

GS Board Summary  
November 10, 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 11/11/20	RPTB 0 11/11/20	PIBL0320H046		1	0.00	11/11/2020										
RPTB 0 11/11/20	RPTB 0 11/11/20	PIBL0620E122		1	0.00	11/11/2020										
RPTB 0 11/18/20	RPTB 0 11/18/20	PIBL1219K367		8	0.02	11/18/2020										
RPTB 0 11/25/20	RPTB 0 11/25/20	PIBL0620E131		15	0.04	11/25/2020										
RPTB 0 12/02/20	RPTB 0 12/02/20	PIBL1219L375		22	0.06	12/2/2020										
RPTB 0 12/09/20	RPTB 0 12/09/20	PIBL0620F149		29	0.08	12/9/2020	2.000000	1.025000	10:19:16 AM	1.025000			1.025000	1.025000	1.025000	1.025000
RPGB 5 7/8 12/16/20	FXTN 10-52	PIBD1020L525	5.8750	36	0.10	12/16/2020										
RPTB 0 12/16/20	RPTB 0 12/16/20	PIBL0620F158		36	0.10	12/16/2020	1.600000	1.000000	11:40:05 AM	0.921900			0.750000	1.000000	0.750000	1.000000
RPTB 0 12/23/20	RPTB 0 12/23/20	PIBL0620F167		43	0.12	12/23/2020	35.289000	1.000000	1:13:01 PM	0.811300			0.800000	1.000000	0.800000	1.000000
RPTB 0 12/29/20	RPTB 0 12/29/20	PIBL0620G175		49	0.13	12/29/2020	18.000000	1.025000	10:23:51 AM	1.025000			1.025000	1.025000	1.025000	1.025000
RPTB 0 01/06/21	RPTB 0 01/06/21	PIBL1220A017		57	0.16	1/6/2021	186.312000	0.900000	11:19:44 AM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		64	0.18	1/13/2021	120.500000	0.900000	10:44:42 AM	0.901200			0.950000	0.950000	0.900000	0.900000
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		71	0.19	1/20/2021	254.088000	1.000000	1:26:49 PM	1.004200			1.015000	1.015000	1.000000	1.000000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	76	0.21	1/25/2021										
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		78	0.21	1/27/2021	41.258000	1.015000	1:16:14 PM	1.014900			1.010000	1.015000	1.010000	1.015000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		85	0.23	2/3/2021	144.247000	1.030000	1:51:52 PM	1.023300			1.025000	1.030000	1.000000	1.030000
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		92	0.25	2/10/2021	2,315.379400	1.020000	1:54:34 PM	1.022900			1.030000	1.030000	1.010000	1.020000
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		99	0.27	2/17/2021	2.000000	1.100000	1:13:12 PM	1.100000			1.100000	1.100000	1.100000	1.100000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		106	0.29	2/24/2021										
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	113	0.31	3/3/2021	41.399000	1.650000	11:27:40 AM	1.605400			1.565000	1.650000	1.565000	1.650000
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		113	0.31	3/3/2021	1.100000	1.100000	9:50:04 AM	1.100000			1.100000	1.100000	1.100000	1.100000
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		120	0.33	3/10/2021	30.850000	1.150000	10:41:15 AM	1.150000			1.150000	1.150000	1.150000	1.150000
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		127	0.35	3/17/2021	6.000000	1.150000	10:41:00 AM	1.150000			1.150000	1.150000	1.150000	1.150000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	130	0.36	3/20/2021	119.700000	1.575000	1:21:40 PM	1.607100			1.610000	1.650000	1.575000	1.575000
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620H182		134	0.37	3/24/2021	1.000000	1.150000	10:54:54 AM	1.150000			1.150000	1.150000	1.150000	1.150000
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620H191		141	0.39	3/31/2021										
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		148	0.41	4/7/2021										
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		155	0.42	4/14/2021	25.000000	1.390000	10:14:08 AM	1.390000			1.390000	1.390000	1.390000	1.390000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		162	0.44	4/21/2021	217.730000	1.365000	11:10:12 AM	1.376600			1.300000	1.475000	1.300000	1.365000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	169	0.46	4/28/2021	13.800000	1.800000	11:25:38 AM	1.787000			1.700000	1.800000	1.700000	1.800000
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		169	0.46	4/28/2021	5.000000	1.425000	9:47:28 AM	1.425000		1.435000	1.425000	1.425000	1.425000	1.425000
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		176	0.48	5/5/2021	2,266.833000	1.440000	1:50:19 PM	1.444300			1.480000	1.480000	1.435000	1.440000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		183	0.50	5/12/2021	1,516.908000	1.450000	1:55:49 PM	1.442300			1.440000	1.450000	1.350000	1.450000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		190	0.52	5/19/2021	6.408000	1.500000	11:26:26 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		197	0.54	5/26/2021	0.290000	1.480000	1:01:49 PM	1.480000			1.480000	1.480000	1.480000	1.480000
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		204	0.56	6/2/2021										
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		211	0.58	6/9/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	215	0.59	6/13/2021	137.822000	3.500000	1:43:18 PM	1.680100			1.700000	3.500000	1.650000	3.500000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		218	0.60	6/16/2021	0.100000	1.550000	1:01:55 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		225	0.62	6/23/2021	3.847000	1.550000	11:13:53 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		232	0.64	6/30/2021	4.009000	1.550000	1:12:34 PM	1.568700			1.575000	1.575000	1.550000	1.550000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		239	0.65	7/7/2021										
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		246	0.67	7/14/2021										
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		253	0.69	7/21/2021										
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		260	0.71	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		267	0.73	8/4/2021	15.000000	1.635000	9:02:50 AM	1.635000			1.635000	1.635000	1.635000	1.635000
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		274	0.75	8/11/2021										
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		281	0.77	8/18/2021										
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		288	0.79	8/25/2021										
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		295	0.81	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		302	0.83	9/8/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		316	0.87	9/22/2021	4.000000	1.730000	10:31:46 AM	1.730000			1.730000	1.730000	1.730000	1.730000
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		323	0.88	9/29/2021										
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		330	0.90	10/6/2021										
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		337	0.92	10/13/2021										
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	344	0.94	10/20/2021	0.150000	1.800000	10:02:32 AM	1.800000			1.800000	1.800000	1.800000	1.800000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		344	0.94	10/20/2021	2.396900	1.700000	11:29:19 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		351	0.96	10/27/2021										
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		358	0.98	11/3/2021	18.860000	1.735000	1:10:19 PM	1.731000			1.730000	1.735000	1.730000	1.735000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		365	1.00	11/10/2021	4,202.655000	1.735500	1:57:15 PM	1.740400			1.740000	1.745000	1.715000	1.735500

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RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	379	1.04	11/24/2021										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	435	1.19	1/19/2022	0.300000	1.900000	11:33:32 AM	1.900000			1.900000	1.900000	1.900000	1.900000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	442	1.21	1/26/2022	67.025000	1.890000	1:01:52 PM	1.899500		1.900000	1.890000	1.900000	1.890000	1.890000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	489	1.34	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	601	1.65	7/4/2022	867.412600	1.927500	1:35:35 PM	1.925000			1.920000	1.927500	1.915000	1.927500
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	630	1.73	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	672	1.84	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	706	1.93	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	754	2.06	12/4/2022	344.070000	2.060000	1:31:49 PM	2.048500		2.020000	2.025000	2.060000	2.025000	2.060000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	756	2.07	12/6/2022	2.020000	2.100000	11:04:16 AM	2.100000			2.100000	2.100000	2.100000	2.100000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	823	2.25	2/11/2023	791.820000	2.070000	1:40:25 PM	2.070100			2.075000	2.075000	2.060000	2.070000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	832	2.28	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	848	2.32	3/8/2023	0.047000	2.125000	10:27:21 AM	2.147300			2.160000	2.160000	2.125000	2.125000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	892	2.44	4/21/2023	89.926000	2.190000	11:17:56 AM	2.175400			2.175000	2.190000	2.100000	2.190000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	930	2.55	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	1,008	2.76	8/15/2023	8.500000	2.400000	11:23:06 AM	2.400000			2.400000	2.400000	2.400000	2.400000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	1,034	2.83	9/10/2023	2,398.279000	2.200000	1:56:30 PM	2.201300			2.190500	2.207500	2.190500	2.200000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,077	2.95	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,218	3.34	3/12/2024	279.620000	2.250000	1:28:54 PM	2.268100			2.390000	2.390000	2.250000	2.250000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,257	3.44	4/20/2024	0.020000	2.250000	9:28:12 AM	2.250000			2.250000	2.250000	2.250000	2.250000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,301	3.56	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,364	3.73	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,379	3.78	8/20/2024	29.408376	2.400000	11:10:36 AM	2.400000			2.400000	2.400000	2.400000	2.400000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,437	3.93	10/17/2024	5.028000	2.400000	10:53:51 AM	2.400000			2.400000	2.400000	2.400000	2.400000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,462	4.00	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,614	4.42	4/12/2025	278.600000	2.550000	11:15:01 AM	2.550300			2.550000	2.625000	2.550000	2.550000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,616	4.42	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,736	4.75	8/12/2025	3,790.797000	2.725000	1:52:27 PM	2.725100		2.675000	2.730000	2.740000	2.715000	2.725000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,764	4.83	9/9/2025	1,957.038000	2.795000	1:57:31 PM	2.777100			2.760000	2.800000	2.760000	2.795000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,805	4.94	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,845	5.05	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,896	5.19	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,922	5.26	2/14/2026	640.022000	2.790000	1:02:11 PM	2.800100			2.820000	2.820000	2.775000	2.790000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,140	5.86	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,170	5.94	10/20/2026	15.000000	2.975000	10:32:55 AM	2.975000			2.975000	2.975000	2.975000	2.975000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,218	6.07	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,302	6.30	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,366	6.48	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,491	6.82	9/6/2027	7.850000	3.200000	1:51:04 PM	3.200000			3.200000	3.200000	3.200000	3.200000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,689	7.36	3/22/2028	50.800000	2.950000	10:59:29 AM	2.950000			2.950000	2.950000	2.950000	2.950000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,946	8.07	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,983	8.17	1/10/2029	567.079000	2.880000	1:27:00 PM	2.879000			2.880000	2.920000	2.870000	2.880000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,485	9.54	5/27/2030						3.090000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,528	9.66	7/9/2030	1.000000	2.750000	1:58:05 PM	2.750000		2.750000	2.750000	2.750000	2.750000	2.750000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,547	9.71	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,729	10.21	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,903	10.69	7/19/2031	65.017000	2.950000	10:40:21 AM	2.990000		2.975000	2.990000	2.990000	2.950000	2.950000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,981	10.90	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,101	11.23	2/2/2032	0.030000	3.150000	10:40:23 AM	3.150000			3.150000	3.150000	3.150000	3.150000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,129	11.31	3/1/2032	10.000000	3.500000	1:40:50 PM	3.500000		3.100000	3.500000	3.500000	3.500000	3.500000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,339	11.88	9/27/2032	0.017000	3.500000	10:40:27 AM	3.500000			3.500000	3.500000	3.500000	3.500000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,402	12.05	11/29/2032	0.048000	3.700000	10:40:28 AM	3.700000			3.700000	3.700000	3.700000	3.700000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,514	12.36	3/21/2033	2.900000	3.400000	11:59:53 AM	3.491400		3.326000	3.665000	3.665000	3.400000	3.400000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,108	13.99	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,437	14.89	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,514	15.10	12/16/2035	1,304.000000	3.878100	10:31:32 AM	3.878100			3.878100	3.878100	3.878100	3.878100
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,802	15.89	9/29/2036	28.000000	3.742900	9:59:00 AM	3.742900			3.742900	3.742900	3.742900	3.742900
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	6,033	16.52	5/18/2037	0.025000	3.900000	10:40:24 AM	3.900000			3.900000	3.900000	3.900000	3.900000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,123	16.76	8/16/2037	39.033000	4.100000	10:44:13 AM	3.877300			3.865100	4.100000	3.865100	4.100000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,192	16.95	10/24/2037	31.680000	4.250000	1:59:53 PM	4.127800		3.900000	4.100000	4.250000	3.950000	4.250000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,313	17.28	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,649	18.20	1/24/2039	152.900000	3.975000	9:48:43 AM	3.968500			3.925000	3.975000	3.925000	3.975000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,243	19.83	9/9/2040	6.518000	3.955000	11:55:28 AM	3.964100			3.975000	3.975000	3.900000	3.955000