GS Board Summary
December 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 12/18/19	RPTB 0 12/18/19	PIBL0619F025		7	0.02	12/18/2019										
RPTB 0 12/26/19	RPTB 0 12/26/19	PIBL0619F034		15	0.04	12/26/2019										
RPTB 0 01/08/20	RPTB 0 01/08/20	PIBL1219A019		28	0.08	1/8/2020	348.205000	3.200000	3:58:55 PM	3.189200		3.100000	3.050000	3.200000	3.050000	3.200000
RPGB 3 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	32	0.09	1/12/2020	70.400000	3.485000	2:47:07 PM	3.325900			3.325000	3.485000	3.325000	3.485000
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		35	0.10	1/15/2020	86.916000	3.100000	3:33:06 PM	3.100000		3.081000	3.100000	3.100000	3.100000	3.100000
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		42	0.12	1/22/2020	0.361000	3.115000	10:22:56 AM	3.115000		3.100000	3.115000	3.115000	3.115000	3.115000
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		49	0.13	1/29/2020						3.100000				
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		56	0.15	2/5/2020										
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		63	0.17	2/12/2020										
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	69	0.19	2/18/2020	9.830000	3.510000	3:01:54 PM	3.510000			3.510000	3.510000	3.510000	3.510000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		70	0.19	2/19/2020	1.700000	3.145000	10:33:22 AM	3.145000			3.145000	3.145000	3.145000	3.145000
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		84	0.23	3/4/2020	671.546000	3.190000	3:49:25 PM	3.179100		3.180000	3.180100	3.225000	3.125000	3.190000
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		91	0.25	3/11/2020	9.423000	3.150000	3:14:13 PM	3.162000			3.170000	3.180000	3.150000	3.150000
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		98	0.27	3/18/2020	3.008000	3.150000	3:31:46 PM	3.150000			3.150000	3.150000	3.150000	3.150000
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		105	0.29	3/25/2020						3.175000				
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		112	0.31	4/1/2020	1.329000	3.150000	3:31:55 PM	3.150000		3.200000	3.150000	3.150000	3.150000	3.150000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		119	0.33	4/8/2020	80.512000	3.200000	3:33:39 PM	3.201100		3.175000	3.300000	3.300000	3.175000	3.200000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	122	0.33	4/11/2020	530.957000	3.525000	3:14:11 PM	3.523900		3.500000	3.525000	3.550000	3.475000	3.525000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		133	0.36	4/22/2020						3.190000				
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		140	0.38	4/29/2020	1.236000	3.200000	2:47:46 PM	3.200000		3.190000	3.200000	3.200000	3.200000	3.200000
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		147	0.40	5/6/2020	1.300000	3.250000	2:37:13 PM	3.250000		3.190000	3.250000	3.250000	3.250000	3.250000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		154	0.42	5/13/2020						3.200000				
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		161	0.44	5/20/2020	535.281000	3.280000	3:28:09 PM	3.277700		3.260000	3.250000	3.300000	3.225000	3.280000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		168	0.46	5/27/2020										
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		175	0.48	6/3/2020	193.672000	3.325000	3:58:46 PM	3.328100		3.325000	3.325000	3.335000	3.325000	3.325000
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		182	0.50	6/10/2020	7.787000	3.325000	2:37:17 PM	3.325000			3.325000	3.325000	3.325000	3.325000
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		189	0.52	6/17/2020	2.532000	3.330000	2:19:38 PM	3.328400		3.325000	3.325000	3.330000	3.325000	3.330000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		196	0.54	6/24/2020	748.305910	3.320000	2:39:15 PM	3.339800		3.310000	3.327000	3.340000	3.320000	3.320000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		210	0.58	7/8/2020	48.205000	3.350000	3:56:40 PM	3.424600		3.350000	3.430000	3.430000	3.350000	3.350000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		224	0.61	7/22/2020	14.000000	3.425000	3:53:54 PM	3.425000		3.425000	3.425000	3.425000	3.425000	3.425000
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		238	0.65	8/5/2020	4.119000	3.425000	3:15:25 PM	3.425000		3.375000	3.425000	3.425000	3.425000	3.425000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	252	0.69	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		252	0.69	8/19/2020	9.888000	3.400000	2:29:38 PM	3.400000		3.400000	3.400000	3.400000	3.400000	3.400000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	253	0.69	8/20/2020	195.963000	3.525000	11:27:05 AM	3.525000		3.525000	3.525000	3.525000	3.525000	3.525000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		266	0.73	9/2/2020	26.200000	3.400000	2:32:39 PM	3.400000		3.400000	3.400000	3.400000	3.400000	3.400000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	280	0.77	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		280	0.77	9/16/2020	0.201000	3.450000	3:12:58 PM	3.450000			3.450000	3.450000	3.450000	3.450000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		301	0.82	10/7/2020						3.430000				
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		315	0.86	10/21/2020	1.534000	3.425000	10:09:19 AM	3.425000		3.425000	3.425000	3.425000	3.425000	3.425000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		329	0.90	11/4/2020	28.541000	3.450000	2:12:25 PM	3.408700			3.450000	3.450000	3.400000	3.450000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		343	0.94	11/18/2020	57.700000	3.470000	3:31:57 PM	3.468100		3.451000	3.470000	3.470000	3.450000	3.470000
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		357	0.98	12/2/2020	122.755000	3.450000	3:50:31 PM	3.450300		3.450000	3.450000	3.460000	3.450000	3.450000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	371	1.02	12/16/2020										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	411	1.13	1/25/2021						3.525000				
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	448	1.23	3/3/2021	0.400000	3.725000	2:24:30 PM	3.725000			3.725000	3.725000	3.725000	3.725000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	465	1.27	3/20/2021	9.000000	3.565000	3:12:10 PM	3.565000		3.550000	3.565000	3.565000	3.565000	3.565000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	504	1.38	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	550	1.51	6/13/2021	0.035000	3.800000	3:49:58 PM	3.800000		3.650000	3.800000	3.800000	3.800000	3.800000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	679	1.86	10/20/2021	4.000000	3.765000	3:14:00 PM	3.765000			3.765000	3.765000	3.765000	3.765000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	714	1.96	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	770	2.11	1/19/2022	8.000000	3.770000	3:14:39 PM	3.770000			3.770000	3.770000	3.770000	3.770000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	777	2.13	1/26/2022	40.000000	3.725000	11:32:03 AM	3.725000			3.725000	3.725000	3.725000	3.725000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	824	2.26	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	936	2.56	7/4/2022	3,196.235000	3.742000	3:05:51 PM	3.742000			3.742000	3.750000	3.740000	3.742000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	965	2.64	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	1,007	2.76	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1,041	2.85	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1,089	2.98	12/4/2022	951.558000	3.775000	2:54:28 PM	3.767900			3.800000	3.800000	3.715000	3.775000

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1,091	2.99	12/6/2022										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,167	3.20	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,183	3.24	3/8/2023	473.994500	3.795000	3:37:16 PM	3.788900		3.775000	3.770000	3.800000	3.770000	3.795000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,227	3.36	4/21/2023	97.450000	3.925000	2:12:11 PM	3.900100			3.850000	3.925000	3.850000	3.925000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,265	3.46	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,343	3.68	8/15/2023	143.000000	4.000000	3:25:17 PM	4.014200			4.050000	4.050000	4.000000	4.000000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,412	3.87	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,553	4.25	3/12/2024	2,457.630000	3.976500	3:12:16 PM	3.971200			3.975000	3.977500	3.965000	3.976500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,592	4.36	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,636	4.48	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,699	4.65	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,714	4.69	8/20/2024	61.000000	4.100000	10:32:58 AM	4.100000			4.100000	4.100000	4.100000	4.100000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,772	4.85	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,797	4.92	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,949	5.34	4/12/2025	1,055.377000	4.170000	3:48:45 PM	4.165800			4.175000	4.185000	4.140000	4.170000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,951	5.34	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,099	5.75	9/9/2025	50.359000	4.375000	11:27:24 AM	4.375000			4.375000	4.375000	4.375000	4.375000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,140	5.86	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,180	5.97	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,231	6.11	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,257	6.18	2/14/2026	3,336.500000	4.315000	3:54:22 PM	4.308700			4.325000	4.325000	4.298500	4.315000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,475	6.78	9/20/2026	3.000000	4.500000	3:11:03 PM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,505	6.86	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,553	6.99	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,637	7.22	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,701	7.40	5/4/2027	250.000000	4.500000	3:18:45 PM	4.478000			4.475000	4.500000	4.470000	4.500000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,826	7.74	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3,024	8.28	3/22/2028	3,650.000000	4.495000	11:19:32 AM	4.521800		4.490000	4.525000	4.525000	4.495000	4.495000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,281	8.98	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,318	9.08	1/10/2029	1,268.720000	4.500000	3:59:14 PM	4.500200			4.510000	4.525000	4.475000	4.500000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,820	10.46	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,882	10.63	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,064	11.13	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,238	11.60	7/19/2031	70.940400	4.700000	3:59:47 PM	4.697500			4.700000	4.700000	4.690000	4.700000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,316	11.82	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,436	12.15	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,464	12.22	3/1/2032	3.000000	4.900000	11:21:20 AM	4.900000			4.900000	4.900000	4.900000	4.900000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,674	12.80	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,737	12.97	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,849	13.28	3/21/2033	1.000000	4.950000	10:00:11 AM	4.950000		4.925000	4.950000	4.950000	4.950000	4.950000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,443	14.90	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,772	15.80	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,849	16.01	12/16/2035	0.982000	5.225000	10:42:09 AM	5.225000			5.225000	5.225000	5.225000	5.225000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,137	16.80	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,368	17.44	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,458	17.68	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,527	17.87	10/24/2037						5.200000				
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,648	18.20	2/22/2038	300.000000	5.227500	9:50:41 AM	5.230800			5.250000	5.250000	5.225000	5.227500
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,984	19.12	1/24/2039	14.000000	5.165000	2:06:38 PM	5.175400			5.179500	5.179500	5.165000	5.165000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,578	20.75	9/9/2040										