

GS Board Summary
January 16, 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 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,131	3.10	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,147	3.14	3/8/2023	30.435000	4.175000	2:29:09 PM	4.191400			4.200000	4.200000	4.175000	4.175000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,191	3.26	4/21/2023	877.770000	4.300000	3:19:51 PM	4.300000			4.300000	4.300000	4.300000	4.300000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,229	3.37	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,307	3.58	8/15/2023	7.170000	4.375000	3:48:14 PM	4.287900		3.925000	4.280000	4.375000	4.050000	4.375000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,376	3.77	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,517	4.15	3/12/2024	1,539.170000	4.340000	3:55:35 PM	4.331200			4.320000	4.350000	4.290000	4.340000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,556	4.26	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,600	4.38	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,663	4.55	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,678	4.59	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,736	4.75	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,761	4.82	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,913	5.24	4/12/2025	70.000000	4.462500	3:10:44 PM	4.461800			4.460000	4.462500	4.460000	4.462500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,915	5.24	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,063	5.65	9/9/2025	103.785000	4.525000	2:08:57 PM	4.525800			4.600000	4.600000	4.525000	4.525000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,104	5.76	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,144	5.87	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,195	6.01	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,221	6.08	2/14/2026	1,717.910000	4.575000	3:42:45 PM	4.552200			4.550000	4.575000	4.530000	4.575000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,439	6.68	9/20/2026	105.855000	4.525000	2:09:08 PM	4.525200			4.550000	4.550000	4.525000	4.525000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,469	6.76	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,517	6.89	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,601	7.12	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,665	7.30	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,790	7.64	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,988	8.18	3/22/2028	440.000000	4.720000	3:01:53 PM	4.720300			4.750000	4.750000	4.720000	4.720000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,245	8.88	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,282	8.99	1/10/2029	1,535.356000	4.720000	3:10:58 PM	4.712400			4.725000	4.725000	4.700000	4.720000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,784	10.36	5/27/2030	360.300000	4.750000	3:07:36 PM	4.763900			4.750000	4.800000	4.750000	4.750000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,846	10.53	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,028	11.03	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,202	11.50	7/19/2031	246.200000	4.760000	3:57:27 PM	4.767700			4.771500	4.771500	4.750000	4.760000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,280	11.72	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,400	12.05	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,428	12.12	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,638	12.70	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,701	12.87	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,813	13.18	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,407	14.80	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,736	15.70	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,813	15.92	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,101	16.70	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,332	17.34	5/18/2037	2.000000	5.125000	3:21:03 PM	5.125000			5.125000	5.125000	5.125000	5.125000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,422	17.58	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,491	17.77	10/24/2037						5.125000				
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,612	18.10	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,948	19.02	1/24/2039	575.000000	5.235000	3:53:11 PM	5.233200			5.232500	5.235000	5.230000	5.235000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,542	20.65	9/9/2040	2.000000	5.280000	11:32:52 AM	5.280000			5.280000	5.280000	5.280000	5.280000