

GS Board Summary
December 18, 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 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,160	3.18	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,176	3.22	3/8/2023	53.000000	3.800000	3:03:26 PM	3.804200			3.810000	3.810000	3.765000	3.800000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,220	3.34	4/21/2023	43.400000	3.860000	3:45:56 PM	3.858500			3.850000	3.860000	3.850000	3.860000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,258	3.44	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,336	3.66	8/15/2023	73.588000	3.900000	3:06:25 PM	3.922900		3.850000	3.950000	3.975000	3.870000	3.900000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,405	3.85	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,546	4.23	3/12/2024	1,988.720000	3.860000	3:54:39 PM	3.866300			3.890000	3.890000	3.860000	3.860000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,585	4.34	4/20/2024	43.862870	3.950000	3:42:36 PM	3.901200			3.900000	3.950000	3.900000	3.950000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,629	4.46	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,692	4.63	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,707	4.67	8/20/2024	61.000000	4.100000	3:12:57 PM	4.088100			4.135000	4.135000	3.950000	4.100000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,765	4.83	10/17/2024	80.000000	3.960000	10:30:39 AM	3.960000			3.960000	3.960000	3.960000	3.960000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,790	4.90	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,942	5.32	4/12/2025	93.300000	4.025000	3:47:32 PM	4.052600			4.040000	4.075000	4.025000	4.025000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,944	5.32	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,092	5.73	9/9/2025	409.200000	4.350000	3:34:36 PM	4.250200			4.250000	4.350000	4.250000	4.350000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,133	5.84	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,173	5.95	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,224	6.09	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,250	6.16	2/14/2026	3,012.000000	4.175000	3:59:09 PM	4.184700			4.200000	4.200000	4.175000	4.175000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,468	6.76	9/20/2026	117.555000	4.550000	2:29:32 PM	4.374000			4.280000	4.550000	4.280000	4.550000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,498	6.84	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,546	6.97	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,630	7.20	3/1/2027	2.000000	4.475000	2:49:37 PM	4.475000			4.475000	4.475000	4.475000	4.475000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,694	7.38	5/4/2027	160.000000	4.370000	3:20:13 PM	4.370000			4.370000	4.370000	4.370000	4.370000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,819	7.72	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3,017	8.26	3/22/2028	50.000000	4.430000	9:52:25 AM	4.430000			4.430000	4.430000	4.430000	4.430000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,274	8.96	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,311	9.07	1/10/2029	3,927.750000	4.421000	3:56:40 PM	4.431800			4.412500	4.445000	4.412500	4.421000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,813	10.44	5/27/2030						4.475000				
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,875	10.61	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,057	11.11	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,231	11.58	7/19/2031	480.000000	4.580000	3:58:37 PM	4.573000			4.570000	4.580000	4.560000	4.580000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,309	11.80	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,429	12.13	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,457	12.20	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,667	12.78	9/27/2032	0.500000	4.900000	11:34:24 AM	4.900000			4.900000	4.900000	4.900000	4.900000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,730	12.95	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,842	13.26	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,436	14.88	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,765	15.78	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,842	16.00	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,130	16.78	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,361	17.42	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,451	17.66	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,520	17.85	10/24/2037	16.200000	5.120000	2:45:10 PM	5.277800			5.300000	5.300000	5.120000	5.120000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,641	18.18	2/22/2038	1,000.000000	5.247500	11:13:32 AM	5.246300			5.245000	5.247500	5.245000	5.247500
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,977	19.10	1/24/2039	571.000000	5.165000	3:36:27 PM	5.158300			5.140000	5.170000	5.140000	5.165000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,571	20.73	9/9/2040	100.000000	5.250000	3:13:53 PM	5.250000			5.250000	5.250000	5.250000	5.250000