

GS Board Summary
September 07, 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		1	0.00	9/8/2021										
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015		8	0.02	9/15/2021										
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386		15	0.04	9/22/2021										
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395		22	0.06	9/29/2021										
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401		29	0.08	10/6/2021	535.292000	1.065000	11:37:58 AM	1.065000			1.065000	1.065000	1.065000	1.065000
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410		36	0.10	10/13/2021	167.343400	1.055000	2:05:42 PM	1.057100			1.055000	1.057500	1.055000	1.055000
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	43	0.12	10/20/2021										
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429		43	0.12	10/20/2021	49.222000	1.071000	3:34:15 PM	1.072400			1.070000	1.075000	1.070000	1.071000
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438		50	0.14	10/27/2021	96.749000	1.075000	3:52:42 PM	1.076100			1.075000	1.077500	1.075000	1.075000
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		57	0.16	11/3/2021	76.405000	1.055000	11:37:13 AM	1.080800			1.100000	1.100000	1.055000	1.055000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		64	0.18	11/10/2021	78.647000	1.075000	2:29:32 PM	1.069200			1.070000	1.075000	1.063000	1.075000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		71	0.19	11/17/2021										
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	78	0.21	11/24/2021	18.054000	1.250000	3:37:04 PM	1.299900			1.300000	1.300000	1.250000	1.250000
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		78	0.21	11/24/2021	83.000000	1.071000	2:04:59 PM	1.071500			1.072000	1.072000	1.065000	1.071000
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		85	0.23	12/1/2021	484.271000	1.075000	3:31:17 PM	1.075000			1.075000	1.075000	1.075000	1.075000
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		91	0.25	12/7/2021	536.090700	1.070000	3:51:43 PM	1.075800			1.070000	1.100000	1.065000	1.070000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		99	0.27	12/15/2021										
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		106	0.29	12/22/2021	23.555000	1.075000	2:20:30 PM	1.107200			1.110000	1.110000	1.075000	1.075000
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		113	0.31	12/29/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		120	0.33	1/5/2022	6.500000	1.150000	2:33:43 PM	1.209800			1.247500	1.247500	1.100000	1.150000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		127	0.35	1/12/2022	5.500000	1.250000	11:47:24 AM	1.263600			1.300000	1.300000	1.250000	1.250000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	134	0.37	1/19/2022										
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		134	0.37	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	141	0.39	1/26/2022										
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		141	0.39	1/26/2022	112.814000	1.360000	3:39:53 PM	1.315000			1.300000	1.360000	1.300000	1.360000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		148	0.41	2/2/2022	57.113000	1.360000	3:17:04 PM	1.389500			1.390000	1.390000	1.360000	1.360000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		155	0.42	2/9/2022	113.755000	1.390000	2:18:35 PM	1.390600			1.395000	1.395000	1.390000	1.390000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		162	0.44	2/16/2022	2.290000	1.380000	2:58:53 PM	1.396800			1.410000	1.410000	1.380000	1.380000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		169	0.46	2/23/2022	696.222000	1.395000	3:27:58 PM	1.398500			1.402000	1.402000	1.390000	1.395000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		176	0.48	3/2/2022	499.561500	1.390000	2:56:34 PM	1.401200			1.405000	1.405000	1.390000	1.390000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		183	0.50	3/9/2022	1,380.926300	1.392500	3:52:21 PM	1.395600			1.405000	1.405000	1.390000	1.392500
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	188	0.52	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		190	0.52	3/16/2022										
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		197	0.54	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		204	0.56	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		211	0.58	4/6/2022	1.000000	1.410000	10:24:40 AM	1.410000			1.410000	1.410000	1.410000	1.410000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		218	0.60	4/13/2022	15.420000	1.475000	2:31:21 PM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		225	0.62	4/20/2022	350.000000	1.475000	11:51:33 AM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		232	0.64	4/27/2022	17.342000	1.490000	2:31:36 PM	1.488400			1.435000	1.490000	1.435000	1.490000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		239	0.65	5/4/2022	12.000000	1.450000	2:20:33 PM	1.450000			1.450000	1.450000	1.450000	1.450000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		246	0.67	5/11/2022										
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		253	0.69	5/18/2022	1.390000	1.550000	2:31:54 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		260	0.71	5/25/2022										
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		267	0.73	6/1/2022										
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		274	0.75	6/8/2022	12.178000	1.525000	2:03:02 PM	1.525000			1.525000	1.525000	1.525000	1.525000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		281	0.77	6/15/2022										
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		288	0.79	6/22/2022	9.584000	1.570000	3:25:40 PM	1.570000			1.570000	1.570000	1.570000	1.570000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		295	0.81	6/29/2022	2.900000	1.560000	9:45:34 AM	1.560000			1.560000	1.560000	1.560000	1.560000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	300	0.82	7/4/2022	50.000000	1.600000	2:27:17 PM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		302	0.83	7/6/2022	1.500000	1.550000	3:23:43 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		309	0.85	7/13/2022	18.500000	1.585000	3:21:47 PM	1.585000			1.585000	1.585000	1.585000	1.585000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		316	0.87	7/20/2022	1.047000	1.575000	3:26:22 PM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		323	0.88	7/27/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	329	0.90	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		330	0.90	8/3/2022	102.000000	1.620000	11:45:32 AM	1.615100			1.615000	1.620000	1.615000	1.620000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		337	0.92	8/10/2022										
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		344	0.94	8/17/2022	334.657000	1.612500	3:30:48 PM	1.610200			1.610000	1.612500	1.610000	1.612500
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		351	0.96	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		358	0.98	8/31/2022	1,472.367000	1.608000	3:33:35 PM	1.608900			1.606000	1.610000	1.595000	1.608000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		365	1.00	9/7/2022	1,717.409000	1.600000	3:52:19 PM	1.606500			1.610000	1.610000	1.485000	1.600000

