

GS Board Summary
November 10, 2016

Instrument Name	ISIN	Tenor	CPN	Days	YRS	Maturity	D. Vol (MM)	Last Yield	Traded Time	W. Ave Yld	Bid Yield	Offer Yield	Open Yield	High Yield	Low Yield	Close Yield
FXTN 20-10	PIBD2025D103	8.5Y	12.1250	3076	8.42	4/14/2025										
FXTN 10-60	PIBD1025I608	9Y	3.6250	3224	8.83	9/9/2025	990.547000	4.1800	3:58:20 PM	4.2034		4.0200	4.1100	4.2300	4.0000	4.1800
FXTN 20-11	PIBD2025J116	9Y	12.1250	3265	8.94	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3305	9.05	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3356	9.19	1/19/2026										
RTB 10-05	PIID1026I057	10Y	3.5000	3600	9.86	9/20/2026	225.922000	4.1000	3:46:04 PM	3.9582	4.2000	3.7500	4.1000	4.2000	3.8125	4.1000
RTB 15-01	PIID1526J019	10Y	6.2500	3630	9.94	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3678	10.07	12/7/2026										
RTB 15-02	PIID1527C023	10.5Y	5.3750	3762	10.30	3/1/2027	1.000000	4.4850	11:05:33 AM	4.4850			4.4850	4.4850	4.4850	4.4850
FXTN 20-14	PIBD2027I140	11Y	8.6250	3951	10.82	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4406	12.06	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	4945	13.54	5/27/2030										
FXTN 25-02	PIBD2530G029	14Y	12.5000	5007	13.71	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5189	14.21	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5363	14.68	7/19/2031	1,098.900000	4.4125	4:14:59 PM	4.3997		4.2500	4.3000	4.4125	4.2000	4.4125
FXTN 25-04	PIBD2531J042	15Y	9.3750	5441	14.90	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5561	15.23	2/2/2032						4.0500				
RTB 20-01	PIID2032C014	16Y	5.8750	5589	15.30	3/1/2032	0.200000	4.8000	3:14:29 PM	4.8000	5.0000	4.3750	4.8000	4.8000	4.8000	4.8000
FXTN 20-19	PIBD2032H195	16Y	5.7500	5799	15.88	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5862	16.05	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	5974	16.36	3/21/2033						4.3000				
FXTN 25-06	PIBD2534K062	18Y	9.2500	6568	17.98	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6897	18.88	9/30/2035										
FXTN 25-08	PIBD2535L086	19Y	8.1250	6974	19.09	12/16/2035										
FXTN 25-09	PIBD2536I097	20Y	7.6250	7262	19.88	9/29/2036					4.7500	4.1250				
FXTN 25-10	PIBD2537H103	21Y	5.7500	7583	20.76	8/16/2037										
RTB 25-01	PIID2537J015	21Y	6.1250	7652	20.95	10/24/2037	10.407000	4.2500	3:18:28 PM	4.5859	5.0500	4.2500	4.6000	4.6000	4.2500	4.2500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8703	23.83	9/9/2040	24.800000	4.6200	3:51:51 PM	4.6316	4.9800	4.3000	4.6500	4.6500	4.6000	4.6200