

GS Board Summary
September 23, 2015

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 20-04	PIBD2023B048	7.5Y	13.0000	2706	7.41	2/20/2023										
FXTN 20-05	PIBD2023E054	8Y	11.8750	2804	7.68	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2882	7.89	8/15/2023	22.854000	3.9250	3:28:40 PM	3.8674	3.9282	3.7796	3.9250	3.9250	3.7566	3.9250
FXTN 20-06	PIBD2023J068	8.5Y	11.3750	2951	8.08	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3175	8.69	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3238	8.87	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3253	8.91	8/20/2024	156.487742	3.7425	2:03:26 PM	3.7426	3.8197	3.7100	3.7450	3.7450	3.7425	3.7425
FXTN 20-09	PIBD2024K091	9.5Y	13.7500	3336	9.13	11/11/2024										
FXTN 20-10	PIBD2025D103	10Y	12.1250	3490	9.56	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3638	9.96	9/9/2025	679.000000	3.7350	3:30:00 PM	3.7326	3.7475	3.7101	3.7001	3.7400	3.7000	3.7350
FXTN 20-11	PIBD2025J116	10.5Y	12.1250	3679	10.07	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3719	10.18	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3770	10.32	1/19/2026										
RTB 15-01	PIID1526J019	12Y	6.2500	4044	11.07	10/20/2026					5.2500					
FXTN 20-13	PIBD2026L139	12Y	8.0000	4092	11.20	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4176	11.43	3/1/2027	17.000000	4.0000	2:31:24 PM	4.0000	5.2500		4.0000	4.0000	4.0000	4.0000
FXTN 20-14	PIBD2027I140	12Y	8.6250	4365	11.95	9/6/2027	60.000000	4.1750	4:03:53 PM	4.2274			4.2800	4.2800	4.1750	4.1750
FXTN 20-15	PIBD2028L151	14Y	9.5000	4820	13.20	12/4/2028	12.000000	4.1750	2:04:59 PM	4.2273			4.2800	4.2800	4.1750	4.1750
FXTN 20-16	PIBD2030E166	15Y	8.7500	5359	14.67	5/27/2030						3.9800				
FXTN 25-02	PIBD2530G029	15Y	12.5000	5421	14.84	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5603	15.34	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5777	15.82	7/19/2031	840.000000	4.1000	3:10:23 PM	4.0997	4.1500		4.0975	4.1000	4.0975	4.1000
FXTN 25-04	PIBD2531J042	17Y	9.3750	5855	16.03	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5975	16.36	2/2/2032						4.2500				
RTB 20-01	PIID2032C014	17Y	5.8750	6003	16.44	3/1/2032	62.300000	4.2800	2:50:21 PM	4.2916	5.2500		4.6000	4.6000	4.2800	4.2800
FXTN 20-19	PIBD2032I195	18Y	5.7500	6213	17.01	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6276	17.18	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6388	17.49	3/21/2033	26.610000	4.2100	3:22:51 PM	4.2344	4.8750	4.0500	4.2250	4.3250	4.2000	4.2100
FXTN 25-06	PIBD2534K062	19Y	9.2500	6982	19.12	11/5/2034										
FXTN 25-07	PIBD2535I071	21Y	8.0000	7311	20.02	9/30/2035										
FXTN 25-08	PIBD2535L086	21Y	8.1250	7388	20.23	12/16/2035	5.000000	4.7000	11:17:54 AM	4.7000	5.3745	4.5000	4.7000	4.7000	4.7000	4.7000
FXTN 25-09	PIBD2536I097	22Y	7.6250	7676	21.02	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7997	21.89	8/16/2037										
RTB 25-01	PIID2537J015	23Y	6.1250	8066	22.08	10/24/2037	12.500000	4.8000	3:45:42 PM	4.6586	4.8000	4.6000	4.6250	4.8000	4.6250	4.8000
FXTN 25-11	PIBD2540I116	25Y	4.6250	9117	24.96	9/9/2040	1,168.410619	4.7000	3:57:42 PM	4.6882	4.7250	4.6600	4.6750	4.7000	4.6351	4.7000