

GS Board Summary
November 29, 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 12/05/18	PIBL0618F063		6	0.02	12/5/2018										
RPTB 0 12/12/18	PIBL0618F072		13	0.04	12/12/2018										
RPTB 0 12/19/18	PIBL0618F081		20	0.06	12/19/2018										
RPTB 0 12/26/18	PIBL0618F090		27	0.07	12/26/2018										
RPTB 0 01/02/19	PIBL0618G106		34	0.09	1/2/2019					5.625000					
RPTB 0 01/09/19	PIBL0618G115		41	0.11	1/9/2019	0.304000	5.500000	10:59:59 AM	5.500000			5.500000	5.500000	5.500000	5.500000
RPTB 0 01/16/19	PIBL1218A011		48	0.13	1/16/2019										
RPTB 0 01/23/19	PIBL0618G124		55	0.15	1/23/2019										
RPTB 0 01/30/19	PIBL1218A020		62	0.17	1/30/2019	3.510000	5.150000	11:58:53 AM	5.174000		4.850000	5.315000	5.315000	5.150000	5.150000
RPTB 0 02/06/19	PIBL0618H132		69	0.19	2/6/2019	162.435000	5.160000	3:07:13 PM	5.193300		5.100000	5.250000	5.300000	5.125000	5.160000
RPTB 0 02/13/19	PIBL1218B038		76	0.21	2/13/2019	144.690000	5.300000	3:29:12 PM	5.325000			5.200000	5.400000	5.175000	5.300000
RPGb 7 7/8 02/19/19	PIBD1019B485	7.8750	82	0.23	2/19/2019	190.080000	5.500000	3:53:34 PM	5.502000		5.600000	5.850000	5.850000	5.500000	5.500000
RPTB 0 02/20/19	PIBL0618H141		83	0.23	2/20/2019	17.050000	5.300000	2:34:22 PM	5.304100			5.300000	5.375000	5.275000	5.300000
RPTB 0 02/27/19	PIBL0618H150		90	0.25	2/27/2019	224.300000	5.375000	3:44:24 PM	5.373100	5.625000	5.375000	5.300000	5.400000	5.300000	5.375000
RPTB 0 03/06/19	PIBL0618I168		97	0.27	3/6/2019	42.510000	5.300000	2:17:43 PM	6.389200		5.300000	5.600000	6.450000	5.300000	5.300000
RPTB 0 03/13/19	PIBL1218C056		104	0.29	3/13/2019						5.300000				
RPTB 0 03/20/19	PIBL0618I177		111	0.30	3/20/2019										
RPTB 0 03/27/19	PIBL1218C064		118	0.32	3/27/2019										
RPTB 0 04/03/19	PIBL0618J185		125	0.34	4/3/2019										
RPTB 0 04/10/19	PIBL0618J194		132	0.36	4/10/2019										
RPTB 0 04/17/19	PIBL1218D090		139	0.38	4/17/2019										
RPTB 0 04/24/19	PIBL1218D107		146	0.40	4/24/2019						5.855000				
RPGb 5 04/26/19	PIBD0719D531	5.0000	148	0.41	4/26/2019										
RPTB 0 04/30/19	PIBL0618J201		152	0.42	4/30/2019										
RPTB 0 05/08/19	PIBL0618K218		160	0.44	5/8/2019	6.000000	6.150000	11:40:00 AM	6.158300		6.155000	6.200000	6.200000	6.150000	6.150000
RPTB 0 05/15/19	PIBL1218E132		167	0.46	5/15/2019	10.932000	6.350000	3:00:48 PM	6.308800		6.200000	6.200000	6.350000	6.200000	6.350000
RPTB 0 05/22/19	PIBL1218E142		174	0.48	5/22/2019	59.450000	6.300000	2:57:48 PM	6.302500	6.500000	6.300000	6.285000	6.315000	6.285000	6.300000
RPTB 0 05/29/19	PIBL1218E151		181	0.50	5/29/2019	231.427000	6.325000	3:47:05 PM	6.327300	6.480000	6.300000	6.200000	6.375000	6.200000	6.325000
RPTB 0 06/05/19	PIBL1218F169		188	0.52	6/5/2019	1.525000	6.250000	10:36:29 AM	6.250000		6.200000	6.250000	6.250000	6.250000	6.250000
RPTB 0 06/11/19	PIBL1218F178		194	0.53	6/11/2019										
RPTB 0 06/19/19	PIBL1218F188		202	0.55	6/19/2019						6.350000				
RPTB 0 06/26/19	PIBL1218F196		209	0.57	6/26/2019										
RPTB 0 07/03/19	PIBL1218G202		216	0.59	7/3/2019						6.200000				
RPTB 0 07/10/19	PIBL1218G211		223	0.61	7/10/2019						6.200000				
RPTB 0 07/17/19	PIBL1218G220		230	0.63	7/17/2019	17.600000	6.450000	3:40:54 PM	6.450000		6.320000	6.450000	6.450000	6.450000	6.450000
RPGb 4 3/4 07/19/19	PIBD0719G547	4.7500	232	0.64	7/19/2019	1.500000	6.725000	9:21:11 AM	6.725000			6.725000	6.725000	6.725000	6.725000
RPTB 0 07/24/19	PIBL1218G239		237	0.65	7/24/2019	18.162000	6.450000	3:41:09 PM	6.421600		6.320000	6.350000	6.450000	6.350000	6.450000
RPTB 0 07/31/19	PIBL1218H249		244	0.67	7/31/2019	50.064000	6.450000	3:43:04 PM	6.450000		6.320000	6.450000	6.450000	6.450000	6.450000
RPTB 0 08/07/19	PIBL1218H256		251	0.69	8/7/2019	6.000000	6.475000	3:41:18 PM	6.475000		6.250000	6.475000	6.475000	6.475000	6.475000
RPTB 0 08/14/19	PIBL1218H265		258	0.71	8/14/2019						6.200000				
RPTB 0 08/20/19	PIBL1218H274		264	0.72	8/20/2019	15.000000	6.550000	11:32:40 AM	6.550000			6.550000	6.550000	6.550000	6.550000
RPTB 0 08/28/19	PIBL1218H283		272	0.75	8/28/2019										
RPGb 4 3/4 08/30/19	PIBD0719H555	4.7500	274	0.75	8/30/2019	37.500000	6.325000	11:00:06 AM	6.325000			6.325000	6.325000	6.325000	6.325000
RPTB 0 09/04/19	PIBL1218I291		279	0.76	9/4/2019										
RPTB 0 09/11/19	PIBL1218I308		286	0.78	9/11/2019						6.250000				
RPTB 0 09/18/19	PIBL1218I317		293	0.80	9/18/2019						6.350000				
RPTB 0 10/02/19	PIBL1218J334		307	0.84	10/2/2019	2.500000	6.550000	3:41:27 PM	6.550000			6.550000	6.550000	6.550000	6.550000
RPTB 0 10/09/19	PIBL1218J343		314	0.86	10/9/2019										
RPTB 0 10/16/19	PIBL1218J352		321	0.88	10/16/2019						6.225000				
RPTB 0 10/23/19	PIBL1218J361		328	0.90	10/23/2019						6.300000				
RPTB 0 10/30/19	PIBL1218J370		335	0.92	10/30/2019	5.800000	6.575000	3:41:36 PM	6.575000		6.350000	6.575000	6.575000	6.575000	6.575000
RPTB 0 11/06/19	PIBL1218K387		342	0.94	11/6/2019	14.940000	6.575000	3:42:31 PM	6.575000		6.470000	6.575000	6.575000	6.575000	6.575000
RPTB 0 11/13/19	PIBL1218K396		349	0.96	11/13/2019										
RPTB 0 11/20/19	PIBL1218K403		356	0.98	11/20/2019										
RPGb 3 7/8 11/22/19	PIBD0719K560	3.8750	358	0.98	11/22/2019	1,487.300000	6.640000	3:55:45 PM	6.621400			6.600000	6.700000	6.590000	6.640000
RPTB 0 11/27/19	PIBL1218K412		363	0.99	11/27/2019	382.671000	6.550000	3:19:08 PM	6.532500	6.625000		6.500000	6.550000	6.500000	6.550000
RPGb 3 3/8 01/12/20	PIBD0320A229	3.3750	409	1.12	1/12/2020	1.300000	6.550000	3:14:31 PM	6.550000		6.450000	6.550000	6.550000	6.550000	6.550000
RPGb 7 3/4 02/18/20	PIBD1020B508	7.7500	446	1.22	2/18/2020						6.000000				

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RPGB 4 1/4 04/11/20	PIID0320D087	4.2500	499	1.37	4/11/2020	51.500000	6.550000	3:59:56 PM	6.564300		6.500000	6.500000	6.600000	6.500000	6.550000
RPGB 7 1/4 08/19/20	PIID1020H015	7.2500	629	1.72	8/19/2020						6.000000				
RPGB 3 3/8 08/20/20	PIBD0520H735	3.3750	630	1.73	8/20/2020	34.000000	6.650000	2:53:39 PM	6.633500			6.615000	6.650000	6.615000	6.650000
RPGB 6 1/8 09/16/20	PIBD1020I510	6.1250	657	1.80	9/16/2020										
RPGB 5 7/8 12/16/20	PIBD1020L525	5.8750	748	2.05	12/16/2020										
RPGB 4 1/4 01/25/21	PIBD0321A236	4.2500	788	2.16	1/25/2021										
RPGB 7 3/8 03/03/21	PIID1021C027	7.3750	825	2.26	3/3/2021	1.000000	6.615000	11:54:27 AM	6.615000		6.615000	6.615000	6.615000	6.615000	6.615000
RPGB 3 1/2 03/20/21	PIBD0721C574	3.5000	842	2.31	3/20/2021	64.500000	6.675000	3:32:57 PM	6.674400		6.600000	6.650000	6.675000	6.650000	6.675000
RPGB 6 1/2 04/28/21	PIBD1021D531	6.5000	881	2.41	4/28/2021	70.691000	6.600000	2:56:38 PM	6.595400		6.125000	6.125000	6.600000	6.125000	6.600000
RPGB 4 7/8 06/13/21	PIID0321F092	4.8750	927	2.54	6/13/2021	34.456000	6.550000	2:11:09 PM	6.566600		6.600000	6.600000	6.625000	6.500000	6.550000
RPGB 5 3/4 10/20/21	PIID1021J039	5.7500	1056	2.89	10/20/2021										
RPGB 5 3/4 11/24/21	PIBD1021K551	5.7500	1091	2.99	11/24/2021										
RPGB 6 3/8 01/19/22	PIBD1022G545	6.3750	1147	3.14	1/19/2022										
RPGB 4 01/26/22	PIBD0522A747	4.0000	1154	3.16	1/26/2022	54.710000	6.800000	3:40:03 PM	6.666900		6.660000	6.800000	6.650000	6.800000	6.800000
RPGB 15 03/14/22	PIBD2022C021	15.0000	1201	3.29	3/14/2022										
RPGB 4 7/8 08/02/22	PIBD1022H562	4.8750	1342	3.67	8/2/2022										
RPGB 4 3/4 09/13/22	PIBD1022I570	4.7500	1384	3.79	9/13/2022										
RPGB 12 3/4 10/17/22	PIBD2022J033	12.7500	1418	3.88	10/17/2022										
RPGB 4 5/8 12/04/22	PIID0522L114	4.6250	1466	4.01	12/4/2022	144.300000	6.775000	11:52:13 AM	6.783100		6.790000	6.795000	6.775000	6.775000	6.775000
RPGB 4 12/06/22	PIBD1022L585	4.0000	1468	4.02	12/6/2022										
RPGB 13 02/20/23	PIBD2023B048	13.0000	1544	4.23	2/20/2023										
RPGB 5 1/2 03/08/23	PIBD0523C752	5.5000	1560	4.27	3/8/2023	8.534.790460	6.850000	3:52:22 PM	6.867900		6.875000	6.887500	6.845000	6.850000	6.850000
RPGB 3 1/2 04/21/23	PIBD0723D588	3.5000	1604	4.39	4/21/2023	696.790000	6.945000	3:55:40 PM	6.936700		6.935000	6.945000	6.925000	6.945000	6.945000
RPGB 11 7/8 05/29/23	PIBD2023E054	11.8750	1642	4.50	5/29/2023										
RPGB 3 1/4 08/15/23	PIID1023H046	3.2500	1720	4.71	8/15/2023	6.100000	6.850000	2:16:33 PM	6.874600		7.000000	7.000000	6.850000	6.850000	6.850000
RPGB 11 3/8 10/23/23	PIBD2023J068	11.3750	1789	4.90	10/23/2023										
RPGB 4 1/2 04/20/24	PIBD0724D595	4.5000	1969	5.39	4/20/2024										
RPGB 12 3/8 06/03/24	PIBD2024F075	12.3750	2013	5.51	6/3/2024										
RPGB 12 7/8 08/05/24	PIBD2024H086	12.8750	2076	5.68	8/5/2024										
RPGB 4 1/8 08/20/24	PIBD1024H595	4.1250	2091	5.73	8/20/2024	190.000000	6.920000	3:14:24 PM	6.920000		6.920000	6.920000	6.920000	6.920000	6.920000
RPGB 13 3/4 11/11/24	PIBD2024K091	13.7500	2174	5.95	11/11/2024										
RPGB 5 3/4 04/12/25	PIBD0725D618	5.7500	2326	6.37	4/12/2025	5,163.743000	6.940000	3:52:07 PM	6.939200		6.905000	6.970000	6.970000	6.910000	6.940000
RPGB 12 1/8 04/14/25	PIBD2025D103	12.1250	2328	6.37	4/14/2025										
RPGB 3 5/8 09/09/25	PIBD1025I608	3.6250	2476	6.78	9/9/2025	115.000000	7.000000	3:39:47 PM	6.956500		7.000000	7.000000	6.950000	7.000000	7.000000
RPGB 12 1/8 10/20/25	PIBD2025J116	12.1250	2517	6.89	10/20/2025										
RPGB 18 1/4 11/29/25	PIBD2525K015	18.2500	2557	7.00	11/29/2025										
RPGB 10 1/4 01/19/26	PIBD2026A122	10.2500	2608	7.14	1/19/2026										
RPGB 3 1/2 09/20/26	PIID1026I057	3.5000	2852	7.81	9/20/2026	8.200000	7.050000	3:58:45 PM	7.063400		7.065000	7.065000	7.050000	7.050000	7.050000
RPGB 6 1/4 10/20/26	PIID1526J019	6.2500	2882	7.89	10/20/2026	3.725000	7.000000	3:00:05 PM	7.000000		7.000000	7.000000	7.000000	7.000000	7.000000
RPGB 8 12/07/26	PIBD2026L139	8.0000	2930	8.02	12/7/2026										
RPGB 5 3/8 03/01/27	PIID1527C023	5.3750	3014	8.25	3/1/2027										
RPGB 4 3/4 05/04/27	PIBD1027E617	4.7500	3078	8.43	5/4/2027										
RPGB 8 5/8 09/06/27	PIBD2027H140	8.6250	3203	8.77	9/6/2027										
RPGB 6 1/4 03/22/28	PIBD1028C635	6.2500	3401	9.31	3/22/2028	1,336.840000	6.900000	3:51:16 PM	6.985000		7.060000	7.060000	6.900000	6.900000	6.900000
RPGB 9 1/2 12/04/28	PIBD2028L151	9.5000	3658	10.02	12/4/2028										
RPGB 8 3/4 05/27/30	PIBD2030E166	8.7500	4197	11.49	5/27/2030										
RPGB 12 1/2 07/28/30	PIBD2530G029	12.5000	4259	11.66	7/28/2030										
RPGB 11 1/4 01/26/31	PIBD2531A032	11.2500	4441	12.16	1/26/2031										
RPGB 8 07/19/31	PIBD2031G171	8.0000	4615	12.64	7/19/2031	3,326.330000	7.030000	3:56:08 PM	7.087500		7.150000	7.150000	7.000000	7.030000	7.030000
RPGB 9 3/8 10/05/31	PIBD2531J042	9.3750	4693	12.85	10/5/2031										
RPGB 5 7/8 02/02/32	PIBD2032B183	5.8750	4813	13.18	2/2/2032										
RPGB 5 7/8 03/01/32	PIID2032C014	5.8750	4841	13.25	3/1/2032										
RPGB 5 3/4 09/27/32	PIBD2032I195	5.7500	5051	13.83	9/27/2032										
RPGB 8 1/2 11/29/32	PIBD2532K057	8.5000	5114	14.00	11/29/2032										
RPGB 3 5/8 03/21/33	PIBD2033C206	3.6250	5226	14.31	3/21/2033	3.000000	7.300000	3:16:28 PM	7.300000		7.300000	7.300000	7.300000	7.300000	7.300000
RPGB 9 1/4 11/05/34	PIBD2534K062	9.2500	5820	15.93	11/5/2034										
RPGB 8 09/30/35	PIBD2535I071	8.0000	6149	16.84	9/30/2035						7.250000				
RPGB 8 1/8 12/16/35	PIBD2535L086	8.1250	6226	17.05	12/16/2035						7.250000				
RPGB 7 5/8 09/29/36	PIBD2536I097	7.6250	6514	17.83	9/29/2036										
RPGB 5 1/4 05/18/37	PIBD2037E214	5.2500	6745	18.47	5/18/2037	4.100000	7.405000	3:40:34 PM	7.405000		7.405000	7.405000	7.405000	7.405000	7.405000
RPGB 5 3/4 08/16/37	PIBD2537H103	5.7500	6835	18.71	8/16/2037	6.000000	7.415000	3:40:00 PM	7.415000		7.415000	7.415000	7.415000	7.415000	7.415000
RPGB 6 1/8 10/24/37	PIID2537J015	6.1250	6904	18.90	10/24/2037	22.124000	7.500000	3:05:26 PM	7.520400		7.525000	7.525000	7.500000	7.500000	7.500000
RPGB 6 1/2 02/22/38	PIBD2038B224	6.5000	7025	19.23	2/22/2038										
RPGB 4 5/8 09/09/40	PIBD2540I116	4.6250	7955	21.78	9/9/2040	100.000000	7.800000	3:26:37 PM	7.800000		7.800000	7.800000	7.800000	7.800000	7.800000