

GS Board Summary
March 18, 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 03/25/20	RPTB 0 03/25/20	PIBL1219C124		7	0.02	3/25/2020										
RPTB 0 04/01/20	RPTB 0 04/01/20	PIBL1219D132		14	0.04	4/1/2020										
RPTB 0 04/08/20	RPTB 0 04/08/20	PIBL1219D141		21	0.06	4/8/2020	0.527000	3.150000	1:02:04 PM	3.150000			3.150000	3.150000	3.150000	3.150000
RPGB 4 1/4 04/11/20	RTB 03-08	PIID0320D087	4.2500	24	0.07	4/11/2020	22.200000	3.500000	10:43:26 AM	3.441600			3.320000	3.500000	3.320000	3.500000
RPTB 0 04/15/20	RPTB 0 04/15/20	PIBL0320A016		28	0.08	4/15/2020	0.298000	2.990000	1:29:41 PM	2.990000			2.990000	2.990000	2.990000	2.990000
RPTB 0 04/22/20	RPTB 0 04/22/20	PIBL0619J058		35	0.10	4/22/2020	250.410000	3.600000	1:36:21 PM	3.590700			2.920000	3.600000	2.920000	3.600000
RPTB 0 04/29/20	RPTB 0 04/29/20	PIBL1219D178		42	0.12	4/29/2020	28.172000	2.975000	10:50:03 AM	2.975000			2.975000	2.975000	2.975000	2.975000
RPTB 0 05/06/20	RPTB 0 05/06/20	PIBL1219E186		49	0.13	5/6/2020	6.030000	2.975000	11:21:49 AM	2.975000			2.975000	2.975000	2.975000	2.975000
RPTB 0 05/13/20	RPTB 0 05/13/20	PIBL1219E195		56	0.15	5/13/2020	2.000000	3.175000	10:22:26 AM	3.175000			3.175000	3.175000	3.175000	3.175000
RPTB 0 05/20/20	RPTB 0 05/20/20	PIBL1219E202		63	0.17	5/20/2020	33.920000	3.000000	1:10:34 PM	3.000000			3.000000	3.000000	3.000000	3.000000
RPTB 0 05/27/20	RPTB 0 05/27/20	PIBL1219E211		70	0.19	5/27/2020	35.089000	3.017500	1:45:27 PM	3.012400		3.000000	3.020000	3.020000	3.000000	3.017500
RPTB 0 06/03/20	RPTB 0 06/03/20	PIBL1219F229		77	0.21	6/3/2020	71.631000	3.600000	1:36:51 PM	3.179800		3.015000	3.015000	3.600000	3.015000	3.600000
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		84	0.23	6/10/2020	490.401000	3.060000	1:56:34 PM	3.053600		3.018000	3.051500	3.250000	3.020000	3.060000
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		91	0.25	6/17/2020	33.019000	3.020000	1:10:36 PM	3.020000			3.020000	3.020000	3.020000	3.020000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		98	0.27	6/24/2020	22.293000	3.020000	11:01:05 AM	3.020000			3.020000	3.020000	3.020000	3.020000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		112	0.31	7/8/2020										
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019		119	0.33	7/15/2020										
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		126	0.35	7/22/2020	10.110000	3.150000	11:12:24 AM	3.150000			3.150000	3.150000	3.150000	3.150000
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028		133	0.36	7/29/2020										
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		140	0.38	8/5/2020	0.500000	3.450000	11:34:45 AM	3.450000			3.450000	3.450000	3.450000	3.450000
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036		147	0.40	8/12/2020	1.010000	3.225000	11:44:02 AM	3.225000			3.225000	3.225000	3.225000	3.225000
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	154	0.42	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		154	0.42	8/19/2020	32.600000	3.250000	1:44:26 PM	3.251100			3.250000	3.285000	3.250000	3.250000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	155	0.42	8/20/2020										
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045		161	0.44	8/26/2020	8.252000	3.300000	1:02:05 PM	3.312100			3.315000	3.315000	3.300000	3.300000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		168	0.46	9/2/2020	37.104000	3.325000	1:43:11 PM	3.325000			3.325000	3.325000	3.325000	3.325000
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053		175	0.48	9/9/2020	537.358000	3.330000	1:28:15 PM	3.326000		3.315000	3.322500	3.350000	3.320000	3.330000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	182	0.50	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		182	0.50	9/16/2020	423.696000	3.350000	1:25:28 PM	3.327300			3.350000	3.351000	3.250000	3.350000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		203	0.56	10/7/2020										
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		217	0.59	10/21/2020										
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		231	0.63	11/4/2020	2.052000	3.350000	11:04:36 AM	3.350000			3.350000	3.350000	3.350000	3.350000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		245	0.67	11/18/2020										
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		259	0.71	12/2/2020										
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	273	0.75	12/16/2020										
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		294	0.81	1/6/2021										
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		301	0.82	1/13/2021	50.000000	3.900000	1:37:10 PM	3.900000			3.900000	3.900000	3.900000	3.900000
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		308	0.84	1/20/2021	208.711500	3.900000	1:37:34 PM	3.884300			3.525000	3.900000	3.525000	3.900000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	313	0.86	1/25/2021										
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		315	0.86	1/27/2021	118.477000	3.970000	1:37:53 PM	3.907700		3.500000	3.510000	3.970000	3.510000	3.970000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		322	0.88	2/3/2021										
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		329	0.90	2/10/2021										
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		336	0.92	2/17/2021	1,000.000000	3.950000	1:36:10 PM	3.950000		3.525000	3.950000	3.950000	3.950000	3.950000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		343	0.94	2/24/2021										
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	350	0.96	3/3/2021										
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		350	0.96	3/3/2021	2.051000	3.525000	1:02:07 PM	3.525000		3.535000	3.525000	3.525000	3.525000	3.525000
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		357	0.98	3/10/2021	97.440000	3.550000	1:10:30 PM	3.554800			3.650000	3.650000	3.545000	3.550000
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		364	1.00	3/17/2021	242.523000	3.540000	1:29:32 PM	3.544900			3.545000	3.545000	3.540000	3.540000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	367	1.01	3/20/2021	0.900000	4.250000	1:06:05 PM	4.250000			4.250000	4.250000	4.250000	4.250000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	406	1.11	4/28/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	452	1.24	6/13/2021	2.100000	4.350000	11:16:22 AM	4.131000			4.120000	4.350000	4.120000	4.350000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	581	1.59	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	616	1.69	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	672	1.84	1/19/2022	16.500000									
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	679	1.86	1/26/2022	409.500000	4.390000	1:14:49 PM	4.384700			4.150000	4.390000	4.150000	4.390000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	726	1.99	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	838	2.29	7/4/2022	0.500000	4.450000	1:06:04 PM	4.450000			4.450000	4.450000	4.450000	4.450000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	867	2.37	8/2/2022	6.320000	4.500000	9:16:38 AM	4.500000			4.500000	4.500000	4.500000	4.500000

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RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	909	2.49	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	943	2.58	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	991	2.71	12/4/2022	83.500000	4.280000	1:00:59 PM	4.294200			4.500000	4.500000	4.280000	4.280000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	993	2.72	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	1,060	2.90	2/11/2023	50.000000	4.475000	11:36:54 AM	4.405000			4.300000	4.475000	4.300000	4.475000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	1,069	2.93	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,085	2.97	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,129	3.09	4/21/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,167	3.20	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,245	3.41	8/15/2023	9.500000	4.930000	1:06:21 PM	4.854200			4.450000	4.930000	4.450000	4.930000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,314	3.60	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,455	3.98	3/12/2024	215.000000	4.620000	1:58:55 PM	4.619500			4.600000	4.620000	4.600000	4.620000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,494	4.09	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,538	4.21	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,601	4.38	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,616	4.42	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,674	4.58	10/17/2024	1.950000	4.350000	1:51:44 PM	4.350000			4.350000	4.350000	4.350000	4.350000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,699	4.65	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,851	5.07	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,853	5.07	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	2,001	5.48	9/9/2025	27.000000	5.130000	1:04:48 PM	5.130000			5.130000	5.130000	5.130000	5.130000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	2,042	5.59	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,082	5.70	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,133	5.84	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,159	5.91	2/14/2026	300.000000	4.725000	11:22:11 AM	4.728800			4.732500	4.732500	4.725000	4.725000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,377	6.51	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,407	6.59	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,455	6.72	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,539	6.95	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,603	7.13	5/4/2027	5.000000	5.270000	1:05:49 PM	5.270000			5.270000	5.270000	5.270000	5.270000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,728	7.47	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,926	8.01	3/22/2028	7.210000	5.120000	1:04:02 PM	5.120000			5.120000	5.120000	5.120000	5.120000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,183	8.72	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,220	8.82	1/10/2029	482.000000	4.800000	1:57:14 PM	4.844200			4.602500	5.130000	4.602500	4.800000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,722	10.19	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,784	10.36	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,966	10.86	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,140	11.34	7/19/2031	6.500000	5.260000	1:01:13 PM	5.200000			5.000000	5.260000	5.000000	5.260000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,218	11.55	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,338	11.88	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,366	11.95	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,576	12.53	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,639	12.70	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,751	13.01	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,345	14.63	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,674	15.54	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,751	15.75	12/16/2035	2.100000	5.500000	9:16:42 AM	5.500000			5.500000	5.500000	5.500000	5.500000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	6,039	16.53	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,270	17.17	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,360	17.41	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,429	17.60	10/24/2037										
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,550	17.93	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,886	18.85	1/24/2039	4.500000	5.080000	10:42:55 AM	5.080000			5.080000	5.080000	5.080000	5.080000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,480	20.48	9/9/2040	4.650000	5.500000	9:16:47 AM	5.500000			5.500000	5.500000	5.500000	5.500000