GS Board Summary
May 27, 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 06/02/21	RPTB 0 06/02/21	PIBL1220F227		6	0.02	6/2/2021	5.000000	0.850000	11:15:02 AM	0.850000			0.850000	0.850000	0.850000	0.850000
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		13	0.04	6/9/2021	26.000000	0.900000	3:57:03 PM	0.900000			0.900000	0.900000	0.900000	0.900000
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	17	0.05	6/13/2021	1.210000	1.325000	11:35:25 AM	1.325000			1.325000	1.325000	1.325000	1.325000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		20	0.06	6/16/2021										
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		27	0.07	6/23/2021	33.500000	0.995000	3:52:09 PM	0.995000			0.995000	0.995000	0.995000	0.995000
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		34	0.09	6/30/2021	5.600000	1.000000	2:52:46 PM	0.982100			0.900000	1.000000	0.900000	1.000000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		41	0.11	7/7/2021	142.000000	1.120000	11:17:18 AM	1.169300			1.190000	1.190000	1.120000	1.120000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		48	0.13	7/14/2021	15.483000	1.225000	2:35:59 PM	1.224600			1.200000	1.225000	1.200000	1.225000
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		55	0.15	7/21/2021	3.200000	1.202500	9:36:37 AM	1.202500			1.202500	1.202500	1.202500	1.202500
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		62	0.17	7/28/2021	29.790000	1.150000	2:29:32 PM	1.181900			1.200000	1.200000	1.150000	1.150000
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		69	0.19	8/4/2021	1.000000	1.165000	10:37:02 AM	1.165000			1.165000	1.165000	1.165000	1.165000
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		76	0.21	8/11/2021	11.500000	1.225000	2:23:05 PM	1.236300			1.245000	1.245000	1.225000	1.225000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		83	0.23	8/18/2021	260.584000	1.250000	11:27:52 AM	1.225100			1.250000	1.250000	1.185000	1.250000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		90	0.25	8/25/2021	573.794000	1.250000	3:52:00 PM	1.253000			1.255000	1.265000	1.250000	1.250000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		97	0.27	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		104	0.29	9/8/2021										
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		111	0.30	9/15/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		118	0.32	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		125	0.34	9/29/2021	12.900000	1.350000	2:30:58 PM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		132	0.36	10/6/2021	45.088000	1.475000	3:35:45 PM	1.476200			1.475000	1.480000	1.425000	1.475000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		139	0.38	10/13/2021	1.454000	1.480000	11:49:48 AM	1.493900			1.525000	1.525000	1.480000	1.480000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	146	0.40	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		146	0.40	10/20/2021	11.391000	1.475000	2:59:28 PM	1.492900			1.460000	1.525000	1.460000	1.475000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		153	0.42	10/27/2021										
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		160	0.44	11/3/2021	35.000000	1.520000	11:52:37 AM	1.526000			1.520000	1.550000	1.520000	1.520000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		167	0.46	11/10/2021	7.579000	1.500000	2:19:33 PM	1.510700			1.520000	1.520000	1.475000	1.500000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		174	0.48	11/17/2021	120.872000	1.520000	3:49:04 PM	1.525700			1.535000	1.535000	1.520000	1.520000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	181	0.50	11/24/2021	113.000000	1.490000	2:08:03 PM	1.490000			1.490000	1.490000	1.490000	1.490000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		181	0.50	11/24/2021	3,245.615000	1.525000	3:52:12 PM	1.533800			1.538000	1.540000	1.400000	1.525000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		188	0.52	12/1/2021										
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		194	0.53	12/7/2021	0.888500	1.600000	11:40:28 AM	1.578500			1.550000	1.600000	1.550000	1.600000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		202	0.55	12/15/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		223	0.61	1/5/2022	1.531000	1.550000	2:40:44 PM	1.582900			1.600000	1.600000	1.550000	1.550000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		230	0.63	1/12/2022	5.000000	1.625000	2:28:06 PM	1.625000			1.625000	1.625000	1.625000	1.625000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	237	0.65	1/19/2022	5.000000	1.500000	10:52:07 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		237	0.65	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	244	0.67	1/26/2022	69.000000	1.580000	11:02:48 AM	1.581400			1.680000	1.680000	1.580000	1.580000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		244	0.67	1/26/2022	26.500000	1.600000	11:49:00 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		251	0.69	2/2/2022	1.010000	1.700000	10:45:35 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		258	0.71	2/9/2022	7.000000	1.650000	11:38:53 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		265	0.73	2/16/2022	0.510000	1.650000	11:53:34 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		272	0.75	2/23/2022	1.000000	1.650000	2:07:28 PM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		279	0.76	3/2/2022	0.910000	1.750000	11:40:53 AM	1.750000			1.750000	1.750000	1.750000	1.750000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		286	0.78	3/9/2022										
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	291	0.80	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		293	0.80	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		300	0.82	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		307	0.84	3/30/2022	4.804000	1.700000	10:42:24 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		314	0.86	4/6/2022										
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		321	0.88	4/13/2022	400.000000	1.740000	11:50:07 AM	1.745000			1.750000	1.750000	1.740000	1.740000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		328	0.90	4/20/2022	95.000000	1.750000	2:00:52 PM	1.750000			1.750000	1.750000	1.750000	1.750000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		335	0.92	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		342	0.94	5/4/2022	313.300000	1.750000	11:47:42 AM	1.764400			1.765000	1.765000	1.750000	1.750000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		349	0.96	5/11/2022	340.000000	1.770000	10:06:04 AM	1.770000			1.770000	1.770000	1.770000	1.770000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		356	0.98	5/18/2022	231.812000	1.750000	2:34:00 PM	1.760000			1.760000	1.760000	1.750000	1.750000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		363	0.99	5/25/2022	210.184000	1.650000	3:44:36 PM	1.759300			1.750000	1.780000	1.600000	1.650000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	403	1.10	7/4/2022	55.500000	1.792000	2:02:05 PM	1.790300			1.775000	1.792000	1.775000	1.792000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	432	1.18	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	474	1.30	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	508	1.39	10/17/2022										

GS Board Summary
May 27, 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 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	556	1.52	12/4/2022	2.000000	2.000000	10:42:38 AM	2.000000			2.000000	2.000000	2.000000	2.000000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	558	1.53	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	625	1.71	2/11/2023	2.465000	1.900000	3:48:47 PM	2.042000			2.200000	2.200000	1.900000	1.900000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	634	1.74	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	650	1.78	3/8/2023	1.300000	2.150000	10:27:08 AM	2.150000			2.150000	2.150000	2.150000	2.150000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	694	1.90	4/21/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	732	2.00	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	810	2.22	8/15/2023	74.200000	2.300000	3:51:41 PM	2.344500			2.350000	2.350000	2.300000	2.300000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	836	2.29	9/10/2023	50.000000	2.150000	11:41:56 AM	2.150000			2.150000	2.150000	2.150000	2.150000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	879	2.41	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,017	2.78	3/9/2024	2,694.900000	2.371000	3:46:42 PM	2.377600			2.385000	2.385000	2.370000	2.371000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,020	2.79	3/12/2024	666.300000	2.370000	3:00:43 PM	2.372600			2.380500	2.425000	2.365000	2.370000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,059	2.90	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,103	3.02	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,166	3.19	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,181	3.23	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,239	3.39	10/17/2024	102.550000	2.729500	11:01:59 AM	2.676700			2.675000	2.800000	2.675000	2.729500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,264	3.46	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,416	3.88	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,418	3.88	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,538	4.21	8/12/2025	2,601.000000	2.757500	3:09:47 PM	2.757500			2.740000	2.757500	2.740000	2.757500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,566	4.29	9/9/2025	1.200000	2.900000	2:47:16 PM	2.900000			2.900000	2.900000	2.900000	2.900000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,607	4.40	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,647	4.51	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,698	4.65	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,724	4.72	2/14/2026	61.700000	3.150000	11:58:19 AM	3.140500			3.100000	3.150000	3.100000	3.150000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,777	4.87	4/8/2026	6,417.375000	3.250000	3:58:45 PM	3.253100			3.250000	3.275000	3.227500	3.250000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,942	5.32	9/20/2026	2.000000	3.200000	11:57:29 AM	3.200000			3.200000	3.200000	3.200000	3.200000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,972	5.40	10/20/2026	1.000000	3.300000	10:29:24 AM	3.300000			3.300000	3.300000	3.300000	3.300000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,020	5.53	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,104	5.76	3/1/2027	12.040000	3.500000	10:45:00 AM	3.500000			3.500000	3.500000	3.500000	3.500000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,168	5.94	5/4/2027	2,000.000000	3.610000	10:03:24 AM	3.610000			3.610000	3.610000	3.610000	3.610000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,293	6.28	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,491	6.82	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,522	6.91	4/22/2028	4,529.127000	3.830000	3:59:50 PM	3.842700			3.825000	3.880000	3.800000	3.830000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,748	7.52	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,785	7.63	1/10/2029	15.000000	3.895000	11:28:44 AM	3.895000			3.895000	3.895000	3.895000	3.895000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,287	9.00	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,330	9.12	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,349	9.17	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,531	9.67	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,705	10.14	7/19/2031	349.200000	4.000000	2:52:17 PM	4.071100			4.050000	4.100000	4.000000	4.000000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,783	10.36	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,903	10.69	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,931	10.76	3/1/2032	20.000000	4.250000	2:54:50 PM	4.250000			4.250000	4.250000	4.250000	4.250000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,141	11.34	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,204	11.51	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,316	11.82	3/21/2033	2.700000	4.480000	2:54:40 PM	4.534100			4.460000	4.650000	4.460000	4.480000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,910	13.44	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,239	14.34	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,316	14.55	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,604	15.34	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,835	15.98	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,925	16.22	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,994	16.41	10/24/2037	0.500000	4.925000	2:28:22 PM	4.925000			4.925000	4.925000	4.925000	4.925000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,115	16.74	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,451	17.66	1/24/2039	50.000000	4.900000	10:38:48 AM	4.900000			4.900000	4.900000	4.900000	4.900000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,045	19.29	9/9/2040										