GS Board Summary
April 15, 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 04/21/21	RPTB 0 04/21/21	PIBL1220D167		6	0.02	4/21/2021										
RPGB 6 1/2 04/28/21	FXTN 10-53	PIBD1021D531	6.5000	13	0.04	4/28/2021										
RPTB 0 04/28/21	RPTB 0 04/28/21	PIBL1220D176		13	0.04	4/28/2021										
RPTB 0 05/05/21	RPTB 0 05/05/21	PIBL1220E184		20	0.06	5/5/2021	11.000000	0.850000	11:26:00 AM	0.881800			1.200000	1.200000	0.850000	0.850000
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193		27	0.07	5/12/2021	60.000000	0.875000	11:26:26 AM	1.145800			1.200000	1.200000	0.875000	0.875000
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200		34	0.09	5/19/2021										
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		41	0.11	5/26/2021										
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		48	0.13	6/2/2021	46.001000	1.265000	11:16:54 AM	1.265000			1.265000	1.265000	1.265000	1.265000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		55	0.15	6/9/2021	6.979000	1.225000	2:46:18 PM	1.236000			1.265000	1.265000	1.225000	1.225000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	59	0.16	6/13/2021	26.000000	1.550000	10:37:47 AM	1.342300			1.275000	1.650000	1.275000	1.550000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		62	0.17	6/16/2021	282.500000	1.280000	11:59:01 AM	1.277600			1.290000	1.290000	1.270000	1.280000
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		69	0.19	6/23/2021						1.275000				
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		76	0.21	6/30/2021	37.990000	1.310000	2:45:08 PM	1.310000			1.310000	1.310000	1.310000	1.310000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		83	0.23	7/7/2021	97.951000	1.320000	11:38:22 AM	1.302300			1.310000	1.320000	1.285000	1.320000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		90	0.25	7/14/2021	549.285000	1.335000	3:02:44 PM	1.330400			1.322500	1.347500	1.305000	1.335000
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		97	0.27	7/21/2021	33.500000	1.300000	3:04:17 PM	1.317500			1.325000	1.325000	1.300000	1.300000
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		104	0.29	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		111	0.30	8/4/2021	2.000000	1.400000	11:09:03 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		118	0.32	8/11/2021	4.089000	1.485000	2:19:43 PM	1.435700			1.300000	1.485000	1.300000	1.485000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		125	0.34	8/18/2021						1.325000				
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		132	0.36	8/25/2021	50.701000	1.425000	2:39:40 PM	1.486600			1.487500	1.487500	1.425000	1.425000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		139	0.38	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		146	0.40	9/8/2021	7.223000	1.325000	3:47:25 PM	1.391100			1.500000	1.500000	1.325000	1.325000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		153	0.42	9/15/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		160	0.44	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		167	0.46	9/29/2021	3.230000	1.670000	10:44:46 AM	1.662400		1.610000	1.650000	1.670000	1.650000	1.670000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		174	0.48	10/6/2021	1,030.057000	1.625000	11:14:14 AM	1.659300			1.660000	1.660000	1.625000	1.625000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		181	0.50	10/13/2021	1,222.747000	1.692500	3:36:22 PM	1.675200			1.665000	1.692500	1.665000	1.692500
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	188	0.52	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		188	0.52	10/20/2021						1.500000				
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		195	0.53	10/27/2021										
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		202	0.55	11/3/2021										
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		209	0.57	11/10/2021										
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		216	0.59	11/17/2021	55.500000	1.575000	11:03:27 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	223	0.61	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		223	0.61	11/24/2021										
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		230	0.63	12/1/2021										
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		236	0.65	12/7/2021						1.675000				
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		244	0.67	12/15/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		265	0.73	1/5/2022										
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		272	0.75	1/12/2022	1.000000	1.650000	9:38:35 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	279	0.76	1/19/2022										
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		279	0.76	1/19/2022	0.110000	1.675000	11:31:03 AM	1.675000		1.675000	1.675000	1.675000	1.675000	1.675000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	286	0.78	1/26/2022	100.000000	1.725000	11:01:11 AM	1.725000			1.725000	1.725000	1.725000	1.725000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		286	0.78	1/26/2022										
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		293	0.80	2/2/2022	0.520000	1.760000	10:14:02 AM	1.760000			1.760000	1.760000	1.760000	1.760000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		300	0.82	2/9/2022						1.825000				
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		307	0.84	2/16/2022						1.750000				
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		314	0.86	2/23/2022						1.850000				
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		321	0.88	3/2/2022	2.500000	1.750000	10:55:27 AM	1.750000		1.800000	1.750000	1.750000	1.750000	1.750000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		328	0.90	3/9/2022						1.850000				
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	333	0.91	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		335	0.92	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		342	0.94	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		349	0.96	3/30/2022	45.296000	1.855000	2:30:07 PM	1.852000			1.865000	1.865000	1.850000	1.855000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		356	0.98	4/6/2022	10.700000	1.875000	10:30:29 AM	1.865500			1.865000	1.875000	1.865000	1.875000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		363	0.99	4/13/2022	742.976000	1.875000	3:37:52 PM	1.893800			1.890000	1.905000	1.875000	1.875000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	445	1.22	7/4/2022	0.310000	2.010000	10:34:38 AM	2.010000			2.010000	2.010000	2.010000	2.010000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	474	1.30	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	516	1.41	9/13/2022										

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RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	550	1.51	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	598	1.64	12/4/2022	7.516000	2.300000	2:39:24 PM	2.296600			2.400000	2.400000	2.250000	2.300000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	600	1.64	12/6/2022	0.050000	2.350000	11:31:39 AM	2.350000			2.350000	2.350000	2.350000	2.350000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	667	1.83	2/11/2023	77.727000	2.275000	2:24:44 PM	2.286700		2.250000	2.260000	2.380000	2.260000	2.275000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	676	1.85	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	692	1.90	3/8/2023	5.800000	2.500000	11:32:33 AM	2.500000		2.250000	2.500000	2.500000	2.500000	2.500000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	736	2.02	4/21/2023	5.000000	2.300000	10:41:13 AM	2.300000		2.250000	2.300000	2.300000	2.300000	2.300000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	774	2.12	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	852	2.33	8/15/2023	25.410000	2.750000	11:24:52 AM	2.750000			2.750000	2.750000	2.750000	2.750000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	878	2.40	9/10/2023	20.000000	2.300000	11:16:20 AM	2.337500		2.325000	2.375000	2.375000	2.300000	2.300000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	921	2.52	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,059	2.90	3/9/2024	2,032.740000	2.757500	3:57:55 PM	2.755400		2.725000	2.750000	2.765000	2.750000	2.757500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,062	2.91	3/12/2024	91.000000	2.755000	2:01:04 PM	2.752300		2.725000	2.760000	2.760000	2.750000	2.755000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,101	3.01	4/20/2024	37.425000	2.820000	11:55:17 AM	2.857600			2.880000	2.880000	2.820000	2.820000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,145	3.14	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,208	3.31	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,223	3.35	8/20/2024	51.000000	3.025000	10:40:37 AM	3.000500		2.925000	3.000000	3.025000	3.000000	3.025000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,281	3.51	10/17/2024	250.000000	2.950000	3:45:47 PM	2.950000			2.950000	2.950000	2.950000	2.950000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,306	3.58	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,458	3.99	4/12/2025	60.000000	2.975000	11:14:19 AM	2.975000			2.975000	2.975000	2.975000	2.975000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,460	4.00	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,580	4.33	8/12/2025	265.705000	2.980000	3:40:49 PM	2.977500		2.925000	2.997500	2.997500	2.925000	2.980000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,608	4.40	9/9/2025	39.000000	3.090000	2:37:15 PM	3.090000		2.950000	3.090000	3.090000	3.090000	3.090000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,649	4.52	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,689	4.62	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,740	4.76	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,766	4.84	2/14/2026	301.000000	3.235000	3:18:35 PM	3.238300		3.100000	3.240000	3.240000	3.235000	3.235000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,819	4.98	4/8/2026	2,020.000000	3.230000	3:44:36 PM	3.232000			3.237500	3.237500	3.230000	3.230000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,984	5.43	9/20/2026	2.300000	3.500000	2:00:37 PM	3.480400			3.480000	3.500000	3.480000	3.500000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,014	5.51	10/20/2026	8.000000	3.700000	3:18:01 PM	3.695000			3.680000	3.700000	3.680000	3.700000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,062	5.65	12/7/2026	6.000000	3.605000	3:48:32 PM	3.605000			3.605000	3.605000	3.605000	3.605000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,146	5.88	3/1/2027	0.500000	3.800000	2:32:25 PM	3.800000			3.800000	3.800000	3.800000	3.800000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,210	6.05	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,335	6.39	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,533	6.94	3/22/2028	1.000000	4.000000	11:32:41 AM	4.000000		3.750000	4.000000	4.000000	4.000000	4.000000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,790	7.64	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,827	7.74	1/10/2029	15.620000	3.987500	3:18:12 PM	3.987500			3.995000	3.995000	3.987500	3.987500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,329	9.11	5/27/2030	7.000000	4.200000	11:48:44 AM	4.200000			4.200000	4.200000	4.200000	4.200000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,372	9.23	7/9/2030	952.180000	4.000000	3:50:08 PM	3.982800			4.000000	4.005000	3.950000	4.000000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,391	9.28	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,573	9.78	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,747	10.26	7/19/2031	117.431016	4.180000	3:17:06 PM	4.131000		4.000000	4.197500	4.197500	4.110000	4.180000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,825	10.47	10/5/2031	160.000000	4.437400	10:03:46 AM	4.437400			4.437400	4.437400	4.437400	4.437400
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,945	10.80	2/2/2032	0.100000	4.500000	10:50:16 AM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,973	10.88	3/1/2032	16.256000	4.550000	10:44:16 AM	4.561500			4.580000	4.580000	4.550000	4.550000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,183	11.45	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,246	11.63	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,358	11.93	3/21/2033	33.000000	4.525000	2:07:49 PM	4.388600		4.125000	4.500000	4.525000	4.125000	4.525000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,952	13.56	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,281	14.46	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,358	14.67	12/16/2035	5.000000	4.925000	11:42:36 AM	4.925000		4.900000	4.925000	4.925000	4.925000	4.925000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,646	15.46	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,877	16.09	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,967	16.34	8/16/2037	1.400000	4.900000	2:26:49 PM	4.900000		4.950000	4.900000	4.900000	4.900000	4.900000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,036	16.53	10/24/2037	1.000000	4.970000	11:39:29 AM	4.970000		4.650000	4.970000	4.970000	4.970000	4.970000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,157	16.86	2/22/2038	2.000000									
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,493	17.78	1/24/2039	15.000000	4.950000	10:57:05 AM	4.950000			4.950000	4.950000	4.950000	4.950000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,087	19.40	9/9/2040										