GS Board Summary
December 12, 2018

Global ID	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 12/19/18	RPTB 0 12/19/18	PIBL0618F081		7	0.02	12/19/2018										
RPTB 0 12/26/18	RPTB 0 12/26/18	PIBL0618F090		14	0.04	12/26/2018										
RPTB 0 01/02/19	RPTB 0 01/02/19	PIBL0618G106		21	0.06	1/2/2019	1.000000	5.000000	10:39:55 AM	5.000000			5.000000	5.000000	5.000000	5.000000
RPTB 0 01/09/19	RPTB 0 01/09/19	PIBL0618G115		28	0.08	1/9/2019										
RPTB 0 01/16/19	RPTB 0 01/16/19	PIBL1218A011		35	0.10	1/16/2019	2.545000	4.850000	10:00:12 AM	4.850000			4.850000	4.850000	4.850000	4.850000
RPTB 0 01/23/19	RPTB 0 01/23/19	PIBL0618G124		42	0.12	1/23/2019	2.298000	5.400000	2:49:08 PM	5.400000		4.850000	5.400000	5.400000	5.400000	5.400000
RPTB 0 01/30/19	RPTB 0 01/30/19	PIBL1218A020		49	0.13	1/30/2019	219.964000	4.850000	3:19:07 PM	5.260100		4.850000	5.250000	5.550000	4.850000	4.850000
RPTB 0 02/06/19	RPTB 0 02/06/19	PIBL0618H132		56	0.15	2/6/2019	20.130000	5.450000	2:06:38 PM	5.397300			5.150000	5.450000	5.000000	5.450000
RPTB 0 02/13/19	RPTB 0 02/13/19	PIBL1218B038		63	0.17	2/13/2019	0.400000	5.200000	3:29:12 PM	5.200000			5.200000	5.200000	5.200000	5.200000
RPGB 7 7/8 02/19/19	FXTN 10-48	PIBD1019B485	7.8750	69	0.19	2/19/2019	489.005000	5.400000	11:36:45 AM	5.721100		5.650000	5.650000	5.900000	5.400000	5.400000
RPTB 0 02/20/19	RPTB 0 02/20/19	PIBL0618H141		70	0.19	2/20/2019	0.453000	5.500000	3:17:56 PM	5.411700			5.300000	5.500000	5.300000	5.500000
RPTB 0 02/27/19	RPTB 0 02/27/19	PIBL0618H150		77	0.21	2/27/2019	89.970000	5.465000	2:17:02 PM	5.474500		5.465000	5.475000	5.550000	5.465000	5.465000
RPTB 0 03/06/19	RPTB 0 03/06/19	PIBL0618I168		84	0.23	3/6/2019	9.045000	5.380000	3:21:56 PM	5.391100		5.375000	5.400000	5.400000	5.380000	5.380000
RPTB 0 03/13/19	RPTB 0 03/13/19	PIBL1218C056		91	0.25	3/13/2019	17.570000	5.340000	3:08:04 PM	5.356300			5.375000	5.375000	5.300000	5.340000
RPTB 0 03/20/19	RPTB 0 03/20/19	PIBL0618I177		98	0.27	3/20/2019	57.660000	5.500000	3:53:00 PM	5.499400		5.500000	5.500000	5.500000	5.475000	5.500000
RPTB 0 03/27/19	RPTB 0 03/27/19	PIBL1218C064		105	0.29	3/27/2019										
RPTB 0 04/03/19	RPTB 0 04/03/19	PIBL0618J185		112	0.31	4/3/2019	3.063000	6.000000	11:12:49 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194		119	0.33	4/10/2019										
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090		126	0.35	4/17/2019										
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107		133	0.36	4/24/2019										
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.0000	135	0.37	4/26/2019										
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201		139	0.38	4/30/2019	94.390000	6.300000	2:33:28 PM	6.297800			6.285000	6.300000	6.150000	6.300000
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218		147	0.40	5/8/2019										
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132		154	0.42	5/15/2019										
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142		161	0.44	5/22/2019	4.610000	6.275000	2:43:28 PM	6.275000			6.275000	6.275000	6.275000	6.275000
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151		168	0.46	5/29/2019	12.550000	6.460000	2:26:57 PM	6.443400		6.450000	6.460000	6.460000	6.300000	6.460000
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169		175	0.48	6/5/2019	314.747100	6.452500	3:43:05 PM	6.441200			6.420000	6.452500	6.300000	6.452500
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178		181	0.50	6/11/2019	207.025000	6.450000	3:58:49 PM	6.449600		6.450000	6.430000	6.450000	6.430000	6.450000
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188		189	0.52	6/19/2019						6.450000				
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196		196	0.54	6/26/2019	169.738000	6.450000	10:40:20 AM	6.437500		6.450000	6.425000	6.450000	6.425000	6.450000
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202		203	0.56	7/3/2019	27.600000	6.600000	3:33:57 PM	6.600000		6.300000	6.600000	6.600000	6.600000	6.600000
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211		210	0.58	7/10/2019	30.500000	6.800000	3:55:37 PM	6.682000			6.620000	6.800000	6.620000	6.800000
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220		217	0.59	7/17/2019						6.300000				
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.7500	219	0.60	7/19/2019										
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239		224	0.61	7/24/2019						6.300000				
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249		231	0.63	7/31/2019	5.000000	6.700000	2:30:24 PM	6.700000		6.270000	6.700000	6.700000	6.700000	6.700000
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256		238	0.65	8/7/2019										
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265		245	0.67	8/14/2019										
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274		251	0.69	8/20/2019	7.790000	6.500000	11:47:04 AM	6.500000		6.500000	6.500000	6.500000	6.500000	6.500000
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283		259	0.71	8/28/2019	20.000000	6.800000	3:45:51 PM	6.800000			6.800000	6.800000	6.800000	6.800000
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	261	0.72	8/30/2019										
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291		266	0.73	9/4/2019	14.000000	6.825000	3:46:25 PM	6.825000			6.825000	6.825000	6.825000	6.825000
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308		273	0.75	9/11/2019										
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317		280	0.77	9/18/2019	36.000000	6.850000	3:46:43 PM	6.850000		6.400000	6.850000	6.850000	6.850000	6.850000
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334		294	0.81	10/2/2019	10.000000	6.885000	3:47:09 PM	6.885000		6.515000	6.885000	6.885000	6.885000	6.885000
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343		301	0.82	10/9/2019	70.000000	6.895000	3:47:55 PM	6.895000		6.525000	6.895000	6.895000	6.895000	6.895000
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352		308	0.84	10/16/2019						6.525000				
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361		315	0.86	10/23/2019										
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370		322	0.88	10/30/2019										
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387		329	0.90	11/6/2019						6.500000				
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396		336	0.92	11/13/2019	0.536000	6.550000	2:25:33 PM	6.550000		6.550000	6.550000	6.550000	6.550000	6.550000
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403		343	0.94	11/20/2019	25.000000	6.900000	3:48:39 PM	6.900000		6.480000	6.900000	6.900000	6.900000	6.900000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	345	0.95	11/22/2019	0.305000	6.550000	2:30:15 PM	6.550000		6.550000	6.550000	6.550000	6.550000	6.550000
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412		350	0.96	11/27/2019	6.730000	6.505000	2:17:11 PM	6.505000			6.505000	6.505000	6.505000	6.505000
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420		357	0.98	12/4/2019	0.724000	6.500000	2:48:21 PM	6.500000		6.500000	6.500000	6.500000	6.500000	6.500000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439		364	1.00	12/11/2019	114.271000	6.660000	3:55:32 PM	6.661400		6.660000	6.660000	6.672500	6.660000	6.660000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	396	1.08	1/12/2020	1.979000	6.650000	10:27:14 AM	6.650000			6.650000	6.650000	6.650000	6.650000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	433	1.19	2/18/2020										

GS Board Summary
December 12, 2018

Global ID	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
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	486	1.33	4/11/2020	6.030000	6.700000	2:41:39 PM	6.749800			6.680000	6.850000	6.680000	6.700000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	616	1.69	8/19/2020										
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	617	1.69	8/20/2020	151.258000	6.825000	2:35:26 PM	6.800200		6.600000	6.800000	6.825000	6.800000	6.825000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	644	1.76	9/16/2020										
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	735	2.01	12/16/2020	2.000000	6.860000	11:50:34 AM	6.860000			6.860000	6.860000	6.860000	6.860000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	775	2.12	1/25/2021	0.400000	6.850000	2:33:26 PM	6.850000		6.550000	6.850000	6.850000	6.850000	6.850000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	812	2.22	3/3/2021	1.000000	6.850000	2:33:40 PM	6.850000			6.850000	6.850000	6.850000	6.850000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	829	2.27	3/20/2021	2.288000	6.850000	2:41:04 PM	6.723300		6.625000	6.625000	6.850000	6.625000	6.850000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	868	2.38	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	914	2.50	6/13/2021	116.000000	6.550000	2:59:21 PM	6.568100		6.550000	6.525000	6.600000	6.525000	6.550000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	1043	2.86	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	1078	2.95	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	1134	3.11	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1141	3.12	1/26/2022						6.650000				
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	1188	3.25	3/14/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	1329	3.64	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	1371	3.75	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1405	3.85	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1453	3.98	12/4/2022	11.500000	6.850000	3:09:18 PM	6.860900		6.800000	6.950000	6.950000	6.850000	6.850000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1455	3.98	12/6/2022										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1531	4.19	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1547	4.24	3/8/2023	3.028000	6.900000	2:30:27 PM	6.987500			7.020000	7.020000	6.900000	6.900000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1591	4.36	4/21/2023	9.970000	7.050000	2:30:35 PM	7.050000		6.955000	7.050000	7.050000	7.050000	7.050000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1629	4.46	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1707	4.67	8/15/2023	2.150000	7.100000	2:40:58 PM	7.227900			7.375000	7.375000	7.100000	7.100000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1776	4.86	10/23/2023										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1956	5.36	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	2000	5.48	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	2063	5.65	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	2078	5.69	8/20/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	2161	5.92	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	2313	6.33	4/12/2025	1,517.810000	7.115000	3:19:41 PM	7.094800			7.125000	7.125000	7.000000	7.115000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	2315	6.34	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2463	6.74	9/9/2025	32.610000					6.980000				
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2504	6.86	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2544	6.97	11/29/2025						7.000000				
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2595	7.11	1/19/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2839	7.77	9/20/2026	7.000000	7.600000	3:59:38 PM	7.292900		7.050000	7.200000	7.600000	7.200000	7.600000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2869	7.86	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2917	7.99	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3001	8.22	3/1/2027	10.000000	7.300000	11:54:35 AM	7.300000			7.300000	7.300000	7.300000	7.300000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	3065	8.39	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	3190	8.73	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3388	9.28	3/22/2028	50.000000	7.185000	3:00:26 PM	7.185000		7.100000	7.185000	7.185000	7.185000	7.185000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3645	9.98	12/4/2028										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	4184	11.46	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	4246	11.63	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4428	12.12	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4602	12.60	7/19/2031	20.000000	7.250000	11:05:35 AM	7.250000			7.250000	7.250000	7.250000	7.250000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4680	12.81	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4800	13.14	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4828	13.22	3/1/2032	3.000000	7.305000	11:20:32 AM	7.315000			7.325000	7.325000	7.305000	7.305000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	5038	13.79	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	5101	13.97	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	5213	14.27	3/21/2033	10.000000	7.400000	3:31:40 PM	7.400000			7.400000	7.400000	7.400000	7.400000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5807	15.90	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	6136	16.80	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	6213	17.01	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6501	17.80	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6732	18.43	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6822	18.68	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6891	18.87	10/24/2037	5.000000	7.525000	11:57:32 AM	7.529000			7.500000	7.540000	7.500000	7.525000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	7012	19.20	2/22/2038										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7942	21.74	9/9/2040										