

GS Board Summary
October 31, 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 11/06/19	RPTB 0 11/06/19	PIBL1218K387		6	0.02	11/6/2019										
RPTB 0 11/13/19	RPTB 0 11/13/19	PIBL1218K396		13	0.04	11/13/2019										
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403		20	0.06	11/20/2019	78.800000	2.950000	11:58:27 AM	2.893100			2.850000	2.950000	2.850000	2.950000
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	22	0.06	11/22/2019	3.050000	3.600000	11:11:33 AM	3.589800		3.550000	3.575000	3.600000	3.575000	3.600000
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412		27	0.07	11/27/2019	4.520000	2.950000	3:12:18 PM	2.977700			3.000000	3.000000	2.950000	2.950000
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420		34	0.09	12/4/2019										
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439		41	0.11	12/11/2019	0.500000	2.875000	10:36:59 AM	2.875000			2.875000	2.875000	2.875000	2.875000
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025		48	0.13	12/18/2019										
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034		56	0.15	12/26/2019										
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019		69	0.19	1/8/2020	115.960000	3.175000	3:42:31 PM	3.179800		3.175000	3.180000	3.180000	3.175000	3.175000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	73	0.20	1/12/2020										
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		76	0.21	1/15/2020										
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		83	0.23	1/22/2020	634.174000	3.200000	3:47:43 PM	3.196900		3.135000	3.200000	3.205000	3.195000	3.200000
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		90	0.25	1/29/2020	41.000000	3.200000	3:09:50 PM	3.184900			3.180000	3.200000	3.180000	3.200000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		97	0.27	2/5/2020	202.516000	3.200000	3:34:59 PM	3.207800		3.135000	3.200000	3.235000	3.175000	3.200000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		104	0.29	2/12/2020										
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	110	0.30	2/18/2020										
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		111	0.30	2/19/2020						3.135000				
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		125	0.34	3/4/2020						3.135000				
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		132	0.36	3/11/2020										
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		139	0.38	3/18/2020	1.010000	3.200000	10:55:48 AM	3.200000			3.200000	3.200000	3.200000	3.200000
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		146	0.40	3/25/2020						3.175000				
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		153	0.42	4/1/2020										
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		160	0.44	4/8/2020	3.023000	3.205000	2:30:05 PM	3.214200		3.175000	3.200000	3.225000	3.200000	3.205000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	163	0.45	4/11/2020	42.480000	3.650000	2:35:37 PM	3.607000		3.585000	3.600000	3.650000	3.575000	3.650000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		174	0.48	4/22/2020	36.993000	3.225000	3:40:50 PM	3.224900		3.200000	3.225000	3.225000	3.200000	3.225000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		181	0.50	4/29/2020	4.500000	3.210000	11:28:57 AM	3.210000		3.200000	3.210000	3.210000	3.210000	3.210000
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		188	0.52	5/6/2020	6.230000	3.650000	3:13:02 PM	3.635600		3.200000	3.200000	3.650000	3.200000	3.650000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		195	0.53	5/13/2020	28.650000	3.650000	3:18:10 PM	3.650000		3.200000	3.650000	3.650000	3.650000	3.650000
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		202	0.55	5/20/2020										
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		209	0.57	5/27/2020						3.225000				
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		216	0.59	6/3/2020	50.000000	3.575000	11:44:08 AM	3.575000		3.250000	3.575000	3.575000	3.575000	3.575000
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		223	0.61	6/10/2020										
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		230	0.63	6/17/2020	34.000000	3.375000	3:00:39 PM	3.375000		3.300000	3.375000	3.375000	3.375000	3.375000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		237	0.65	6/24/2020	8.380000	3.450000	11:35:50 AM	3.450000			3.450000	3.450000	3.450000	3.450000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		251	0.69	7/8/2020	39.010000	3.500000	2:10:07 PM	3.537000		3.500000	3.550000	3.550000	3.500000	3.500000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		265	0.73	7/22/2020						3.500000				
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		279	0.76	8/5/2020						3.515000				
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	293	0.80	8/19/2020	2.015000	3.750000	11:50:18 AM	3.750000			3.750000	3.750000	3.750000	3.750000
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		293	0.80	8/19/2020						3.525000				
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	294	0.81	8/20/2020	262.534200	3.700000	11:32:17 AM	3.701400			3.700000	3.750000	3.700000	3.700000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		307	0.84	9/2/2020										
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	321	0.88	9/16/2020	1.641500	3.850000	2:58:26 PM	3.850000			3.850000	3.850000	3.850000	3.850000
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		321	0.88	9/16/2020	13.734000	3.550000	3:28:24 PM	3.550000		3.550000	3.550000	3.550000	3.550000	3.550000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		342	0.94	10/7/2020	72.930000	3.560000	3:08:00 PM	3.555000			3.555000	3.560000	3.550000	3.560000
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		356	0.98	10/21/2020	8.828000	3.550000	3:25:18 PM	3.550000			3.550000	3.550000	3.550000	3.550000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	412	1.13	12/16/2020	6.500000	3.835000	11:14:58 AM	3.831500			3.850000	3.850000	3.825000	3.835000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	452	1.24	1/25/2021	4.230000	3.850000	2:30:30 PM	3.841500			3.840000	3.850000	3.840000	3.850000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	489	1.34	3/3/2021	315.000000	3.850000	2:01:16 PM	3.850000			3.850000	3.850000	3.850000	3.850000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	506	1.39	3/20/2021	50.250000	3.875000	10:20:17 AM	3.850100		3.800000	3.850000	3.875000	3.850000	3.875000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	545	1.49	4/28/2021	1.500000	3.850000	11:25:32 AM	3.850000			3.850000	3.850000	3.850000	3.850000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	591	1.62	6/13/2021	158.050000	3.800000	3:11:08 PM	3.815400			3.870000	3.900000	3.800000	3.800000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	720	1.97	10/20/2021	0.010000	3.860000	3:18:09 PM	3.860000			3.860000	3.860000	3.860000	3.860000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	755	2.07	11/24/2021	0.010000	3.810000	3:10:52 PM	3.810000			3.810000	3.810000	3.810000	3.810000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	811	2.22	1/19/2022	12.200000	3.875000	11:25:29 AM	3.831100			3.825000	3.875000	3.825000	3.875000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	818	2.24	1/26/2022	31.160000	3.905000	3:21:00 PM	3.925000	3.950000	3.900000	3.925000	3.925000	3.905000	3.905000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	865	2.37	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	977	2.68	7/4/2022	21.200000	3.942500	2:28:28 PM	3.917200			3.865000	3.945000	3.865000	3.942500

