GS Board Summary
May 28, 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		5	0.01	6/2/2021										
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236		12	0.03	6/9/2021										
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	16	0.04	6/13/2021	2.000000	1.350000	2:47:24 PM	1.312500			1.300000	1.350000	1.300000	1.350000
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245		19	0.05	6/16/2021										
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254		26	0.07	6/23/2021										
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		33	0.09	6/30/2021										
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		40	0.11	7/7/2021	56.000000	1.080000	11:54:10 AM	1.134300			1.150000	1.150000	1.080000	1.080000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		47	0.13	7/14/2021	9.750000	1.170000	2:53:29 PM	1.170000			1.170000	1.170000	1.170000	1.170000
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		54	0.15	7/21/2021	22.537000	1.200000	2:23:53 PM	1.206300			1.235000	1.235000	1.200000	1.200000
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		61	0.17	7/28/2021										
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		68	0.19	8/4/2021						1.225000				
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		75	0.21	8/11/2021	146.230000	1.200000	2:34:55 PM	1.233900			1.245000	1.255000	1.200000	1.200000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		82	0.23	8/18/2021	175.202000	1.245000	2:03:52 PM	1.250500			1.235000	1.255000	1.235000	1.245000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		89	0.24	8/25/2021	371.630500	1.255000	3:15:19 PM	1.255200			1.255000	1.255500	1.250000	1.255000
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		96	0.26	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		103	0.28	9/8/2021	20.055000	1.300000	9:58:52 AM	1.300000			1.300000	1.300000	1.300000	1.300000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		110	0.30	9/15/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		117	0.32	9/22/2021	0.600000	1.375000	2:20:51 PM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		124	0.34	9/29/2021						1.350000				
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		131	0.36	10/6/2021	1,685.312000	1.475000	3:42:47 PM	1.494800			1.475000	1.500000	1.450000	1.475000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		138	0.38	10/13/2021										
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	145	0.40	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		145	0.40	10/20/2021	5.770000	1.475000	10:28:12 AM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		152	0.42	10/27/2021										
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		159	0.44	11/3/2021	2.000000	1.475000	10:00:43 AM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		166	0.45	11/10/2021	53.274000	1.540000	11:11:42 AM	1.520800			1.520000	1.540000	1.520000	1.540000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		173	0.47	11/17/2021	108.063000	1.520000	2:49:26 PM	1.502100			1.525000	1.526000	1.475000	1.520000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	180	0.49	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		180	0.49	11/24/2021	804.658300	1.515500	3:47:46 PM	1.523700			1.525000	1.535000	1.400000	1.515500
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		187	0.51	12/1/2021										
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		193	0.53	12/7/2021	0.200000	1.540000	11:38:35 AM	1.540000			1.540000	1.540000	1.540000	1.540000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		201	0.55	12/15/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		222	0.61	1/5/2022										
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		229	0.63	1/12/2022										
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	236	0.65	1/19/2022	24.188990	1.600000	3:03:45 PM	1.509000			1.500000	1.600000	1.500000	1.600000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		236	0.65	1/19/2022	2.860000	1.550000	11:17:47 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	243	0.67	1/26/2022	0.100000	1.690000	2:48:56 PM	1.690000		1.625000	1.690000	1.690000	1.690000	1.690000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		243	0.67	1/26/2022	728.151000	1.625000	3:55:16 PM	1.624800			1.600000	1.625000	1.600000	1.625000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		250	0.68	2/2/2022	14.955000	1.625000	10:52:18 AM	1.625000			1.625000	1.625000	1.625000	1.625000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		257	0.70	2/9/2022										
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		264	0.72	2/16/2022										
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		271	0.74	2/23/2022	73.920000	1.655000	11:51:42 AM	1.654800			1.650000	1.655000	1.650000	1.655000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		278	0.76	3/2/2022										
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		285	0.78	3/9/2022										
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	290	0.79	3/14/2022	0.330000	1.625000	2:57:43 PM	1.625000			1.625000	1.625000	1.625000	1.625000
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		292	0.80	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		299	0.82	3/23/2022	4.100000	1.700000	11:23:34 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		306	0.84	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		313	0.86	4/6/2022	18.300000	1.727500	11:07:43 AM	1.727500			1.727500	1.727500	1.727500	1.727500
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		320	0.88	4/13/2022	173.125600	1.725000	3:28:15 PM	1.726700			1.740000	1.740000	1.725000	1.725000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		327	0.90	4/20/2022	1.012000	1.750000	3:32:43 PM	1.750000			1.750000	1.750000	1.750000	1.750000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		334	0.91	4/27/2022	1.000000	1.735000	2:54:32 PM	1.735000			1.735000	1.735000	1.735000	1.735000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		341	0.93	5/4/2022	504.000000	1.725000	3:48:29 PM	1.737500			1.750000	1.750000	1.725000	1.725000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		348	0.95	5/11/2022	262.436000	1.725000	2:49:25 PM	1.749900			1.750000	1.750000	1.725000	1.725000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		355	0.97	5/18/2022	101.193000	1.760000	11:44:22 AM	1.759900			1.760000	1.760000	1.747500	1.760000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		362	0.99	5/25/2022	67.463000	1.765000	3:10:34 PM	1.754200			1.750000	1.765000	1.750000	1.765000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	402	1.10	7/4/2022	28.050000	1.750000	3:04:12 PM	1.741100			1.740000	1.750000	1.740000	1.750000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	431	1.18	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	473	1.30	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	507	1.39	10/17/2022										

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RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	555	1.52	12/4/2022	4.750000	2.000000	2:51:56 PM	2.000000			2.000000	2.000000	2.000000	2.000000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	557	1.53	12/6/2022						1.875000				
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	624	1.71	2/11/2023	48.500000	1.950000	3:20:01 PM	1.976600		1.990000	2.050000	2.050000	1.950000	1.950000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	633	1.73	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	649	1.78	3/8/2023	0.500000	2.200000	3:04:43 PM	2.200000		2.150000	2.200000	2.200000	2.200000	2.200000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	693	1.90	4/21/2023	3.864000	2.250000	2:44:17 PM	2.250000		2.150000	2.250000	2.250000	2.250000	2.250000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	731	2.00	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	809	2.22	8/15/2023	14.365000	2.350000	3:34:26 PM	2.351200			2.345000	2.425000	2.345000	2.350000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	835	2.29	9/10/2023	0.150000	2.200000	9:58:02 AM	2.200000			2.200000	2.200000	2.200000	2.200000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	878	2.40	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,016	2.78	3/9/2024	2,639.650000	2.373000	3:59:16 PM	2.374500			2.375000	2.379000	2.370000	2.373000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,019	2.79	3/12/2024	213.200000	2.350000	2:54:43 PM	2.360800		2.365000	2.377500	2.380000	2.350000	2.350000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,058	2.90	4/20/2024	14.000000	2.525000	9:53:10 AM	2.453600			2.425000	2.525000	2.425000	2.525000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,102	3.02	6/3/2024	28.894000	2.400000	10:48:38 AM	2.400000			2.400000	2.400000	2.400000	2.400000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,165	3.19	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,180	3.23	8/20/2024	12.828669	2.725000	3:03:50 PM	2.647000		2.615000	2.625000	2.725000	2.625000	2.725000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,238	3.39	10/17/2024	755.840000	2.655000	3:34:15 PM	2.665300			2.660000	2.700000	2.655000	2.655000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,263	3.46	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,415	3.87	4/12/2025	54.200000	2.800000	3:42:11 PM	2.764900			2.750000	2.800000	2.700000	2.800000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,417	3.88	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,537	4.21	8/12/2025	1,608.415000	2.765000	3:46:54 PM	2.760000			2.760000	2.780000	2.750000	2.765000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,565	4.29	9/9/2025	354.000000	2.875000	11:19:16 AM	2.875000		2.800000	2.875000	2.875000	2.875000	2.875000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,606	4.40	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,646	4.51	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,697	4.65	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,723	4.72	2/14/2026	3.000000	3.200000	11:18:31 AM	3.200000		3.125000	3.200000	3.200000	3.200000	3.200000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,776	4.86	4/8/2026	1,100.000000	3.230000	3:28:12 PM	3.229800			3.230000	3.230000	3.225000	3.230000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,941	5.31	9/20/2026	4.500000	3.400000	3:05:02 PM	3.411100			3.500000	3.500000	3.400000	3.400000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,971	5.40	10/20/2026	3.000000	3.500000	10:00:03 AM	3.500000			3.500000	3.500000	3.500000	3.500000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,019	5.53	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,103	5.76	3/1/2027	30.000000	3.550000	10:39:00 AM	3.550000			3.550000	3.550000	3.550000	3.550000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,167	5.93	5/4/2027	2.000000	3.625000	11:18:13 AM	3.625000			3.625000	3.625000	3.625000	3.625000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,292	6.28	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,490	6.82	3/22/2028	502.000000	3.877500	11:04:13 AM	3.710900		3.750000	3.710200	3.877500	3.710200	3.877500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,521	6.90	4/22/2028	3,253.906000	3.801500	3:44:12 PM	3.820400			3.830000	3.845000	3.800000	3.801500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,747	7.52	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,784	7.62	1/10/2029	245.950000	3.800000	3:54:00 PM	3.808000		3.700000	3.900000	3.900000	3.800000	3.800000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,286	9.00	5/27/2030						3.650000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,329	9.11	7/9/2030	10.160000	3.815000	2:38:27 PM	3.815000		3.900000	3.815000	3.815000	3.815000	3.815000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,348	9.17	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,530	9.67	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,704	10.14	7/19/2031	177.500000	4.050000	11:31:39 AM	4.051100		3.900000	4.125000	4.125000	4.050000	4.050000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,782	10.36	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,902	10.68	2/2/2032	1.000000	4.450000	3:04:12 PM	4.450000		4.000000	4.450000	4.450000	4.450000	4.450000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,930	10.76	3/1/2032	2.650000	4.500000	3:04:27 PM	4.403800		4.050000	4.400000	4.500000	4.380000	4.500000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,140	11.34	9/27/2032						4.100000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,203	11.51	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,315	11.81	3/21/2033	1.000000									
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,909	13.44	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,238	14.34	9/30/2035						4.725000				
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,315	14.55	12/16/2035	0.800000	5.000000	2:58:44 PM	5.000000		4.750000	5.000000	5.000000	5.000000	5.000000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,603	15.34	9/29/2036						4.800000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,834	15.97	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,924	16.22	8/16/2037						4.850000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,993	16.41	10/24/2037	3.680000	4.900000	3:04:32 PM	4.909200		4.700000	4.925000	4.950000	4.900000	4.900000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,114	16.74	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,450	17.66	1/24/2039	300.000000	4.950000	10:24:49 AM	4.950000		4.700000	4.950000	4.950000	4.950000	4.950000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,044	19.29	9/9/2040	49.000000	4.947500	2:44:53 PM	4.900400			4.925000	4.947500	4.850000	4.947500