

GS Board Summary
March 28, 2019

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 04/03/19	RPTB 0 04/03/19	PIBL0618J185		6	0.02	4/3/2019										
RPTB 0 04/10/19	RPTB 0 04/10/19	PIBL0618J194		13	0.04	4/10/2019	1.000000	5.550000	11:50:14 AM	5.550000			5.550000	5.550000	5.550000	5.550000
RPTB 0 04/17/19	RPTB 0 04/17/19	PIBL1218D090		20	0.06	4/17/2019	10.080000	5.800000	2:52:41 PM	5.800000			5.800000	5.800000	5.800000	5.800000
RPTB 0 04/24/19	RPTB 0 04/24/19	PIBL1218D107		27	0.07	4/24/2019										
RPGB 5 04/26/19	FXTN 07-53	PIBD0719D531	5.0000	29	0.08	4/26/2019										
RPTB 0 04/30/19	RPTB 0 04/30/19	PIBL0618J201		33	0.09	4/30/2019	25.500000	5.650000	3:39:41 PM	5.650000			5.650000	5.650000	5.650000	5.650000
RPTB 0 05/08/19	RPTB 0 05/08/19	PIBL0618K218		41	0.11	5/8/2019	10.000000	5.700000	3:37:01 PM	5.700000			5.700000	5.700000	5.700000	5.700000
RPTB 0 05/15/19	RPTB 0 05/15/19	PIBL1218E132		48	0.13	5/15/2019	2.060000	5.650000	3:40:49 PM	5.541700		5.650000	5.250000	5.650000	5.250000	5.650000
RPTB 0 05/22/19	RPTB 0 05/22/19	PIBL1218E142		55	0.15	5/22/2019	32.779000	5.675000	3:15:53 PM	5.693100		5.675000	5.750000	6.000000	5.625000	5.675000
RPTB 0 05/29/19	RPTB 0 05/29/19	PIBL1218E151		62	0.17	5/29/2019	36.654000	5.650000	3:34:29 PM	5.661900			5.680000	5.700000	5.650000	5.650000
RPTB 0 06/05/19	RPTB 0 06/05/19	PIBL1218F169		69	0.19	6/5/2019	5.400000	5.650000	11:49:54 AM	5.788900			5.800000	5.800000	5.650000	5.650000
RPTB 0 06/11/19	RPTB 0 06/11/19	PIBL1218F178		75	0.21	6/11/2019	8.555000	5.750000	3:45:15 PM	5.732700			5.750000	5.800000	5.628000	5.750000
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188		83	0.23	6/19/2019	3.000000	5.700000	3:00:49 PM	5.700000			5.700000	5.700000	5.700000	5.700000
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196		90	0.25	6/26/2019	244.271000	5.750000	3:56:16 PM	5.781100		5.750000	5.793000	5.810000	5.675000	5.750000
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202		97	0.27	7/3/2019	0.200000	5.650000	3:38:39 PM	5.650000			5.650000	5.650000	5.650000	5.650000
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211		104	0.29	7/10/2019	2.025000	5.750000	3:27:37 PM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220		111	0.30	7/17/2019	2.254000	5.750000	2:35:22 PM	5.716700		5.650000	5.700000	5.750000	5.700000	5.750000
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.7500	113	0.31	7/19/2019	92.000000	5.950000	3:58:53 PM	5.998900			6.000000	6.000000	5.950000	5.950000
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239		118	0.32	7/24/2019	20.268000	5.700000	11:56:03 AM	5.700000			5.700000	5.700000	5.700000	5.700000
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249		125	0.34	7/31/2019	0.500000	5.950000	10:54:41 AM	5.950000		5.650000	5.900000	5.950000	5.950000	5.950000
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256		132	0.36	8/7/2019	12.000000	5.850000	10:30:22 AM	5.850000			5.850000	5.850000	5.850000	5.850000
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265		139	0.38	8/14/2019						5.725000				
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274		145	0.40	8/20/2019										
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283		153	0.42	8/28/2019										
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	155	0.42	8/30/2019	40.000000	6.000000	11:20:03 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291		160	0.44	9/4/2019	2.500000	5.750000	11:56:28 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308		167	0.46	9/11/2019						5.850000				
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317		174	0.48	9/18/2019	62.620000	5.950000	3:13:58 PM	5.944600			5.875000	5.950000	5.875000	5.950000
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019		181	0.50	9/25/2019	174.399000	5.880000	3:57:46 PM	5.884700		5.875000	5.885000	5.925000	5.875000	5.880000
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334		188	0.52	10/2/2019	9.300000	5.900000	3:34:50 PM	5.903300			5.900000	5.915000	5.900000	5.900000
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343		195	0.53	10/9/2019	7.808000	5.925000	2:54:49 PM	5.932000			5.925500	5.975000	5.925000	5.925000
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352		202	0.55	10/16/2019	15.760000	5.970000	10:55:40 AM	5.970000			5.970000	5.970000	5.970000	5.970000
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361		209	0.57	10/23/2019						5.750000				
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370		216	0.59	10/30/2019						5.750000				
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387		223	0.61	11/6/2019	2.560000	5.955000	2:56:23 PM	5.976300			5.990000	5.990000	5.955000	5.955000
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396		230	0.63	11/13/2019	12.320000	5.875000	3:36:40 PM	5.875000			5.875000	5.875000	5.875000	5.875000
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403		237	0.65	11/20/2019										
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	239	0.65	11/22/2019	1,563.272700	6.020000	3:22:42 PM	6.015300		6.000000	6.100000	6.100000	5.980000	6.020000
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412		244	0.67	11/27/2019										
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420		251	0.69	12/4/2019										
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439		258	0.71	12/11/2019	15.960000	6.025000	10:44:59 AM	6.025000			6.025000	6.025000	6.025000	6.025000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019		286	0.78	1/8/2020	1.040000	5.975000	2:07:56 PM	5.975000			5.975000	5.975000	5.975000	5.975000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	290	0.79	1/12/2020	277.500000	5.950000	3:22:57 PM	6.021400			6.010000	6.050000	5.950000	5.950000
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		293	0.80	1/15/2020						5.970000				
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		300	0.82	1/22/2020	9.826000	5.950000	3:41:23 PM	5.970400			5.950000	5.985000	5.985000	5.950000
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		307	0.84	1/29/2020						5.970000				
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		314	0.86	2/5/2020	131.127000	6.001000	11:00:34 AM	6.029200		6.001000	6.000000	6.050000	6.000000	6.001000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		321	0.88	2/12/2020	25.175000	5.950000	3:41:40 PM	6.020300		5.980000	6.025000	6.025000	5.950000	5.950000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	327	0.90	2/18/2020	1.000000	6.000000	3:51:40 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		328	0.90	2/19/2020						5.750000				
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		349	0.96	3/11/2020	2.310000	5.770000	3:21:47 PM	5.821000		5.750000	5.960000	5.960000	5.770000	5.770000
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		356	0.98	3/18/2020	6.400000	5.900000	3:23:00 PM	5.991400		5.750000	5.950000	6.015000	5.900000	5.900000
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		363	0.99	3/25/2020	269.320000	5.900000	3:31:05 PM	6.008000		5.750000	6.035000	6.035000	5.900000	5.900000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	380	1.04	4/11/2020	563.720000	5.940000	3:59:21 PM	5.945400			5.915000	6.000000	5.825000	5.940000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	510	1.40	8/19/2020										
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	511	1.40	8/20/2020										
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	538	1.47	9/16/2020	6.000000	6.130000	2:06:59 PM	6.130000			6.130000	6.130000	6.130000	6.130000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	629	1.72	12/16/2020	200.000000	5.910000	11:07:25 AM	5.910000			5.910000	5.910000	5.910000	5.910000

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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 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	669	1.83	1/25/2021	2.600000	5.950000	2:26:37 PM	5.950000			5.950000	5.950000	5.950000	5.950000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	706	1.93	3/3/2021										
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	723	1.98	3/20/2021	242.970000	5.875000	3:33:59 PM	5.933700			5.975000	5.985000	5.875000	5.875000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	762	2.09	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	808	2.21	6/13/2021	61.800000	5.850000	3:47:42 PM	5.701400			5.675000	5.850000	5.585000	5.850000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	937	2.57	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	972	2.66	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	1028	2.82	1/19/2022						5.700000				
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1035	2.83	1/26/2022	204.000000	5.650000	3:26:30 PM	5.880400			5.885000	5.885000	5.650000	5.650000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	1082	2.96	3/14/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	1223	3.35	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	1265	3.46	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1299	3.56	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1347	3.69	12/4/2022	1,360.851000	5.600000	3:39:23 PM	5.595000			5.675000	5.725000	5.547000	5.600000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1349	3.69	12/6/2022										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1425	3.90	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1441	3.95	3/8/2023	1,542.000000	5.550000	3:41:10 PM	5.626700			5.700000	5.700000	5.550000	5.550000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1485	4.07	4/21/2023	51.800000	5.600000	3:33:00 PM	5.600000			5.600000	5.600000	5.600000	5.600000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1523	4.17	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1601	4.38	8/15/2023	6.500000	5.900000	11:59:23 AM	5.688500			5.650000	5.900000	5.650000	5.900000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1670	4.57	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1811	4.96	3/12/2024	15,851.085000	5.530000	3:59:13 PM	5.594400			5.700000	5.700000	5.525000	5.530000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1850	5.07	4/20/2024	108.000000	5.600000	3:27:39 PM	5.600000			5.600000	5.600000	5.600000	5.600000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1894	5.19	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1957	5.36	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1972	5.40	8/20/2024						5.750000				
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	2055	5.63	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	2207	6.04	4/12/2025	5,473.280000	5.565000	3:58:47 PM	5.591800			5.680000	5.680000	5.565000	5.565000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	2209	6.05	4/14/2025							5.680000	5.680000	5.565000	5.565000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2357	6.45	9/9/2025	456.000000	5.620000	3:39:06 PM	5.649600			5.650000	5.650000	5.620000	5.620000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2398	6.57	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2438	6.68	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2489	6.82	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2515	6.89	2/14/2026	1,671.700000	5.570000	3:32:53 PM	5.628100			5.700000	5.700000	5.568000	5.570000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2733	7.48	9/20/2026						5.700000				
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2763	7.57	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2811	7.70	12/7/2026	4.000000	5.650000	3:11:15 PM	5.675000		5.650000	5.700000	5.700000	5.650000	5.650000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2895	7.93	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2959	8.10	5/4/2027	162.700000	5.600000	3:31:30 PM	5.658400			5.660000	5.660000	5.600000	5.600000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	3084	8.44	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3282	8.99	3/22/2028	2,155.410000	5.575000	2:52:15 PM	5.623700			5.650000	5.650000	5.570000	5.575000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3539	9.69	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3576	9.79	1/10/2029	3,538.797000	5.570000	3:43:50 PM	5.632200			5.680000	5.720000	5.565000	5.570000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	4078	11.17	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	4140	11.34	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4322	11.83	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4496	12.31	7/19/2031	1,549.460000	5.635000	3:10:50 PM	5.640500			5.680000	5.700000	5.580000	5.635000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4574	12.52	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4694	12.85	2/2/2032	1.000000	5.765000	3:47:06 PM	5.765000			5.765000	5.765000	5.765000	5.765000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4722	12.93	3/1/2032	26.020000	5.700000	3:46:55 PM	6.068400			6.000000	6.150000	5.700000	5.700000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4932	13.50	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4995	13.68	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	5107	13.98	3/21/2033	6.500000	5.850000	11:43:09 AM	5.830800		5.600000	5.825000	5.850000	5.825000	5.850000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5701	15.61	11/5/2034	40.500000	5.800000	2:29:38 PM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	6030	16.51	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	6107	16.72	12/16/2035	2.397000	5.900000	2:15:28 PM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6395	17.51	9/29/2036	10.000000	5.800000	2:33:59 PM	5.800000		5.600000	5.800000	5.800000	5.800000	5.800000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6626	18.14	5/18/2037	1.000000	5.800000	10:52:41 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6716	18.39	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6785	18.58	10/24/2037	599.204000	5.750000	3:35:07 PM	5.840200		5.600000	5.835000	5.980000	5.750000	5.750000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6906	18.91	2/22/2038	50.000000	5.850000	11:15:31 AM	5.850000			5.850000	5.850000	5.850000	5.850000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	7242	19.83	1/24/2039	876.900000	5.560000	3:52:07 PM	5.596800			5.695000	5.695000	5.560000	5.560000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7836	21.45	9/9/2040	10.000000	5.750000	2:54:01 PM	5.750000		5.600000	5.750000	5.750000	5.750000	5.750000