

GS Board Summary
July 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 10-59	PIBD1024H595	8.5Y	4.1250	2948	8.07	8/20/2024	560.000000	3.2400	3:54:36 PM	3.2436			3.2300	3.2500	3.2300	3.2400
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	3031	8.30	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3185	8.72	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3333	9.13	9/9/2025	6,029.000000	3.1750	4:00:17 PM	3.1742	3.2000	3.1500	3.1725	3.1775	3.1725	3.1750
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3374	9.24	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3414	9.35	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3465	9.49	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3739	10.24	10/20/2026										
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3787	10.37	12/7/2026										
RTB 15-02	PIID1527C023	11Y	5.3750	3871	10.60	3/1/2027										
FXTN 20-14	PIBD2027H140	12Y	8.6250	4060	11.12	9/6/2027										
FXTN 20-15	PIBD2028L151	13Y	9.5000	4515	12.36	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	5054	13.84	5/27/2030										
FXTN 25-02	PIBD2530G029	15Y	12.5000	5116	14.01	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5298	14.51	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5472	14.98	7/19/2031	1,768.000000	3.3200	4:11:18 PM	3.3047		3.3000	3.3000	3.3200	3.3000	3.3200
FXTN 25-04	PIBD2531J042	16Y	9.3750	5550	15.20	10/5/2031						3.3500				
FXTN 20-18	PIBD2032B183	16Y	5.8750	5670	15.52	2/2/2032	41.000000	3.5750	3:31:05 PM	3.5750		3.3750	3.5750	3.5750	3.5750	3.5750
RTB 20-01	PIID2032C014	16Y	5.8750	5698	15.60	3/1/2032	2.300000	3.9000	2:32:50 PM	3.9005	3.9250	3.7750	3.9000	3.9250	3.9000	3.9000
FXTN 20-19	PIBD2032H195	17Y	5.7500	5908	16.18	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5971	16.35	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6083	16.65	3/21/2033	34.065300	4.0000	2:50:24 PM	3.8692		3.8000	4.0000	4.0000	3.8500	4.0000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6677	18.28	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	7006	19.18	9/30/2035						3.8150				
FXTN 25-08	PIBD2535L086	19Y	8.1250	7083	19.39	12/16/2035	4.000000	4.0250	3:44:59 PM	4.0250	4.2000	3.9750	4.0250	4.0250	4.0250	4.0250
FXTN 25-09	PIBD2536I097	21Y	7.6250	7371	20.18	9/29/2036						3.9250				
FXTN 25-10	PIBD2537H103	22Y	5.7500	7692	21.06	8/16/2037	0.500000	4.1500	10:27:03 AM	4.1500			4.1500	4.1500	4.1500	4.1500
RTB 25-01	PIID2537J015	22Y	6.1250	7761	21.25	10/24/2037	252.790000	4.0000	3:26:32 PM	4.0028	4.3000	3.9000	4.1000	4.3000	4.0000	4.0000
FXTN 25-11	PIBD2540H116	24Y	4.6250	8812	24.13	9/9/2040	40.260461	4.1500	3:54:11 PM	4.0628	4.0500	3.9000	4.0500	4.1500	4.0000	4.1500