GS Board Summary
January 29, 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 02/05/20	RPTB 0 02/05/20	PIBL1219B054		7	0.02	2/5/2020										
RPTB 0 02/12/20	RPTB 0 02/12/20	PIBL1219B063		14	0.04	2/12/2020										
RPGB 7 3/4 02/18/20	FXTN 10-50	PIBD1020B508	7.7500	20	0.06	2/18/2020										
RPTB 0 02/19/20	RPTB 0 02/19/20	PIBL1219B072		21	0.06	2/19/2020	0.500000	3.050000	2:27:38 PM	3.050000			3.050000	3.050000	3.050000	3.050000
RPTB 0 03/04/20	RPTB 0 03/04/20	PIBL0619I040		35	0.10	3/4/2020	1.321000	3.075000	3:48:23 PM	3.076900			3.077500	3.077500	3.075000	3.075000
RPTB 0 03/11/20	RPTB 0 03/11/20	PIBL1219C106		42	0.12	3/11/2020										
RPTB 0 03/18/20	RPTB 0 03/18/20	PIBL1219C115		49	0.13	3/18/2020						3.050000				
RPTB 0 03/25/20	RPTB 0 03/25/20	PIBL1219C124		56	0.15	3/25/2020										
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		63	0.17	4/1/2020						3.075000				
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		70	0.19	4/8/2020	5.500000	3.200000	2:55:02 PM	3.204500			3.250000	3.250000	3.200000	3.200000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	73	0.20	4/11/2020	1,871.293000	3.370000	3:51:50 PM	3.379800			3.530000	3.550000	3.300000	3.370000
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016		77	0.21	4/15/2020	0.181000	3.250000	2:03:02 PM	3.250000			3.250000	3.250000	3.250000	3.250000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		84	0.23	4/22/2020	4.594000	3.235000	3:02:18 PM	3.246100			3.250000	3.250000	3.235000	3.235000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		91	0.25	4/29/2020	1,263.446820	3.200000	3:54:52 PM	3.225300	3.250000		3.255000	3.265000	3.100000	3.200000
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		98	0.27	5/6/2020	3.190000	3.250000	11:46:12 AM	3.250000			3.250000	3.250000	3.250000	3.250000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		105	0.29	5/13/2020	1.260000	3.300000	3:23:54 PM	3.300000		3.275000	3.300000	3.300000	3.300000	3.300000
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		112	0.31	5/20/2020	218.760000	3.300000	3:24:33 PM	3.269600	3.300000		3.270000	3.300000	3.265000	3.300000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		119	0.33	5/27/2020	343.888000	3.250000	2:13:26 PM	3.408000	3.300000		3.300000	3.425000	3.250000	3.250000
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		126	0.35	6/3/2020	843.073000	3.250000	3:37:29 PM	3.296400			3.300000	3.350000	3.250000	3.250000
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		133	0.36	6/10/2020	337.000000	3.300000	3:36:17 PM	3.344600			3.350000	3.350000	3.300000	3.300000
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		140	0.38	6/17/2020	16.607000	3.335000	2:45:47 PM	3.336700			3.350000	3.380000	3.335000	3.335000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		147	0.40	6/24/2020	817.487000	3.350000	2:33:05 PM	3.319100			3.380000	3.380000	3.300000	3.350000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		161	0.44	7/8/2020	44.623000	3.380000	3:58:08 PM	3.392800		3.375000	3.380000	3.550000	3.380000	3.380000
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019		168	0.46	7/15/2020	11.918000	3.400000	2:24:46 PM	3.400000		3.400000	3.400000	3.400000	3.400000	3.400000
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		175	0.48	7/22/2020	1.212000	3.550000	11:14:13 AM	3.550000			3.550000	3.550000	3.550000	3.550000
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028		182	0.50	7/29/2020	1,739.972000	3.550000	3:58:46 PM	3.542300			3.450000	3.560000	3.450000	3.550000
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		189	0.52	8/5/2020	0.124000	3.575000	11:16:32 AM	3.575000		3.500000	3.575000	3.575000	3.575000	3.575000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	203	0.56	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		203	0.56	8/19/2020	0.919000	3.575000	11:16:21 AM	3.575000		3.535000	3.575000	3.575000	3.575000	3.575000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	204	0.56	8/20/2020	1,169.730200	3.725000	3:58:52 PM	3.694800			3.720000	3.725000	3.675000	3.725000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		217	0.59	9/2/2020						3.535000				
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	231	0.63	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		231	0.63	9/16/2020	1.124000	3.575000	3:20:10 PM	3.575600		3.535000	3.580000	3.580000	3.575000	3.575000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		252	0.69	10/7/2020						3.535000				
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		266	0.73	10/21/2020						3.550000				
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		280	0.77	11/4/2020	13.573000	3.575000	11:19:14 AM	3.575000		3.550000	3.575000	3.575000	3.575000	3.575000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		294	0.81	11/18/2020						3.600000				
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		308	0.84	12/2/2020	5.538000	3.580000	11:20:19 AM	3.620600			3.625000	3.625000	3.580000	3.580000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	322	0.88	12/16/2020										
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		343	0.94	1/6/2021	32.360000	3.835000	3:13:37 PM	3.835000		3.835000	3.835000	3.835000	3.835000	3.835000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		350	0.96	1/13/2021	0.500000	3.850000	2:26:53 PM	3.850000		3.850000	3.850000	3.850000	3.850000	3.850000
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		357	0.98	1/20/2021										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	362	0.99	1/25/2021	3.500000	4.025000	3:31:07 PM	4.025000			4.025000	4.025000	4.025000	4.025000
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		364	1.00	1/27/2021	2,100.967000	3.900000	3:49:09 PM	3.912800			3.905000	3.920000	3.900000	3.900000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	399	1.09	3/3/2021	0.600000	4.000000	3:44:46 PM	4.000000			4.000000	4.000000	4.000000	4.000000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	416	1.14	3/20/2021	101.000000	4.050000	11:57:25 AM	4.059400			4.000000	4.100000	4.000000	4.050000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	455	1.25	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	501	1.37	6/13/2021	529.620000	4.100000	3:47:30 PM	4.090000		3.950000	4.050000	4.100000	4.000000	4.100000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	630	1.73	10/20/2021	2.500000	4.150000	3:27:32 PM	4.150000			4.150000	4.150000	4.150000	4.150000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	665	1.82	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	721	1.97	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	728	1.99	1/26/2022	10.500000	4.350000	2:00:52 PM	4.341900			4.180000	4.350000	4.180000	4.350000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	775	2.12	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	887	2.43	7/4/2022	750.000000	4.200000	2:26:35 PM	4.200000		4.100000	4.200000	4.200000	4.200000	4.200000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	916	2.51	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	958	2.62	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	992	2.72	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	1,040	2.85	12/4/2022	1,770.210000	4.320000	3:59:04 PM	4.322000			4.335000	4.350000	4.300000	4.320000

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RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	1,042	2.85	12/6/2022										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,118	3.06	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,134	3.11	3/8/2023						4.200000				
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,178	3.23	4/21/2023	100.000000	4.300000	11:28:12 AM	4.300000			4.300000	4.300000	4.300000	4.300000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,216	3.33	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,294	3.54	8/15/2023	24.800000	4.410000	3:29:04 PM	4.413400		3.950000	4.410000	4.490000	4.410000	4.410000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,363	3.73	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,504	4.12	3/12/2024	3,882.912000	4.425000	3:59:32 PM	4.435100		4.250000	4.440000	4.450000	4.400000	4.425000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,543	4.23	4/20/2024	75.000000	4.450000	3:49:52 PM	4.450000			4.450000	4.450000	4.450000	4.450000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,587	4.35	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,650	4.52	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,665	4.56	8/20/2024	34.370608	4.525000	3:44:38 PM	4.488800			4.400000	4.525000	4.400000	4.525000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,723	4.72	10/17/2024	1.000000	4.500000	11:46:55 AM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,748	4.79	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,900	5.20	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,902	5.21	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,050	5.61	9/9/2025	0.750000	4.550000	2:00:45 PM	4.550000			4.550000	4.550000	4.550000	4.550000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,091	5.73	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,131	5.83	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,182	5.97	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,208	6.05	2/14/2026	3,109.950000	4.550000	3:50:45 PM	4.548000			4.515000	4.555000	4.515000	4.550000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,426	6.64	9/20/2026	5.500000	4.550000	2:46:13 PM	4.531800			4.530000	4.550000	4.530000	4.550000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,456	6.72	10/20/2026	6.000000	4.800000	11:14:25 AM	4.675000			4.550000	4.800000	4.550000	4.800000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,504	6.86	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,588	7.09	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,652	7.26	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,777	7.60	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,975	8.15	3/22/2028	462.780000	4.590000	2:57:25 PM	4.586100			4.600000	4.600000	4.580000	4.590000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,232	8.85	12/4/2028	40.000000	4.675000	3:26:49 PM	4.675000			4.675000	4.675000	4.675000	4.675000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,269	8.95	1/10/2029	658.000000	4.540000	3:19:32 PM	4.544200			4.575000	4.575000	4.520000	4.540000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,771	10.32	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,833	10.49	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	4,015	10.99	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,189	11.47	7/19/2031	1,068.524000	4.600000	3:28:10 PM	4.566200			4.555000	4.600000	4.545000	4.600000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,267	11.68	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,387	12.01	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,415	12.09	3/1/2032	0.250000	4.675000	2:07:11 PM	4.675000			4.675000	4.675000	4.675000	4.675000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,625	12.66	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,688	12.84	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,800	13.14	3/21/2033	21.259000	4.830000	11:16:25 AM	4.832100			4.830000	5.000000	4.830000	4.830000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,394	14.77	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,723	15.67	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,800	15.88	12/16/2035	17.700000	5.000000	3:53:18 PM	5.045800			5.300000	5.300000	5.000000	5.000000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,088	16.67	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,319	17.30	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,409	17.55	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,478	17.74	10/24/2037	57.345000	5.100000	2:49:42 PM	5.100000			5.100000	5.100000	5.100000	5.100000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,599	18.07	2/22/2038	1.000000	5.060000	11:43:16 AM	5.060000			5.060000	5.060000	5.060000	5.060000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,935	18.99	1/24/2039	384.000000	5.085000	3:45:47 PM	5.085000		5.075000	5.085000	5.085000	5.085000	5.085000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,529	20.61	9/9/2040	61.110000	5.100000	3:31:34 PM	5.150600			5.120000	5.190000	5.100000	5.100000