GS Board Summary
September 03, 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 09/08/21	RPTB 0 09/08/21	PIBL1220I368		5	0.01	9/8/2021	1.010000	0.925000	11:42:04 AM	0.925000			0.925000	0.925000	0.925000	0.925000
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		12	0.03	9/15/2021	1.000000	0.930000	11:42:02 AM	0.930000			0.930000	0.930000	0.930000	0.930000
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		19	0.05	9/22/2021	4.030000	0.930000	11:42:00 AM	0.944900			0.950000	0.950000	0.930000	0.930000
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		26	0.07	9/29/2021	10.892000	0.925000	10:53:48 AM	0.959400			1.000000	1.000000	0.925000	0.925000
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		33	0.09	10/6/2021	164.939100	1.065000	2:30:57 PM	1.064300			1.050000	1.065000	1.050000	1.065000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		40	0.11	10/13/2021	232.148000	1.080000	2:31:46 PM	1.077500			1.070000	1.080000	1.055000	1.080000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	47	0.13	10/20/2021	61.770000	1.320000	2:09:10 PM	1.320000			1.320000	1.320000	1.320000	1.320000
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		47	0.13	10/20/2021	57.415000	1.070000	2:43:07 PM	1.084300			1.070000	1.090000	1.070000	1.070000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		54	0.15	10/27/2021	23.479000	1.100000	2:34:29 PM	1.075100			1.070000	1.100000	1.070000	1.100000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		61	0.17	11/3/2021	738.016400	1.050000	2:56:08 PM	1.068100			1.055000	1.070000	1.050000	1.050000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		68	0.19	11/10/2021	14.820000	1.062000	2:56:05 PM	1.064600			1.070000	1.070000	1.062000	1.062000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		75	0.21	11/17/2021	13.000000	1.065000	10:54:53 AM	1.065000			1.065000	1.065000	1.065000	1.065000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	82	0.23	11/24/2021	388.850000	1.375000	2:07:51 PM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		82	0.23	11/24/2021	16.726000	1.071000	10:34:13 AM	1.070900			1.070000	1.071000	1.070000	1.071000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		89	0.24	12/1/2021	568.324000	1.068000	3:44:05 PM	1.074600			1.068000	1.100000	1.067500	1.068000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		95	0.26	12/7/2021										
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		103	0.28	12/15/2021										
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		110	0.30	12/22/2021										
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		117	0.32	12/29/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		124	0.34	1/5/2022	8.509000	1.200000	10:44:09 AM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		131	0.36	1/12/2022	30.685000	1.300000	2:55:22 PM	1.270900			1.275000	1.300000	1.225000	1.300000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	138	0.38	1/19/2022	1,095.528000	1.450000	11:57:25 AM	1.450000			1.450000	1.450000	1.450000	1.450000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		138	0.38	1/19/2022	21.000000	1.350000	2:56:04 PM	1.348800			1.325000	1.350000	1.325000	1.350000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	145	0.40	1/26/2022	0.500000	1.350000	10:28:10 AM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		145	0.40	1/26/2022	46.114500	1.360000	3:35:37 PM	1.362800			1.365000	1.365000	1.360000	1.360000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		152	0.42	2/2/2022	105.500000	1.397500	2:50:54 PM	1.392700			1.391500	1.397500	1.391500	1.397500
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		159	0.44	2/9/2022	20.000000	1.402500	2:51:28 PM	1.402500			1.402500	1.402500	1.402500	1.402500
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		166	0.45	2/16/2022	52.535000	1.415000	3:48:45 PM	1.405200			1.395000	1.415000	1.395000	1.415000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		173	0.47	2/23/2022	20.000000	1.400000	2:07:49 PM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		180	0.49	3/2/2022	248.067000	1.400000	3:44:04 PM	1.399900			1.397500	1.405000	1.390000	1.400000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		187	0.51	3/9/2022										
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	192	0.53	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		194	0.53	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		201	0.55	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		208	0.57	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		215	0.59	4/6/2022	1.000000	1.410000	2:27:46 PM	1.410000			1.410000	1.410000	1.410000	1.410000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		222	0.61	4/13/2022										
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		229	0.63	4/20/2022										
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		236	0.65	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		243	0.67	5/4/2022	800.000000	1.490000	11:05:38 AM	1.493800			1.500000	1.500000	1.490000	1.490000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		250	0.68	5/11/2022										
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		257	0.70	5/18/2022										
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		264	0.72	5/25/2022										
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		271	0.74	6/1/2022										
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		278	0.76	6/8/2022	25.550000	1.547500	2:51:51 PM	1.547100			1.530000	1.547500	1.530000	1.547500
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		285	0.78	6/15/2022										
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		292	0.80	6/22/2022	11.950000	1.572500	2:52:14 PM	1.572500			1.572500	1.572500	1.572500	1.572500
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		299	0.82	6/29/2022	600.000000									
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	304	0.83	7/4/2022	30.000000	1.562500	3:37:36 PM	1.562500			1.562500	1.562500	1.562500	1.562500
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		306	0.84	7/6/2022	567.630000	1.560000	11:04:29 AM	1.560000			1.560000	1.560000	1.560000	1.560000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		313	0.86	7/13/2022										
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		320	0.88	7/20/2022										
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		327	0.90	7/27/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	333	0.91	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		334	0.91	8/3/2022										
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		341	0.93	8/10/2022	50.000000	1.597500	2:52:35 PM	1.597500			1.597500	1.597500	1.597500	1.597500
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		348	0.95	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		355	0.97	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		362	0.99	8/31/2022	207.014000	1.608000	3:45:25 PM	1.591300			1.608500	1.615000	1.450000	1.608000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	375	1.03	9/13/2022										

GS Board Summary
September 03, 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 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	409	1.12	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	457	1.25	12/4/2022	7.790000	1.675000	2:21:46 PM	1.720200		1.625000	1.760000	1.765000	1.675000	1.675000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	459	1.26	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	526	1.44	2/11/2023	1,226.950000	1.750000	3:53:59 PM	1.748700			1.750000	1.760000	1.730000	1.750000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	535	1.47	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	551	1.51	3/8/2023	8.750000	1.785000	2:07:16 PM	1.776000			1.750000	1.785000	1.750000	1.785000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	595	1.63	4/21/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	633	1.73	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	711	1.95	8/15/2023	6.375000	2.080000	2:31:20 PM	2.083900			2.075000	2.095000	2.075000	2.080000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	737	2.02	9/10/2023						2.080000				
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	780	2.14	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	918	2.51	3/9/2024	2,517.280000	2.140000	3:58:26 PM	2.140200			2.150000	2.160000	2.140000	2.140000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	921	2.52	3/12/2024	32.000000	2.110000	2:10:44 PM	2.110000			2.110000	2.110000	2.110000	2.110000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	960	2.63	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,004	2.75	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,067	2.92	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,082	2.96	8/20/2024	269.427761	2.305000	3:08:01 PM	2.291600			2.300000	2.305000	2.250000	2.305000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,140	3.12	10/17/2024	11.500000	2.370000	10:19:47 AM	2.370000			2.370000	2.370000	2.370000	2.370000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,165	3.19	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,317	3.61	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,319	3.61	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,439	3.94	8/12/2025	21.855000	2.485000	3:33:24 PM	2.488300			2.480000	2.525000	2.480000	2.485000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,467	4.02	9/9/2025	50.060000	2.500000	2:26:27 PM	2.495000			2.490000	2.500000	2.490000	2.500000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,508	4.13	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,548	4.24	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,599	4.38	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,625	4.45	2/14/2026	2.030000	2.620000	2:03:18 PM	2.618200			2.500000	2.620000	2.500000	2.620000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,678	4.59	4/8/2026	2,637.158000	2.750000	3:59:11 PM	2.745500		2.700000	2.735000	2.750000	2.700000	2.750000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,843	5.05	9/20/2026	1.400000	3.250000	2:50:26 PM	3.214300			3.200000	3.250000	3.200000	3.250000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,873	5.13	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,921	5.26	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,005	5.49	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,069	5.67	5/4/2027	602.265000	3.085000	3:21:57 PM	3.078700			3.085000	3.085000	3.060000	3.085000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,194	6.01	9/6/2027						3.300000				
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,392	6.55	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,423	6.63	4/22/2028	4,094.550000	3.715000	3:17:25 PM	3.729000			3.735000	3.737500	3.710000	3.715000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,535	6.94	8/12/2028	843.540000	3.745000	3:56:42 PM	3.747600			3.750000	3.750000	3.740000	3.745000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,649	7.25	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,686	7.35	1/10/2029	0.020000	3.700000	11:39:15 AM	3.700000			3.700000	3.700000	3.700000	3.700000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,188	8.73	5/27/2030						3.650000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,231	8.85	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,250	8.90	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,432	9.40	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,606	9.87	7/19/2031	1.230000	4.100000	3:08:41 PM	4.139000			4.140000	4.140000	4.100000	4.100000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,609	9.88	7/22/2031	1.500000	4.130000	10:57:53 AM	4.130000			4.130000	4.130000	4.130000	4.130000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,684	10.09	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,804	10.42	2/2/2032						3.800000				
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,832	10.49	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,042	11.07	9/27/2032						3.850000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,105	11.24	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,217	11.55	3/21/2033						4.175000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,811	13.17	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,140	14.07	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,217	14.28	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,505	15.07	9/29/2036						4.500000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,736	15.70	5/18/2037	2.000000	4.830000	2:18:06 PM	4.830000			4.830000	4.830000	4.830000	4.830000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,826	15.95	8/16/2037						5.000000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,895	16.14	10/24/2037	14.100000	4.950000	2:52:11 PM	4.859100			4.950000	4.950000	4.850000	4.950000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,016	16.47	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,352	17.39	1/24/2039						4.850000				
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,946	19.02	9/9/2040	137.000000	4.925000	3:53:16 PM	4.924500			4.930000	4.930000	4.851000	4.925000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,255	19.86	7/15/2041										