

GS Board Summary
October 07, 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 10/14/20	RPTB 0 10/14/20	PIBL0620D098		7	0.02	10/14/2020										
RPTB 0 10/21/20	RPTB 0 10/21/20	PIBL1219J332		14	0.04	10/21/2020	1.100000	1.200000	11:14:04 AM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 10/28/20	RPTB 0 10/28/20	PIBL0620D114		21	0.06	10/28/2020	10.000000	1.090000	1:11:33 PM	1.090000			1.090000	1.090000	1.090000	1.090000
RPTB 0 11/04/20	RPTB 0 11/04/20	PIBL1219K358		28	0.08	11/4/2020										
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0320H046		35	0.10	11/11/2020										
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL0620E122		35	0.10	11/11/2020	23.101000	0.900000	1:07:46 PM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		42	0.12	11/18/2020	3.420000	0.900000	11:57:44 AM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131		49	0.13	11/25/2020	15.000000	1.150000	10:30:04 AM	1.150000			1.150000	1.150000	1.150000	1.150000
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		56	0.15	12/2/2020										
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149		63	0.17	12/9/2020						1.075000				
RPG5 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	70	0.19	12/16/2020										
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158		70	0.19	12/16/2020	3.140000	1.075000	11:04:48 AM	1.075000			1.075000	1.075000	1.075000	1.075000
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167		77	0.21	12/23/2020	22.115100	1.050000	1:20:06 PM	1.050000			1.050000	1.050000	1.050000	1.050000
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175		83	0.23	12/29/2020	196.834000	1.100000	1:15:30 PM	1.090000			1.090000	1.100000	1.080000	1.100000
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		91	0.25	1/6/2021	2,480.707400	1.097500	1:53:59 PM	1.099400			1.095000	1.110000	1.090000	1.097500
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		98	0.27	1/13/2021										
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		105	0.29	1/20/2021	5.860000	1.100000	1:21:01 PM	1.100000			1.100000	1.100000	1.100000	1.100000
RPG5 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	110	0.30	1/25/2021										
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		112	0.31	1/27/2021	6.070000	1.125000	11:14:07 AM	1.125000			1.125000	1.125000	1.125000	1.125000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		119	0.33	2/3/2021	151.930000	1.300000	11:28:34 AM	1.300200			1.300000	1.350000	1.300000	1.300000
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		126	0.35	2/10/2021	28.810000	1.275000	11:55:53 AM	1.268400			1.150000	1.275000	1.150000	1.275000
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		133	0.36	2/17/2021	2.050000	1.250000	11:51:16 AM	1.250000			1.250000	1.250000	1.250000	1.250000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		140	0.38	2/24/2021										
RPG5 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	147	0.40	3/3/2021										
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		147	0.40	3/3/2021	73.086000	1.425500	1:57:35 PM	1.456300		1.550000	1.550000	1.550000	1.425000	1.425500
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		154	0.42	3/10/2021	58.376000	1.500000	1:43:32 PM	1.457500			1.450000	1.500000	1.450000	1.500000
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		161	0.44	3/17/2021	35.420000	1.575000	10:33:04 AM	1.554800			1.545000	1.575000	1.545000	1.575000
RPG5 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	164	0.45	3/20/2021										
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620H182		168	0.46	3/24/2021	88.159100	1.575000	1:17:04 PM	1.581000			1.585000	1.597500	1.575000	1.575000
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620H191		175	0.48	3/31/2021	418.589400	1.580000	10:40:47 AM	1.580000			1.580000	1.580000	1.580000	1.580000
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		182	0.50	4/7/2021	2,544.645000	1.585500	1:49:59 PM	1.597200			1.585000	1.600000	1.585000	1.585500
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		189	0.52	4/14/2021	2.900000	1.600000	11:46:48 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		196	0.54	4/21/2021	42.575000	1.600000	11:36:55 AM	1.604800			1.600000	1.610000	1.600000	1.600000
RPG5 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	203	0.56	4/28/2021										
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		203	0.56	4/28/2021										
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		210	0.58	5/5/2021						1.650000				
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		217	0.59	5/12/2021						1.650000				
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		224	0.61	5/19/2021										
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		231	0.63	5/26/2021	48.700000	1.685000	1:39:42 PM	1.688300			1.725000	1.725000	1.685000	1.685000
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		238	0.65	6/2/2021										
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		245	0.67	6/9/2021	6.600000	1.700000	11:04:39 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPG5 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	249	0.68	6/13/2021	8.100000	1.755000	1:06:36 PM	1.750100			1.750000	1.755000	1.750000	1.755000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		252	0.69	6/16/2021										
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		259	0.71	6/23/2021										
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		266	0.73	6/30/2021	1.500000	1.775000	9:28:25 AM	1.775000			1.775000	1.775000	1.775000	1.775000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		273	0.75	7/7/2021										
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		280	0.77	7/14/2021										
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		287	0.79	7/21/2021										
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		294	0.81	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		301	0.82	8/4/2021										
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		308	0.84	8/11/2021										
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		315	0.86	8/18/2021										
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		322	0.88	8/25/2021	100.000000	1.765000	10:08:28 AM	1.765000			1.765000	1.765000	1.765000	1.765000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		329	0.90	9/1/2021	170.983000	1.780000	10:26:47 AM	1.780000			1.780000	1.780000	1.780000	1.780000
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		336	0.92	9/8/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		350	0.96	9/22/2021	79.149000	1.600000	1:16:07 PM	1.785600			1.785000	1.810000	1.600000	1.600000
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		357	0.98	9/29/2021	7.381000	1.790000	1:41:49 PM	1.796800			1.790000	1.800000	1.790000	1.790000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		364	1.00	10/6/2021	388.449000	1.787500	1:31:05 PM	1.794600		1.780000	1.790000	1.797500	1.785000	1.787500
RPG5 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	378	1.04	10/20/2021										
RPG5 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	413	1.13	11/24/2021	6.500000	1.950000	10:36:00 AM	1.950000			1.950000	1.950000	1.950000	1.950000

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RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	469	1.28	1/19/2022	51.510360	1.940000	10:36:18 AM	1.940000			1.940000	1.940000	1.940000	1.940000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	476	1.30	1/26/2022	43.590000	1.875000	11:27:49 AM	1.920400		1.900000	1.925000	1.925000	1.875000	1.875000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	523	1.43	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	635	1.74	7/4/2022	151.200000	2.000000	11:21:11 AM	1.995000			1.995000	2.000000	1.995000	2.000000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	664	1.82	8/2/2022	5.000000	2.050000	10:15:52 AM	2.050000			2.050000	2.050000	2.050000	2.050000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	706	1.93	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	740	2.03	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	788	2.16	12/4/2022	25.370000	2.041000	1:04:36 PM	2.036100			2.040000	2.050000	2.016000	2.041000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	790	2.16	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	857	2.35	2/11/2023	610.200000	2.080000	1:11:43 PM	2.070100			2.070000	2.080000	2.070000	2.080000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	866	2.37	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	882	2.42	3/8/2023	19.064400	2.150000	11:09:34 AM	2.150000			2.150000	2.150000	2.150000	2.150000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	926	2.54	4/21/2023	290.115000	2.175000	1:37:07 PM	2.162100			2.150000	2.175000	2.150000	2.175000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	964	2.64	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,042	2.85	8/15/2023	11.750000	2.275000	1:48:33 PM	2.297000		2.275000	2.275000	2.425000	2.275000	2.275000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	1,068	2.92	9/10/2023	1,527.750000	2.185000	11:59:52 AM	2.182300		2.180000	2.182000	2.200000	2.175000	2.185000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,111	3.04	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,252	3.43	3/12/2024	27.000000	2.240000	11:01:07 AM	2.240000			2.240000	2.240000	2.240000	2.240000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,291	3.54	4/20/2024	8.000000	2.700000	10:28:15 AM	2.700000			2.700000	2.700000	2.700000	2.700000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,335	3.66	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,398	3.83	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,413	3.87	8/20/2024	20.500000	2.650000	10:35:44 AM	2.651200			2.700000	2.700000	2.650000	2.650000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,471	4.03	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,496	4.10	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,648	4.51	4/12/2025	8.000000	2.600000	11:48:46 AM	2.618800			2.630000	2.630000	2.600000	2.600000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,650	4.52	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,770	4.85	8/12/2025	4,697.300000	2.650000	1:46:53 PM	2.636600		2.575000	2.625000	2.650000	2.620000	2.650000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,798	4.92	9/9/2025	87.000000	2.665000	11:47:23 AM	2.670100		2.400000	2.650000	2.685000	2.650000	2.665000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,839	5.04	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,879	5.14	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,930	5.28	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,956	5.36	2/14/2026	905.950000	2.685000	1:42:05 PM	2.679700		2.685000	2.685000	2.685000	2.650000	2.685000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,174	5.95	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,204	6.03	10/20/2026	1.220000	3.050000	11:31:52 AM	2.968000			2.950000	3.050000	2.950000	3.050000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,252	6.17	12/7/2026	1.000000	2.850000	10:57:03 AM	2.850000			2.850000	2.850000	2.850000	2.850000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,336	6.40	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,400	6.57	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,525	6.91	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,723	7.46	3/22/2028	1.800000	2.750000	11:08:40 AM	2.786100			2.800000	2.800000	2.750000	2.750000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,980	8.16	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	3,017	8.26	1/10/2029	170.300000	2.750000	11:58:22 AM	2.750700		2.765000	2.750000	2.775000	2.750000	2.750000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,519	9.64	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,562	9.75	7/9/2030						2.725000				
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,581	9.80	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,763	10.30	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,937	10.78	7/19/2031	109.200000	2.900000	11:51:55 AM	2.891400		2.825000	2.850000	2.900000	2.750000	2.900000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	4,015	10.99	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,135	11.32	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,163	11.40	3/1/2032	83.687200	3.450000	1:10:24 PM	3.300200			3.167900	3.700000	3.167900	3.450000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,373	11.97	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,436	12.15	11/29/2032	6.000000	3.550000	11:06:14 AM	3.550000			3.550000	3.550000	3.550000	3.550000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,548	12.45	3/21/2033	10.000000	3.650000	11:10:56 AM	3.650000			3.650000	3.650000	3.650000	3.650000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,142	14.08	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,471	14.98	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,548	15.19	12/16/2035	2.000000	3.775000	10:55:13 AM	3.775000			3.775000	3.775000	3.775000	3.775000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,836	15.98	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,067	16.61	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,157	16.86	8/16/2037	0.500000	4.200000	10:48:43 AM	4.200000			4.200000	4.200000	4.200000	4.200000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,226	17.05	10/24/2037	15.130000	3.950000	1:58:29 PM	3.944100		3.625000	3.975000	3.975000	3.925000	3.950000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,347	17.38	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,683	17.30	1/24/2039	4.400000	3.850000	11:16:47 AM	3.850000			3.850000	3.850000	3.850000	3.850000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,277	19.92	9/9/2040	13.707000	3.975000	1:07:26 PM	3.920300			3.900000	3.975000	3.900000	3.975000