GS Board Summary
May 14, 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 05/19/21	RPTB 0 05/19/21	PIBL1220E200		5	0.01	5/19/2021										
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219		12	0.03	5/26/2021	5.000000	0.850000	11:07:15 AM	0.850000			0.850000	0.850000	0.850000	0.850000
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227		19	0.05	6/2/2021	3.583000	1.100000	11:09:28 AM	1.100000			1.100000	1.100000	1.100000	1.100000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		26	0.07	6/9/2021	4.000000	1.000000	11:58:29 AM	1.000000			1.000000	1.000000	1.000000	1.000000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	30	0.08	6/13/2021	0.780000	1.375000	2:53:24 PM	1.359000			1.350000	1.375000	1.350000	1.375000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		33	0.09	6/16/2021										
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		40	0.11	6/23/2021	287.045000	1.175000	3:02:18 PM	1.166300			1.175000	1.175000	1.125000	1.175000
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		47	0.13	6/30/2021	3.000000	1.235000	2:30:38 PM	1.235000			1.235000	1.235000	1.235000	1.235000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		54	0.15	7/7/2021										
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		61	0.17	7/14/2021	15.130000	1.225000	2:41:08 PM	1.226100			1.240000	1.240000	1.225000	1.225000
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		68	0.19	7/21/2021	241.289000	1.245000	2:17:20 PM	1.247900			1.240000	1.250000	1.240000	1.245000
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		75	0.21	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		82	0.23	8/4/2021	45.816000	1.250000	2:36:28 PM	1.250000			1.250000	1.250000	1.250000	1.250000
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		89	0.24	8/11/2021	943.380000	1.260000	3:01:42 PM	1.259600			1.260000	1.275000	1.250000	1.260000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		96	0.26	8/18/2021	38.047000	1.280000	2:28:27 PM	1.280000			1.280000	1.280000	1.280000	1.280000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		103	0.28	8/25/2021	171.000000	1.287500	10:56:05 AM	1.287500			1.287500	1.287500	1.287500	1.287500
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		110	0.30	9/1/2021	1.000000	1.335000	11:10:37 AM	1.335000			1.335000	1.335000	1.335000	1.335000
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		117	0.32	9/8/2021	0.500000	1.320000	3:12:22 PM	1.320000			1.320000	1.320000	1.320000	1.320000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		124	0.34	9/15/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		131	0.36	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		138	0.38	9/29/2021	23.341000	1.375000	2:06:34 PM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		145	0.40	10/6/2021	3.500000	1.385000	2:45:50 PM	1.385000			1.385000	1.385000	1.385000	1.385000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		152	0.42	10/13/2021	1.004300	1.425000	3:22:21 PM	1.425000			1.425000	1.425000	1.425000	1.425000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	159	0.44	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		159	0.44	10/20/2021	469.000000	1.485000	3:02:17 PM	1.483600			1.450000	1.485000	1.450000	1.485000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		166	0.45	10/27/2021	0.500000	1.470000	10:48:42 AM	1.470000			1.470000	1.470000	1.470000	1.470000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		173	0.47	11/3/2021	61.128000	1.500000	3:08:19 PM	1.513900			1.510000	1.530000	1.500000	1.500000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		180	0.49	11/10/2021	733.915000	1.525000	3:36:15 PM	1.529100			1.545000	1.545000	1.500000	1.525000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		187	0.51	11/17/2021	1.000000	1.525000	10:23:28 AM	1.525000			1.525000	1.525000	1.525000	1.525000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	194	0.53	11/24/2021	20.000000	1.500000	3:26:15 PM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		194	0.53	11/24/2021										
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		201	0.55	12/1/2021										
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		207	0.57	12/7/2021										
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		215	0.59	12/15/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		236	0.65	1/5/2022	2.500000	1.600000	2:26:53 PM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		243	0.67	1/12/2022										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	250	0.68	1/19/2022										
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		250	0.68	1/19/2022	34.510000	1.625000	3:42:22 PM	1.625400			1.635000	1.635000	1.625000	1.625000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	257	0.70	1/26/2022	5.000000	1.650000	11:31:00 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		257	0.70	1/26/2022	84.000000	1.650000	10:48:42 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		264	0.72	2/2/2022										
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		271	0.74	2/9/2022	40.500000	1.720000	2:41:01 PM	1.715100			1.715000	1.720000	1.715000	1.720000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		278	0.76	2/16/2022										
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		285	0.78	2/23/2022										
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		292	0.80	3/2/2022	3.042000	1.725000	10:44:47 AM	1.725000			1.725000	1.725000	1.725000	1.725000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		299	0.82	3/9/2022										
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	304	0.83	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		306	0.84	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		313	0.86	3/23/2022	4.749000	1.735000	2:44:03 PM	1.740400			1.750000	1.750000	1.735000	1.735000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		320	0.88	3/30/2022	13.900000	1.750000	11:29:53 AM	1.745600			1.725000	1.750000	1.725000	1.750000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		327	0.90	4/6/2022										
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		334	0.91	4/13/2022										
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		341	0.93	4/20/2022	4.900000	1.795000	2:01:58 PM	1.795000			1.795000	1.795000	1.795000	1.795000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		348	0.95	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		355	0.97	5/4/2022	12.000000	1.800000	2:34:57 PM	1.800000			1.800000	1.800000	1.800000	1.800000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		362	0.99	5/11/2022	752.486000	1.800000	3:33:23 PM	1.813700			1.825000	1.825000	1.785000	1.800000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	416	1.14	7/4/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	445	1.22	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	487	1.33	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	521	1.43	10/17/2022										

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	569	1.56	12/4/2022	9.700000	2.000000	10:39:51 AM	2.008800			2.000000	2.050000	2.000000	2.000000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	571	1.56	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	638	1.75	2/11/2023	534.607000	2.100000	3:11:20 PM	2.055500		2.125000	2.050000	2.175000	2.050000	2.100000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	647	1.77	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	663	1.82	3/8/2023	7.600000	2.200000	11:35:04 AM	2.200000		2.200000	2.200000	2.200000	2.200000	2.200000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	707	1.94	4/21/2023	3.600000	2.240000	11:31:00 AM	2.239200		2.200000	2.212500	2.240000	2.212500	2.240000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	745	2.04	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	823	2.25	8/15/2023	4.305000	2.500000	2:23:40 PM	2.465200			2.500000	2.500000	2.400000	2.500000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	849	2.32	9/10/2023	0.070000	2.350000	9:26:41 AM	2.350000			2.350000	2.350000	2.350000	2.350000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	892	2.44	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,030	2.82	3/9/2024	209.892000	2.500000	3:39:12 PM	2.464900		2.450000	2.485000	2.500000	2.425000	2.500000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,033	2.83	3/12/2024	618.300000	2.500000	2:44:34 PM	2.499600		2.475000	2.500000	2.500000	2.470000	2.500000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,072	2.94	4/20/2024	150.000000	2.590000	10:52:54 AM	2.590000			2.590000	2.590000	2.590000	2.590000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,116	3.06	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,179	3.23	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,194	3.27	8/20/2024	0.710000	2.850000	11:57:38 AM	2.850000		2.750000	2.850000	2.850000	2.850000	2.850000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,252	3.43	10/17/2024	1,009.980000	2.795000	3:58:47 PM	2.798300			2.800000	2.800000	2.795000	2.795000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,277	3.50	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,429	3.91	4/12/2025	1.300000	2.850000	3:50:37 PM	2.924400			2.925000	2.925000	2.850000	2.850000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,431	3.92	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,551	4.25	8/12/2025	23.830000	2.850000	3:40:13 PM	2.800100			2.800000	2.850000	2.800000	2.850000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,579	4.32	9/9/2025	9.510000	2.880000	3:50:50 PM	2.934900		2.900000	2.935000	2.935000	2.880000	2.880000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,620	4.44	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,660	4.55	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,711	4.68	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,737	4.76	2/14/2026						3.150000				
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,790	4.90	4/8/2026	494.146000	3.245000	3:57:26 PM	3.245600	3.300000	3.223000	3.250000	3.250000	3.231500	3.245000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,955	5.35	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,985	5.44	10/20/2026	20.000000	3.305300	9:49:58 AM	3.305300			3.305300	3.305300	3.305300	3.305300
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,033	5.57	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,117	5.80	3/1/2027	8.631000	3.300000	11:44:40 AM	3.300000			3.300000	3.300000	3.300000	3.300000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,181	5.97	5/4/2027	7.542000	3.430000	3:56:39 PM	3.435000		3.430000	3.435000	3.435000	3.430000	3.430000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,306	6.31	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,504	6.86	3/22/2028						3.700000				
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,535	6.94	4/22/2028	163.750000	3.650000	3:41:44 PM	3.630700			3.625000	3.650000	3.620000	3.650000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,761	7.56	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,798	7.66	1/10/2029	10.800000	3.740000	2:49:23 PM	3.712200			3.710000	3.740000	3.710000	3.740000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,300	9.04	5/27/2030						3.650000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,343	9.15	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,362	9.21	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,544	9.70	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,718	10.18	7/19/2031	13.920000	4.100000	3:51:00 PM	4.066700		4.000000	4.025000	4.100000	4.025000	4.100000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,796	10.39	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,916	10.72	2/2/2032						4.000000				
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,944	10.80	3/1/2032	275.000000	4.470000	10:34:43 AM	4.470000		4.100000	4.470000	4.470000	4.470000	4.470000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,154	11.37	9/27/2032						4.100000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,217	11.55	11/29/2032	1.300000	4.375000	11:08:30 AM	4.375000			4.375000	4.375000	4.375000	4.375000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,329	11.85	3/21/2033						4.375000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,923	13.48	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,252	14.38	9/30/2035						4.800000				
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,329	14.59	12/16/2035						4.800000				
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,617	15.38	9/29/2036						4.850000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,848	16.01	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,938	16.26	8/16/2037						4.900000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,007	16.45	10/24/2037						4.500000				
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,128	16.78	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,464	17.70	1/24/2039	1.400000	4.890000	3:36:56 PM	4.890000		4.750000	4.890000	4.890000	4.890000	4.890000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,058	19.32	9/9/2040										