

GS Board Summary
August 26, 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 20-08	PIBD2024H086	8Y	12.8750	2897	7.93	8/5/2024										
FXTN 10-59	PIBD1024H595	8Y	4.1250	2912	7.97	8/20/2024	117.235000	3.3750	2:26:16 PM	3.3118		3.2200	3.3000	3.4025	3.3000	3.3750
FXTN 20-09	PIBD2024K091	8.5Y	13.7500	2995	8.20	11/11/2024										
FXTN 20-10	PIBD2025D103	9Y	12.1250	3149	8.62	4/14/2025										
FXTN 10-60	PIBD1025I608	9.5Y	3.6250	3297	9.03	9/9/2025	1,072.253700	3.3855	4:13:19 PM	3.3861	3.4500	3.3250	3.3950	3.3950	3.3250	3.3855
FXTN 20-11	PIBD2025J116	9.5Y	12.1250	3338	9.14	10/20/2025										
FXTN 25-01	PIBD2525K015	9.5Y	18.2500	3378	9.25	11/29/2025										
FXTN 20-12	PIBD2026A122	9.5Y	10.2500	3429	9.39	1/19/2026										
RTB 15-01	PIID1526J019	10.5Y	6.2500	3703	10.14	10/20/2026					3.7500					
FXTN 20-13	PIBD2026L139	10.5Y	8.0000	3751	10.27	12/7/2026	5.900000	3.5000	11:41:15 AM	3.5000			3.5000	3.5000	3.5000	3.5000
RTB 15-02	PIID1527C023	10.5Y	5.3750	3835	10.50	3/1/2027										
FXTN 20-14	PIBD2027H140	12Y	8.6250	4024	11.02	9/6/2027						3.4500				
FXTN 20-15	PIBD2028L151	13Y	9.5000	4479	12.26	12/4/2028										
FXTN 20-16	PIBD2030E166	14Y	8.7500	5018	13.74	5/27/2030	0.800000	3.5750	11:41:40 AM	3.5750			3.5750	3.5750	3.5750	3.5750
FXTN 25-02	PIBD2530G029	14Y	12.5000	5080	13.91	7/28/2030										
FXTN 25-03	PIBD2531A032	15Y	11.2500	5262	14.41	1/26/2031										
FXTN 20-17	PIBD2031G171	15Y	8.0000	5436	14.88	7/19/2031	111.230589	3.4900	3:56:33 PM	3.5001		3.4750	3.7000	3.7000	3.4900	3.4900
FXTN 25-04	PIBD2531J042	16Y	9.3750	5514	15.10	10/5/2031										
FXTN 20-18	PIBD2032B183	16Y	5.8750	5634	15.43	2/2/2032						3.5000				
RTB 20-01	PIID2032C014	16Y	5.8750	5662	15.50	3/1/2032	100.000000	3.8150	3:20:49 PM	3.8150		3.7400	3.8150	3.8150	3.8150	3.8150
FXTN 20-19	PIBD2032I195	17Y	5.7500	5872	16.08	9/27/2032										
FXTN 25-05	PIBD2532K057	17Y	8.5000	5935	16.25	11/29/2032										
FXTN 20-20	PIBD2033C206	17Y	3.6250	6047	16.56	3/21/2033	14.400000	3.8000	3:28:12 PM	3.8000	4.2000	3.6000	3.8000	3.8000	3.8000	3.8000
FXTN 25-06	PIBD2534K062	19Y	9.2500	6641	18.18	11/5/2034										
FXTN 25-07	PIBD2535I071	19Y	8.0000	6970	19.08	9/30/2035	1.000000	4.0500	11:24:17 AM	4.0500		4.0500	4.0500	4.0500	4.0500	4.0500
FXTN 25-08	PIBD2535L086	19Y	8.1250	7047	19.29	12/16/2035	3.100000	4.0500	11:24:26 AM	4.0500			4.0500	4.0500	4.0500	4.0500
FXTN 25-09	PIBD2536I097	21Y	7.6250	7335	20.08	9/29/2036	24.125000	4.2500	12:08:20 PM	4.2500		4.0000	4.2500	4.2500	4.2500	4.2500
FXTN 25-10	PIBD2537H103	21Y	5.7500	7656	20.96	8/16/2037	5.000000	4.2500	12:14:18 PM	4.2500		4.0500	4.2500	4.2500	4.2500	4.2500
RTB 25-01	PIID2537J015	22Y	6.1250	7725	21.15	10/24/2037	132.203000	4.0000	3:45:59 PM	4.0324	4.2000	3.9000	4.1000	4.2000	4.0000	4.0000
FXTN 25-11	PIBD2540I116	24Y	4.6250	8776	24.03	9/9/2040	150.000000	4.1000	3:55:54 PM	4.1000	4.2500	4.0000	4.1000	4.1000	4.1000	4.1000