

GS Board Summary
January 18, 2021

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 01/20/21	RPTB 0 01/20/21	PIBL1220A035		2	0.01	1/20/2021										
RPGB 4 1/4 01/25/21	FXTN 03-23	PIBD0321A236	4.2500	7	0.02	1/25/2021	28.298000	0.650000	2:05:46 PM	0.650000			0.650000	0.650000	0.650000	0.650000
RPTB 0 01/27/21	RPTB 0 01/27/21	PIBL1220A044		9	0.03	1/27/2021										
RPTB 0 02/03/21	RPTB 0 02/03/21	PIBL1220B052		16	0.04	2/3/2021										
RPTB 0 02/10/21	RPTB 0 02/10/21	PIBL1220B061		23	0.06	2/10/2021										
RPTB 0 02/17/21	RPTB 0 02/17/21	PIBL1220B070		30	0.08	2/17/2021										
RPTB 0 02/24/21	RPTB 0 02/24/21	PIBL1220B089		37	0.10	2/24/2021	0.600000	0.825000	11:51:32 AM	0.825000			0.825000	0.825000	0.825000	0.825000
RPGB 7 3/8 03/03/21	RTB 10-02	PIID1021C027	7.3750	44	0.12	3/3/2021	70.226000	1.075000	3:11:00 PM	1.051200			1.080000	1.080000	1.050000	1.075000
RPTB 0 03/03/21	RPTB 0 03/03/21	PIBL1220C097		44	0.12	3/3/2021										
RPTB 0 03/10/21	RPTB 0 03/10/21	PIBL1220C104		51	0.14	3/10/2021										
RPTB 0 03/17/21	RPTB 0 03/17/21	PIBL1220C113		58	0.16	3/17/2021	24.540000	0.935000	11:49:55 AM	0.935800			0.935000	0.955000	0.935000	0.935000
RPGB 3 1/2 03/20/21	FXTN 07-57	PIBD0721C574	3.5000	61	0.17	3/20/2021	1,527.300000	1.110000	3:52:48 PM	1.177600			1.200000	1.200000	1.110000	1.110000
RPTB 0 03/24/21	RPTB 0 03/24/21	PIBL06201182		65	0.18	3/24/2021	20.000000	0.920000	11:38:49 AM	0.920000			0.920000	0.920000	0.920000	0.920000
RPTB 0 03/31/21	RPTB 0 03/31/21	PIBL06201191		72	0.20	3/31/2021										
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		79	0.22	4/7/2021	73.853000	0.975000	2:33:56 PM	0.981300			0.980000	0.985000	0.975000	0.975000
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		86	0.24	4/14/2021	720.370000	0.980000	3:20:18 PM	0.980000			0.980000	0.980000	0.980000	0.980000
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		93	0.26	4/21/2021	320.992000	0.980000	3:13:51 PM	0.987300			0.990000	0.990000	0.980000	0.980000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	100	0.27	4/28/2021	560.000000	1.300000	11:42:27 AM	1.298200			1.280000	1.300000	1.280000	1.300000
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		100	0.27	4/28/2021	522.503000	1.000000	2:33:30 PM	1.015600			1.025000	1.025000	0.980000	1.000000
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		107	0.29	5/5/2021	26.696000	1.225000	3:06:46 PM	1.222500			1.225000	1.300000	1.150000	1.225000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		114	0.31	5/12/2021	2,151.102000	1.255000	3:09:41 PM	1.275400			1.255000	1.300000	1.175000	1.255000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		121	0.33	5/19/2021	1,261.278000	1.315000	3:07:33 PM	1.317800			1.300000	1.325000	1.175000	1.315000
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		128	0.35	5/26/2021										
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		135	0.37	6/2/2021	345.461000	1.300000	3:30:22 PM	1.370400			1.350000	1.375000	1.300000	1.300000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		142	0.39	6/9/2021	842.140000	1.365000	3:31:11 PM	1.365000			1.365000	1.365000	1.365000	1.365000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	146	0.40	6/13/2021	151.900000	1.450000	11:59:13 AM	1.418800			1.500000	1.500000	1.405000	1.450000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		149	0.41	6/16/2021	15.060000	1.350000	3:22:45 PM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		156	0.43	6/23/2021										
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		163	0.45	6/30/2021	922.805000	1.365000	3:43:55 PM	1.383800			1.355000	1.385000	1.355000	1.365000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		170	0.47	7/7/2021	25.120000	1.360000	3:00:02 PM	1.360000		1.350000	1.360000	1.360000	1.360000	1.360000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		177	0.49	7/14/2021	841.695000	1.360000	3:53:13 PM	1.350800			1.357500	1.360000	1.330000	1.360000
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		184	0.50	7/21/2021										
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		191	0.52	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		198	0.54	8/4/2021						1.375000				
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		205	0.56	8/11/2021										
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		212	0.58	8/18/2021										
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		219	0.60	8/25/2021	0.740000	1.450000	10:47:13 AM	1.450000			1.450000	1.450000	1.450000	1.450000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		226	0.62	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		233	0.64	9/8/2021	4.800000	1.475000	11:39:54 AM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		247	0.68	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		254	0.70	9/29/2021	3.000000	1.425000	2:33:50 PM	1.425000			1.425000	1.425000	1.425000	1.425000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		261	0.72	10/6/2021										
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		268	0.73	10/13/2021										
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	275	0.75	10/20/2021	1.000000	1.650000	2:46:42 PM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		275	0.75	10/20/2021										
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		282	0.77	10/27/2021										
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		289	0.79	11/3/2021	7.912000	1.510000	2:23:17 PM	1.510000			1.510000	1.510000	1.510000	1.510000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		296	0.81	11/10/2021	2.910000	1.500000	2:27:31 PM	1.500000		1.475000	1.500000	1.500000	1.500000	1.500000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		303	0.83	11/17/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	310	0.85	11/24/2021	1,171.000000	1.600000	10:51:59 AM	1.613600			1.620000	1.620000	1.600000	1.600000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		310	0.85	11/24/2021										
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		317	0.87	12/1/2021										
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		323	0.88	12/7/2021										
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		331	0.91	12/15/2021	190.720000	1.590000	11:21:33 AM	1.585000			1.580000	1.590000	1.580000	1.590000
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		352	0.96	1/5/2022	23.436520	1.590000	3:21:58 PM	1.593500		1.580000	1.595500	1.595500	1.590000	1.590000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		359	0.98	1/12/2022	361.808000	1.545000	2:59:32 PM	1.593300			1.595000	1.595000	1.545000	1.545000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	366	1.00	1/19/2022	6.638032	1.620000	11:47:09 AM	1.622400			1.650000	1.650000	1.620000	1.620000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	373	1.02	1/26/2022	15.000000	1.600000	2:08:16 PM	1.600000			1.600000	1.600000	1.600000	1.600000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	420	1.15	3/14/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	532	1.46	7/4/2022	219.240000	1.635000	2:45:05 PM	1.630000			1.630000	1.635000	1.630000	1.635000

