GS Board Summary
January 09, 2020

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 3/8 01/12/20	FXTN 03-22	PIBD0320A229	3.3750	3	0.01	1/12/2020	100.000000	3.600000	9:59:48 AM	3.600000			3.600000	3.600000	3.600000	3.600000
RPTB 0 01/15/20	RPTB 0 01/15/20	PIBL1219A028		6	0.02	1/15/2020										
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		13	0.04	1/22/2020	190.893000	3.100000	3:29:47 PM	3.123300		3.100000	3.100000	3.150000	3.100000	3.100000
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		20	0.06	1/29/2020										
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		27	0.07	2/5/2020	34.716000	3.300000	9:35:36 AM	3.300000			3.300000	3.300000	3.300000	3.300000
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		34	0.09	2/12/2020	87.459000	3.250000	3:11:53 PM	3.251800			3.125000	3.300000	3.125000	3.250000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	40	0.11	2/18/2020	1.000000	3.850000	2:07:36 PM	3.850000			3.850000	3.850000	3.850000	3.850000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		41	0.11	2/19/2020	554.364000	3.350000	3:31:18 PM	3.341000		3.135000	3.135000	3.375000	3.135000	3.350000
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		55	0.15	3/4/2020	0.270000	3.100000	3:48:30 PM	3.100000		3.100000	3.100000	3.100000	3.100000	3.100000
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		62	0.17	3/11/2020	14.589000	3.100000	11:58:16 AM	3.237100			3.300000	3.300000	3.100000	3.100000
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		69	0.19	3/18/2020	270.171000	3.200000	3:53:41 PM	3.314200			3.350000	3.350000	3.185000	3.200000
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		76	0.21	3/25/2020										
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		83	0.23	4/1/2020	2.300000	3.275000	10:34:07 AM	3.275000			3.275000	3.275000	3.275000	3.275000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		90	0.25	4/8/2020	2,445.956000	3.300000	3:55:47 PM	3.263800			3.205000	3.300000	3.150000	3.300000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	93	0.26	4/11/2020	437.160000	3.800000	3:36:08 PM	3.728900		3.650000	3.700000	3.800000	3.650000	3.800000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		104	0.29	4/22/2020	284.812000	3.215000	2:18:56 PM	3.391000			3.430000	3.430000	3.125000	3.215000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		111	0.30	4/29/2020										
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		118	0.32	5/6/2020	31.560000	3.250000	3:47:12 PM	3.260100			3.225000	3.310000	3.200000	3.250000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		125	0.34	5/13/2020	10.200000	3.310000	3:21:29 PM	3.308800		3.250000	3.250000	3.310000	3.250000	3.310000
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		132	0.36	5/20/2020	126.057000	3.265000	3:10:03 PM	3.299000			3.400000	3.400000	3.250000	3.265000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		139	0.38	5/27/2020	3.540000	3.250000	2:51:05 PM	3.250000			3.250000	3.250000	3.250000	3.250000
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		146	0.40	6/3/2020	57.134000	3.350000	3:23:12 PM	3.346200			3.350000	3.350000	3.300000	3.350000
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		153	0.42	6/10/2020										
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		160	0.44	6/17/2020	82.635000	3.350000	3:55:45 PM	3.348400			3.350000	3.350000	3.300000	3.350000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		167	0.46	6/24/2020	123.070000	3.375000	3:06:35 PM	3.374900			3.375000	3.375000	3.350000	3.375000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		181	0.50	7/8/2020	502.411000	3.405000	3:44:09 PM	3.402000			3.350000	3.420000	3.325000	3.405000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		195	0.53	7/22/2020	4.435000	3.500000	9:37:03 AM	3.500000			3.500000	3.500000	3.500000	3.500000
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		209	0.57	8/5/2020	6.050000	3.600000	9:36:53 AM	3.600000			3.600000	3.600000	3.600000	3.600000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	223	0.61	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		223	0.61	8/19/2020										
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	224	0.61	8/20/2020	294.200000	3.750000	3:34:04 PM	3.705900			3.700000	3.750000	3.700000	3.750000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		237	0.65	9/2/2020						3.425000				
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	251	0.69	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		251	0.69	9/16/2020						3.425000				
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		272	0.75	10/7/2020						3.425000				
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		286	0.78	10/21/2020	0.150000	3.425000	11:32:53 AM	3.425000		3.425000	3.425000	3.425000	3.425000	3.425000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		300	0.82	11/4/2020	13.200000	3.565000	3:16:18 PM	3.565000		3.500000	3.565000	3.565000	3.565000	3.565000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		314	0.86	11/18/2020						3.500000				
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		328	0.90	12/2/2020	91.585000	3.400000	2:59:54 PM	3.421300			3.500000	3.500000	3.400000	3.400000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	342	0.94	12/16/2020	6.700000	4.075000	11:17:53 AM	4.075000			4.075000	4.075000	4.075000	4.075000
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		363	0.99	1/6/2021	873.015000	3.700000	3:49:20 PM	3.710700	3.950000	3.700000	3.690000	3.720000	3.685000	3.700000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	382	1.05	1/25/2021	2.196000	4.000000	9:59:48 AM	4.000000			4.000000	4.000000	4.000000	4.000000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	419	1.15	3/3/2021										
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	436	1.19	3/20/2021	71.340000	3.900000	3:34:25 PM	3.982100			4.060000	4.060000	3.900000	3.900000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	475	1.30	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	521	1.43	6/13/2021	93.940000	4.100000	3:46:46 PM	3.974100			3.950000	4.100000	3.800000	4.100000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	650	1.78	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	685	1.88	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	741	2.03	1/19/2022	3.000000	4.120000	2:37:28 PM	4.120000			4.120000	4.120000	4.120000	4.120000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	748	2.05	1/26/2022	17.030000	4.100000	2:06:01 PM	4.100000	4.150000		4.100000	4.100000	4.100000	4.100000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	795	2.18	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	907	2.48	7/4/2022	360.990000	4.200000	3:46:57 PM	4.159700			4.225000	4.225000	4.120000	4.200000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	936	2.56	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	978	2.68	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1,012	2.77	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1,060	2.90	12/4/2022	469.324000	4.182500	3:34:50 PM	4.162500		4.075000	4.185000	4.250000	4.075000	4.182500
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1,062	2.91	12/6/2022										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,138	3.12	2/20/2023										

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RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,154	3.16	3/8/2023	29.138000	4.150000	2:13:23 PM	4.256200		3.800000	4.300000	4.300000	4.150000	4.150000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,198	3.28	4/21/2023	156.360000	4.325000	11:52:08 AM	4.250300			4.250000	4.325000	4.250000	4.325000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,236	3.38	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,314	3.60	8/15/2023	105.320000	4.250000	3:23:44 PM	4.205400		3.925000	4.290000	4.290000	4.125000	4.250000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,383	3.79	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,524	4.17	3/12/2024	5,124.100000	4.275000	3:54:31 PM	4.220200			4.175000	4.295000	4.150000	4.275000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,563	4.28	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,607	4.40	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,670	4.57	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,685	4.61	8/20/2024	0.050000	4.350000	11:51:41 AM	4.350000			4.350000	4.350000	4.350000	4.350000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,743	4.77	10/17/2024	12.000000	4.150000	11:50:54 AM	4.250000			4.300000	4.300000	4.150000	4.150000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,768	4.84	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,920	5.26	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,922	5.26	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,070	5.67	9/9/2025	582.000000	4.500000	3:51:31 PM	4.500000			4.500000	4.500000	4.475000	4.500000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,111	5.78	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,151	5.89	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,202	6.03	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,228	6.10	2/14/2026	4,317.750000	4.470000	3:59:43 PM	4.417100			4.400000	4.475000	4.375000	4.470000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,446	6.70	9/20/2026	440.500000	4.525000	3:49:49 PM	4.574700			4.640000	4.640000	4.525000	4.525000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,476	6.78	10/20/2026	2.300000									
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,524	6.91	12/7/2026	1.000000	4.530000	2:05:17 PM	4.530000			4.530000	4.530000	4.530000	4.530000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,608	7.14	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,672	7.32	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,797	7.66	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,995	8.20	3/22/2028	1,060.000000	4.630000	2:30:49 PM	4.604200			4.600000	4.630000	4.590000	4.630000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,252	8.90	12/4/2028	43.000000	4.650000	3:07:43 PM	4.650000			4.650000	4.650000	4.650000	4.650000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,289	9.01	1/10/2029	4,802.693000	4.670000	3:48:28 PM	4.632700			4.600000	4.675000	4.575000	4.670000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,791	10.38	5/27/2030	58.890000	4.750000	3:25:59 PM	4.740500			4.650000	4.750000	4.650000	4.750000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,853	10.55	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,035	11.05	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,209	11.52	7/19/2031	1,590.380000	4.750000	3:48:26 PM	4.722000			4.700000	4.770000	4.675000	4.750000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,287	11.74	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,407	12.07	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,435	12.14	3/1/2032	8.063000	4.900000	3:37:16 PM	4.951700			5.000000	5.000000	4.900000	4.900000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,645	12.72	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,708	12.89	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,820	13.20	3/21/2033	0.500000	5.050000	2:48:28 PM	5.050000			5.050000	5.050000	5.050000	5.050000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,414	14.82	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,743	15.72	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,820	15.93	12/16/2035	1.600000									
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,108	16.72	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,339	17.36	5/18/2037	0.640000	5.140000	10:28:24 AM	5.140000			5.140000	5.140000	5.140000	5.140000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,429	17.60	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,498	17.79	10/24/2037	27.400000	5.200000	3:04:01 PM	5.229900		5.125000	5.275000	5.275000	5.180000	5.200000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,619	18.12	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,955	19.04	1/24/2039	1,772.115000	5.150000	3:38:24 PM	5.151700			5.150000	5.200000	5.141500	5.150000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,549	20.67	9/9/2040	19.672000	5.230000	3:31:55 PM	5.229400			5.230000	5.250000	5.150000	5.230000