GS Board Summary
October 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 11/03/21	RPTB 0 11/03/21	PIBL1220K445		7	0.02	11/3/2021	198.404100	1.050000	2:46:10 PM	1.050500			1.050000	1.060000	1.050000	1.050000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		14	0.04	11/10/2021	4.110000	1.050000	10:11:00 AM	1.050000		1.060000	1.050000	1.050000	1.050000	1.050000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		21	0.06	11/17/2021	29.500000	1.065000	3:36:50 PM	1.056200			1.055000	1.065000	1.055000	1.065000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	28	0.08	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		28	0.08	11/24/2021	419.983250	1.065000	3:37:08 PM	1.062300			1.060000	1.065000	1.050000	1.065000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		35	0.10	12/1/2021	90.758000	1.125000	3:51:59 PM	1.078000		1.075000	1.065000	1.128000	1.062500	1.125000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		41	0.11	12/7/2021	130.000000	1.070000	11:29:54 AM	1.070000			1.070000	1.070000	1.070000	1.070000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		49	0.13	12/15/2021	97.041000	1.071000	11:38:38 AM	1.069700		1.075000	1.071000	1.071000	1.050000	1.071000
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		56	0.15	12/22/2021	3.600000	1.065000	11:45:06 AM	1.067800			1.065000	1.070000	1.065000	1.065000
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		63	0.17	12/29/2021	1.204000	1.068500	9:30:05 AM	1.078000			1.068500	1.125000	1.068500	1.068500
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		70	0.19	1/5/2022	545.737000	1.090000	3:30:00 PM	1.125500			1.140000	1.143000	1.090000	1.090000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		77	0.21	1/12/2022	2,162.004000	1.100000	3:17:47 PM	1.132200			1.132500	1.135000	1.100000	1.100000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	84	0.23	1/19/2022	312.000000	1.210000	2:28:31 PM	1.210000			1.210000	1.210000	1.210000	1.210000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		84	0.23	1/19/2022	1,047.480700	1.120000	3:00:02 PM	1.139600		1.125000	1.120000	1.150000	1.120000	1.120000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	91	0.25	1/26/2022	70.000000	1.452500	11:26:10 AM	1.461400			1.465000	1.465000	1.452500	1.452500
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		91	0.25	1/26/2022	3,764.452000	1.125000	3:54:10 PM	1.130500			1.125000	1.135000	1.095000	1.125000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		98	0.27	2/2/2022	35.620200	1.200000	3:44:18 PM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		105	0.29	2/9/2022	8.296000	1.300000	3:37:27 PM	1.234500			1.220000	1.300000	1.220000	1.300000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		112	0.31	2/16/2022	44.309500	1.250000	3:19:31 PM	1.276300			1.385000	1.385000	1.250000	1.250000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		119	0.33	2/23/2022	0.203000	1.275000	9:23:58 AM	1.275000			1.275000	1.275000	1.275000	1.275000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		126	0.35	3/2/2022	284.454000	1.375000	3:37:41 PM	1.407500			1.355000	1.410000	1.355000	1.375000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		133	0.36	3/9/2022	104.895000	1.380000	2:21:54 PM	1.389500			1.380000	1.390000	1.380000	1.380000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	138	0.38	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		140	0.38	3/16/2022	1,028.147000	1.385000	3:37:39 PM	1.423800		1.450000	1.380000	1.450000	1.375000	1.385000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		147	0.40	3/23/2022	1,885.072000	1.422500	3:33:50 PM	1.427100			1.385000	1.450000	1.380000	1.422500
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		154	0.42	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		161	0.44	4/6/2022	20.499000	1.395500	11:36:28 AM	1.400300			1.450000	1.450000	1.375000	1.395500
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		168	0.46	4/13/2022	49.115000	1.398000	2:22:07 PM	1.397900			1.398000	1.398000	1.392500	1.398000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		175	0.48	4/20/2022	1,236.925900	1.415000	3:33:58 PM	1.400600			1.395500	1.415000	1.395500	1.415000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		182	0.50	4/27/2022	1,313.419000	1.385000	3:54:48 PM	1.393700			1.385000	1.402500	1.380000	1.385000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		189	0.52	5/4/2022	64.400000	1.435000	3:16:09 PM	1.427300			1.405000	1.435000	1.405000	1.435000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		196	0.54	5/11/2022	330.395000	1.480000	3:45:17 PM	1.500700			1.495000	1.525000	1.480000	1.480000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		203	0.56	5/18/2022	585.810000	1.500000	2:47:46 PM	1.517400			1.500000	1.520000	1.500000	1.500000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		210	0.58	5/25/2022	1,150.454000	1.500000	2:51:08 PM	1.523900			1.502500	1.532500	1.500000	1.500000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		217	0.59	6/1/2022	6.060000	1.550000	11:35:14 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		224	0.61	6/8/2022	494.683000	1.525000	3:18:03 PM	1.529300			1.525000	1.535000	1.525000	1.525000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		231	0.63	6/15/2022	600.000000	1.535000	11:44:33 AM	1.535000			1.535000	1.535000	1.535000	1.535000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		238	0.65	6/22/2022	300.010000	1.550000	2:02:39 PM	1.560000			1.560000	1.560000	1.550000	1.550000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		245	0.67	6/29/2022	488.160000	1.560000	11:30:31 AM	1.560000			1.560000	1.560000	1.560000	1.560000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	250	0.68	7/4/2022	2,463.850000	1.600000	11:39:49 AM	1.599000			1.550000	1.600000	1.550000	1.600000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		252	0.69	7/6/2022	11.504000	1.532500	11:41:17 AM	1.532200			1.530000	1.532500	1.530000	1.532500
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		259	0.71	7/13/2022						1.558000				
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		266	0.73	7/20/2022	3.000000	1.565000	10:01:38 AM	1.565000		1.565000	1.565000	1.565000	1.565000	1.565000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		273	0.75	7/27/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	279	0.76	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		280	0.77	8/3/2022	1.106000	1.575000	11:11:31 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		287	0.79	8/10/2022	3.635000	1.600000	3:38:13 PM	1.593200		1.585000	1.575000	1.600000	1.575000	1.600000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		294	0.81	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		301	0.82	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		308	0.84	8/31/2022						1.575000				
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		315	0.86	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	321	0.88	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		322	0.88	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		329	0.90	9/21/2022						1.590000				
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		336	0.92	9/28/2022						1.590000				
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		343	0.94	10/5/2022	50.000000	1.610000	10:59:53 AM	1.610000			1.610000	1.610000	1.610000	1.610000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		350	0.96	10/12/2022	88.275000	1.595000	2:45:53 PM	1.604400			1.596000	1.610000	1.580000	1.595000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	355	0.97	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		357	0.98	10/19/2022	375.040600	1.605000	3:53:18 PM	1.606700			1.600000	1.620000	1.600000	1.605000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		364	1.00	10/26/2022	39.666000	1.600000	3:55:25 PM	1.600800			1.600000	1.605000	1.600000	1.600000

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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 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	403	1.10	12/4/2022	170.636900	1.900000	3:45:28 PM	1.849400			1.850000	2.150000	1.810000	1.900000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	405	1.11	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	472	1.29	2/11/2023	40.350000	2.000000	11:37:46 AM	2.065600			2.100000	2.100000	2.000000	2.000000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	481	1.32	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	497	1.36	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	541	1.48	4/21/2023	407.237000	2.100000	3:36:32 PM	2.110100			2.120000	2.120000	2.100000	2.100000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	579	1.59	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	657	1.80	8/15/2023	24.385000	2.400000	3:39:33 PM	2.318200			2.250000	2.450000	2.250000	2.400000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	683	1.87	9/10/2023	6.700000	2.250000	11:47:22 AM	2.250000		2.100000	2.250000	2.250000	2.250000	2.250000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	726	1.99	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	864	2.37	3/9/2024	312.070000	2.475000	3:59:50 PM	2.487500			2.525000	2.525000	2.475000	2.475000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	867	2.37	3/12/2024	325.574000	2.550000	3:59:11 PM	2.549900			2.625000	2.625000	2.500000	2.550000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	906	2.48	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	950	2.60	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,013	2.77	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,028	2.82	8/20/2024	27.485000	2.700000	3:33:43 PM	2.824700			2.850000	2.850000	2.695000	2.700000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,086	2.97	10/17/2024	0.200000	2.950000	11:51:20 AM	2.950000			2.950000	2.950000	2.950000	2.950000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,111	3.04	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,263	3.46	4/12/2025	21.680000	3.150000	3:26:04 PM	3.083200			3.075000	3.200000	3.075000	3.150000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,265	3.46	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,385	3.79	8/12/2025	2,575.600000	3.117500	2:21:05 PM	3.124900			3.130000	3.130000	3.105000	3.117500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,413	3.87	9/9/2025	931.000000	3.275000	3:44:24 PM	3.274100			3.275000	3.275000	3.265000	3.275000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,454	3.98	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,494	4.09	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,545	4.23	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,571	4.30	2/14/2026	59.820000	3.640000	2:54:42 PM	3.640800			3.750000	3.750000	3.640000	3.640000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,624	4.45	4/8/2026	2,195.600000	3.635000	3:22:44 PM	3.658000			3.697500	3.697500	3.635000	3.635000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,789	4.90	9/20/2026	4.500000	3.675000	11:14:54 AM	3.675000			3.675000	3.675000	3.675000	3.675000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,819	4.98	10/20/2026	1.500000	4.000000	11:28:34 AM	4.000000			4.000000	4.000000	4.000000	4.000000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,867	5.11	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,951	5.34	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,015	5.52	5/4/2027	100.000000	3.872500	10:42:34 AM	3.907500			3.942500	3.942500	3.872500	3.872500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,140	5.86	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,338	6.40	3/22/2028	200.135000	4.445000	3:22:04 PM	4.460000			4.505000	4.505000	4.440000	4.445000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,369	6.49	4/22/2028	2,540.500000	4.200000	3:21:51 PM	4.214100			4.250000	4.300000	4.150000	4.200000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,481	6.79	8/12/2028	22.120000	4.405000	2:53:07 PM	4.354700			4.450000	4.450000	4.250000	4.405000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,595	7.11	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,632	7.21	1/10/2029	0.030000	4.500000	2:07:50 PM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,134	8.58	5/27/2030						4.350000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,177	8.70	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,196	8.75	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,378	9.25	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,552	9.73	7/19/2031	3.216000	4.895000	9:47:37 AM	4.895000			4.895000	4.895000	4.895000	4.895000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,555	9.73	7/22/2031	959.190000	4.765000	3:45:23 PM	4.795800			4.860000	4.860000	4.750000	4.765000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,630	9.94	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,750	10.27	2/2/2032						4.550000				
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,778	10.34	3/1/2032	2.200000	5.150000	2:51:11 PM	5.150000			5.150000	5.150000	5.150000	5.150000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,988	10.92	9/27/2032						4.550000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,051	11.09	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,163	11.40	3/21/2033						4.550000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,757	13.02	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,086	13.93	9/30/2035	16.000000	5.050000	2:47:48 PM	5.050000			5.050000	5.050000	5.050000	5.050000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,163	14.14	12/16/2035	63.950000	5.100000	3:33:34 PM	5.085100			5.200000	5.200000	5.050000	5.100000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,451	14.92	9/29/2036	10.000000	5.050000	2:50:21 PM	5.050000		4.650000	5.050000	5.050000	5.050000	5.050000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,682	15.56	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,772	15.80	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,841	15.99	10/24/2037	2.000000	5.130000	10:44:06 AM	5.090000			5.050000	5.130000	5.050000	5.130000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,962	16.32	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,298	17.24	1/24/2039	6.000000	5.000000	10:54:52 AM	5.000000			5.000000	5.000000	5.000000	5.000000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,892	18.87	9/9/2040	532.050000	5.025500	3:40:18 PM	5.032700			5.025000	5.050000	5.000000	5.025500
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,201	19.72	7/15/2041	30.860000	5.030000	2:30:21 PM	5.062400			5.070000	5.070000	5.030000	5.030000