



**GS Board Summary**  
**August 24, 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 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	513	1.41	1/19/2022	305.268108	1.950000	1:23:30 PM	1.989200		1.950000	2.025000	2.025000	1.900000	1.950000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	520	1.42	1/26/2022	29.900000	1.850000	1:51:09 PM	1.801500		1.800000	1.720000	1.850000	1.720000	1.850000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	567	1.55	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	679	1.86	7/4/2022	109.231000	2.000000	11:37:11 AM	1.983700		1.950000	1.970000	2.000000	1.970000	2.000000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	708	1.94	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	750	2.05	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	784	2.15	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	832	2.28	12/4/2022	119.475840	1.950000	1:59:40 PM	1.978200		1.950000	2.025000	2.025000	1.950000	1.950000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	834	2.28	12/6/2022	4.860000	2.150000	10:46:15 AM	2.150000			2.150000	2.150000	2.150000	2.150000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	901	2.47	2/11/2023	130.700000	2.055000	1:59:37 PM	2.045100			2.000000	2.150000	2.000000	2.055000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	910	2.49	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	926	2.54	3/8/2023						1.985000				
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	970	2.66	4/21/2023	5.600000	2.200000	1:35:35 PM	2.199100			2.150000	2.200000	2.150000	2.200000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	1,008	2.76	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,086	2.97	8/15/2023	129.900000	2.350000	1:17:39 PM	2.311700			2.300000	2.350000	2.300000	2.350000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,155	3.16	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,296	3.55	3/12/2024	3.750000	2.150000	1:56:20 PM	2.150000			2.150000	2.150000	2.150000	2.150000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,335	3.66	4/20/2024	4.000000	2.215000	10:40:55 AM	2.215000			2.150000	2.215000	2.215000	2.215000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,379	3.78	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,442	3.95	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,457	3.99	8/20/2024						2.300000				
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,515	4.15	10/17/2024	500.000000	2.150000	10:56:45 AM	2.150000		2.275000	2.150000	2.150000	2.150000	2.150000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,540	4.22	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,692	4.63	4/12/2025	74.858000	2.250000	1:33:32 PM	2.217000			2.215000	2.250000	2.210000	2.250000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,694	4.64	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,814	4.97	8/12/2025	25,997.282000	2.475000	1:57:28 PM	2.409900		2.390000	2.385000	2.475000	2.385000	2.475000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,842	5.04	9/9/2025	1,055.000000	2.500000	11:40:58 AM	2.458300		2.350000	2.456300	2.500000	2.450000	2.500000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,883	5.16	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,923	5.27	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,974	5.41	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2,000	5.48	2/14/2026	463.700000	2.460000	1:02:56 PM	2.361500		2.350000	2.420000	2.460000	2.358600	2.460000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,218	6.07	9/20/2026	3.200000	2.800000	9:22:43 AM	2.800000		2.700000	2.800000	2.800000	2.800000	2.800000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,248	6.16	10/20/2026	6.200000	2.700000	9:49:05 AM	2.700000		2.700000	2.700000	2.700000	2.700000	2.700000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,296	6.29	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,380	6.52	3/1/2027						2.700000				
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,444	6.69	5/4/2027	3.600000	2.700000	1:54:34 PM	2.700000		2.700000	2.700000	2.700000	2.700000	2.700000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,569	7.03	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,767	7.58	3/22/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	3,024	8.28	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,061	8.38	1/10/2029	1,678.957100	2.625000	1:59:03 PM	2.577100			2.540000	2.625000	2.540000	2.625000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,563	9.76	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,606	9.87	7/9/2030	7,985.385000	2.590000	1:56:39 PM	2.544400		2.525000	2.540000	2.590000	2.530000	2.590000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,625	9.93	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,807	10.42	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,981	10.90	7/19/2031	11.800000	2.625000	1:46:35 PM	2.608200			2.595000	2.625000	2.595000	2.625000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,059	11.11	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,179	11.44	2/2/2032	5.000000	3.960000	10:49:31 AM	3.960000			3.960000	3.960000	3.960000	3.960000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,207	11.52	3/1/2032	61.000000	3.350000	1:47:48 PM	2.804800			3.300000	3.350000	2.698800	3.350000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,417	12.09	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,480	12.27	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,592	12.57	3/21/2033	11.000000	3.180000	1:16:36 PM	3.187300			3.125000	3.200000	3.180000	3.180000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,186	14.20	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,515	15.10	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,592	15.31	12/16/2035		2.000000	11:05:27 AM	3.500000			3.500000	3.500000	3.500000	3.500000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,880	16.10	9/29/2036						3.025000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,111	16.73	5/18/2037						3.200000				
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,201	16.98	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,270	17.17	10/24/2037	128.000000	3.750000	1:44:06 PM	3.608500		3.300000	3.600000	3.750000	3.600000	3.750000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,391	17.50	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,727	18.42	1/24/2039	0.640000	3.300000	1:38:46 PM	3.300000		3.155000	3.300000	3.300000	3.300000	3.300000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,321	20.04	9/9/2040	7.300000	3.650000	1:56:23 PM	3.650000			3.650000	3.650000	3.650000	3.650000