GS Board Summary
March 30, 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 03/31/21	RPTB 0 03/31/21	PIBL0620I191		1	0.00	3/31/2021										
RPTB 0 04/07/21	RPTB 0 04/07/21	PIBL1220D149		8	0.02	4/7/2021	5.000000	0.750000	10:39:44 AM	0.750000			0.750000	0.750000	0.750000	0.750000
RPTB 0 04/14/21	RPTB 0 04/14/21	PIBL1220D158		15	0.04	4/14/2021										
RPTB 0 04/21/21	RPTB 0 04/21/21	PIBL1220D167		22	0.06	4/21/2021	14.000000	0.800000	11:54:59 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	29	0.08	4/28/2021										
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		29	0.08	4/28/2021	1.500000	0.850000	11:53:40 AM	0.850000			0.850000	0.850000	0.850000	0.850000
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		36	0.10	5/5/2021	30.334000	1.200000	2:20:29 PM	1.110700			1.200000	1.200000	1.085000	1.200000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		43	0.12	5/12/2021	22.412000	1.175000	2:13:21 PM	1.157500			1.200000	1.200000	1.125000	1.175000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		50	0.14	5/19/2021	234.976000	1.150000	3:17:59 PM	1.158700			1.175000	1.250000	1.150000	1.150000
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		57	0.16	5/26/2021	314.411000	1.225000	2:47:59 PM	1.237500			1.250000	1.250000	1.200000	1.225000
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		64	0.18	6/2/2021	31.098000	1.230000	11:32:56 AM	1.243800			1.200000	1.275000	1.200000	1.230000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		71	0.19	6/9/2021	192.118000	1.200000	11:19:47 AM	1.201100			1.200000	1.210000	1.200000	1.200000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	75	0.21	6/13/2021	26.300000	1.600000	2:23:31 PM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		78	0.21	6/16/2021	25.812000	1.235000	2:48:18 PM	1.259600			1.230000	1.300000	1.230000	1.235000
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		85	0.23	6/23/2021	314.872000	1.250000	2:15:43 PM	1.224500			1.250000	1.255000	1.200000	1.250000
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		92	0.25	6/30/2021	495.810000	1.235000	3:05:55 PM	1.239500			1.240000	1.475000	1.235000	1.235000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		99	0.27	7/7/2021	41.820000	1.255000	11:57:53 AM	1.255000			1.255000	1.255000	1.255000	1.255000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		106	0.29	7/14/2021										
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		113	0.31	7/21/2021	102.010000	1.300000	3:30:11 PM	1.275500			1.275000	1.300000	1.275000	1.300000
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		120	0.33	7/28/2021	10.850000	1.250000	11:45:58 AM	1.252000			1.275000	1.275000	1.250000	1.250000
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		127	0.35	8/4/2021	0.610000	1.375000	3:19:05 PM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		134	0.37	8/11/2021	10.200000	1.320000	11:28:16 AM	1.319600			1.300000	1.320000	1.300000	1.320000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		141	0.39	8/18/2021	530.850000	1.362500	10:35:00 AM	1.362500			1.362500	1.362500	1.362500	1.362500
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		148	0.41	8/25/2021	20.000000	1.300000	10:11:10 AM	1.300000			1.300000	1.300000	1.300000	1.300000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		155	0.42	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		162	0.44	9/8/2021	3.753000	1.300000	2:48:49 PM	1.300000			1.300000	1.300000	1.300000	1.300000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		169	0.46	9/15/2021	10.009000	1.460000	2:20:57 PM	1.460000			1.460000	1.460000	1.460000	1.460000
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		176	0.48	9/22/2021	0.521000	1.500000	9:28:06 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		183	0.50	9/29/2021	3,768.762000	1.510000	3:17:22 PM	1.523200		1.400000	1.525000	1.540000	1.450000	1.510000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		190	0.52	10/6/2021										
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		197	0.54	10/13/2021										
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	204	0.56	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		204	0.56	10/20/2021										
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		211	0.58	10/27/2021	33.000000	1.525000	2:11:06 PM	1.525000			1.525000	1.525000	1.525000	1.525000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		218	0.60	11/3/2021										
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		225	0.62	11/10/2021										
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		232	0.64	11/17/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	239	0.65	11/24/2021	0.200000	1.650000	11:06:51 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		239	0.65	11/24/2021	9.216000	1.400000	9:09:56 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		246	0.67	12/1/2021	10.000000	1.750000	11:09:59 AM	1.750000			1.750000	1.750000	1.750000	1.750000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		252	0.69	12/7/2021										
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		260	0.71	12/15/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		281	0.77	1/5/2022	28.400000	1.550000	3:04:58 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		288	0.79	1/12/2022										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	295	0.81	1/19/2022	0.340000	1.800000	11:43:42 AM	1.800000			1.800000	1.800000	1.800000	1.800000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		295	0.81	1/19/2022	17.920000	1.650000	11:43:09 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	302	0.83	1/26/2022	19.000000	1.650000	11:23:21 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		302	0.83	1/26/2022										
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		309	0.85	2/2/2022										
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		316	0.87	2/9/2022										
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		323	0.88	2/16/2022										
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		330	0.90	2/23/2022										
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		337	0.92	3/2/2022	2.909000	1.650000	11:51:15 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		344	0.94	3/9/2022	1.317000	1.850000	10:20:35 AM	1.850000			1.850000	1.850000	1.850000	1.850000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	349	0.96	3/14/2022	16.920000	1.950000	2:44:39 PM	1.950000			1.950000	1.950000	1.950000	1.950000
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		351	0.96	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		358	0.98	3/23/2022	9.010000	1.875000	11:14:34 AM	1.861100			1.850000	1.875000	1.850000	1.875000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		365	1.00	3/30/2022	1,921.911000	1.880000	3:20:16 PM	1.904100		1.800000	1.926000	1.926000	1.880000	1.880000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	461	1.26	7/4/2022	7.400000	2.150000	3:01:14 PM	2.150000			2.150000	2.150000	2.150000	2.150000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	490	1.34	8/2/2022										

GS Board Summary
March 30, 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
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	532	1.46	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	566	1.55	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	614	1.68	12/4/2022	19.090000	2.300000	2:29:36 PM	2.252600			2.172500	2.300000	2.172500	2.300000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	616	1.69	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	683	1.87	2/11/2023	1,056.940000	2.225000	3:27:34 PM	2.481400		2.125000	2.330000	2.495000	2.225000	2.225000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	692	1.90	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	708	1.94	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	752	2.06	4/21/2023	351.200000	2.680000	11:45:35 AM	2.585300			2.585000	2.680000	2.585000	2.680000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	790	2.16	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	868	2.38	8/15/2023	1,988.970000	2.765000	3:22:45 PM	2.785100		2.770000	2.800000	2.850000	2.740000	2.765000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	894	2.45	9/10/2023	950.500000	2.525000	2:40:45 PM	2.512300		2.800000	2.700000	2.700000	2.425000	2.525000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	937	2.57	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,075	2.94	3/9/2024	1,437.440000	2.835000	3:56:18 PM	2.833500		2.785000	2.830000	2.847500	2.780000	2.835000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,078	2.95	3/12/2024	5.800000	2.870000	11:18:50 AM	2.822200		2.800000	2.900000	2.900000	2.800000	2.870000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,117	3.06	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,161	3.18	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,224	3.35	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,239	3.39	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,297	3.55	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,322	3.62	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,474	4.04	4/12/2025	3.000000	3.050000	11:28:20 AM	3.050000			3.050000	3.050000	3.050000	3.050000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,476	4.04	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,596	4.37	8/12/2025	1,946.295000	3.040000	3:50:18 PM	3.020300		2.950000	3.025000	3.050000	2.950000	3.040000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,624	4.45	9/9/2025	283.700000	3.200000	2:09:21 PM	3.142400			3.175000	3.200000	3.075000	3.200000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,665	4.56	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,705	4.67	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,756	4.81	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,782	4.88	2/14/2026	3.473684	3.300000	10:59:16 AM	3.256800		3.000000	3.250000	3.300000	3.250000	3.300000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,000	5.48	9/20/2026	7.000000	3.500000	10:23:33 AM	3.500000			3.500000	3.500000	3.500000	3.500000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,030	5.56	10/20/2026	0.600000	3.900000	11:47:47 AM	3.900000			3.900000	3.900000	3.900000	3.900000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,078	5.69	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,162	5.92	3/1/2027						3.300000				
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,226	6.09	5/4/2027	2,053.000000	3.848500	3:50:56 PM	3.832100			3.800000	3.880000	3.800000	3.848500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,351	6.44	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,549	6.98	3/22/2028	107.420000	4.250000	11:47:30 AM	4.201500		3.875000	4.200000	4.250000	4.200000	4.250000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,806	7.68	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,843	7.78	1/10/2029	547.150000	4.250000	3:07:36 PM	4.190300			4.180000	4.250000	4.180000	4.250000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,345	9.16	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,388	9.28	7/9/2030	970.000000	4.280000	2:59:55 PM	4.243900		4.000000	4.200000	4.280000	4.200000	4.280000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,407	9.33	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,589	9.83	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,763	10.30	7/19/2031	53.610000	4.300000	3:44:04 PM	4.350000		4.230000	4.350000	4.350000	4.300000	4.300000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,841	10.52	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,961	10.85	2/2/2032	10.000000	4.555000	2:00:49 PM	4.555000			4.555000	4.555000	4.555000	4.555000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,989	10.92	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,199	11.50	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,262	11.67	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,374	11.98	3/21/2033	10.000000	4.500000	2:10:01 PM	4.620000		4.000000	4.700000	4.700000	4.500000	4.500000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,968	13.60	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,297	14.50	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,374	14.71	12/16/2035						4.900000				
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,662	15.50	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,893	16.13	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,983	16.38	8/16/2037						5.170000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,052	16.57	10/24/2037	5.950000	5.000000	2:36:11 PM	5.000000		4.300000	5.000000	5.000000	5.000000	5.000000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,173	16.90	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,509	17.82	1/24/2039	130.000000	4.925000	10:29:25 AM	4.937500		5.000000	4.950000	4.950000	4.925000	4.925000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,103	19.45	9/9/2040										