GS Board Summary
January 17, 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
RPTB 0 01/22/20	RPTB 0 01/22/20	PIBL1219A037		5	0.01	1/22/2020										
RPTB 0 01/29/20	RPTB 0 01/29/20	PIBL1219A046		12	0.03	1/29/2020										
RPTB 0 02/05/20	RPTB 0 02/05/20	PIBL1219B054		19	0.05	2/5/2020										
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		26	0.07	2/12/2020	8.750000	3.125000	10:35:50 AM	3.180800			3.200000	3.200000	3.125000	3.125000
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	32	0.09	2/18/2020	9.100000	3.500000	2:56:44 PM	3.500000			3.500000	3.500000	3.500000	3.500000
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		33	0.09	2/19/2020										
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		47	0.13	3/4/2020										
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		54	0.15	3/11/2020										
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		61	0.17	3/18/2020	0.962000	3.400000	10:03:21 AM	3.400000			3.400000	3.400000	3.400000	3.400000
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		68	0.19	3/25/2020										
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		75	0.21	4/1/2020	82.000000	3.325000	2:36:19 PM	3.325000			3.325000	3.325000	3.325000	3.325000
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		82	0.23	4/8/2020	525.043000	3.350000	3:21:06 PM	3.304300			3.315000	3.350000	3.300000	3.350000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	85	0.23	4/11/2020	111.650000	3.520000	3:54:27 PM	3.603700			3.525000	3.700000	3.480000	3.520000
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016		89	0.24	4/15/2020	788.156000	3.315000	3:59:18 PM	3.305400			3.325000	3.330000	3.275000	3.315000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		96	0.26	4/22/2020	117.900000	3.300000	3:47:35 PM	3.285100			3.275000	3.385000	3.275000	3.300000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		103	0.28	4/29/2020										
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		110	0.30	5/6/2020										
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		117	0.32	5/13/2020										
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		124	0.34	5/20/2020	1.750000	3.275000	2:28:23 PM	3.275000			3.275000	3.275000	3.275000	3.275000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		131	0.36	5/27/2020	26.700000	3.275000	2:25:59 PM	3.275000			3.275000	3.275000	3.275000	3.275000
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		138	0.38	6/3/2020	1,140.710000	3.590000	3:57:29 PM	3.517400			3.355000	3.600000	3.350000	3.590000
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		145	0.40	6/10/2020										
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		152	0.42	6/17/2020	15.895090	3.400000	3:08:58 PM	3.358500			3.375000	3.400000	3.350000	3.400000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		159	0.44	6/24/2020	2.519000	3.350000	2:22:27 PM	3.350000			3.350000	3.350000	3.350000	3.350000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		173	0.47	7/8/2020						3.350000				
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019		180	0.49	7/15/2020	594.578000	3.725000	3:50:01 PM	3.604600		3.560000	3.550000	3.725000	3.400000	3.725000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		187	0.51	7/22/2020	0.520000	3.675000	3:00:15 PM	3.675000			3.675000	3.675000	3.675000	3.675000
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		201	0.55	8/5/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		215	0.59	8/19/2020										
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	215	0.59	8/19/2020	2.300000	3.775000	2:58:17 PM	3.775000			3.775000	3.775000	3.775000	3.775000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	216	0.59	8/20/2020	408.000000	3.765000	11:13:39 AM	3.782200			3.765000	3.800000	3.765000	3.765000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		229	0.63	9/2/2020	11.000000	3.560000	3:08:13 PM	3.554500			3.560000	3.560000	3.500000	3.560000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	243	0.67	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		243	0.67	9/16/2020										
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		264	0.72	10/7/2020										
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		278	0.76	10/21/2020										
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		292	0.80	11/4/2020	0.200000	3.450000	3:29:40 PM	3.450000			3.450000	3.450000	3.450000	3.450000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		306	0.84	11/18/2020						3.500000				
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		320	0.88	12/2/2020										
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	334	0.91	12/16/2020	4.240000	4.000000	2:59:54 PM	4.000000			4.000000	4.000000	4.000000	4.000000
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		355	0.97	1/6/2021	53.368000	3.775000	3:39:11 PM	3.781100		3.725000	3.750000	3.825000	3.750000	3.775000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		362	0.99	1/13/2021	902.022000	3.830000	3:36:41 PM	3.852900		3.825000	3.850000	3.875000	3.825000	3.830000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	374	1.02	1/25/2021	2.000000	3.825000	2:39:25 PM	3.825000			3.825000	3.825000	3.825000	3.825000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	411	1.13	3/3/2021	0.770000	4.000000	2:33:03 PM	4.000000			4.000000	4.000000	4.000000	4.000000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	428	1.17	3/20/2021	586.500000	4.075000	2:49:36 PM	3.728000			3.650000	4.150000	3.650000	4.075000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	467	1.28	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	513	1.41	6/13/2021	10.915000	3.900000	3:09:37 PM	4.005800		3.950000	4.300000	4.300000	3.900000	3.900000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	642	1.76	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	677	1.85	11/24/2021	5.500000	4.400000	2:38:48 PM	4.400000			4.400000	4.400000	4.400000	4.400000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	733	2.01	1/19/2022	204.000000	4.050000	3:28:45 PM	4.063200			4.350000	4.350000	4.050000	4.050000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	740	2.03	1/26/2022	300.000000	4.150000	3:52:44 PM	4.150000			4.150000	4.150000	4.150000	4.150000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	787	2.16	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	899	2.46	7/4/2022	417.010000	4.240000	3:16:01 PM	4.212200	4.375000		4.200000	4.250000	4.180000	4.240000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	928	2.54	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	970	2.66	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	1,004	2.75	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1,052	2.88	12/4/2022	1,075.850000	4.260000	3:58:14 PM	4.226600			4.220000	4.260000	4.200000	4.260000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1,054	2.89	12/6/2022										

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RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,130	3.09	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,146	3.14	3/8/2023	20.000000	4.250000	3:38:09 PM	4.250000			4.250000	4.250000	4.250000	4.250000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,190	3.26	4/21/2023	447.650000	4.330000	2:43:51 PM	4.326100			4.325000	4.330000	4.325000	4.330000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,228	3.36	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,306	3.58	8/15/2023	5.810000	4.375000	11:58:39 AM	4.316200		3.925000	4.330000	4.375000	4.275000	4.375000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,375	3.77	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,516	4.15	3/12/2024	1,235.950000	4.347500	3:56:14 PM	4.347000			4.350000	4.350000	4.330000	4.347500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,555	4.26	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,599	4.38	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,662	4.55	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,677	4.59	8/20/2024	5.000000	4.430000	11:52:12 AM	4.430000			4.430000	4.430000	4.430000	4.430000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,735	4.75	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,760	4.82	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,912	5.24	4/12/2025	530.500000	4.420000	2:33:53 PM	4.446700			4.550000	4.550000	4.420000	4.420000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,914	5.24	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,062	5.65	9/9/2025	20.000000	4.550000	2:41:15 PM	4.550000			4.550000	4.550000	4.550000	4.550000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,103	5.76	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,143	5.87	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,194	6.01	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,220	6.08	2/14/2026	1,016.430000	4.639000	2:44:46 PM	4.623400			4.640000	4.640000	4.610000	4.639000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,438	6.68	9/20/2026	10.955000	4.640000	2:34:24 PM	4.639100			4.620000	4.640000	4.620000	4.640000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,468	6.76	10/20/2026	4.000000	4.750000	9:57:35 AM	4.750000			4.750000	4.750000	4.750000	4.750000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,516	6.89	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,600	7.12	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,664	7.29	5/4/2027	20.000000	4.650000	2:41:31 PM	4.650000			4.650000	4.650000	4.650000	4.650000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,789	7.64	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,987	8.18	3/22/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,244	8.88	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,281	8.98	1/10/2029	1,555.480000	4.712500	3:59:34 PM	4.725400			4.740000	4.740000	4.712500	4.712500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,783	10.36	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,845	10.53	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,027	11.03	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,201	11.50	7/19/2031	50.000000	4.725000	3:17:01 PM	4.725000			4.725000	4.725000	4.725000	4.725000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,279	11.72	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,399	12.04	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,427	12.12	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,637	12.70	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,700	12.87	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,812	13.18	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,406	14.80	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,735	15.70	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,812	15.91	12/16/2035	2.000000	5.350000	11:05:31 AM	5.350000			5.350000	5.350000	5.350000	5.350000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,100	16.70	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,331	17.33	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,421	17.58	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,490	17.77	10/24/2037	4.000000	5.200000	3:27:04 PM	5.240000		5.125000	5.230000	5.300000	5.200000	5.200000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,611	18.10	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,947	19.02	1/24/2039	150.400000	5.220000	3:52:00 PM	5.233300			5.230000	5.240000	5.220000	5.220000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,541	20.65	9/9/2040										