

GS Board Summary
July 11, 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 07/17/19	RPTB 0 07/17/19	PIBL1218G220		6	0.02	7/17/2019										
RPGB 4 3/4 07/19/19	FXTN 07-54	PIBD0719G547	4.7500	8	0.02	7/19/2019										
RPTB 0 07/24/19	RPTB 0 07/24/19	PIBL1218G239		13	0.04	7/24/2019	4.000000	3.900000	2:09:39 PM	3.900000			3.900000	3.900000	3.900000	3.900000
RPTB 0 07/31/19	RPTB 0 07/31/19	PIBL1218H249		20	0.06	7/31/2019	2.500000	4.075000	11:14:14 AM	4.055000			4.050000	4.075000	4.050000	4.075000
RPTB 0 08/07/19	RPTB 0 08/07/19	PIBL1218H256		27	0.07	8/7/2019	9.510000	3.905000	3:15:41 PM	3.947400		3.900000	3.900000	4.125000	3.900000	3.905000
RPTB 0 08/14/19	RPTB 0 08/14/19	PIBL1218H265		34	0.09	8/14/2019	1.701000	3.750000	10:57:14 AM	3.750000			3.750000	3.750000	3.750000	3.750000
RPTB 0 08/20/19	RPTB 0 08/20/19	PIBL1218H274		40	0.11	8/20/2019	2.523000	4.100000	11:15:18 AM	3.944000		3.910000	3.905000	4.100000	3.905000	4.100000
RPTB 0 08/28/19	RPTB 0 08/28/19	PIBL1218H283		48	0.13	8/28/2019	0.420000	3.900000	2:13:05 PM	3.900000		3.900000	3.900000	3.900000	3.900000	3.900000
RPGB 4 3/4 08/30/19	FXTN 07-55	PIBD0719H555	4.7500	50	0.14	8/30/2019										
RPTB 0 09/04/19	RPTB 0 09/04/19	PIBL1218I291		55	0.15	9/4/2019	7.900000	3.900000	3:40:47 PM	3.900000		3.900000	3.900000	3.900000	3.900000	3.900000
RPTB 0 09/11/19	RPTB 0 09/11/19	PIBL1218I308		62	0.17	9/11/2019	1.355000	4.000000	2:28:44 PM	4.073800		3.875000	4.200000	4.200000	4.000000	4.000000
RPTB 0 09/18/19	RPTB 0 09/18/19	PIBL1218I317		69	0.19	9/18/2019	30.738000	4.065000	3:49:51 PM	4.064100		4.065000	4.055000	4.065000	4.055000	4.065000
RPTB 0 09/25/19	RPTB 0 09/25/19	PIBL0619C019		76	0.21	9/25/2019	29.431000	4.065000	3:59:36 PM	4.068700		4.065000	4.055000	4.100000	4.055000	4.065000
RPTB 0 10/02/19	RPTB 0 10/02/19	PIBL1218J334		83	0.23	10/2/2019	6.700000	4.050000	2:52:01 PM	4.050000		4.065000	4.050000	4.050000	4.050000	4.050000
RPTB 0 10/09/19	RPTB 0 10/09/19	PIBL1218J343		90	0.25	10/9/2019	181.310000	4.065500	3:49:59 PM	4.061800	4.250000	4.065000	4.055000	4.070000	4.055000	4.065500
RPTB 0 10/16/19	RPTB 0 10/16/19	PIBL1218J352		97	0.27	10/16/2019	2.308000	4.055000	3:04:05 PM	4.057200			4.055000	4.065000	4.055000	4.055000
RPTB 0 10/23/19	RPTB 0 10/23/19	PIBL1218J361		104	0.29	10/23/2019	10.220000	4.075000	11:13:06 AM	4.068400			4.075000	4.075000	4.050000	4.075000
RPTB 0 10/30/19	RPTB 0 10/30/19	PIBL1218J370		111	0.30	10/30/2019	35.707000	4.100000	11:43:35 AM	4.101000			4.100000	4.105000	4.100000	4.100000
RPTB 0 11/06/19	RPTB 0 11/06/19	PIBL1218K387		118	0.32	11/6/2019	0.620000	4.100000	2:25:18 PM	4.100000			4.100000	4.100000	4.100000	4.100000
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396		125	0.34	11/13/2019	0.500000	4.200000	11:56:23 AM	4.200000		4.100000	4.200000	4.200000	4.200000	4.200000
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403		132	0.36	11/20/2019										
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	134	0.37	11/22/2019	1,260.287000	4.800000	2:36:41 PM	4.832400		4.800000	4.820000	4.835000	4.800000	4.800000
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412		139	0.38	11/27/2019	3.360000	4.150000	11:51:54 AM	4.144600		4.100000	4.100000	4.150000	4.100000	4.150000
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420		146	0.40	12/4/2019	17.240000	4.290000	2:52:53 PM	4.288500			4.290000	4.290000	4.280000	4.290000
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439		153	0.42	12/11/2019	261.033000	4.150000	2:08:40 PM	4.214400			4.215000	4.215000	4.150000	4.150000
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025		160	0.44	12/18/2019	3.600000	4.250000	2:08:12 PM	4.250000			4.250000	4.250000	4.250000	4.250000
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034		168	0.46	12/26/2019	4.015000	4.350000	3:40:17 PM	4.278000		4.250000	4.250000	4.350000	4.225000	4.350000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019		181	0.50	1/8/2020	110.894000	4.310000	3:54:34 PM	4.306300	4.375000	4.310000	4.310000	4.315000	4.300000	4.310000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	185	0.51	1/12/2020	13.670000	4.855000	2:54:18 PM	4.855500			4.850000	4.875000	4.850000	4.855000
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		188	0.52	1/15/2020	10.600000	4.300000	10:11:45 AM	4.300000		4.300000	4.300000	4.300000	4.300000	4.300000
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		195	0.53	1/22/2020										
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		202	0.55	1/29/2020	2.000000	4.400000	2:19:03 PM	4.362500			4.325000	4.400000	4.325000	4.400000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		209	0.57	2/5/2020	34.454000	4.400000	3:46:05 PM	4.400900			4.550000	4.550000	4.400000	4.400000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		216	0.59	2/12/2020	0.150000	4.600000	10:36:37 AM	4.600000			4.600000	4.600000	4.600000	4.600000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B058	7.7500	222	0.61	2/18/2020	4.300000	4.850000	10:36:12 AM	4.850000			4.850000	4.850000	4.850000	4.850000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		223	0.61	2/19/2020	4.630000	4.525000	2:17:09 PM	4.695100			4.700000	4.700000	4.525000	4.525000
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		244	0.67	3/11/2020										
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		251	0.69	3/18/2020										
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		258	0.71	3/25/2020										
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		265	0.73	4/1/2020	2.000000	4.400000	2:43:02 PM	4.400000			4.400000	4.400000	4.400000	4.400000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		272	0.75	4/8/2020										
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	275	0.75	4/11/2020	500.568000	4.840000	3:29:28 PM	4.827600			4.802500	4.850000	4.802500	4.840000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		293	0.80	4/29/2020										
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		300	0.82	5/6/2020										
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		307	0.84	5/13/2020										
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		314	0.86	5/20/2020						4.650000				
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		321	0.88	5/27/2020										
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		328	0.90	6/3/2020										
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		335	0.92	6/10/2020	5.335000	4.725000	11:40:38 AM	4.704400			4.600000	4.725000	4.600000	4.725000
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		342	0.94	6/17/2020	0.100000	4.760000	11:27:51 AM	4.760000			4.760000	4.760000	4.760000	4.760000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		349	0.96	6/24/2020	716.818000	4.680000	3:43:30 PM	4.755700			4.760000	4.760000	4.680000	4.680000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		363	0.99	7/8/2020	116.584000	4.730000	3:40:49 PM	4.724900		4.675000	4.730000	4.730000	4.675000	4.730000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	405	1.11	8/19/2020	2.000000	4.850000	9:48:45 AM	4.850000			4.850000	4.850000	4.850000	4.850000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	406	1.11	8/20/2020	62.249600	4.845000	3:12:11 PM	4.834400			4.800000	4.850000	4.800000	4.845000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	433	1.19	9/16/2020										
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	524	1.44	12/16/2020										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	564	1.54	1/25/2021	20.000000	4.850000	3:22:13 PM	4.850000			4.850000	4.850000	4.850000	4.850000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	601	1.65	3/3/2021	4.000000	4.845000	10:06:47 AM	4.848800			4.850000	4.850000	4.845000	4.845000

GS Board Summary
July 11, 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
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	618	1.69	3/20/2021	409.852558	4.870000	3:51:32 PM	4.871700			4.850000	4.875000	4.850000	4.870000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	657	1.80	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	703	1.93	6/13/2021	31.910000	4.800000	3:49:37 PM	4.816200			4.800000	4.825000	4.800000	4.800000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	832	2.28	10/20/2021	1.038000	4.875000	3:25:02 PM	4.875000			4.875000	4.875000	4.875000	4.875000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	867	2.37	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	923	2.53	1/19/2022	1.000000	4.837500	2:47:22 PM	4.837500			4.837500	4.837500	4.837500	4.837500
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	930	2.55	1/26/2022	2.635000	4.825000	2:04:42 PM	4.825000			4.825000	4.825000	4.825000	4.825000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	977	2.68	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	1089	2.98	7/4/2022	247.000000	4.750000	3:41:33 PM	4.746200			4.745000	4.750000	4.740000	4.750000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	1118	3.06	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	1160	3.18	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1194	3.27	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1242	3.40	12/4/2022	226.000000	4.800000	3:51:17 PM	4.790300		4.800000	4.790000	4.815000	4.790000	4.800000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1244	3.41	12/6/2022	905.000000	4.800000	3:16:02 PM	4.800000			4.800000	4.800000	4.800000	4.800000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1320	3.61	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1336	3.66	3/8/2023	444.300000	4.830000	3:49:07 PM	4.842600			4.835000	4.865000	4.830000	4.830000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1380	3.78	4/21/2023	12.750000	4.900000	3:06:48 PM	4.901100		4.825000	4.900000	4.910000	4.900000	4.900000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1418	3.88	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1496	4.10	8/15/2023	67.482000	5.040000	3:41:33 PM	5.006900			4.952500	5.050000	4.952500	5.040000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1565	4.29	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1706	4.67	3/12/2024	9,447.550000	4.921000	3:48:24 PM	4.921300			4.950000	4.950000	4.903000	4.921000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1745	4.78	4/20/2024	2.000000	4.970000	2:47:23 PM	4.970000			4.970000	4.970000	4.970000	4.970000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1789	4.90	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1852	5.07	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1867	5.11	8/20/2024	3.000000	5.000000	10:06:52 AM	5.000000			5.000000	5.000000	5.000000	5.000000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1950	5.34	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	2102	5.76	4/12/2025	962.798000	4.980000	3:52:34 PM	4.971800			4.990000	4.990000	4.960000	4.980000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	2104	5.76	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2252	6.17	9/9/2025	233.300000	5.050000	3:20:01 PM	5.011700			5.012500	5.050000	5.008500	5.050000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2293	6.28	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2333	6.39	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2384	6.53	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2410	6.60	2/14/2026	3,816.900000	4.955000	3:50:56 PM	4.961700			5.000000	5.000000	4.950000	4.955000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2628	7.20	9/20/2026	4.400000	5.010000	2:20:01 PM	5.143000			5.225000	5.225000	5.010000	5.010000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2658	7.28	10/20/2026	8.600000	5.125000	10:35:48 AM	5.125000		5.125000	5.125000	5.125000	5.125000	5.125000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2706	7.41	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2790	7.64	3/1/2027	8.420000	5.150000	2:13:16 PM	5.139800		5.125000	5.125000	5.150000	5.125000	5.150000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2854	7.81	5/4/2027						5.025000				
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2979	8.16	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3177	8.70	3/22/2028	3,333.800000	5.030000	3:54:58 PM	5.030100			5.035000	5.040000	5.022500	5.030000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3434	9.40	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3471	9.50	1/10/2029	3,592.570000	4.995000	3:53:53 PM	4.996000			5.020000	5.020000	4.985000	4.995000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3973	10.88	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	4035	11.05	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4217	11.55	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4391	12.02	7/19/2031	435.500000	5.060000	3:54:42 PM	5.069500			5.045000	5.090000	5.035000	5.060000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4469	12.24	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4589	12.56	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4617	12.64	3/1/2032	6.208000	5.325000	3:08:05 PM	5.319000	5.350000		5.300000	5.325000	5.300000	5.325000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4827	13.22	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4890	13.39	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	5002	13.70	3/21/2033	52.000000	5.325000	3:40:46 PM	5.323600			5.300000	5.350000	5.300000	5.325000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5596	15.32	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5925	16.22	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	6002	16.43	12/16/2035	10.000000	5.350000	11:26:34 AM	5.337500	5.400000		5.325000	5.350000	5.325000	5.350000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6290	17.22	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6521	17.85	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6611	18.10	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6680	18.29	10/24/2037	84.709000	5.350000	3:04:53 PM	5.336800	5.400000	5.300000	5.395000	5.395000	5.300000	5.350000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6801	18.62	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	7137	19.54	1/24/2039	1,025.000000	5.085000	3:50:08 PM	5.086800			5.090000	5.090000	5.080000	5.085000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7731	21.17	9/9/2040	43.000000	5.350000	2:02:44 PM	5.357000			5.450000	5.450000	5.350000	5.350000