

GS Board Summary
October 20, 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 10/27/21	RPTB 0 10/27/21	PIBL1220J438		7	0.02	10/27/2021										
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445		14	0.04	11/03/2021	20.446000	1.050000	3:53:13 PM	1.050700			1.080000	1.080000	1.050000	1.050000
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454		21	0.06	11/10/2021	239.498000	1.080000	2:25:01 PM	1.085500			1.080000	1.090000	1.070000	1.080000
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463		28	0.08	11/17/2021	326.300000	1.060000	11:52:54 AM	1.067300			1.070000	1.070000	1.060000	1.060000
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	35	0.10	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		35	0.10	11/24/2021	300.398900	1.067500	10:56:08 AM	1.069200			1.070000	1.070000	1.062500	1.067500
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		42	0.12	12/1/2021						1.100000				
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		48	0.13	12/7/2021	3.000000	1.070000	11:58:07 AM	1.070000			1.070000	1.070000	1.070000	1.070000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		56	0.15	12/15/2021	65.302000	1.090000	3:20:18 PM	1.075100			1.080000	1.090000	1.070000	1.090000
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		63	0.17	12/22/2021	245.591000	1.080000	3:55:45 PM	1.080400			1.082500	1.082500	1.065000	1.080000
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		70	0.19	12/29/2021	157.901000	1.070000	10:50:50 AM	1.110200			1.150000	1.150000	1.070000	1.070000
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		77	0.21	1/5/2022	507.272100	1.150000	3:11:27 PM	1.132200			1.150000	1.150000	1.115000	1.150000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		84	0.23	1/12/2022	109.792000	1.127500	3:08:37 PM	1.141100			1.125000	1.150000	1.125000	1.127500
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	91	0.25	1/19/2022										
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		91	0.25	1/19/2022	2,164.467000	1.110000	3:51:39 PM	1.140400			1.160000	1.182500	1.110000	1.110000
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	98	0.27	1/26/2022	868.000000	1.475000	3:08:29 PM	1.452200			1.525000	1.525000	1.405000	1.475000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		98	0.27	1/26/2022	106.395000	1.150000	2:32:21 PM	1.141400			1.125000	1.155000	1.125000	1.150000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		105	0.29	2/2/2022	35.091700	1.230000	11:50:28 AM	1.254200			1.255000	1.255000	1.230000	1.230000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		112	0.31	2/9/2022	5.791000	1.250000	9:46:03 AM	1.250000			1.250000	1.250000	1.250000	1.250000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		119	0.33	2/16/2022	336.076000	1.280000	2:34:45 PM	1.397800		1.300000	1.400000	1.400000	1.280000	1.280000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		126	0.35	2/23/2022										
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		133	0.36	3/2/2022	173.861000	1.355000	3:12:25 PM	1.355400			1.355000	1.360000	1.355000	1.355000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		140	0.38	3/9/2022	102.500000	1.430000	10:22:07 AM	1.428700			1.375000	1.430000	1.375000	1.430000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	145	0.40	3/14/2022	1.500000	1.500000	10:48:38 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		147	0.40	3/16/2022	323.649000	1.395000	2:45:30 PM	1.421000			1.380000	1.430000	1.380000	1.395000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		154	0.42	3/23/2022	206.961000	1.385000	11:10:36 AM	1.430200			1.430000	1.432500	1.385000	1.385000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		161	0.44	3/30/2022	14.500000	1.400000	11:51:48 AM	1.398400			1.385000	1.400000	1.385000	1.400000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		168	0.46	4/6/2022	173.968000	1.375000	2:27:26 PM	1.399700			1.395500	1.405000	1.375000	1.375000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		175	0.48	4/13/2022	138.907000	1.392000	3:37:53 PM	1.393400			1.392500	1.400000	1.385000	1.392000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		182	0.50	4/20/2022	1,416.735000	1.390000	3:52:12 PM	1.410800			1.405000	1.425000	1.390000	1.390000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		189	0.52	4/27/2022	502.500000	1.460000	11:41:15 AM	1.462400			1.450000	1.465000	1.450000	1.460000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		196	0.54	5/4/2022	54.200000	1.435000	11:54:56 AM	1.554900			1.565000	1.565000	1.435000	1.435000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		203	0.56	5/11/2022	25.908000	1.450000	3:25:37 PM	1.520000			1.530000	1.530000	1.450000	1.450000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		210	0.58	5/18/2022	276.738000	1.500000	3:50:03 PM	1.501700			1.500000	1.525000	1.500000	1.500000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		217	0.59	5/25/2022	16.263000	1.500000	11:48:09 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		224	0.61	6/1/2022										
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		231	0.63	6/8/2022	36.245000	1.525000	2:54:56 PM	1.526900			1.525000	1.530000	1.525000	1.525000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		238	0.65	6/15/2022	9.855000	1.535000	2:29:36 PM	1.535000			1.535000	1.535000	1.535000	1.535000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		245	0.67	6/22/2022										
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		252	0.69	6/29/2022	261.084000	1.555000	11:41:23 AM	1.555000			1.550000	1.555000	1.550000	1.555000
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	257	0.70	7/4/2022	33.500000	1.575000	3:01:59 PM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		259	0.71	7/6/2022	1.000000	1.500000	11:22:40 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		266	0.73	7/13/2022	161.600000	1.557500	11:01:14 AM	1.557500		1.600000	1.557500	1.557500	1.557500	1.557500
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		273	0.75	7/20/2022	0.500000	1.550000	2:09:32 PM	1.550000		1.600000	1.550000	1.550000	1.550000	1.550000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		280	0.77	7/27/2022	30.000000	1.565000	11:58:41 AM	1.570000			1.575000	1.575000	1.565000	1.565000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	286	0.78	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		287	0.79	8/3/2022										
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		294	0.81	8/10/2022	65.000000	1.585000	10:50:29 AM	1.585000		1.580000	1.585000	1.585000	1.585000	1.585000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		301	0.82	8/17/2022	21.000000	1.575000	3:10:45 PM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		308	0.84	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		315	0.86	8/31/2022	6.275000	1.580000	2:47:27 PM	1.580000		1.580000	1.580000	1.580000	1.580000	1.580000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		322	0.88	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	328	0.90	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		329	0.90	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		336	0.92	9/21/2022	2.000000	1.580000	2:24:03 PM	1.585000		1.580000	1.590000	1.590000	1.580000	1.580000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		343	0.94	9/28/2022	15.150000	1.595000	11:53:12 AM	1.595000		1.587000	1.595000	1.595000	1.595000	1.595000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		350	0.96	10/5/2022	9.000000	1.590000	10:54:02 AM	1.590000			1.590000	1.590000	1.590000	1.590000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		357	0.98	10/12/2022	1,059.051000	1.602000	3:56:48 PM	1.601800			1.592000	1.602000	1.592000	1.602000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	362	0.99	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		364	1.00	10/19/2022	442.408000	1.601000	3:52:47 PM	1.604800			1.600000	1.625000	1.590000	1.601000

