GS Board Summary
May 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 06/03/20	RPTB 0 06/03/20	PIBL1219F229		5	0.01	6/3/2020										
RPTB 0 06/10/20	RPTB 0 06/10/20	PIBL1219F238		12	0.03	6/10/2020	0.100000	2.050000	10:13:48 AM	2.050000			2.050000	2.050000	2.050000	2.050000
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		19	0.05	6/17/2020	2.002000	1.950000	10:31:10 AM	1.950000			1.950000	1.950000	1.950000	1.950000
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		26	0.07	6/24/2020	2,098.446800	2.050000	1:30:44 PM	2.032700			2.025000	2.050000	2.025000	2.050000
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		40	0.11	7/8/2020										
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019		47	0.13	7/15/2020										
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		54	0.15	7/22/2020										
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028		61	0.17	7/29/2020	5.523000	2.050000	1:22:39 PM	2.045500			2.000000	2.050000	2.000000	2.050000
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		68	0.19	8/5/2020	15.450000	2.000000	10:46:45 AM	2.000000			2.000000	2.000000	2.000000	2.000000
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036		75	0.21	8/12/2020										
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	82	0.23	8/19/2020						2.350000				
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		82	0.23	8/19/2020										
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	83	0.23	8/20/2020	46.000000	2.000000	11:44:04 AM	2.032600			2.050000	2.050000	2.000000	2.000000
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045		89	0.24	8/26/2020	1,185.637800	2.020000	1:29:35 PM	2.025500			2.025000	2.035000	2.020000	2.020000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		96	0.26	9/2/2020	101.010000	2.075000	10:58:32 AM	2.025500			2.025000	2.075000	2.025000	2.075000
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053		103	0.28	9/9/2020	500.000000	2.075000	1:07:25 PM	2.075000			2.075000	2.075000	2.075000	2.075000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	110	0.30	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		110	0.30	9/16/2020	0.100000	2.080000	11:53:58 AM	2.080000		2.020000	2.080000	2.080000	2.080000	2.080000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		131	0.36	10/7/2020										
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098		138	0.38	10/14/2020						2.050000				
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		145	0.40	10/21/2020						2.050000				
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114		152	0.42	10/28/2020	7.259600	2.050000	11:54:48 AM	2.050000			2.050000	2.050000	2.050000	2.050000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		159	0.44	11/4/2020										
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122		166	0.45	11/11/2020	1.000000	2.075000	10:08:58 AM	2.075000			2.075000	2.075000	2.075000	2.075000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		173	0.47	11/18/2020	59.863000	2.095000	1:49:55 PM	2.093400			2.085000	2.095000	2.085000	2.095000
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131		180	0.49	11/25/2020	178.604800	2.085000	1:56:28 PM	2.100200			2.100000	2.115000	2.085000	2.085000
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		187	0.51	12/2/2020										
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	201	0.55	12/16/2020	3.855000	2.375000	1:18:27 PM	2.359400			2.355000	2.375000	2.355000	2.375000
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		222	0.61	1/6/2021	400.525000	2.200000	1:18:58 PM	2.175000		2.100000	2.175000	2.200000	2.175000	2.200000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		229	0.63	1/13/2021	0.823000	2.375000	10:11:42 AM	2.375000		2.120000	2.375000	2.375000	2.375000	2.375000
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		236	0.65	1/20/2021										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	241	0.66	1/25/2021	200.540000	2.387500	10:59:26 AM	2.387900			2.550000	2.550000	2.387500	2.387500
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		243	0.67	1/27/2021	219.300000	2.300000	1:05:13 PM	2.300000			2.300000	2.300000	2.300000	2.300000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		250	0.68	2/3/2021	7.205000	2.175000	1:06:33 PM	2.175000			2.175000	2.175000	2.175000	2.175000
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		257	0.70	2/10/2021										
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		264	0.72	2/17/2021	18.965000	2.350000	10:16:15 AM	2.350000		2.300000	2.350000	2.350000	2.350000	2.350000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		271	0.74	2/24/2021	350.000000	2.425000	1:08:49 PM	2.425000			2.425000	2.425000	2.425000	2.425000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	278	0.76	3/3/2021	30.000000	2.437500	10:20:42 AM	2.437500			2.437500	2.437500	2.437500	2.437500
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		278	0.76	3/3/2021										
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		285	0.78	3/10/2021						2.350000				
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		292	0.80	3/17/2021	69.748000	2.375000	10:16:37 AM	2.375000			2.375000	2.375000	2.375000	2.375000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	295	0.81	3/20/2021	163.980000	2.450000	1:17:22 PM	2.401200			2.400000	2.450000	2.400000	2.450000
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		313	0.86	4/7/2021	150.000000	2.400000	9:54:12 AM	2.400000			2.400000	2.400000	2.400000	2.400000
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		320	0.88	4/14/2021										
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		327	0.90	4/21/2021	900.000000	2.400000	1:03:54 PM	2.400000			2.400000	2.400000	2.400000	2.400000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	334	0.91	4/28/2021	2.500000	2.455000	10:58:43 AM	2.455000			2.455000	2.455000	2.455000	2.455000
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		334	0.91	4/28/2021	800.000000	2.430000	11:56:16 AM	2.430000			2.430000	2.430000	2.430000	2.430000
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		341	0.93	5/5/2021	30.000000	2.425000	1:06:07 PM	2.446700			2.450000	2.450000	2.425000	2.425000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		348	0.95	5/12/2021	11.080000	2.450000	1:48:47 PM	2.450000			2.450000	2.450000	2.450000	2.450000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		355	0.97	5/19/2021	17.370000	2.450000	1:59:01 PM	2.450000			2.450000	2.450000	2.450000	2.450000
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		362	0.99	5/26/2021	351.740000	2.450000	1:07:18 PM	2.457400		2.450000	2.450000	2.500000	2.450000	2.450000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	380	1.04	6/13/2021	240.000000	2.600000	1:49:21 PM	2.526000			2.525000	2.600000	2.500000	2.600000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	509	1.39	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	544	1.49	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	600	1.64	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	607	1.66	1/26/2022	454.010000	2.525000	1:05:17 PM	2.503600			2.500000	2.525000	2.500000	2.525000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	654	1.79	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	766	2.10	7/4/2022	800.310000	2.525000	1:58:06 PM	2.528700			2.510000	2.540000	2.507500	2.525000

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RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	795	2.18	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	837	2.29	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	871	2.39	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	919	2.52	12/4/2022	654.520000	2.527500	1:18:34 PM	2.537500			2.545000	2.550000	2.525500	2.527500
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	921	2.52	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	988	2.71	2/11/2023	167.480000	2.550000	1:46:21 PM	2.528600			2.530000	2.550000	2.500000	2.550000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	997	2.73	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,013	2.77	3/8/2023	8,989.000000	2.625000	1:16:59 PM	2.550100			2.550000	2.625000	2.550000	2.625000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,057	2.89	4/21/2023	2,481.602000	2.600000	1:50:55 PM	2.579800			2.575000	2.600000	2.530000	2.600000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,095	3.00	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,173	3.21	8/15/2023	102.500000	2.750000	1:18:35 PM	2.751600		2.750000	3.075000	3.075000	2.750000	2.750000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,242	3.40	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,383	3.79	3/12/2024	3,551.500000	2.595000	1:01:32 PM	2.598700			2.580000	2.601500	2.580000	2.595000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,422	3.89	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,466	4.01	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,529	4.19	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,544	4.23	8/20/2024	181.000000	2.825000	1:18:04 PM	2.889600			2.880000	2.900000	2.825000	2.825000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,602	4.39	10/17/2024	6,241.272000	2.630000	11:32:05 AM	2.616500			2.615000	2.630000	2.615000	2.630000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,627	4.45	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,779	4.87	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,781	4.88	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,929	5.28	9/9/2025										
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,970	5.39	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,010	5.50	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,061	5.64	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,087	5.71	2/14/2026	260.000000	2.700000	11:24:05 AM	2.696200		2.650000	2.700000	2.700000	2.690000	2.700000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,305	6.31	9/20/2026	87.750000	3.200000	1:17:06 PM	3.247000		3.250000	3.200000	3.260000	3.200000	3.200000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,335	6.39	10/20/2026	3.890000	3.325000	11:37:41 AM	3.314700			3.305000	3.325000	3.305000	3.325000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,383	6.52	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,467	6.75	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,531	6.93	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,656	7.27	9/6/2027	5.000000	3.300000	11:47:49 AM	3.300000			3.300000	3.300000	3.300000	3.300000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,854	7.81	3/22/2028	100.000000	3.000000	9:37:22 AM	2.992500		2.975000	2.985000	3.000000	2.985000	3.000000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,111	8.52	12/4/2028	5.000000	3.300000	11:47:48 AM	3.300000			3.300000	3.300000	3.300000	3.300000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,148	8.62	1/10/2029	5,636.300000	3.016500	1:36:06 PM	3.020000			3.020000	3.025000	2.975000	3.016500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,650	9.99	5/27/2030	15.500000	3.350000	11:48:17 AM	3.226100			3.190000	3.350000	3.190000	3.350000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,712	10.16	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,894	10.66	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,068	11.14	7/19/2031	357.210000	3.200000	1:57:33 PM	3.177600			3.180000	3.200000	3.165000	3.200000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,146	11.35	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,266	11.68	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,294	11.76	3/1/2032						3.650000				
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,504	12.33	9/27/2032	6.245000	3.800000	1:15:33 PM	3.800000		3.400000	3.800000	3.800000	3.800000	3.800000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,567	12.50	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,679	12.81	3/21/2033	74.730000	3.950000	1:16:58 PM	3.978100		3.870000	3.950000	4.050000	3.900000	3.950000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,273	14.44	11/5/2034	1.650000	4.050000	11:41:49 AM	4.050000			4.050000	4.050000	4.050000	4.050000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,602	15.34	9/30/2035	1.000000	4.050000	11:42:35 AM	4.050000			4.050000	4.050000	4.050000	4.050000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,679	15.55	12/16/2035	84.500000	4.050000	11:41:02 AM	4.050000		4.000000	4.050000	4.050000	4.050000	4.050000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,967	16.34	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,198	16.97	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,288	17.22	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,357	17.41	10/24/2037	115.525000	4.170000	1:19:17 PM	4.165300		3.900000	4.150000	4.170000	4.150000	4.170000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,478	17.74	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,814	18.66	1/24/2039	1,075.300000	3.730000	1:21:19 PM	3.751500			3.745000	3.751500	3.730000	3.730000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,408	20.28	9/9/2040	120.000000	4.345000	1:03:09 PM	4.350000			4.400000	4.400000	4.345000	4.345000