GS Board Summary
December 29, 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 01/06/21	RPTB 0 01/06/21	PIBL1220A017		8	0.02	1/6/2021	9.000000	0.900000	11:23:15 AM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 01/13/21	RPTB 0 01/13/21	PIBL1220A026		15	0.04	1/13/2021	3.000000	0.800000	9:07:56 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPTB 0 01/20/21	RPTB 0 01/20/21	PIBL1220A035		22	0.06	1/20/2021	10.265000	0.935000	2:42:36 PM	0.930300			0.935000	0.960000	0.900000	0.935000
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	27	0.07	1/25/2021										
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		29	0.08	1/27/2021	6.001000	0.950000	11:08:01 AM	0.950000			0.950000	0.950000	0.950000	0.950000
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		36	0.10	2/3/2021	91.463000	0.975000	2:43:06 PM	0.975000			0.975000	0.975000	0.975000	0.975000
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		43	0.12	2/10/2021										
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		50	0.14	2/17/2021	187.992900	0.955000	11:58:32 AM	0.954700			0.925000	1.025000	0.925000	0.955000
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		57	0.16	2/24/2021	115.480000	0.980000	11:49:51 AM	0.998000			0.980000	1.000000	0.975000	0.980000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	64	0.18	3/3/2021	0.015000	1.300000	11:10:47 AM	1.300000			1.300000	1.300000	1.300000	1.300000
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		64	0.18	3/3/2021	29.926400	0.985000	3:24:49 PM	0.988200			0.985000	1.000000	0.980000	0.985000
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		71	0.19	3/10/2021	256.381200	0.900000	3:25:49 PM	0.916000			1.020000	1.020000	0.890000	0.900000
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		78	0.21	3/17/2021	104.635000	1.000000	3:02:24 PM	0.969900			0.970000	1.000000	0.930000	1.000000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	81	0.22	3/20/2021	363.820000	1.330000	3:05:46 PM	1.326400		1.250000	1.375000	1.375000	1.300000	1.330000
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL0620I182		85	0.23	3/24/2021	352.206000	0.930000	2:40:04 PM	0.947900			0.970000	0.970000	0.930000	0.930000
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL0620I191		92	0.25	3/31/2021	51.586000	1.010000	2:21:58 PM	0.954100			1.000000	1.010000	0.950000	1.010000
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		99	0.27	4/7/2021	292.070000	1.000000	2:40:52 PM	1.036900			1.050000	1.050000	1.000000	1.000000
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		106	0.29	4/14/2021	29.400000	1.200000	11:24:34 AM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		113	0.31	4/21/2021	50.513000	1.100000	2:17:43 PM	1.257800			1.375000	1.375000	1.025000	1.100000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	120	0.33	4/28/2021										
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		120	0.33	4/28/2021	183.001500	1.250000	3:12:26 PM	1.242700			1.125000	1.250000	1.125000	1.250000
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		127	0.35	5/5/2021	195.776000	1.315000	2:54:18 PM	1.300700			1.250000	1.315000	1.250000	1.315000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		134	0.37	5/12/2021	1.520000	1.275000	3:25:36 PM	1.275000			1.275000	1.275000	1.275000	1.275000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		141	0.39	5/19/2021	118.690000	1.300000	11:20:35 AM	1.321100			1.300000	1.350000	1.300000	1.300000
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		148	0.41	5/26/2021	3.473000	1.325000	2:01:19 PM	1.330000			1.325000	1.365000	1.325000	1.325000
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		155	0.42	6/2/2021	700.863000	1.340000	3:54:44 PM	1.336700			1.350000	1.350000	1.320000	1.340000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		162	0.44	6/9/2021	1,943.408800	1.335000	3:45:52 PM	1.335400			1.340000	1.355000	1.325000	1.335000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	166	0.45	6/13/2021	1.800000	1.550000	11:47:43 AM	1.505600			1.450000	1.550000	1.450000	1.550000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		169	0.46	6/16/2021	206.645000	1.325500	3:02:42 PM	1.331500			1.350000	1.355000	1.325000	1.325500
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		176	0.48	6/23/2021										
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		183	0.50	6/30/2021	2.558000	1.400000	2:43:33 PM	1.354900			1.350000	1.400000	1.350000	1.400000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		190	0.52	7/7/2021	1.000000	1.375000	10:33:45 AM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		197	0.54	7/14/2021										
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		204	0.56	7/21/2021	170.700000	1.525000	11:22:30 AM	1.525000			1.525000	1.525000	1.525000	1.525000
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		211	0.58	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		218	0.60	8/4/2021										
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		225	0.62	8/11/2021										
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		232	0.64	8/18/2021										
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		239	0.65	8/25/2021										
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		246	0.67	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		253	0.69	9/8/2021	7.000000	1.600000	11:25:06 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		267	0.73	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		274	0.75	9/29/2021	205.977000	1.550000	3:55:34 PM	1.549000			1.550000	1.550000	1.450000	1.550000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		281	0.77	10/6/2021	196.034000	1.515000	3:15:25 PM	1.520400			1.550000	1.550000	1.515000	1.515000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		288	0.79	10/13/2021										
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	295	0.81	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		295	0.81	10/20/2021	35.000000	1.650000	11:21:45 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		302	0.83	10/27/2021	14.038000	1.525000	2:13:44 PM	1.526100			1.535000	1.535000	1.525000	1.525000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		309	0.85	11/3/2021	23.445000	1.550000	2:09:57 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		316	0.87	11/10/2021	89.421000	1.550000	2:11:17 PM	1.596500			1.550000	1.670000	1.550000	1.550000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		323	0.88	11/17/2021	11.500000	1.600000	3:07:28 PM	1.569600			1.565000	1.600000	1.565000	1.600000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	330	0.90	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		330	0.90	11/24/2021	20.000000	1.575000	11:24:01 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		337	0.92	12/1/2021	2.000000	1.665000	9:39:28 AM	1.665000			1.665000	1.665000	1.665000	1.665000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		343	0.94	12/7/2021	45.870000	1.575000	11:06:14 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		351	0.96	12/15/2021						1.550000				
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	386	1.06	1/19/2022	13.700000	1.650000	3:02:23 PM	1.650000			1.650000	1.650000	1.650000	1.650000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	393	1.08	1/26/2022	76.415000	1.690000	3:17:01 PM	1.686700			1.750000	1.750000	1.670000	1.690000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	440	1.21	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	552	1.51	7/4/2022	306.895000	1.720000	3:09:04 PM	1.719500		1.650000	1.690000	1.765000	1.690000	1.720000

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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 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	581	1.59	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	623	1.71	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	657	1.80	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	705	1.93	12/4/2022	333.500000	1.850000	2:15:42 PM	1.825500			1.827500	1.850000	1.825000	1.850000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	707	1.94	12/6/2022	21.500000	1.850000	10:02:52 AM	1.850000			1.850000	1.850000	1.850000	1.850000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	774	2.12	2/11/2023	106.740000	1.825000	3:02:10 PM	1.822900			1.825000	1.830000	1.800000	1.825000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	783	2.14	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	799	2.19	3/8/2023	38.675000	1.880000	3:37:16 PM	1.886000			1.900000	1.900000	1.880000	1.880000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	843	2.31	4/21/2023	261.500000	1.875000	10:27:13 AM	1.876800			1.915000	1.915000	1.875000	1.875000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	881	2.41	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	959	2.63	8/15/2023	1.250000	2.025000	2:56:53 PM	2.060000			2.200000	2.200000	2.025000	2.025000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	985	2.70	9/10/2023	1,864.975000	1.900000	3:58:47 PM	1.901000			1.900000	1.950000	1.900000	1.900000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,028	2.82	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,169	3.20	3/12/2024	4.740000	1.950000	2:11:50 PM	1.950900			1.950000	2.000000	1.930000	1.950000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,208	3.31	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,252	3.43	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,315	3.60	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,330	3.64	8/20/2024	2.250000	2.175000	10:19:34 AM	2.175000			2.175000	2.175000	2.175000	2.175000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,388	3.80	10/17/2024	10.740000	2.350000	11:07:17 AM	2.350000			2.350000	2.350000	2.350000	2.350000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,413	3.87	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,565	4.29	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,567	4.29	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,687	4.62	8/12/2025	6,290.670000	2.510000	3:57:48 PM	2.514100			2.517500	2.517500	2.500000	2.510000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,715	4.70	9/9/2025	585.540000	2.500000	3:54:42 PM	2.504400			2.500000	2.520000	2.500000	2.500000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,756	4.81	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,796	4.92	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,847	5.06	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,873	5.13	2/14/2026	152.400000	2.530000	3:59:00 PM	2.530200		2.550000	2.530000	2.550000	2.530000	2.530000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,091	5.73	9/20/2026	11.000000	2.650000	10:26:41 AM	2.650000			2.650000	2.650000	2.650000	2.650000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,121	5.81	10/20/2026	1.500000	2.925000	2:08:28 PM	2.925000			2.925000	2.925000	2.925000	2.925000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,169	5.94	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,253	6.17	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,317	6.34	5/4/2027	2,082.000000	2.630000	3:58:08 PM	2.643500			2.650000	2.650000	2.630000	2.630000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,442	6.69	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,640	7.23	3/22/2028	0.500000	2.800000	11:02:16 AM	2.800000		2.750000	2.800000	2.800000	2.800000	2.800000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,897	7.93	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,934	8.03	1/10/2029	0.550000	2.700000	11:00:54 AM	2.700000			2.700000	2.700000	2.700000	2.700000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,436	9.41	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,479	9.53	7/9/2030						2.740000				
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,498	9.58	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,680	10.08	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,854	10.55	7/19/2031	200.000000	2.950000	3:09:14 PM	2.961900		2.770000	3.000000	3.000000	2.947500	2.950000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,932	10.77	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,052	11.09	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,080	11.17	3/1/2032						3.000000				
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,290	11.75	9/27/2032						3.100000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,353	11.92	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,465	12.23	3/21/2033	41.000000	3.580000	2:56:58 PM	3.482400			3.480000	3.580000	3.480000	3.580000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,059	13.85	11/5/2034						3.250000				
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,388	14.75	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,465	14.96	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,753	15.75	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,984	16.38	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,074	16.63	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,143	16.82	10/24/2037	2.675000	4.150000	9:43:45 AM	4.150000	3.950000		4.150000	4.150000	4.150000	4.150000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,264	17.15	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,600	18.07	1/24/2039	2.800000	3.950000	2:26:17 PM	3.950000			3.950000	3.950000	3.950000	3.950000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,194	19.70	9/9/2040										