



GS Board Summary  
March 28, 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	2617	7.16	5/29/2023										
RTB 10-04	PIID1023H046	7.5Y	3.2500	2695	7.38	8/15/2023	32.450000	3.9500	3:48:49 PM	3.8459	4.2000	3.8001	3.8000	3.9500	3.8000	3.9500
FXTN 20-06	PIBD2023J068	8Y	11.3750	2764	7.57	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	2988	8.18	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3051	8.35	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3066	8.39	8/20/2024					3.9000					
FXTN 20-09	PIBD2024K091	9Y	13.7500	3149	8.62	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3303	9.04	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3451	9.45	9/9/2025	402.599000	3.8200	3:57:54 PM	3.8073	3.9000	3.6500	3.8000	3.8200	3.6500	3.8200
FXTN 20-11	PIBD2025J116	10Y	12.1250	3492	9.56	10/20/2025					4.7500					
FXTN 25-01	PIBD2525K015	10Y	18.2500	3532	9.67	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3583	9.81	1/19/2026					4.7500					
RTB 15-01	PIID1526J019	11Y	6.2500	3857	10.56	10/20/2026										
FXTN 20-13	PIBD2026L139	11Y	8.0000	3905	10.69	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3989	10.92	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4178	11.44	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4633	12.68	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5172	14.16	5/27/2030	340.000000	5.1250	9:03:07 AM	5.1250			5.1250	5.1250	5.1250	5.1250
FXTN 25-02	PIBD2530G029	15Y	12.5000	5234	14.33	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5416	14.83	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5590	15.30	7/19/2031	97.177000	4.0950	3:32:28 PM	4.0908	4.2000	4.0500	4.0500	4.0950	4.0500	4.0950
FXTN 25-04	PIBD2531J042	16Y	9.3750	5668	15.52	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5788	15.85	2/2/2032	18.300000	4.4000	4:00:54 PM	4.4063		4.3750	5.0000	5.0000	4.4000	4.4000
RTB 20-01	PIID2032C014	16Y	5.8750	5816	15.92	3/1/2032	49.500000	4.7500	3:43:50 PM	4.6860	5.2950	4.4000	4.7500	4.7500	4.6000	4.7500
FXTN 20-19	PIBD2032I195	17Y	5.7500	6026	16.50	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	6089	16.67	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6201	16.98	3/21/2033	11.075000	4.3000	2:31:41 PM	4.3112	5.1000	4.2500	4.3000	4.4250	4.3000	4.3000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6795	18.60	11/5/2034										
FXTN 25-07	PIBD2535I071	20Y	8.0000	7124	19.50	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7201	19.72	12/16/2035	200.000000	4.6850	4:00:45 PM	4.6862	5.1250	4.7500	4.6900	4.6900	4.6850	4.6850
FXTN 25-09	PIBD2536I097	21Y	7.6250	7489	20.50	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7810	21.38	8/16/2037	30.000000	5.2500	3:03:38 PM	5.2500			5.2500	5.2500	5.2500	5.2500
RTB 25-01	PIID2537J015	22Y	6.1250	7879	21.57	10/24/2037	1,022.824000	4.7490	4:01:46 PM	4.7305	5.2950	4.5750	4.8250	5.2500	4.6600	4.7490
FXTN 25-11	PIBD2540I116	24Y	4.6250	8930	24.45	9/9/2040	22.000000	4.7450	3:17:37 PM	4.7340	5.0000	4.6250	4.6250	4.7450	4.6250	4.7450