



GS Board Summary  
December 09, 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
RTB 10-04	PIID1023H046	8Y	3.2500	2805	7.68	8/15/2023	18.346000	4.4500	3:59:40 PM	4.4108	4.4900	4.3000	4.5000	4.5000	4.2500	4.4500
FXTN 20-06	PIBD2023J068	8Y	11.3750	2874	7.87	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	3098	8.48	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3161	8.65	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3176	8.70	8/20/2024	238.125840	4.1150	11:45:18 AM	4.1369	4.3000		4.2450	4.2450	4.1150	4.1150
FXTN 20-09	PIBD2024K091	9Y	13.7500	3259	8.92	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3413	9.34	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3561	9.75	9/9/2025	744.000000	4.1000	3:15:52 PM	4.1170	4.3500		4.0800	4.1350	4.0800	4.1000
FXTN 20-11	PIBD2025J116	10Y	12.1250	3602	9.86	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3642	9.97	11/29/2025										
FXTN 20-12	PIBD2026A122	10.5Y	10.2500	3693	10.11	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3967	10.86	10/20/2026	0.400000	4.7500	10:35:04 AM	4.7500	4.6750		4.7500	4.7500	4.7500	4.7500
FXTN 20-13	PIBD2026L139	11Y	8.0000	4015	10.99	12/7/2026						4.2500				
RTB 15-02	PIID1527C023	12Y	5.3750	4099	11.22	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4288	11.74	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4743	12.99	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5282	14.46	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5344	14.63	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5526	15.13	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5700	15.61	7/19/2031	233.075000	4.5850	4:04:50 PM	4.5937	4.8479	4.6000	4.6450	4.6450	4.5850	4.5850
FXTN 25-04	PIBD2531J042	16Y	9.3750	5778	15.82	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5898	16.15	2/2/2032	11.620000	5.0000	2:23:14 PM	5.0000		4.8500	5.0000	5.0000	5.0000	5.0000
RTB 20-01	PIID2032C014	17Y	5.8750	5926	16.22	3/1/2032	73.600000	5.0000	3:55:55 PM	5.0138	5.0000	4.7750	5.0500	5.2150	4.9950	5.0000
FXTN 20-19	PIBD2032I195	17Y	5.7500	6136	16.80	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6199	16.97	11/29/2032	26.000000	5.0250	10:11:45 AM	5.0250			5.0250	5.0250	5.0250	5.0250
FXTN 20-20	PIBD2033C206	18Y	3.6250	6311	17.28	3/21/2033	2.550000	4.6000	9:40:49 AM	4.6000	5.1990	4.5000	4.6000	4.6000	4.6000	4.6000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6905	18.90	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7234	19.81	9/30/2035					5.2500					
FXTN 25-08	PIBD2535L086	21Y	8.1250	7311	20.02	12/16/2035	5.100000	5.5000	3:45:02 PM	5.5000	5.6999		5.5000	5.5000	5.5000	5.5000
FXTN 25-09	PIBD2536I097	21Y	7.6250	7599	20.80	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7920	21.68	8/16/2037	0.500000	5.1750	10:22:27 AM	5.1750			5.1750	5.1750	5.1750	5.1750
RTB 25-01	PIID2537J015	22Y	6.1250	7989	21.87	10/24/2037	37.300000	5.1500	4:04:52 PM	5.1815	5.2000	5.0500	4.9500	5.2500	4.9500	5.1500
FXTN 25-11	PIBD2540I116	25Y	4.6250	9040	24.75	9/9/2040	108.234700	5.0300	3:44:12 PM	5.0192	5.1199		4.9750	5.0300	4.8500	5.0300