

GS Board Summary
October 31, 2018

Local ID	Domestic No.	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
RPTB 0 11/07/18	PIBL0618E046		7	0.02	11/7/2018										
RPTB 0 11/14/18	PIBL1217K218		14	0.04	11/14/2018										
RPGB 8 7/8 11/20/18	PIBD1018K478	8.8750	20	0.06	11/20/2018										
RPTB 0 11/21/18	PIBL0618E053		21	0.06	11/21/2018						3.350000				
RPTB 0 11/28/18	PIBL1217K227		28	0.08	11/28/2018										
RPTB 0 12/05/18	PIBL0618F063		35	0.10	12/5/2018						3.350000				
RPTB 0 12/12/18	PIBL0618F072		42	0.12	12/12/2018										
RPTB 0 12/19/18	PIBL0618F081		49	0.13	12/19/2018										
RPTB 0 12/26/18	PIBL0618F090		56	0.15	12/26/2018										
RPTB 0 01/02/19	PIBL0618G106		63	0.17	1/2/2019										
RPTB 0 01/09/19	PIBL0618G115		70	0.19	1/9/2019	10.000000	4.975000	11:27:08 AM	4.975000			4.975000	4.975000	4.975000	4.975000
RPTB 0 01/16/19	PIBL1218A011		77	0.21	1/16/2019	130.000000	4.935000	2:52:39 PM	4.944200			4.975000	4.975000	4.935000	4.935000
RPTB 0 01/23/19	PIBL0618G124		84	0.23	1/23/2019	381.370000	4.525000	3:09:25 PM	4.693000	5.000000	4.500000	4.510000	4.935000	4.510000	4.525000
RPTB 0 01/30/19	PIBL1218A020		91	0.25	1/30/2019	2,320.980000	4.785000	3:49:24 PM	4.799400	4.875000	4.650000	4.725000	4.935000	4.650000	4.785000
RPTB 0 02/06/19	PIBL0618H132		98	0.27	2/6/2019	6.500000	4.725000	9:49:59 AM	4.725000			4.725000	4.725000	4.725000	4.725000
RPTB 0 02/13/19	PIBL1218B038		105	0.29	2/13/2019	27.100000	4.625000	3:30:01 PM	4.642500		4.625000	4.625000	4.862500	4.625000	4.625000
RPGB 7 7/8 02/19/19	PIBD1019B485	7.8750	111	0.30	2/19/2019	1,379.900000	5.350000	2:50:54 PM	5.381700		5.200000	5.300000	5.500000	5.250000	5.350000
RPTB 0 02/20/19	PIBL0618H141		112	0.31	2/20/2019	0.750000	4.630000	3:04:53 PM	4.630000		4.625000	4.630000	4.630000	4.630000	4.630000
RPTB 0 02/27/19	PIBL0618H150		119	0.33	2/27/2019	4.000000	4.630000	11:48:04 AM	4.630000		4.625000	4.630000	4.630000	4.630000	4.630000
RPTB 0 03/06/19	PIBL0618I168		126	0.35	3/6/2019	42.970000	4.750000	3:57:08 PM	4.752500		4.750000	4.750000	4.760000	4.750000	4.750000
RPTB 0 03/13/19	PIBL1218C056		133	0.36	3/13/2019										
RPTB 0 03/20/19	PIBL0618I177		140	0.38	3/20/2019	2.620000	5.500000	2:36:53 PM	5.500000			5.500000	5.500000	5.500000	5.500000
RPTB 0 03/27/19	PIBL1218C064		147	0.40	3/27/2019	1.000000	4.950000	10:15:40 AM	4.950000	5.625000	4.875000	4.950000	4.950000	4.950000	4.950000
RPTB 0 04/03/19	PIBL0618J185		154	0.42	4/3/2019	10.000000	5.625000	2:32:38 PM	5.625000		5.250000	5.625000	5.625000	5.625000	5.625000
RPTB 0 04/10/19	PIBL0618J194		161	0.44	4/10/2019										
RPTB 0 04/17/19	PIBL1218D090		168	0.46	4/17/2019										
RPTB 0 04/24/19	PIBL1218D107		175	0.48	4/24/2019	10.300000	5.920000	2:10:10 PM	5.911600	6.200000	5.625000	5.630000	5.920000	5.630000	5.920000
RPGB 5 04/26/19	PIBD0719D531	5.0000	177	0.49	4/26/2019	0.500000	5.900000	2:37:10 PM	5.900000			5.900000	5.900000	5.900000	5.900000
RPTB 0 04/30/19	PIBL0618J201		181	0.50	4/30/2019	1,530.090000	5.912500	3:58:14 PM	5.970200		5.912000	6.000000	6.010000	5.912500	5.912500
RPTB 0 05/15/19	PIBL1218E132		196	0.54	5/15/2019										
RPTB 0 05/22/19	PIBL1218E142		203	0.56	5/22/2019										
RPTB 0 05/29/19	PIBL1218E151		210	0.58	5/29/2019	1.020000	5.685000	2:22:55 PM	5.685000		5.685000	5.685000	5.685000	5.685000	5.685000
RPTB 0 06/05/19	PIBL1218F169		217	0.59	6/5/2019										
RPTB 0 06/11/19	PIBL1218F178		223	0.61	6/11/2019										
RPTB 0 06/19/19	PIBL1218F188		231	0.63	6/19/2019										
RPTB 0 06/26/19	PIBL1218F196		238	0.65	6/26/2019										
RPTB 0 07/03/19	PIBL1218G202		245	0.67	7/3/2019						5.900000				
RPTB 0 07/10/19	PIBL1218G211		252	0.69	7/10/2019						5.950000				
RPTB 0 07/17/19	PIBL1218G220		259	0.71	7/17/2019	39.050000	6.001000	3:24:21 PM	6.020400		6.001000	6.015000	6.030000	6.001000	6.001000
RPGB 4 3/4 07/19/19	PIBD0719G547	4.7500	261	0.72	7/19/2019										
RPTB 0 07/24/19	PIBL1218G239		266	0.73	7/24/2019						6.000000				
RPTB 0 07/31/19	PIBL1218H249		273	0.75	7/31/2019	3.930000	5.950000	11:53:03 AM	5.950000		5.875000	5.950000	5.950000	5.950000	5.950000
RPTB 0 08/07/19	PIBL1218H256		280	0.77	8/7/2019	18.220000	6.100000	2:43:46 PM	6.054100			6.050000	6.100000	6.050000	6.100000
RPTB 0 08/14/19	PIBL1218H265		287	0.79	8/14/2019										
RPTB 0 08/20/19	PIBL1218H274		293	0.80	8/20/2019	38.070000	6.050000	3:19:57 PM	6.050000			6.050000	6.050000	6.050000	6.050000
RPTB 0 08/28/19	PIBL1218H283		301	0.82	8/28/2019	15.020000	6.250000	3:23:31 PM	6.250000		6.250000	6.250000	6.250000	6.250000	6.250000
RPGB 4 3/4 08/30/19	PIBD0719H555	4.7500	303	0.83	8/30/2019										
RPTB 0 09/04/19	PIBL1218I291		308	0.84	9/4/2019										
RPTB 0 09/11/19	PIBL1218I308		315	0.86	9/11/2019	10.000000	6.400000	9:55:22 AM	6.400000			6.400000	6.400000	6.400000	6.400000
RPTB 0 09/18/19	PIBL1218I317		322	0.88	9/18/2019	17.120000	6.250000	2:33:28 PM	6.250000		6.250000	6.250000	6.250000	6.250000	6.250000
RPTB 0 10/02/19	PIBL1218J334		336	0.92	10/2/2019	201.130000	6.010000	11:15:44 AM	6.010000			6.010000	6.010000	6.010000	6.010000
RPTB 0 10/09/19	PIBL1218J343		343	0.94	10/9/2019	79.060000	6.250000	11:57:26 AM	6.231100		6.250000	6.225000	6.250000	6.200000	6.250000
RPTB 0 10/16/19	PIBL1218J352		350	0.96	10/16/2019	5.370000	6.225000	3:58:47 PM	6.209700		6.225000	6.200000	6.235000	6.200000	6.225000
RPTB 0 10/23/19	PIBL1218J361		357	0.98	10/23/2019	56.160000	6.375000	3:58:43 PM	6.363800	6.500000		6.400000	6.400000	6.125000	6.375000
RPTB 0 10/30/19	PIBL1218J370		364	1.00	10/30/2019	286.920000	6.300000	3:33:27 PM	6.262800			6.300000	6.300000	6.230000	6.300000
RPGB 3 7/8 11/22/19	PIBD0719K560	3.8750	387	1.06	11/22/2019	111.500000	6.600000	3:46:11 PM	6.443000	6.700000	6.250000	6.400000	6.600000	6.400000	6.600000
RPGB 3 3/8 01/12/20	PIBD0320A229	3.3750	438	1.20	1/12/2020	15.200000	6.700000	3:46:40 PM	6.581400		6.600000	6.592500	6.700000	6.455000	6.700000
RPGB 7 3/4 02/18/20	PIBD1020B508	7.7500	475	1.30	2/18/2020						6.250000				

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RPGB 4 1/4 04/11/20	PIID0320D087	4.2500	528	1.45	4/11/2020	61.520000	6.452500	3:43:01 PM	6.592200		6.450000	6.600000	6.700000	6.450000	6.452500
RPGB 7 1/4 08/19/20	PIID1020H015	7.2500	658	1.80	8/19/2020						6.300000				
RPGB 3 3/8 08/20/20	PIBD0520H735	3.3750	659	1.80	8/20/2020	209.920000	6.700000	2:43:42 PM	6.748000		6.500000	6.762500	6.800000	6.700000	6.700000
RPGB 6 1/8 09/16/20	PIBD1020I510	6.1250	686	1.88	9/16/2020										
RPGB 5 7/8 12/16/20	PIBD1020L525	5.8750	777	2.13	12/16/2020						6.500000				
RPGB 4 1/4 01/25/21	PIBD0321A236	4.2500	817	2.24	1/25/2021	2.040000	6.675000	2:39:57 PM	6.675000		6.625000	6.675000	6.675000	6.675000	6.675000
RPGB 7 3/8 03/03/21	PIID1021C027	7.3750	854	2.34	3/3/2021										
RPGB 3 1/2 03/20/21	PIBD0721C574	3.5000	871	2.39	3/20/2021	2.100000	6.700000	2:22:31 PM	6.700000		6.900000	6.700000	6.700000	6.700000	6.700000
RPGB 6 1/2 04/28/21	PIBD1021D531	6.5000	910	2.49	4/28/2021						6.700000				
RPGB 4 7/8 06/13/21	PIID0321F092	4.8750	956	2.62	6/13/2021	0.500000	6.725000	10:32:31 AM	6.725000			6.725000	6.725000	6.725000	6.725000
RPGB 5 3/4 10/20/21	PIID1021J039	5.7500	1085	2.97	10/20/2021										
RPGB 5 3/4 11/24/21	PIBD1021K551	5.7500	1120	3.07	11/24/2021										
RPGB 6 3/8 01/19/22	PIBD1022G545	6.3750	1176	3.22	1/19/2022										
RPGB 4 01/26/22	PIBD0522A747	4.0000	1183	3.24	1/26/2022	170.050000	6.850000	11:19:37 AM	6.850100			7.050000	7.050000	6.850000	6.850000
RPGB 15 03/14/22	PIBD2022C021	15.0000	1230	3.37	3/14/2022										
RPGB 4 7/8 08/02/22	PIBD1022H562	4.8750	1371	3.75	8/2/2022										
RPGB 4 3/4 09/13/22	PIBD1022I570	4.7500	1413	3.87	9/13/2022										
RPGB 12 3/4 10/17/22	PIBD2022J033	12.7500	1447	3.96	10/17/2022										
RPGB 4 5/8 12/04/22	PIID0522L114	4.6250	1495	4.09	12/4/2022	5.470000	6.750000	3:12:39 PM	6.766500	7.150000		7.200000	7.200000	6.750000	6.750000
RPGB 4 12/06/22	PIBD1022L585	4.0000	1497	4.10	12/6/2022										
RPGB 13 02/20/23	PIBD2023B048	13.0000	1573	4.31	2/20/2023										
RPGB 5 1/2 03/08/23	PIBD0523C752	5.5000	1589	4.35	3/8/2023	257.500000	6.875000	3:11:38 PM	6.947800	7.150000	6.800000	6.950000	6.950000	6.875000	6.875000
RPGB 3 1/2 04/21/23	PIBD0723D588	3.5000	1633	4.47	4/21/2023	30.000000	7.250000	11:59:29 AM	7.250000			7.250000	7.250000	7.250000	7.250000
RPGB 11 7/8 05/29/23	PIBD2023E054	11.8750	1671	4.58	5/29/2023										
RPGB 3 1/4 08/15/23	PIID1023H046	3.2500	1749	4.79	8/15/2023	10.500000	7.575000	3:24:45 PM	7.552400	7.800000		7.100000	7.575000	7.100000	7.575000
RPGB 11 3/8 10/23/23	PIBD2023J068	11.3750	1818	4.98	10/23/2023	10.000000	7.200000	9:14:28 AM	7.200000			7.200000	7.200000	7.200000	7.200000
RPGB 4 1/2 04/20/24	PIBD0724D595	4.5000	1998	5.47	4/20/2024										
RPGB 12 3/8 06/03/24	PIBD2024F075	12.3750	2042	5.59	6/3/2024										
RPGB 12 7/8 08/05/24	PIBD2024H086	12.8750	2105	5.76	8/5/2024										
RPGB 4 1/8 08/20/24	PIBD1024H595	4.1250	2120	5.80	8/20/2024										
RPGB 13 3/4 11/11/24	PIBD2024K091	13.7500	2203	6.03	11/11/2024										
RPGB 5 3/4 04/12/25	PIBD0725D618	5.7500	2355	6.45	4/12/2025	111.000000	7.450000	3:40:13 PM	7.451400	7.600000	7.250000	7.450000	7.480000	7.450000	7.450000
RPGB 12 1/8 04/14/25	PIBD2025D103	12.1250	2357	6.45	4/14/2025										
RPGB 3 5/8 09/09/25	PIBD1025I608	3.6250	2505	6.86	9/9/2025	54.200000	7.600000	3:49:40 PM	7.627700	7.700000		7.700000	7.700000	7.575000	7.600000
RPGB 12 1/8 10/20/25	PIBD2025J116	12.1250	2546	6.97	10/20/2025										
RPGB 18 1/4 11/29/25	PIBD2525K015	18.2500	2586	7.08	11/29/2025										
RPGB 10 1/4 01/19/26	PIBD2026A122	10.2500	2637	7.22	1/19/2026										
RPGB 3 1/2 09/20/26	PIID1026I057	3.5000	2881	7.89	9/20/2026										
RPGB 6 1/4 10/20/26	PIID1526J019	6.2500	2911	7.97	10/20/2026	10.000000	7.500000	3:34:12 PM	7.500000			7.500000	7.500000	7.500000	7.500000
RPGB 8 12/07/26	PIBD2026L139	8.0000	2959	8.10	12/7/2026										
RPGB 5 3/8 03/01/27	PIID1527C023	5.3750	3043	8.33	3/1/2027										
RPGB 4 3/4 05/04/27	PIBD1027E617	4.7500	3107	8.51	5/4/2027										
RPGB 8 5/8 09/06/27	PIBD2027I140	8.6250	3232	8.85	9/6/2027										
RPGB 6 1/4 03/22/28	PIBD1028C635	6.2500	3430	9.39	3/22/2028	34.000000	7.900000	12:04:06 PM	7.900000	7.925000		7.900000	7.900000	7.900000	7.900000
RPGB 9 1/2 12/04/28	PIBD2028L151	9.5000	3687	10.09	12/4/2028										
RPGB 8 3/4 05/27/30	PIBD2030E166	8.7500	4226	11.57	5/27/2030						7.950000				
RPGB 12 1/2 07/28/30	PIBD2530G029	12.5000	4288	11.74	7/28/2030										
RPGB 11 1/4 01/26/31	PIBD2531A032	11.2500	4470	12.24	1/26/2031										
RPGB 8 07/19/31	PIBD2031G171	8.0000	4644	12.72	7/19/2031	906.965000	7.900000	3:52:31 PM	7.810600	7.800000		7.950000	7.950000	7.750000	7.900000
RPGB 9 3/8 10/05/31	PIBD2531J042	9.3750	4722	12.93	10/5/2031										
RPGB 5 7/8 02/02/32	PIBD2032B183	5.8750	4842	13.26	2/2/2032										
RPGB 5 7/8 03/01/32	PIID2032C014	5.8750	4870	13.33	3/1/2032	0.990000	8.100000	3:05:58 PM	8.140400		7.750000	8.500000	8.500000	8.100000	8.100000
RPGB 5 3/4 09/27/32	PIBD2032I195	5.7500	5080	13.91	9/27/2032										
RPGB 8 1/2 11/29/32	PIBD2532K057	8.5000	5143	14.08	11/29/2032										
RPGB 3 5/8 03/21/33	PIBD2033C206	3.6250	5255	14.39	3/21/2033	7.890000	8.055000	3:24:42 PM	8.009900		8.075000	8.075000	8.075000	7.750000	8.055000
RPGB 9 1/4 11/05/34	PIBD2534K062	9.2500	5849	16.01	11/5/2034										
RPGB 8 09/30/35	PIBD2535I071	8.0000	6178	16.91	9/30/2035						8.000000				
RPGB 8 1/8 12/16/35	PIBD2535L086	8.1250	6255	17.13	12/16/2035	2.900000	8.110000	3:06:39 PM	8.053100		8.000000	8.000000	8.110000	8.000000	8.110000
RPGB 7 5/8 09/29/36	PIBD2536I097	7.6250	6543	17.91	9/29/2036										
RPGB 5 1/4 05/18/37	PIBD2037E214	5.2500	6774	18.55	5/18/2037	3.000000	8.145000	11:14:59 AM	8.145000			8.145000	8.145000	8.145000	8.145000
RPGB 5 3/4 08/16/37	PIBD2537H103	5.7500	6864	18.79	8/16/2037	8.000000	8.500000	3:08:29 PM	8.370600			8.155000	8.500000	8.155000	8.500000
RPGB 6 1/8 10/24/37	PIID2537J015	6.1250	6933	18.98	10/24/2037	38.685000	8.350000	3:46:22 PM	8.267500	8.500000	8.155000	8.155000	8.350000	8.150000	8.350000
RPGB 6 1/2 02/22/38	PIBD2038B224	6.5000	7054	19.31	2/22/2038										
RPGB 4 5/8 09/09/40	PIBD2540I116	4.6250	7984	21.86	9/9/2040					8.400000					