

GS Board Summary
March 22, 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 20-05	PIBD2023E054	7.5Y	11.8750	2623	7.18	5/29/2023										
RTB 10-04	PIID1023H046	7.5Y	3.2500	2701	7.39	8/15/2023	18.596000	3.9500	2:35:59 PM	4.0585	4.2499	3.8501	3.9000	4.5000	3.8500	3.9500
FXTN 20-06	PIBD2023J068	8Y	11.3750	2770	7.58	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	2994	8.20	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3057	8.37	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3072	8.41	8/20/2024	619.528463	3.8900	4:05:58 PM	3.8546	4.0000		4.0000	4.0000	3.8300	3.8900
FXTN 20-09	PIBD2024K091	9Y	13.7500	3155	8.64	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3309	9.06	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3457	9.46	9/9/2025	977.000000	3.7850	4:05:09 PM	3.7654	3.7995	3.7250	3.7000	3.7850	3.7000	3.7850
FXTN 20-11	PIBD2025J116	10Y	12.1250	3498	9.58	10/20/2025					4.6750					
FXTN 25-01	PIBD2525K015	10Y	18.2500	3538	9.69	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3589	9.83	1/19/2026					4.3750					
RTB 15-01	PIID1526J019	11Y	6.2500	3863	10.58	10/20/2026										
FXTN 20-13	PIBD2026L139	11Y	8.0000	3911	10.71	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3995	10.94	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4184	11.46	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4639	12.70	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5178	14.18	5/27/2030	520.000000	4.9500	4:09:45 PM	4.9500			4.9500	4.9500	4.9500	4.9500
FXTN 25-02	PIBD2530G029	15Y	12.5000	5240	14.35	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5422	14.84	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5596	15.32	7/19/2031	718.319000	4.0550	4:09:57 PM	4.0509	4.2500	3.9750	4.0250	4.0750	4.0250	4.0550
FXTN 25-04	PIBD2531J042	16Y	9.3750	5674	15.53	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5794	15.86	2/2/2032						4.3750				
RTB 20-01	PIID2032C014	16Y	5.8750	5822	15.94	3/1/2032					5.1250	4.3750				
FXTN 20-19	PIBD2032I195	17Y	5.7500	6032	16.51	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6095	16.69	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6207	16.99	3/21/2033	5.000000	4.5900	3:03:50 PM	4.5779	5.1000	4.3000	4.5000	4.6000	4.5000	4.5900
FXTN 25-06	PIBD2534K062	19Y	9.2500	6801	18.62	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7130	19.52	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7207	19.73	12/16/2035					4.9500	4.7500				
FXTN 25-09	PIBD2536I097	21Y	7.6250	7495	20.52	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7816	21.40	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7885	21.59	10/24/2037	100.760000	4.8350	3:04:55 PM	4.6791	5.3750	4.5750	4.6800	5.3500	4.6750	4.8350
FXTN 25-11	PIBD2540I116	24Y	4.6250	8936	24.47	9/9/2040	57.200000	4.7000	3:05:30 PM	4.7038	5.0000	4.5000	4.6300	4.7260	4.6300	4.7000