

GS Board Summary
June 15, 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
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	749	2.05	7/4/2022	780.000000	2.525000	1:32:36 PM	2.486400		2.475000	2.510000	2.525000	2.485000	2.525000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	778	2.13	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	820	2.25	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	854	2.34	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	902	2.47	12/4/2022	433.780000	2.300000	1:29:35 PM	2.539800		2.500000	2.550000	2.300000	2.300000	
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	904	2.48	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	971	2.66	2/11/2023	1,040.537000	2.600000	1:57:58 PM	2.596300		2.600000	2.725000	2.520000	2.600000	
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	980	2.68	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	996	2.73	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,040	2.85	4/21/2023	1.100000	2.675000	1:56:23 PM	2.675000		2.675000	2.675000	2.675000	2.675000	
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,078	2.95	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,156	3.17	8/15/2023	115.910000	2.900000	1:30:17 PM	2.831600		2.800000	2.900000	2.720000	2.900000	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,225	3.35	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,366	3.74	3/12/2024	4,902.000000	2.660000	1:56:49 PM	2.600000		2.600000	2.660000	2.600000	2.660000	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,405	3.85	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,449	3.97	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,512	4.14	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,527	4.18	8/20/2024	30.050000	2.850000	10:20:08 AM	2.850000		2.850000	2.850000	2.850000	2.850000	
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,585	4.34	10/17/2024	3,050.000000	2.642000	11:00:30 AM	2.642000		2.642000	2.642000	2.642000	2.642000	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,610	4.41	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,762	4.82	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,764	4.83	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,912	5.24	9/9/2025	1.500000	3.000000	1:14:46 PM	2.950000		2.850000	3.000000	2.850000	3.000000	
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,953	5.35	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,993	5.46	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,044	5.60	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,070	5.67	2/14/2026						2.710000				
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,288	6.26	9/20/2026	25.364000	3.380000	1:09:41 PM	3.411000		3.450000	3.450000	3.380000	3.380000	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,318	6.35	10/20/2026	0.400000	3.475000	9:44:21 AM	3.475000		3.475000	3.475000	3.475000	3.475000	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,366	6.48	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,450	6.71	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,514	6.88	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,639	7.23	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,837	7.77	3/22/2028	1.000000					3.100000				
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,094	8.47	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,131	8.57	1/10/2029	1,869.000000	3.250000	1:58:40 PM	3.153100		3.130000	3.153000	3.135000	3.250000	
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,633	9.95	5/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,695	10.12	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,877	10.62	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,051	11.09	7/19/2031	430.000000	3.300000	1:02:38 PM	3.300900		3.250000	3.300000	3.375000	3.300000	3.300000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,129	11.31	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,249	11.63	2/2/2032	2.983000	4.000000	10:38:28 AM	4.000000		4.000000	4.000000	4.000000	4.000000	
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,277	11.71	3/1/2032	3.000000	3.950000	10:32:57 AM	3.950000		3.950000	3.950000	3.950000	3.950000	
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,487	12.29	9/27/2032	1,245.000000	3.448200	1:02:22 PM	3.448200		3.448200	3.448200	3.448200	3.448200	
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,550	12.46	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,662	12.76	3/21/2033	2.500000	3.955000	1:18:46 PM	3.971000		3.975000	3.975000	3.955000	3.955000	
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,256	14.39	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,585	15.29	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,662	15.50	12/16/2035	10.000000	4.200000	1:08:35 PM	4.200000		4.200000	4.200000	4.200000	4.200000	
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,950	16.29	9/29/2036						3.900000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,181	16.92	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,271	17.17	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,340	17.36	10/24/2037	14.010000	4.250000	1:07:34 PM	4.250000		4.100000	4.250000	4.250000	4.250000	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,461	17.69	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,797	18.61	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,391	20.24	9/9/2040	0.814000	4.400000	11:41:23 AM	4.400000		4.400000	4.400000	4.400000	4.400000	