

GS Board Summary
April 06, 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	7.5Y	3.2500	2686	7.35	8/15/2023	65.895000	3.7000	3:09:51 PM	3.7169	3.7990	3.6250	3.7000	3.8250	3.6000	3.7000
FXTN 20-06	PIBD2023J068	8Y	11.3750	2755	7.54	10/23/2023										
FXTN 20-07	PIBD2024F075	8.5Y	12.3750	2979	8.16	6/3/2024										
FXTN 20-08	PIBD2024H086	8.5Y	12.8750	3042	8.33	8/5/2024										
FXTN 10-59	PIBD1024H595	8.5Y	4.1250	3057	8.37	8/20/2024	4,819.559763	3.6850	11:57:15 AM	3.6758	4.2500		3.6740	3.6900	3.6740	3.6850
FXTN 20-09	PIBD2024K091	9Y	13.7500	3140	8.60	11/11/2024										
FXTN 20-10	PIBD2025D103	9.5Y	12.1250	3294	9.02	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3442	9.42	9/9/2025	4,188.700000	3.5625	4:03:38 PM	3.5568	3.6000	3.5500	3.5550	3.5625	3.5250	3.5625
FXTN 20-11	PIBD2025J116	10Y	12.1250	3483	9.54	10/20/2025					4.5000					
FXTN 25-01	PIBD2525K015	10Y	18.2500	3523	9.65	11/29/2025										
FXTN 20-12	PIBD2026A122	10Y	10.2500	3574	9.79	1/19/2026					4.5000					
RTB 15-01	PIID1526J019	11Y	6.2500	3848	10.54	10/20/2026						3.8000				
FXTN 20-13	PIBD2026L139	11Y	8.0000	3896	10.67	12/7/2026	3.600000	3.8500	3:32:24 PM	3.8500			3.8500	3.8500	3.8500	3.8500
RTB 15-02	PIID1527C023	11Y	5.3750	3980	10.90	3/1/2027										
FXTN 20-14	PIBD2027I140	12Y	8.6250	4169	11.41	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4624	12.66	12/4/2028										
FXTN 20-16	PIBD2030E166	15Y	8.7500	5163	14.14	5/27/2030	11.000000	4.5000	3:34:27 PM	4.5000			4.5000	4.5000	4.5000	4.5000
FXTN 25-02	PIBD2530G029	15Y	12.5000	5225	14.31	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5407	14.80	1/26/2031										
FXTN 20-17	PIBD2031G171	16Y	8.0000	5581	15.28	7/19/2031	2,560.000000	3.8650	3:59:31 PM	3.8612	3.9750	3.8250	3.8515	3.8750	3.8475	3.8650
FXTN 25-04	PIBD2531J042	16Y	9.3750	5659	15.49	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5779	15.82	2/2/2032										
RTB 20-01	PIID2032C014	16Y	5.8750	5807	15.90	3/1/2032	11.500000	4.3000	3:15:37 PM	4.3672	4.8450	4.0000	4.3000	4.4250	4.3000	4.3000
FXTN 20-19	PIBD2032I195	17Y	5.7500	6017	16.47	9/27/2032	1.000000	4.4000	10:02:47 AM	4.4000			4.4000	4.4000	4.4000	4.4000
FXTN 25-05	PIBD2532K057	17Y	8.5000	6080	16.65	11/29/2032	3.800000	4.1000	3:27:01 PM	4.1000			4.1000	4.1000	4.1000	4.1000
FXTN 20-20	PIBD2033C206	17Y	3.6250	6192	16.95	3/21/2033	8.100000	4.1250	3:05:23 PM	4.2925	4.8500	4.1250	4.4000	4.4000	4.1250	4.1250
FXTN 25-06	PIBD2534K062	19Y	9.2500	6786	18.58	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7115	19.48	9/30/2035										
FXTN 25-08	PIBD2535L086	20Y	8.1250	7192	19.69	12/16/2035	8.000000	4.6875	3:29:20 PM	4.6875	5.0000	4.6750	4.6875	4.6875	4.6875	4.6875
FXTN 25-09	PIBD2536I097	21Y	7.6250	7480	20.48	9/29/2036										
FXTN 25-10	PIBD2537H103	22Y	5.7500	7801	21.36	8/16/2037										
RTB 25-01	PIID2537J015	22Y	6.1250	7870	21.55	10/24/2037	232.934000	4.6500	3:15:23 PM	4.6081	4.7000	4.5000	4.7100	4.7100	4.6000	4.6500
FXTN 25-11	PIBD2540I116	24Y	4.6250	8921	24.42	9/9/2040	102.668171	4.5500	2:56:00 PM	4.5284	4.8450	4.2000	4.5100	4.5500	4.5100	4.5500