

GS Board Summary
November 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 11/13/19	RPTB 0 11/13/19	PIBL1218K396		2	0.01	11/13/2019										
RPTB 0 11/20/19	RPTB 0 11/20/19	PIBL1218K403		9	0.03	11/20/2019										
RPGB 3 7/8 11/22/19	FXTN 07-56	PIBD0719K560	3.8750	11	0.03	11/22/2019	105.132000	3.690000	3:48:45 PM	3.669700		3.575000	3.575000	3.690000	3.575000	3.690000
RPTB 0 11/27/19	RPTB 0 11/27/19	PIBL1218K412		16	0.04	11/27/2019										
RPTB 0 12/04/19	RPTB 0 12/04/19	PIBL1218L420		23	0.06	12/4/2019										
RPTB 0 12/11/19	RPTB 0 12/11/19	PIBL1218L439		30	0.08	12/11/2019										
RPTB 0 12/18/19	RPTB 0 12/18/19	PIBL0619F025		37	0.10	12/18/2019										
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034		45	0.12	12/26/2019	82.159000	2.900000	2:25:34 PM	2.892900			2.875000	3.100000	2.875000	2.900000
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019		58	0.16	1/8/2020	34.214600	3.135000	2:17:40 PM	3.137900		3.135000	3.135000	3.140000	3.135000	3.135000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	62	0.17	1/12/2020	251.110000	3.700000	3:55:48 PM	3.700000			3.700000	3.700000	3.700000	3.700000
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		65	0.18	1/15/2020	312.463200	3.300000	3:19:03 PM	3.152400			3.140000	3.300000	3.140000	3.300000
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		72	0.20	1/22/2020	82.911000	3.145000	3:37:03 PM	3.141900		3.135000	3.145000	3.200000	3.135000	3.145000
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		79	0.22	1/29/2020	80.007000	3.135000	3:38:16 PM	3.144300			3.145000	3.145000	3.135000	3.135000
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		86	0.24	2/5/2020	1.721000	3.135000	10:35:31 AM	3.135000		3.135000	3.135000	3.135000	3.135000	3.135000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		93	0.26	2/12/2020	518.629000	3.160000	3:36:54 PM	3.156400		3.135000	3.140000	3.160000	3.135000	3.160000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	99	0.27	2/18/2020	2.000000	3.650000	3:59:53 PM	3.650000			3.650000	3.650000	3.650000	3.650000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		100	0.27	2/19/2020	171.805000	3.150000	3:59:40 PM	3.149800		3.135000	3.150000	3.150000	3.135000	3.150000
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		114	0.31	3/4/2020	122.511200	3.200000	3:48:01 PM	3.199700			3.200000	3.200000	3.135000	3.200000
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		121	0.33	3/11/2020	1.430000	3.200000	10:00:32 AM	3.200000		3.135000	3.200000	3.200000	3.200000	3.200000
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		128	0.35	3/18/2020							3.150000			
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		135	0.37	3/25/2020							3.150000			
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		142	0.39	4/1/2020	133.924000	3.180000	2:43:42 PM	3.189700			3.200000	3.200000	3.180000	3.180000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		149	0.41	4/8/2020						3.165000				
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	152	0.42	4/11/2020	139.303000	3.675000	3:57:22 PM	3.641600		3.600000	3.640000	3.700000	3.600000	3.675000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		163	0.45	4/22/2020	4.845000	3.175000	3:13:43 PM	3.179300		3.175000	3.175000	3.185000	3.175000	3.175000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		170	0.47	4/29/2020						3.175000				
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		177	0.49	5/6/2020	31.496000	3.230000	3:16:28 PM	3.304600		3.185000	3.225000	3.450000	3.190000	3.230000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		184	0.50	5/13/2020	3.980000	3.450000	2:03:58 PM	3.407600		3.185000	3.450000	3.450000	3.225000	3.450000
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		191	0.52	5/20/2020	522.068000	3.290000	3:25:43 PM	3.281100			3.275000	3.290000	3.275000	3.290000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		198	0.54	5/27/2020	20.000000	3.250000	2:04:56 PM	3.250000		3.200000	3.250000	3.250000	3.250000	3.250000
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		205	0.56	6/3/2020						3.225000				
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		212	0.58	6/10/2020						3.225000				
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		219	0.60	6/17/2020	1.010000	3.425000	3:19:44 PM	3.336600		3.250000	3.250000	3.425000	3.250000	3.425000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		226	0.62	6/24/2020										
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		240	0.66	7/8/2020	6.000000	3.450000	10:25:17 AM	3.450000		3.450000	3.450000	3.450000	3.450000	3.450000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		254	0.70	7/22/2020										
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		268	0.73	8/5/2020	11.220000	3.475000	3:21:45 PM	3.475000		3.475000	3.475000	3.475000	3.475000	3.475000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	282	0.77	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		282	0.77	8/19/2020	1.340000	3.475000	10:28:22 AM	3.478800		3.475000	3.480000	3.480000	3.475000	3.475000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	283	0.78	8/20/2020	105.390000	3.775000	3:56:54 PM	3.751300		3.725000	3.750000	3.775000	3.750000	3.775000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		296	0.81	9/2/2020										
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	310	0.85	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		310	0.85	9/16/2020										
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		331	0.91	10/7/2020	2.000000	3.485000	3:23:02 PM	3.485000			3.485000	3.485000	3.485000	3.485000
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		345	0.95	10/21/2020	14.905000	3.500000	2:12:02 PM	3.500000		3.475000	3.500000	3.500000	3.500000	3.500000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		359	0.98	11/4/2020	105.902000	3.485000	3:26:54 PM	3.485700		3.485000	3.490000	3.490000	3.485000	3.485000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	401	1.10	12/16/2020	2.797000	3.850000	2:57:19 PM	3.850000			3.850000	3.850000	3.850000	3.850000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	441	1.21	1/25/2021										
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	478	1.31	3/3/2021	1.000000	3.870000	2:41:26 PM	3.870000			3.870000	3.870000	3.870000	3.870000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	495	1.36	3/20/2021	7.260000	3.875000	3:48:48 PM	3.846800		3.775000	3.775000	3.875000	3.775000	3.875000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	534	1.46	4/28/2021	0.010000	3.825000	2:32:15 PM	3.825000			3.825000	3.825000	3.825000	3.825000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	580	1.59	6/13/2021	249.910000	3.880000	3:35:34 PM	3.828300			3.825000	3.880000	3.800000	3.880000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	709	1.94	10/20/2021	19.370000	3.850000	10:34:01 AM	3.850000			3.850000	3.850000	3.850000	3.850000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	744	2.04	11/24/2021	5.000000	3.875000	2:47:59 PM	3.875000			3.875000	3.875000	3.875000	3.875000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	800	2.19	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	807	2.21	1/26/2022	93.590000	3.900000	3:53:40 PM	3.900500		3.870000	3.925000	3.925000	3.900000	3.900000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	854	2.34	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	966	2.65	7/4/2022	396.010000	3.900000	3:45:50 PM	3.883200			3.885000	3.900000	3.880000	3.900000

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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 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	995	2.72	8/2/2022	0.010000	3.875000	2:31:59 PM	3.875000			3.875000	3.875000	3.875000	3.875000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	1,037	2.84	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1,071	2.93	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1,119	3.06	12/4/2022	725.500000	3.960000	3:03:24 PM	3.969500			4.000000	4.000000	3.960000	3.960000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1,121	3.07	12/6/2022	0.100000	4.050000	9:57:00 AM	4.050000			4.050000	4.050000	4.050000	4.050000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,197	3.28	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,213	3.32	3/8/2023	161.000000	3.900000	3:27:51 PM	3.900000			3.900000	3.900000	3.900000	3.900000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,257	3.44	4/21/2023	160.870000	4.350000	3:57:56 PM	4.335300			4.100000	4.350000	4.100000	4.350000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,295	3.55	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,373	3.76	8/15/2023	2.620000	4.200000	2:11:34 PM	4.200000			4.200000	4.200000	4.200000	4.200000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,442	3.95	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,583	4.33	3/12/2024	346.000000	4.085000	3:54:00 PM	4.086000			4.095000	4.095000	4.085000	4.085000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,622	4.44	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,666	4.56	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,729	4.73	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,744	4.78	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,802	4.93	10/17/2024	12.600000	4.070000	3:13:05 PM	4.084300			4.100000	4.100000	4.070000	4.070000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,827	5.00	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,979	5.42	4/12/2025	15.500000	4.375000	3:48:24 PM	4.358100			4.350000	4.375000	4.350000	4.375000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,981	5.42	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,129	5.83	9/9/2025	115.060000	4.500000	3:57:24 PM	4.493000			4.440000	4.500000	4.440000	4.500000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,170	5.94	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,210	6.05	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,261	6.19	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,287	6.26	2/14/2026	14.200000	4.400000	3:52:38 PM	4.400000	4.400000		4.400000	4.400000	4.400000	4.400000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,505	6.86	9/20/2026	0.500000	4.650000	10:41:53 AM	4.650000			4.650000	4.650000	4.650000	4.650000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,535	6.94	10/20/2026	3.069000	4.610000	2:42:39 PM	4.597000			4.590000	4.610000	4.590000	4.610000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,583	7.07	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,667	7.30	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,731	7.48	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,856	7.82	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3,054	8.36	3/22/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,311	9.07	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,348	9.17	1/10/2029	13.000000	4.560000	3:46:14 PM	4.546500			4.525000	4.560000	4.525000	4.560000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,850	10.54	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,912	10.71	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,094	11.21	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,268	11.69	7/19/2031	90.125000	4.790000	3:58:26 PM	4.790000			4.790000	4.790000	4.790000	4.790000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,346	11.90	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,466	12.23	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,494	12.30	3/1/2032	6.000000	4.975000	9:52:53 AM	4.975000			4.975000	4.975000	4.975000	4.975000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,704	12.88	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,767	13.05	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,879	13.36	3/21/2033	10.500000	5.000000	2:18:32 PM	5.000000	4.900000		5.000000	5.000000	5.000000	5.000000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,473	14.98	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,802	15.89	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,879	16.10	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,167	16.88	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,398	17.52	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,488	17.76	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,557	17.95	10/24/2037	12.300000	5.150000	2:42:34 PM	5.169900	4.900000		5.175000	5.175000	5.150000	5.150000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,678	18.28	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	7,014	19.20	1/24/2039	55.100000	5.200000	3:57:00 PM	5.193000	5.030000		5.075000	5.200000	5.075000	5.200000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,608	20.83	9/9/2040	54.600000	5.275000	3:58:54 PM	5.275000			5.275000	5.275000	5.275000	5.275000