

GS Board Summary  
June 08, 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 06/10/20	RPTB 0 06/10/20	PIBL1219F238		2	0.01	6/10/2020										
RPTB 0 06/17/20	RPTB 0 06/17/20	PIBL1219F247		9	0.03	6/17/2020										
RPTB 0 06/24/20	RPTB 0 06/24/20	PIBL1219F256		16	0.04	6/24/2020										
RPTB 0 07/08/20	RPTB 0 07/08/20	PIBL1219G264		30	0.08	7/8/2020	8.614100	1.975000	10:42:47 AM	1.975000			1.975000	1.975000	1.975000	1.975000
RPTB 0 07/15/20	RPTB 0 07/15/20	PIBL0620A019		37	0.10	7/15/2020										
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		44	0.12	7/22/2020										
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028		51	0.14	7/29/2020	18.250000	2.025000	1:27:35 PM	1.955600			1.900000	2.025000	1.900000	2.025000
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		58	0.16	8/5/2020										
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036		65	0.18	8/12/2020										
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	72	0.20	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		72	0.20	8/19/2020	0.900000	1.950000	9:49:44 AM	1.950000			1.950000	1.950000	1.950000	1.950000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	73	0.20	8/20/2020	978.500000	2.050000	1:50:02 PM	2.183000			2.175000	2.195000	2.050000	2.050000
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045		79	0.22	8/26/2020	79.469000	2.000000	11:18:46 AM	2.008400			2.000000	2.010000	2.000000	2.000000
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219J306		86	0.24	9/2/2020	390.832300	2.017500	1:57:20 PM	2.016600			2.015000	2.020000	2.000000	2.017500
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053		93	0.26	9/9/2020	993.587000	2.020000	1:56:54 PM	2.010600			2.000000	2.020000	1.800000	2.020000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	100	0.27	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219J315		100	0.27	9/16/2020	81.365000	2.035000	11:41:37 AM	2.034700			1.950000	2.035000	1.950000	2.035000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		121	0.33	10/7/2020	10.430000	2.000000	11:03:00 AM	2.000000			2.000000	2.000000	2.000000	2.000000
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098		128	0.35	10/14/2020						2.050000				
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		135	0.37	10/21/2020	0.400000	2.050000	10:13:50 AM	2.050000			2.050000	2.050000	2.050000	2.050000
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114		142	0.39	10/28/2020	0.500000	2.100000	9:37:12 AM	2.100000			2.100000	2.100000	2.100000	2.100000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		149	0.41	11/4/2020										
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122		156	0.43	11/11/2020	16.553000	2.075000	1:09:15 PM	2.078800			2.080000	2.080000	2.075000	2.075000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		163	0.45	11/18/2020	17.027000	2.060000	1:40:23 PM	2.074000			2.070000	2.100000	2.060000	2.060000
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131		170	0.47	11/25/2020	74.852000	2.075000	1:55:38 PM	2.068600			2.070000	2.075000	2.040000	2.075000
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		177	0.49	12/2/2020	424.022000	2.085000	1:51:31 PM	2.086700			2.100000	2.100000	2.075000	2.085000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	191	0.52	12/16/2020										
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		212	0.58	1/6/2021										
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		219	0.60	1/13/2021										
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		226	0.62	1/20/2021										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	231	0.63	1/25/2021										
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		233	0.64	1/27/2021	1.000000	2.225000	11:22:41 AM	2.225000			2.225000	2.225000	2.225000	2.225000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		240	0.66	2/3/2021	2.000000	2.200000	10:31:50 AM	2.200000			2.200000	2.200000	2.200000	2.200000
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		247	0.68	2/10/2021										
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		254	0.70	2/17/2021	2.000000	2.300000	10:39:27 AM	2.300000			2.300000	2.300000	2.300000	2.300000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		261	0.72	2/24/2021	2.000000	2.175000	10:13:09 AM	2.175000			2.175000	2.175000	2.175000	2.175000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	268	0.73	3/3/2021	100.000000	2.380000	11:53:28 AM	2.380000			2.380000	2.380000	2.380000	2.380000
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		268	0.73	3/3/2021										
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		275	0.75	3/10/2021	1.758000	2.300000	10:40:01 AM	2.300000			2.300000	2.300000	2.300000	2.300000
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		282	0.77	3/17/2021										
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	285	0.78	3/20/2021	183.000000	2.375000	1:49:40 PM	2.380500			2.375000	2.385000	2.375000	2.375000
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		303	0.83	4/7/2021	2.630000	2.300000	11:28:11 AM	2.300000			2.300000	2.300000	2.300000	2.300000
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		310	0.85	4/14/2021										
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		317	0.87	4/21/2021	300.000000	2.335000	10:41:22 AM	2.335000			2.335000	2.335000	2.335000	2.335000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	324	0.89	4/28/2021										
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		324	0.89	4/28/2021	10.000000	2.350000	1:18:14 PM	2.350000			2.350000	2.350000	2.350000	2.350000
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		331	0.91	5/5/2021	69.650000	2.380000	1:03:52 PM	2.293900			2.280000	2.380000	2.280000	2.380000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		338	0.93	5/12/2021	15.760000	2.385000	1:31:01 PM	2.385000			2.385000	2.385000	2.385000	2.385000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		345	0.95	5/19/2021						2.350000				
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		352	0.96	5/26/2021	149.943000	2.375000	1:58:06 PM	2.377900			2.380000	2.390000	2.375000	2.375000
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		359	0.98	6/2/2021	24.861000	2.365000	1:51:02 PM	2.353100			2.250000	2.400000	2.250000	2.365000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	370	1.01	6/13/2021	300.500000	2.390000	11:58:16 AM	2.401700			2.425000	2.450000	2.390000	2.390000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	499	1.37	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	534	1.46	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	590	1.62	1/19/2022	8.900000	2.500000	1:41:16 PM	2.500000		2.450000	2.500000	2.500000	2.500000	2.500000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	597	1.64	1/26/2022	656.200000	2.475000	1:18:29 PM	2.450600			2.515000	2.515000	2.450000	2.475000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	644	1.76	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	756	2.07	7/4/2022	1,300.200000	2.525000	1:37:10 PM	2.502100		2.450000	2.500000	2.525000	2.500000	2.525000

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RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	785	2.15	8/2/2022	100.000000	2.550000	9:50:06 AM	2.550000			2.550000	2.550000	2.550000	2.550000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	827	2.26	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	861	2.36	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	909	2.49	12/4/2022	82.800000	2.500000	1:46:27 PM	2.520500			2.525000	2.565000	2.500000	2.500000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	911	2.49	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	978	2.68	2/11/2023	94.250000	2.505000	1:49:46 PM	2.505200			2.535000	2.535000	2.505000	2.505000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	987	2.70	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	1,003	2.75	3/8/2023	350.500000	2.530000	11:46:22 AM	2.530000			2.565000	2.565000	2.530000	2.530000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,047	2.87	4/21/2023	8.000000	2.565000	11:26:14 AM	2.530000			2.525000	2.565000	2.525000	2.565000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,085	2.97	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,163	3.18	8/15/2023	14.505000	2.850000	1:11:45 PM	2.827100			2.775000	2.900000	2.775000	2.850000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,232	3.37	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,373	3.76	3/12/2024	181.300000	2.560000	1:40:04 PM	2.557100			2.600000	2.600000	2.550000	2.560000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,412	3.87	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,456	3.99	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,519	4.16	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,534	4.20	8/20/2024	31.600000	2.850000	11:57:38 AM	2.850000			2.850000	2.850000	2.850000	2.850000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,592	4.36	10/17/2024	626.813000	2.610000	1:54:23 PM	2.610400			2.645000	2.645000	2.610000	2.610000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,617	4.43	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,769	4.84	4/12/2025	95.120000	2.685000	1:27:19 PM	2.687100			2.700000	2.700000	2.685000	2.685000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,771	4.85	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,919	5.25	9/9/2025	934.943892	2.750000	11:26:29 AM	2.730700			2.740000	2.750000	2.730000	2.750000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,960	5.37	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	2,000	5.48	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,051	5.62	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,077	5.69	2/14/2026	57.790000	2.760000	11:42:58 AM	2.760000		2.700000	2.760000	2.760000	2.760000	2.760000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,295	6.28	9/20/2026	22.100000	3.375000	11:32:01 AM	3.375000			3.375000	3.375000	3.375000	3.375000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,325	6.37	10/20/2026	15.000000	3.500000	1:00:47 PM	3.500000			3.500000	3.500000	3.500000	3.500000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,373	6.50	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,457	6.73	3/1/2027	400.000000	2.600000	10:34:28 AM	2.600000			2.600000	2.600000	2.600000	2.600000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,521	6.90	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,646	7.24	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,844	7.79	3/22/2028	200.830000	3.190000	11:56:35 AM	3.198500		3.050000	3.198500	3.198500	3.190000	3.190000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,101	8.49	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,138	8.59	1/10/2029	316.000000	3.175000	11:27:17 AM	3.151300			3.145000	3.175000	3.145000	3.175000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,640	9.97	5/27/2030	0.270000	3.650000	10:17:03 AM	3.650000			3.650000	3.650000	3.650000	3.650000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,702	10.14	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,884	10.63	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,058	11.11	7/19/2031	87.150000	3.350000	1:04:02 PM	3.328400			3.320000	3.350000	3.291500	3.350000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,136	11.32	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,256	11.65	2/2/2032					3.900000					
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,284	11.73	3/1/2032	13.200000	3.875000	1:43:56 PM	3.874200			3.865000	3.875000	3.865000	3.875000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,494	12.30	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,557	12.48	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,669	12.78	3/21/2033	409.000000	3.950000	10:52:57 AM	3.950000			3.950000	3.950000	3.950000	3.950000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,263	14.41	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,592	15.31	9/30/2035	3,529.000000	3.811100	11:19:39 AM	3.811100			3.811100	3.811100	3.811100	3.811100
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,669	15.52	12/16/2035	20.000000	4.275000	1:11:30 PM	4.275000		4.150000	4.275000	4.275000	4.275000	4.275000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,957	16.31	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,188	16.94	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,278	17.19	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,347	17.38	10/24/2037	10.460000	4.100000	1:22:51 PM	4.222300		4.100000	4.215000	4.250000	4.100000	4.100000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,468	17.71	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,804	18.63	1/24/2039	2,060.000000	3.849800	11:56:43 AM	3.845100			3.845000	3.849800	3.845000	3.849800
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,398	20.26	9/9/2040	1.500000	4.400000	1:50:48 PM	4.400000			4.400000	4.400000	4.400000	4.400000