GS Board Summary
June 07, 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 06/11/19	RPTB 0 06/11/19	PIBL1218F178		4	0.01	6/11/2019										
RPTB 0 06/19/19	RPTB 0 06/19/19	PIBL1218F188		12	0.03	6/19/2019										
RPTB 0 06/26/19	RPTB 0 06/26/19	PIBL1218F196		19	0.05	6/26/2019										
RPTB 0 07/03/19	RPTB 0 07/03/19	PIBL1218G202		26	0.07	7/3/2019										
RPTB 0 07/10/19	RPTB 0 07/10/19	PIBL1218G211		33	0.09	7/10/2019	56.374344	4.800000	2:37:52 PM	4.655200			4.900000	4.900000	4.650000	4.800000
RPTB 0 07/17/19	RPTB 0 07/17/19	PIBL1218G220		40	0.11	7/17/2019	3.302000	4.725000	2:35:35 PM	4.733800			4.775000	4.775000	4.700000	4.725000
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.7500	42	0.12	7/19/2019										
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239		47	0.13	7/24/2019	37.932000	4.735000	3:02:37 PM	4.754800			4.775000	4.880000	4.735000	4.735000
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249		54	0.15	7/31/2019	16.033000	4.800000	11:34:56 AM	4.795300			4.775000	4.800000	4.750000	4.800000
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256		61	0.17	8/7/2019	21.850000	4.625000	3:43:28 PM	4.754600			4.700000	4.775000	4.625000	4.625000
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265		68	0.19	8/14/2019	4.910000	4.850000	3:03:46 PM	4.842900			4.840000	4.850000	4.840000	4.850000
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274		74	0.20	8/20/2019	116.979000	4.750000	3:03:08 PM	4.756000		4.650000	5.000000	5.000000	4.725000	4.750000
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283		82	0.23	8/28/2019	184.677000	4.800000	3:39:46 PM	4.766700			4.750000	4.950000	4.745000	4.800000
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	84	0.23	8/30/2019										
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291		89	0.24	9/4/2019	653.326000	4.800000	3:54:31 PM	4.778400	5.000000	4.750000	4.750000	4.950000	4.750000	4.800000
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308		96	0.26	9/11/2019	118.485000	4.815000	3:04:55 PM	4.840800			4.760000	4.950000	4.760000	4.815000
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317		103	0.28	9/18/2019	56.850000	4.840000	2:54:45 PM	5.002500			5.050000	5.050000	4.825000	4.840000
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019		110	0.30	9/25/2019	1.000000	4.800000	3:37:42 PM	4.800000			4.800000	4.800000	4.800000	4.800000
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334		117	0.32	10/2/2019	83.800000	5.050000	11:02:54 AM	5.124600			5.125000	5.125000	5.050000	5.050000
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343		124	0.34	10/9/2019	4.462800	5.000000	3:19:27 PM	4.898300			4.765000	5.000000	4.765000	5.000000
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352		131	0.36	10/16/2019										
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361		138	0.38	10/23/2019										
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370		145	0.40	10/30/2019										
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387		152	0.42	11/6/2019	10.318000	5.400000	2:48:53 PM	5.150700			5.100000	5.400000	5.100000	5.400000
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396		159	0.44	11/13/2019	2.626000	5.125000	3:02:35 PM	5.125000			5.125000	5.125000	5.125000	5.125000
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403		166	0.45	11/20/2019	47.504000	5.125000	2:42:23 PM	5.274800			5.250000	5.360000	5.125000	5.125000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	168	0.46	11/22/2019	958.346860	5.180000	3:39:33 PM	5.207900	5.300000		5.200000	5.250000	5.180000	5.180000
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412		173	0.47	11/27/2019	123.044000	5.150000	3:20:47 PM	5.152700	5.500000	5.000000	5.150000	5.175000	5.000000	5.150000
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420		180	0.49	12/4/2019	653.672000	5.200000	3:58:49 PM	5.180200			5.350000	5.350000	5.100000	5.200000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439		187	0.51	12/11/2019	9.290000	5.170000	3:28:41 PM	5.168400			5.170000	5.200000	5.150000	5.170000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019		215	0.59	1/8/2020	233.678000	5.170000	2:46:03 PM	5.267300			5.250000	5.300000	5.170000	5.170000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	219	0.60	1/12/2020						5.195000				
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		222	0.61	1/15/2020	4.400000	5.170000	2:44:15 PM	5.170000			5.170000	5.170000	5.170000	5.170000
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		229	0.63	1/22/2020	4.166000	5.250000	2:54:29 PM	5.306500			5.325000	5.325000	5.250000	5.250000
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		236	0.65	1/29/2020										
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		243	0.67	2/5/2020	0.800000	5.270000	11:54:02 AM	5.270000			5.270000	5.270000	5.270000	5.270000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		250	0.68	2/12/2020	4.248000	5.250000	11:14:22 AM	5.250000			5.250000	5.250000	5.250000	5.250000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	256	0.70	2/18/2020	436.070000	5.300000	2:48:05 PM	5.336300			5.350000	5.350000	5.300000	5.300000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		257	0.70	2/19/2020	3.160000	5.200000	2:40:51 PM	5.224700			5.250000	5.250000	5.200000	5.200000
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		278	0.76	3/11/2020	27.492000	5.300000	2:20:03 PM	5.300000			5.300000	5.300000	5.300000	5.300000
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		285	0.78	3/18/2020										
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		292	0.80	3/25/2020	38.230000	5.250000	2:22:41 PM	5.305800			5.410000	5.410000	5.250000	5.250000
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		299	0.82	4/1/2020	0.320000	5.295000	9:19:15 AM	5.295000			5.295000	5.295000	5.295000	5.295000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		306	0.84	4/8/2020										
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	309	0.85	4/11/2020	1,941.030063	5.180000	3:38:57 PM	5.205400			5.250000	5.250000	5.175000	5.180000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		327	0.90	4/29/2020										
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		334	0.91	5/6/2020	200.000000	5.200000	11:19:21 AM	5.200000			5.200000	5.200000	5.200000	5.200000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		341	0.93	5/13/2020										
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		348	0.95	5/20/2020	71.026000	5.260000	3:48:23 PM	5.205800			5.200000	5.260000	5.175000	5.260000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		355	0.97	5/27/2020	36.000000	5.350000	3:45:14 PM	5.270100			5.275000	5.350000	5.250000	5.350000
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		362	0.99	6/3/2020	371.464500	5.250000	3:38:35 PM	5.307600			5.350000	5.375000	5.250000	5.250000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	439	1.20	8/19/2020	1,328.430000	5.275000	3:44:33 PM	5.275000		5.200000	5.300000	5.300000	5.250000	5.275000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	440	1.21	8/20/2020	247.800000	5.210000	3:51:55 PM	5.239700			5.275000	5.275000	5.200000	5.210000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	467	1.28	9/16/2020	1.000000	5.275000	2:03:19 PM	5.275000			5.275000	5.275000	5.275000	5.275000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	558	1.53	12/16/2020	14.000000	5.335000	9:58:07 AM	5.342500			5.350000	5.350000	5.335000	5.335000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	598	1.64	1/25/2021	100.000000	5.200000	11:55:07 AM	5.200000			5.200000	5.200000	5.200000	5.200000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	635	1.74	3/3/2021	4.150000	5.250000	11:50:25 AM	5.250000			5.250000	5.250000	5.250000	5.250000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	652	1.79	3/20/2021	55.740000	5.200000	2:06:36 PM	5.200000		5.200000	5.200000	5.200000	5.200000	5.200000

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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 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	691	1.89	4/28/2021						5.200000				
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	737	2.02	6/13/2021	34.980000	5.200000	3:21:30 PM	5.209400			5.225000	5.370000	5.180000	5.200000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	866	2.37	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	901	2.47	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	957	2.62	1/19/2022	7.200000	5.245000	11:32:14 AM	5.245000			5.245000	5.245000	5.245000	5.245000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	964	2.64	1/26/2022	60.096000	5.180000	3:13:54 PM	5.194200			5.300000	5.300000	5.180000	5.180000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	1011	2.77	3/14/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	1152	3.15	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	1194	3.27	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1228	3.36	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1276	3.49	12/4/2022	736.490000	5.200000	3:51:56 PM	5.229900			5.290000	5.330000	5.150000	5.200000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1278	3.50	12/6/2022										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1354	3.71	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1370	3.75	3/8/2023	62.000000	5.175000	2:57:44 PM	5.225700			5.260000	5.260000	5.175000	5.175000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1414	3.87	4/21/2023	316.000000	5.260000	2:10:52 PM	5.236400			5.275000	5.275000	5.200000	5.260000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1452	3.98	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1530	4.19	8/15/2023	236.971000	5.275000	3:49:17 PM	5.278400			5.320000	5.600000	5.250000	5.275000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1599	4.38	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1740	4.76	3/12/2024	8,524.276000	5.172500	3:59:59 PM	5.197200			5.220000	5.230000	5.160000	5.172500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1779	4.87	4/20/2024	605.400000	5.200000	3:14:18 PM	5.224700			5.275000	5.275000	5.200000	5.200000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1823	4.99	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1886	5.16	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1901	5.21	8/20/2024	500.000000	5.300000	3:40:07 PM	5.270000			5.250000	5.300000	5.250000	5.300000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1984	5.43	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	2136	5.85	4/12/2025	4,180.000000	5.180000	3:42:25 PM	5.182400		5.175000	5.205000	5.205000	5.170000	5.180000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	2138	5.85	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2286	6.26	9/9/2025	217.300000	5.200000	11:37:38 AM	5.226200			5.350000	5.350000	5.200000	5.200000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2327	6.37	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2367	6.48	11/29/2025	23.000000	5.550000	3:35:39 PM	5.550000			5.550000	5.550000	5.550000	5.550000
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2418	6.62	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2444	6.69	2/14/2026	2,551.650000	5.175000	3:52:05 PM	5.175200			5.240000	5.240000	5.167500	5.175000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2662	7.29	9/20/2026	5.000000	5.290000	2:57:29 PM	5.296000			5.350000	5.350000	5.290000	5.290000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2692	7.37	10/20/2026						5.150000				
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2740	7.50	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2824	7.73	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2888	7.91	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	3013	8.25	9/6/2027						5.150000				
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3211	8.79	3/22/2028	543.500000	5.180000	3:47:14 PM	5.188800			5.200000	5.200000	5.180000	5.180000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3468	9.50	12/4/2028						5.150000				
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3505	9.60	1/10/2029	1,302.000000	5.200000	3:45:59 PM	5.201000			5.220000	5.250000	5.175000	5.200000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	4007	10.97	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	4069	11.14	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4251	11.64	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4425	12.12	7/19/2031	1,221.030000	5.170000	3:53:20 PM	5.184900			5.315000	5.315000	5.165000	5.170000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4503	12.33	10/5/2031						5.150000				
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4623	12.66	2/2/2032	6.800000	5.525000	11:00:16 AM	5.525000			5.525000	5.525000	5.525000	5.525000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4651	12.73	3/1/2032	1.400000	5.475000	2:01:40 PM	5.471400	5.400000	5.250000	5.450000	5.475000	5.450000	5.475000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4861	13.31	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4924	13.48	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	5036	13.79	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5630	15.41	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5959	16.32	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	6036	16.53	12/16/2035					5.500000					
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6324	17.31	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6555	17.95	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6645	18.19	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6714	18.38	10/24/2037	135.500000	5.430000	3:49:57 PM	5.419700	5.450000		5.430000	5.525000	5.400000	5.430000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6835	18.71	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	7171	19.63	1/24/2039	795.400000	5.190000	3:51:06 PM	5.193100			5.220000	5.220000	5.180000	5.190000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7765	21.26	9/9/2040	2.430000	5.490000	3:18:33 PM	5.458200	5.500000		5.450000	5.490000	5.450000	5.490000