

GS Board Summary
February 18, 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 20-07 | PIBD2024F075 | 8.5Y | 12.3750 | 3027 | 8.29 | 6/3/2024 | | | | | | | | | | |
| FXTN 20-08 | PIBD2024H086 | 8.5Y | 12.8750 | 3090 | 8.46 | 8/5/2024 | | | | | | | | | | |
| FXTN 10-59 | PIBD1024H595 | 8.5Y | 4.1250 | 3105 | 8.50 | 8/20/2024 | 173.051914 | 3.9100 | 11:26:52 AM | 3.9124 | 4.5000 | 3.8500 | 3.9500 | 3.9500 | 3.9100 | 3.9100 |
| FXTN 20-09 | PIBD2024K091 | 9Y | 13.7500 | 3188 | 8.73 | 11/11/2024 | | | | | | | | | | |
| FXTN 20-10 | PIBD2025D103 | 9.5Y | 12.1250 | 3342 | 9.15 | 4/14/2025 | | | | | | | | | | |
| FXTN 10-60 | PIBD1025I608 | 10Y | 3.6250 | 3490 | 9.56 | 9/9/2025 | 10,391.700000 | 3.8350 | 4:12:33 PM | 3.8404 | 3.9175 | 3.8001 | 3.8000 | 3.8750 | 3.8000 | 3.8350 |
| FXTN 20-11 | PIBD2025J116 | 10Y | 12.1250 | 3531 | 9.67 | 10/20/2025 | | | | | | | | | | |
| FXTN 25-01 | PIBD2525K015 | 10Y | 18.2500 | 3571 | 9.78 | 11/29/2025 | | | | | | | | | | |
| FXTN 20-12 | PIBD2026A122 | 10Y | 10.2500 | 3622 | 9.92 | 1/19/2026 | | | | | | | | | | |
| RTB 15-01 | PIID1526J019 | 11Y | 6.2500 | 3896 | 10.67 | 10/20/2026 | 1.000000 | 4.0750 | 10:08:21 AM | 4.0750 | | | 4.0750 | 4.0750 | 4.0750 | 4.0750 |
| FXTN 20-13 | PIBD2026L139 | 11Y | 8.0000 | 3944 | 10.80 | 12/7/2026 | | | | | | | | | | |
| RTB 15-02 | PIID1527C023 | 12Y | 5.3750 | 4028 | 11.03 | 3/1/2027 | 6.194000 | 4.0000 | 9:30:03 AM | 4.0000 | | | 4.0000 | 4.0000 | 4.0000 | 4.0000 |
| FXTN 20-14 | PIBD2027I140 | 12Y | 8.6250 | 4217 | 11.55 | 9/6/2027 | | | | | | | | | | |
| FXTN 20-15 | PIBD2028L151 | 13Y | 9.5000 | 4672 | 12.79 | 12/4/2028 | | | | | | | | | | |
| FXTN 20-16 | PIBD2030E166 | 15Y | 8.7500 | 5211 | 14.27 | 5/27/2030 | | | | | | | | | | |
| FXTN 25-02 | PIBD2530G029 | 15Y | 12.5000 | 5273 | 14.44 | 7/28/2030 | | | | | | | | | | |
| FXTN 25-03 | PIBD2531A032 | 15Y | 11.2500 | 5455 | 14.93 | 1/26/2031 | | | | | | | | | | |
| FXTN 20-17 | PIBD2031G171 | 16Y | 8.0000 | 5629 | 15.41 | 7/19/2031 | 6,555.000000 | 4.1900 | 4:14:00 PM | 4.1654 | 4.2500 | 4.1553 | 4.1500 | 4.2200 | 4.1250 | 4.1900 |
| FXTN 25-04 | PIBD2531J042 | 16Y | 9.3750 | 5707 | 15.62 | 10/5/2031 | | | | | | | | | | |
| FXTN 20-18 | PIBD2032B183 | 16Y | 5.8750 | 5827 | 15.95 | 2/2/2032 | 8.000000 | 4.6250 | 8:57:23 AM | 4.6250 | | | 4.6250 | 4.6250 | 4.6250 | 4.6250 |
| RTB 20-01 | PIID2032C014 | 17Y | 5.8750 | 5855 | 16.03 | 3/1/2032 | 37.400000 | 4.8500 | 11:32:52 AM | 4.6593 | 5.4999 | | 4.5000 | 4.9000 | 4.5000 | 4.8500 |
| FXTN 20-19 | PIBD2032I195 | 17Y | 5.7500 | 6065 | 16.61 | 9/27/2032 | | | | | | | | | | |
| FXTN 25-05 | PIBD2532K057 | 17Y | 8.5000 | 6128 | 16.78 | 11/29/2032 | | | | | | | | | | |
| FXTN 20-20 | PIBD2033C206 | 18Y | 3.6250 | 6240 | 17.08 | 3/21/2033 | 0.800000 | 4.4000 | 3:35:38 PM | 4.5397 | 5.4000 | 4.4000 | 4.6250 | 4.6250 | 4.4000 | 4.4000 |
| FXTN 25-06 | PIBD2534K062 | 19Y | 9.2500 | 6834 | 18.71 | 11/5/2034 | | | | | | | | | | |
| FXTN 25-07 | PIBD2535I071 | 20Y | 8.0000 | 7163 | 19.61 | 9/30/2035 | | | | | | | | | | |
| FXTN 25-08 | PIBD2535L086 | 20Y | 8.1250 | 7240 | 19.82 | 12/16/2035 | | | | | 5.2000 | | | | | |
| FXTN 25-09 | PIBD2536I097 | 21Y | 7.6250 | 7528 | 20.61 | 9/29/2036 | | | | | | | | | | |
| FXTN 25-10 | PIBD2537H103 | 22Y | 5.7500 | 7849 | 21.49 | 8/16/2037 | 4.000000 | 4.8500 | 10:33:40 AM | 4.9245 | | | 5.0000 | 5.0000 | 4.8500 | 4.8500 |
| RTB 25-01 | PIID2537J015 | 22Y | 6.1250 | 7918 | 21.68 | 10/24/2037 | 23.074000 | 4.8000 | 11:31:16 AM | 4.8945 | 5.4999 | 4.7500 | 4.8000 | 4.9200 | 4.8000 | 4.8000 |
| FXTN 25-11 | PIBD2540I116 | 25Y | 4.6250 | 8969 | 24.56 | 9/9/2040 | 620.160000 | 4.7000 | 4:11:06 PM | 4.7604 | 4.9450 | 4.7500 | 4.8000 | 4.8000 | 4.7000 | 4.7000 |