GS Board Summary
August 31, 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 09/01/21	RPTB 0 09/01/21	PIBL1220I359		1	0.00	9/1/2021										
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368		8	0.02	9/8/2021										
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		15	0.04	9/15/2021	11.000000	0.900000	10:57:03 AM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		22	0.06	9/22/2021	3.000000	0.800000	9:54:40 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		29	0.08	9/29/2021	37.000000	1.010000	11:18:28 AM	1.010000			1.010000	1.010000	1.010000	1.010000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		36	0.10	10/6/2021	86.142000	1.067500	3:05:02 PM	1.051700			1.055000	1.067500	1.050000	1.067500
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		43	0.12	10/13/2021	337.551000	1.070000	2:06:54 PM	1.073000			1.075000	1.080000	1.050000	1.070000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	50	0.14	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		50	0.14	10/20/2021	360.811000	1.070000	3:18:16 PM	1.071300			1.065000	1.088000	1.065000	1.070000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		57	0.16	10/27/2021	28.080000	1.070000	11:53:38 AM	1.063600			1.060000	1.070000	1.060000	1.070000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		64	0.18	11/3/2021	362.057000	1.070000	2:48:40 PM	1.060300			1.060000	1.070000	1.060000	1.070000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		71	0.19	11/10/2021	84.619000	1.080000	2:47:16 PM	1.068200			1.070000	1.080000	1.062000	1.080000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		78	0.21	11/17/2021	2.000000	1.060000	11:37:33 AM	1.060000			1.060000	1.060000	1.060000	1.060000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	85	0.23	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		85	0.23	11/24/2021	173.959300	1.100000	3:51:02 PM	1.071100			1.065000	1.100000	1.065000	1.100000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		92	0.25	12/1/2021	36.109000	1.060000	2:22:57 PM	1.060000			1.060000	1.070000	1.060000	1.060000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		98	0.27	12/7/2021	67.000000	1.100000	3:12:37 PM	1.100000			1.100000	1.100000	1.100000	1.100000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		106	0.29	12/15/2021	2.000000	1.130000	3:01:05 PM	1.130000			1.130000	1.130000	1.130000	1.130000
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		113	0.31	12/22/2021	326.616000	1.140000	11:00:22 AM	1.140000			1.140000	1.140000	1.140000	1.140000
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		120	0.33	12/29/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		127	0.35	1/5/2022	4.400000	1.375000	2:57:49 PM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		134	0.37	1/12/2022	30.529000	1.325000	3:16:38 PM	1.325000			1.325000	1.325000	1.325000	1.325000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	141	0.39	1/19/2022	1.000000	1.400000	11:16:59 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		141	0.39	1/19/2022	3.500000	1.400000	11:30:28 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	148	0.41	1/26/2022										
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		148	0.41	1/26/2022	81.485000	1.390000	3:26:58 PM	1.393100			1.390000	1.395000	1.390000	1.390000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		155	0.42	2/2/2022	600.000000	1.400000	11:30:33 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		162	0.44	2/9/2022	284.025000	1.410000	3:23:39 PM	1.399600			1.400000	1.410000	1.397500	1.410000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		169	0.46	2/16/2022	247.349000	1.402000	3:46:42 PM	1.404200			1.405000	1.405000	1.400000	1.402000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		176	0.48	2/23/2022	966.947000	1.395000	3:32:01 PM	1.400100			1.400500	1.408500	1.395000	1.395000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		183	0.50	3/2/2022	204.000000	1.400000	3:27:17 PM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		190	0.52	3/9/2022										
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	195	0.53	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		197	0.54	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		204	0.56	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		211	0.58	3/30/2022	7.850000	1.440000	10:21:46 AM	1.440000			1.440000	1.440000	1.440000	1.440000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		218	0.60	4/6/2022	7.044000	1.410000	2:12:54 PM	1.410000			1.410000	1.410000	1.410000	1.410000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		225	0.62	4/13/2022										
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		232	0.64	4/20/2022										
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		239	0.65	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		246	0.67	5/4/2022	10.770000	1.450000	2:11:49 PM	1.468200			1.475000	1.475000	1.450000	1.450000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		253	0.69	5/11/2022										
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		260	0.71	5/18/2022										
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		267	0.73	5/25/2022										
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		274	0.75	6/1/2022										
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		281	0.77	6/8/2022	2.500000	1.525000	11:19:49 AM	1.525000			1.525000	1.525000	1.525000	1.525000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		288	0.79	6/15/2022	10.700000	1.530000	2:10:54 PM	1.530000			1.530000	1.530000	1.530000	1.530000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		295	0.81	6/22/2022	23.000000	1.575000	2:08:10 PM	1.540200			1.535000	1.575000	1.535000	1.575000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		302	0.83	6/29/2022	1.466000	1.550000	10:28:46 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	307	0.84	7/4/2022										
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		309	0.85	7/6/2022										
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		316	0.87	7/13/2022	50.556000	1.595000	10:29:13 AM	1.595000		1.550000	1.595000	1.595000	1.595000	1.595000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		323	0.88	7/20/2022	50.570000	1.600000	10:28:14 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		330	0.90	7/27/2022	4.046000	1.595000	2:33:54 PM	1.595000			1.595000	1.595000	1.595000	1.595000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	336	0.92	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		337	0.92	8/3/2022										
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		344	0.94	8/10/2022	1.000000	1.580000	3:07:42 PM	1.580000			1.580000	1.580000	1.580000	1.580000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		351	0.96	8/17/2022	169.770000	1.600000	3:54:45 PM	1.570800			1.575000	1.622500	1.475000	1.600000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		358	0.98	8/24/2022	126.709000	1.600000	3:44:02 PM	1.601700			1.601000	1.622500	1.595000	1.600000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	378	1.04	9/13/2022										

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RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	412	1.13	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	460	1.26	12/4/2022	1,245.830000	1.750000	3:32:51 PM	1.729500		1.625000	1.660000	1.750000	1.660000	1.750000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	462	1.27	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	529	1.45	2/11/2023	533.000000	1.770000	11:46:35 AM	1.773900			1.750000	1.775000	1.750000	1.770000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	538	1.47	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	554	1.52	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	598	1.64	4/21/2023	51.000000	1.755000	9:59:39 AM	1.755000			1.755000	1.755000	1.755000	1.755000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	636	1.74	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	714	1.96	8/15/2023	6.050000	2.095000	11:48:00 AM	2.082900			2.080000	2.095000	2.080000	2.095000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	740	2.03	9/10/2023	0.060000									
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	783	2.14	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	921	2.52	3/9/2024										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	924	2.53	3/12/2024	9.815000	2.200000	3:15:49 PM	2.085900			2.060000	2.200000	2.060000	2.200000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	963	2.64	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,007	2.76	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,070	2.93	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,085	2.97	8/20/2024	20.000000	2.350000	11:58:36 AM	2.350000		2.250000	2.350000	2.350000	2.350000	2.350000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,143	3.13	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,168	3.20	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,320	3.61	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,322	3.62	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,442	3.95	8/12/2025	1,915.370000	2.480000	3:32:12 PM	2.480100			2.480000	2.495000	2.470000	2.480000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,470	4.03	9/9/2025	1,907.970000	2.500000	3:59:59 PM	2.490300			2.490000	2.500000	2.490000	2.500000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,511	4.14	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,551	4.25	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,602	4.39	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,628	4.46	2/14/2026										
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,681	4.60	4/8/2026	94.160000	2.700000	11:54:41 AM	2.708000		2.695000	2.700000	2.715000	2.700000	2.700000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,846	5.05	9/20/2026	33.500000	3.350000	3:59:40 PM	3.126100		3.250000	3.100000	3.350000	3.100000	3.350000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,876	5.14	10/20/2026	0.310000	3.010000	2:40:30 PM	3.010000			3.010000	3.010000	3.010000	3.010000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,924	5.27	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,008	5.50	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,072	5.67	5/4/2027	1,321.200000	3.057500	2:41:17 PM	3.059400			3.075000	3.075000	3.050000	3.057500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,197	6.02	9/6/2027						3.300000				
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,395	6.56	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,426	6.64	4/22/2028	1,872.000000	3.725000	3:58:10 PM	3.709200			3.700000	3.725000	3.695000	3.725000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,538	6.95	8/12/2028	988.000000	3.740000	3:39:02 PM	3.734300			3.725000	3.750000	3.715000	3.740000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,652	7.26	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,689	7.36	1/10/2029	10.000000	3.770000	10:18:14 AM	3.770000			3.770000	3.770000	3.770000	3.770000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,191	8.74	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,234	8.85	7/9/2030	25.000000	3.926000	11:56:44 AM	3.926000			3.926000	3.926000	3.926000	3.926000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,253	8.91	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,435	9.41	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,609	9.88	7/19/2031	61.500000	4.150000	2:28:42 PM	4.119300			4.100000	4.150000	4.000000	4.150000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,612	9.89	7/22/2031	231.000000	4.070000	3:09:19 PM	4.097000			4.135000	4.135000	4.050000	4.070000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,687	10.09	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,807	10.42	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,835	10.50	3/1/2032	3.100000	4.350000	2:46:32 PM	4.332600			4.330000	4.350000	4.330000	4.350000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,045	11.08	9/27/2032	0.010000	4.150000	11:59:21 AM	4.150000			4.150000	4.150000	4.150000	4.150000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,108	11.25	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,220	11.55	3/21/2033	78.780000	3.950000	3:39:21 PM	3.960600			4.180000	4.180000	3.900000	3.950000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,814	13.18	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,143	14.08	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,220	14.29	12/16/2035	0.010000	4.500000	2:11:53 PM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,508	15.08	9/29/2036	0.015000	4.600000	2:12:04 PM	4.600000			4.600000	4.600000	4.600000	4.600000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,739	15.71	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,829	15.96	8/16/2037						5.000000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,898	16.15	10/24/2037	7.200000	4.900000	2:43:50 PM	4.909700			4.900000	4.945000	4.880000	4.900000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,019	16.48	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,355	17.40	1/24/2039	1.600000	5.025000	11:03:53 AM	5.025000		4.850000	5.025000	5.025000	5.025000	5.025000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,949	19.03	9/9/2040	283.800000	4.905000	3:40:34 PM	4.901900			4.900000	4.975000	4.865000	4.905000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,258	19.87	7/15/2041										