

GS Board Summary  
June 17, 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 06/23/21	RPTB 0 06/23/21	PIBL1220F254		6	0.02	6/23/2021										
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262		13	0.04	6/30/2021	3.500000	0.800000	3:37:01 PM	0.714300			0.700000	0.800000	0.700000	0.800000
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271		20	0.06	7/7/2021	5.560000	0.750000	11:59:25 AM	0.769100			0.950000	0.950000	0.750000	0.750000
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280		27	0.07	7/14/2021	0.500000	0.900000	2:27:52 PM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299		34	0.09	7/21/2021	4.600000	0.900000	9:33:44 AM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306		41	0.11	7/28/2021	1.000000	0.875000	11:32:10 AM	0.875000			0.875000	0.875000	0.875000	0.875000
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314		48	0.13	8/4/2021	1.083000	1.000000	10:19:03 AM	1.000000			1.000000	1.000000	1.000000	1.000000
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323		55	0.15	8/11/2021	88.917000	0.900000	2:44:47 PM	0.950300			0.850000	1.050000	0.850000	0.900000
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332		62	0.17	8/18/2021	3.400000	1.100000	3:20:51 PM	1.092600			1.050000	1.100000	1.050000	1.100000
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341		69	0.19	8/25/2021										
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359		76	0.21	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		83	0.23	9/8/2021	14.500000	1.110000	10:59:35 AM	1.105200			1.075000	1.110000	1.075000	1.110000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		90	0.25	9/15/2021	316.262300	1.085000	3:23:26 PM	1.087700			1.080000	1.115000	1.000000	1.085000
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		97	0.27	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		104	0.29	9/29/2021	0.200000	1.150000	11:39:45 AM	1.150000			1.150000	1.150000	1.150000	1.150000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		111	0.30	10/6/2021	62.992000	1.360000	3:59:04 PM	1.326200			1.360000	1.360000	1.275000	1.360000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		118	0.32	10/13/2021	2,138.498000	1.350000	2:53:04 PM	1.382400		1.350000	1.350000	1.385000	1.350000	1.350000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	125	0.34	10/20/2021	1.000000	1.400000	2:05:37 PM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		125	0.34	10/20/2021	1,656.915000	1.375000	3:01:02 PM	1.382000			1.372000	1.385000	1.372000	1.375000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		132	0.36	10/27/2021	810.464000	1.372500	2:56:38 PM	1.386700			1.372500	1.390000	1.372500	1.372500
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		139	0.38	11/3/2021	27.500000	1.375000	2:21:45 PM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		146	0.40	11/10/2021	5.826000	1.377500	2:45:21 PM	1.376700			1.370000	1.377500	1.370000	1.377500
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		153	0.42	11/17/2021	8.529000	1.375000	10:51:12 AM	1.375000		1.365000	1.375000	1.375000	1.375000	1.375000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	160	0.44	11/24/2021	354.100000	1.375000	11:45:00 AM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		160	0.44	11/24/2021	13.060000	1.375000	2:25:44 PM	1.444300		1.365000	1.450000	1.450000	1.375000	1.375000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		167	0.46	12/1/2021	5.911000	1.350000	2:31:24 PM	1.372900			1.375000	1.375000	1.350000	1.350000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		173	0.47	12/7/2021	145.331000	1.375000	3:44:19 PM	1.376000			1.377000	1.380500	1.375000	1.375000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		181	0.50	12/15/2021	819.884400	1.350000	3:35:59 PM	1.371900			1.375000	1.375100	1.350000	1.350000
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		202	0.55	1/5/2022										
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		209	0.57	1/12/2022	71.000000	1.400000	2:34:45 PM	1.399600			1.375000	1.400000	1.375000	1.400000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	216	0.59	1/19/2022	19.232285	1.500000	10:07:50 AM	1.450600			1.450000	1.500000	1.450000	1.500000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		216	0.59	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	223	0.61	1/26/2022										
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		223	0.61	1/26/2022										
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		230	0.63	2/2/2022	9.047000	1.450000	2:27:19 PM	1.439200		1.425000	1.425000	1.450000	1.425000	1.450000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		237	0.65	2/9/2022	2.367000	1.475000	2:51:23 PM	1.460600			1.450000	1.475000	1.450000	1.475000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		244	0.67	2/16/2022	130.000000	1.450000	10:29:44 AM	1.465700			1.475500	1.475500	1.450000	1.450000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		251	0.69	2/23/2022	9.000000	1.450000	2:13:48 PM	1.450000			1.450000	1.450000	1.450000	1.450000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		258	0.71	3/2/2022										
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		265	0.73	3/9/2022										
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	270	0.74	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		272	0.75	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		279	0.76	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		286	0.78	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		293	0.80	4/6/2022	4.980000	1.555000	2:39:25 PM	1.555000			1.555000	1.555000	1.555000	1.555000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		300	0.82	4/13/2022	2.559000	1.525000	3:19:15 PM	1.525000			1.525000	1.525000	1.525000	1.525000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		307	0.84	4/20/2022										
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		314	0.86	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		321	0.88	5/4/2022	87.730000	1.580000	3:29:51 PM	1.580000			1.580000	1.580000	1.580000	1.580000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		328	0.90	5/11/2022	32.700000	1.540000	3:13:56 PM	1.540000			1.540000	1.540000	1.540000	1.540000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		335	0.92	5/18/2022										
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		342	0.94	5/25/2022										
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		349	0.96	6/1/2022	100.000000	1.597500	3:55:50 PM	1.597500		1.575000	1.597500	1.597500	1.597500	1.597500
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		356	0.98	6/8/2022	28.946000	1.525000	3:02:24 PM	1.587700			1.590000	1.590000	1.525000	1.525000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		363	0.99	6/15/2022	292.189000	1.567500	3:34:26 PM	1.566900			1.575000	1.575000	1.450000	1.567500
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	382	1.05	7/4/2022	198.700000	1.600000	2:07:44 PM	1.602500			1.605000	1.605000	1.600000	1.600000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	411	1.13	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	453	1.24	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	487	1.33	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	535	1.47	12/4/2022	8.150000	1.820000	2:57:16 PM	1.758600			1.750000	1.820000	1.750000	1.820000

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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 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	537	1.47	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	604	1.65	2/11/2023	463.230000	1.875000	2:54:34 PM	1.783700			1.780000	1.875000	1.780000	1.875000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	613	1.68	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	629	1.72	3/8/2023	4.400000	2.000000	3:17:41 PM	1.918200			1.850000	2.000000	1.850000	2.000000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	673	1.84	4/21/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	711	1.95	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	789	2.16	8/15/2023	13.915000	2.050000	2:22:24 PM	2.093600			2.100000	2.150000	2.050000	2.050000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	815	2.23	9/10/2023	115.125000	1.965000	3:54:24 PM	1.965700			2.050000	2.050000	1.957500	1.965000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	858	2.35	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	996	2.73	3/9/2024	2,887.225000	2.370000	3:59:06 PM	2.381900			2.400000	2.400000	2.365000	2.370000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	999	2.74	3/12/2024	531.513000	2.360000	3:23:09 PM	2.350300			2.350000	2.375000	2.350000	2.360000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,038	2.84	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,082	2.96	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,145	3.14	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,160	3.18	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,218	3.34	10/17/2024	2,751.000000	2.524000	3:24:30 PM	2.521100			2.525000	2.525000	2.512500	2.524000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,243	3.40	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,395	3.82	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,397	3.83	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,517	4.15	8/12/2025	219.294000	2.720000	3:41:57 PM	2.726100			2.700000	2.730000	2.690000	2.720000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,545	4.23	9/9/2025	2.000000	2.840000	10:42:47 AM	2.840000			2.840000	2.840000	2.840000	2.840000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,586	4.34	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,626	4.45	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,677	4.59	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,703	4.66	2/14/2026	43.050000	3.000000	11:23:27 AM	3.000000			3.000000	3.000000	3.000000	3.000000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,756	4.81	4/8/2026	4,475.000000	2.950000	3:55:33 PM	2.973700			3.025000	3.025000	2.945500	2.950000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,921	5.26	9/20/2026	10.850000	3.350000	2:05:29 PM	3.350000			3.350000	3.350000	3.350000	3.350000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,951	5.34	10/20/2026	109.000000	3.380000	10:55:11 AM	3.425900	3.200000		3.430000	3.430000	3.380000	3.380000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,999	5.47	12/7/2026	1.000000	3.375000	2:08:25 PM	3.375000			3.375000	3.375000	3.375000	3.375000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,083	5.70	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,147	5.88	5/4/2027	1,153.000000	3.260000	3:53:16 PM	3.278000			3.350000	3.350000	3.250000	3.260000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,272	6.22	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,470	6.76	3/22/2028	67.510000	3.575000	3:53:53 PM	3.575000			3.575000	3.575000	3.575000	3.575000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,501	6.85	4/22/2028	6,251.500000	3.562500	3:52:29 PM	3.578400			3.600000	3.635000	3.556500	3.562500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,727	7.47	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,764	7.57	1/10/2029	658.000000	3.630000	2:08:39 PM	3.666600			3.692100	3.692100	3.630000	3.630000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,266	8.94	5/27/2030					3.500000					
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,309	9.06	7/9/2030	550.000000	3.720000	3:54:33 PM	3.732300			3.800000	3.800000	3.720000	3.720000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,328	9.11	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,510	9.61	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,684	10.09	7/19/2031	170.000000	3.757000	9:52:13 AM	3.757000			3.757000	3.757000	3.757000	3.757000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,762	10.30	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,882	10.63	2/2/2032						3.900000				
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,910	10.71	3/1/2032	5.000000	4.150000	10:26:39 AM	4.150000	4.150000	3.975000	4.150000	4.150000	4.150000	4.150000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,120	11.28	9/27/2032						4.000000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,183	11.45	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,295	11.76	3/21/2033						4.100000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,889	13.39	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,218	14.29	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,295	14.50	12/16/2035	0.300000	4.900000	3:18:41 PM	4.900000		4.550000	4.900000	4.900000	4.900000	4.900000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,583	15.29	9/29/2036						4.750000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,814	15.92	5/18/2037	1.000000	4.950000	2:09:05 PM	4.950000			4.950000	4.950000	4.950000	4.950000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,904	16.16	8/16/2037						4.850000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,973	16.35	10/24/2037	1.580000	4.950000	3:20:48 PM	4.847200	4.900000	4.625000	4.825000	4.950000	4.825000	4.950000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,094	16.68	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,430	17.60	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,024	19.23	9/9/2040	459.660000	4.825000	2:43:02 PM	4.848800			4.850000	4.850000	4.825000	4.825000