

GS Board Summary  
July 14, 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 07/15/20	RPTB 0 07/15/20	PIBL0620A019		1	0.00	7/15/2020										
RPTB 0 07/22/20	RPTB 0 07/22/20	PIBL1219G273		8	0.02	7/22/2020	10.104000	1.400000	10:36:36 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 07/29/20	RPTB 0 07/29/20	PIBL0620A028		15	0.04	7/29/2020										
RPTB 0 08/05/20	RPTB 0 08/05/20	PIBL1219H281		22	0.06	8/5/2020	1.373000	1.500000	10:20:30 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 08/12/20	RPTB 0 08/12/20	PIBL0620B036		29	0.08	8/12/2020										
RPGB 7 1/4 08/19/20	RTB 10-01	PIID1020H015	7.2500	36	0.10	8/19/2020										
RPTB 0 08/19/20	RPTB 0 08/19/20	PIBL1219H290		36	0.10	8/19/2020	1.500000	1.550000	11:52:48 AM	1.533300			1.500000	1.550000	1.500000	1.550000
RPGB 3 3/8 08/20/20	FXTN 05-73	PIBD0520H735	3.3750	37	0.10	8/20/2020	1,110.620000	1.520000	1:38:48 PM	1.547100			1.550000	1.650000	1.520000	1.520000
RPTB 0 08/26/20	RPTB 0 08/26/20	PIBL0620B045		43	0.12	8/26/2020										
RPTB 0 09/02/20	RPTB 0 09/02/20	PIBL1219I306		50	0.14	9/2/2020	4.505000	1.525000	9:22:59 AM	1.525000			1.525000	1.525000	1.525000	1.525000
RPTB 0 09/09/20	RPTB 0 09/09/20	PIBL0620C053		57	0.16	9/9/2020	0.260000	1.600000	11:10:31 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPGB 6 1/8 09/16/20	FXTN 10-51	PIBD1020I510	6.1250	64	0.18	9/16/2020										
RPTB 0 09/16/20	RPTB 0 09/16/20	PIBL1219I315		64	0.18	9/16/2020	1.000000	1.600000	10:45:07 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 09/23/20	RPTB 0 09/23/20	PIBL0320F020		71	0.19	9/23/2020										
RPTB 0 09/30/20	RPTB 0 09/30/20	PIBL0320G038		78	0.21	9/30/2020	87.788100	1.550000	1:57:06 PM	1.557100			1.575000	1.585000	1.475000	1.550000
RPTB 0 10/07/20	RPTB 0 10/07/20	PIBL1219J323		85	0.23	10/7/2020	155.400000	1.550000	1:43:54 PM	1.570800			1.575000	1.575000	1.550000	1.550000
RPTB 0 10/14/20	RPTB 0 10/14/20	PIBL0620D098		92	0.25	10/14/2020	3,324.908000	1.530000	1:58:37 PM	1.552400			1.550000	1.600000	1.450000	1.530000
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		99	0.27	10/21/2020										
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114		106	0.29	10/28/2020	100.000000	1.550000	1:47:44 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		113	0.31	11/4/2020										
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122		120	0.33	11/11/2020										
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		127	0.35	11/18/2020										
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131		134	0.37	11/25/2020	37.222000	1.550000	10:14:31 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		141	0.39	12/2/2020	35.590000	1.550000	11:58:21 AM	1.579300			1.675000	1.675000	1.535000	1.550000
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149		148	0.41	12/9/2020										
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	155	0.42	12/16/2020	1.100000	1.725000	11:06:51 AM	1.725000			1.725000	1.725000	1.725000	1.725000
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158		155	0.42	12/16/2020	35.518000	1.585000	1:16:06 PM	1.575800		1.620000	1.575000	1.585000	1.575000	1.585000
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167		162	0.44	12/23/2020	48.446000	1.550000	10:51:30 AM	1.573400			1.550000	1.575000	1.550000	1.550000
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175		168	0.46	12/29/2020	8.370000	1.650000	10:49:55 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		176	0.48	1/6/2021	145.454000	1.600000	11:14:28 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		183	0.50	1/13/2021	1,195.275500	1.650500	1:41:46 PM	1.647500			1.640000	1.650500	1.550000	1.650500
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		190	0.52	1/20/2021										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	195	0.53	1/25/2021	12.000000	1.750000	10:53:48 AM	1.754200			1.775000	1.775000	1.750000	1.750000
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		197	0.54	1/27/2021	30.865000	1.635000	1:13:55 PM	1.688400			1.700000	1.700000	1.635000	1.635000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		204	0.56	2/3/2021										
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		211	0.58	2/10/2021										
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		218	0.60	2/17/2021										
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		225	0.62	2/24/2021										
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	232	0.64	3/3/2021	27.466000	1.750000	10:54:26 AM	1.750000			1.750000	1.750000	1.750000	1.750000
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		232	0.64	3/3/2021										
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		239	0.65	3/10/2021	0.500000	1.700000	10:22:43 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		246	0.67	3/17/2021										
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	249	0.68	3/20/2021										
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		267	0.73	4/7/2021										
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		274	0.75	4/14/2021										
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		281	0.77	4/21/2021	500.207000	1.750000	10:25:49 AM	1.750000			1.750000	1.750000	1.750000	1.750000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	288	0.79	4/28/2021										
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		288	0.79	4/28/2021						1.810000				
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		295	0.81	5/5/2021	152.350000	1.725000	10:44:19 AM	1.789900			1.790000	1.790000	1.725000	1.725000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		302	0.83	5/12/2021										
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		309	0.85	5/19/2021	11.000000	1.800000	11:47:58 AM	1.800000			1.800000	1.800000	1.800000	1.800000
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		316	0.87	5/26/2021										
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		323	0.88	6/2/2021										
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		330	0.90	6/9/2021	514.910000	1.755000	11:45:34 AM	1.749400			1.795000	1.795000	1.700000	1.755000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	334	0.91	6/13/2021	30.100000	1.880000	11:56:38 AM	1.880000			1.880000	1.880000	1.880000	1.880000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		337	0.92	6/16/2021										
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		344	0.94	6/23/2021						1.820000				
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		351	0.96	6/30/2021	4.050000	1.780000	11:24:04 AM	1.780000		1.760000	1.780000	1.780000	1.780000	1.780000

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RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		358	0.98	7/7/2021	33.510000	1.780000	1:03:16 PM	1.775700			1.775000	1.780000	1.775000	1.780000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		365	1.00	7/14/2021	66.250000	1.775000	1:10:18 PM	1.775800			1.782000	1.782000	1.650000	1.775000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	463	1.27	10/20/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	498	1.36	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	554	1.52	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	561	1.54	1/26/2022	120.000000	1.925000	11:35:17 AM	1.937800			1.800000	1.975000	1.800000	1.925000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	608	1.67	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	720	1.97	7/4/2022	187.700000	1.952500	11:44:21 AM	1.979700			1.990000	1.990000	1.952500	1.952500
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	749	2.05	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	791	2.17	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	825	2.26	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	873	2.39	12/4/2022	1.700000	2.025000	1:25:15 PM	2.023500		1.925000	2.025000	2.025000	2.000000	2.025000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	875	2.40	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	942	2.58	2/11/2023	2,720.800000	1.999800	1:03:30 PM	1.990200			1.990000	2.000000	1.980000	1.999800
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	951	2.60	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	967	2.65	3/8/2023	6.500000	2.050000	11:21:10 AM	2.050000			2.050000	2.050000	2.050000	2.050000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	1,011	2.77	4/21/2023	43.133000	2.050000	11:56:55 AM	2.031000			2.030000	2.050000	2.030000	2.050000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,049	2.87	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,127	3.09	8/15/2023	45.385000	2.365000	1:45:21 PM	2.350300		2.300000	2.340000	2.450000	2.300000	2.365000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,196	3.27	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,337	3.66	3/12/2024	1,086.700000	2.080000	1:47:37 PM	2.082400			2.100000	2.100000	2.075000	2.080000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,376	3.77	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,420	3.89	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,483	4.06	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,498	4.10	8/20/2024	11.108000	2.300000	1:53:35 PM	2.308900			2.400000	2.400000	2.300000	2.300000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,556	4.26	10/17/2024	189.000000	2.073000	9:56:11 AM	2.073000			2.073000	2.073000	2.073000	2.073000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,581	4.33	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,733	4.75	4/12/2025	622.000000	2.225000	1:52:52 PM	2.239100			2.250000	2.250000	2.225000	2.225000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,735	4.75	4/14/2025										
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,883	5.16	9/9/2025	785.000000	2.250000	1:50:30 PM	2.271100			2.300000	2.300000	2.250000	2.250000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,924	5.27	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,964	5.38	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	2,015	5.52	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,041	5.59	2/14/2026	276.000000	2.300000	10:27:51 AM	2.279300		2.250000	2.225000	2.300000	2.225000	2.300000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,259	6.19	9/20/2026	114.337700	2.350000	10:36:29 AM	2.625500			2.650000	2.700000	2.350000	2.350000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,289	6.27	10/20/2026	1.000000	2.800000	11:48:25 AM	2.787500			2.775000	2.800000	2.775000	2.800000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,337	6.40	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,421	6.63	3/1/2027	2.000000	2.945000	10:34:23 AM	2.945000			2.945000	2.945000	2.945000	2.945000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,485	6.80	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,610	7.15	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,808	7.69	3/22/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,065	8.39	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,102	8.49	1/10/2029	1,960.000000	2.525000	1:48:17 PM	2.545900			2.580000	2.580000	2.520000	2.525000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,604	9.87	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,647	9.99	7/9/2030	1,403.740000	2.580000	1:40:30 PM	2.591300		2.590000	2.600000	2.600000	2.580000	2.580000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,666	10.04	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,848	10.54	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	4,022	11.01	7/19/2031	540.005000	2.672500	1:03:33 PM	2.658100		2.650000	2.660000	2.735000	2.645000	2.672500
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,100	11.23	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,220	11.55	2/2/2032	30.000000	3.800000	10:36:45 AM	3.483300		3.550000	2.849900	3.800000	2.849900	3.800000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,248	11.63	3/1/2032	10.000000	3.384100	10:02:58 AM	3.384100			3.384100	3.384100	3.384100	3.384100
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,458	12.21	9/27/2032	1.000000	3.200000	10:56:47 AM	3.200000			3.200000	3.200000	3.200000	3.200000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,521	12.38	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,633	12.68	3/21/2033	208.354000	3.700000	1:22:06 PM	3.707900		3.650000	3.700000	3.850000	3.680000	3.700000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,227	14.31	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,556	15.21	9/30/2035							3.600000			
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,633	15.42	12/16/2035	10.000000	3.750000	10:38:36 AM	3.750000		3.600000	3.750000	3.750000	3.750000	3.750000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,921	16.21	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,152	16.84	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,242	17.09	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,311	17.28	10/24/2037	279.203400	3.725000	1:41:46 PM	3.719500		3.625000	3.725000	3.750000	3.675000	3.725000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,432	17.61	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,768	18.53	1/24/2039	54.100000	3.400000	9:27:35 AM	3.400000		3.300000	3.400000	3.400000	3.400000	3.400000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,362	20.16	9/9/2040	196.000000	3.850000	1:13:31 PM	3.726100		3.675000	3.725000	3.850000	3.725000	3.850000