

GS Board Summary
November 13, 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 20-05	PIBD2023E054	8Y	11.8750	2751	7.53	5/29/2023										
RTB 10-04	PIID1023H046	8Y	3.2500	2829	7.75	8/15/2023	11.557000	3.8750	2:58:15 PM	3.9231	4.2000	3.8565	3.8750	4.3750	3.8750	3.8750
FXTN 20-06	PIBD2023J068	8Y	11.3750	2898	7.93	10/23/2023										
FXTN 20-07	PIBD2024F075	9Y	12.3750	3122	8.55	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3185	8.72	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3200	8.76	8/20/2024	100.000000	4.1500	3:30:49 PM	4.1500	4.4350	4.0000	4.1500	4.1500	4.1500	4.1500
FXTN 20-09	PIBD2024K091	9Y	13.7500	3283	8.99	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3437	9.41	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3585	9.82	9/9/2025	371.200000	4.1000	3:59:39 PM	4.0655	4.2499	3.9750	4.0650	4.1000	4.0500	4.1000
FXTN 20-11	PIBD2025J116	10Y	12.1250	3626	9.93	10/20/2025										
FXTN 25-01	PIBD2525K015	10.5Y	18.2500	3666	10.04	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3717	10.18	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3991	10.93	10/20/2026	11.200000	4.3500	4:00:54 PM	4.3500			4.3500	4.3500	4.3500	4.3500
FXTN 20-13	PIBD2026L139	12Y	8.0000	4039	11.06	12/7/2026	2.000000	4.4000	3:50:46 PM	4.4000			4.4000	4.4000	4.4000	4.4000
RTB 15-02	PIID1527C023	12Y	5.3750	4123	11.29	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4312	11.81	9/6/2027										
FXTN 20-15	PIBD2028L151	14Y	9.5000	4767	13.05	12/4/2028						4.2500				
FXTN 20-16	PIBD2030E166	15Y	8.7500	5306	14.53	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5368	14.70	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5550	15.20	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5724	15.67	7/19/2031	1,003.300000	4.6000	4:02:44 PM	4.5723	4.7000	4.5000	4.5350	4.6000	4.5350	4.6000
FXTN 25-04	PIBD2531J042	16Y	9.3750	5802	15.89	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5922	16.21	2/2/2032										
RTB 20-01	PIID2032C014	17Y	5.8750	5950	16.29	3/1/2032	183.693000	4.7500	3:14:13 PM	4.7024	6.2500		4.7000	4.7500	4.7000	4.7500
FXTN 20-19	PIBD2032I195	17Y	5.7500	6160	16.87	9/27/2032										
FXTN 25-05	PIBD2532K057	18Y	8.5000	6223	17.04	11/29/2032	117.350000	5.0000	11:22:59 AM	5.1276			5.1500	5.1500	5.0000	5.0000
FXTN 20-20	PIBD2033C206	18Y	3.6250	6335	17.34	3/21/2033	3.000000	4.6000	9:35:11 AM	4.6000	6.3750	4.3000	4.6000	4.6000	4.6000	4.6000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6929	18.97	11/5/2034	100.000000	5.1750	10:24:25 AM	5.1750			5.1750	5.1750	5.1750	5.1750
FXTN 25-07	PIBD2535I071	20Y	8.0000	7258	19.87	9/30/2035					5.2500					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7335	20.08	12/16/2035					6.3550					
FXTN 25-09	PIBD2536I097	21Y	7.6250	7623	20.87	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7944	21.75	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	8013	21.94	10/24/2037	385.179068	4.9000	4:05:59 PM	4.9990	5.6000		4.9500	5.2500	4.8000	4.9000
FXTN 25-11	PIBD2540I116	25Y	4.6250	9064	24.82	9/9/2040	1,302.527000	5.0000	3:54:48 PM	4.9871	5.1250	4.9000	4.8750	5.0000	4.8750	5.0000