

GS Board Summary
January 20, 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
RTB 10-04	PIID1023H046	8Y	3.2500	2763	7.56	8/15/2023	295.580000	4.0541	3:27:16 PM	4.4021	4.6420	4.0550	4.5250	4.6439	4.0541	4.0541
FXTN 20-06	PIBD2023J068	8Y	11.3750	2832	7.75	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	3056	8.37	6/3/2024										
FXTN 20-08	PIBD2024H086	9Y	12.8750	3119	8.54	8/5/2024										
FXTN 10-59	PIBD1024H595	9Y	4.1250	3134	8.58	8/20/2024					4.7500	4.1500				
FXTN 20-09	PIBD2024K091	9Y	13.7500	3217	8.81	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3371	9.23	4/14/2025										
FXTN 10-60	PIBD1025I608	10Y	3.6250	3519	9.63	9/9/2025	3,025.783000	4.4000	4:11:24 PM	4.3934	4.4050	4.3751	4.3900	4.4010	4.3003	4.4000
FXTN 20-11	PIBD2025J116	10Y	12.1250	3560	9.75	10/20/2025										
FXTN 25-01	PIBD2525K015	10Y	18.2500	3600	9.86	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3651	10.00	1/19/2026										
RTB 15-01	PIID1526J019	11Y	6.2500	3925	10.75	10/20/2026	0.700000	4.7500	11:13:56 AM	4.8904		4.6000	5.2500	5.2500	4.7500	4.7500
FXTN 20-13	PIBD2026L139	11Y	8.0000	3973	10.88	12/7/2026										
RTB 15-02	PIID1527C023	12Y	5.3750	4057	11.11	3/1/2027						4.2500				
FXTN 20-14	PIBD2027I140	12Y	8.6250	4246	11.62	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4701	12.87	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5240	14.35	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5302	14.52	7/28/2030										
FXTN 25-03	PIBD2531A032	16Y	11.2500	5484	15.01	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5658	15.49	7/19/2031	610.000000	4.7550	3:10:42 PM	4.7541	4.8750	4.7250	4.8650	4.8650	4.7425	4.7550
FXTN 25-04	PIBD2531J042	16Y	9.3750	5736	15.70	10/5/2031										
FXTN 20-18	PIBD2032B183	17Y	5.8750	5856	16.03	2/2/2032	0.200000	5.5000	3:11:25 PM	5.5000		4.7500	5.5000	5.5000	5.5000	5.5000
RTB 20-01	PIID2032C014	17Y	5.8750	5884	16.11	3/1/2032	18.500000	5.2250	10:38:12 AM	5.2099	5.2500	4.7500	4.9500	5.2250	4.9500	5.2250
FXTN 20-19	PIBD2032I195	17Y	5.7500	6094	16.68	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6157	16.86	11/29/2032										
FXTN 20-20	PIBD2033C206	18Y	3.6250	6269	17.16	3/21/2033	2.775000	4.8900	3:51:52 PM	5.0422	5.4900	4.9000	5.2500	5.2500	4.8900	4.8900
FXTN 25-06	PIBD2534K062	19Y	9.2500	6863	18.79	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7192	19.69	9/30/2035					5.2500					
FXTN 25-08	PIBD2535L086	20Y	8.1250	7269	19.90	12/16/2035	4.700000	4.7500	3:52:35 PM	4.9000	5.3750		5.0750	5.0750	4.7500	4.7500
FXTN 25-09	PIBD2536I097	21Y	7.6250	7557	20.69	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7878	21.57	8/16/2037	75.450000	5.1750	11:22:11 AM	5.1750			5.1750	5.1750	5.1750	5.1750
RTB 25-01	PIID2537J015	22Y	6.1250	7947	21.76	10/24/2037	71.000000	5.1750	11:35:52 AM	5.1739	5.7450	4.9000	5.1000	5.1750	5.1000	5.1750
FXTN 25-11	PIBD2540I116	25Y	4.6250	8998	24.64	9/9/2040	97.320000	5.1000	3:41:46 PM	5.1553	5.2700	5.1250	5.1250	5.1750	5.0750	5.1000