

GS Board Summary
November 16, 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 11/17/21	RPTB 0 11/17/21	PIBL1220K463		1	0.00	11/17/2021										
RPG 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	8	0.02	11/24/2021										
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472		8	0.02	11/24/2021										
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480		15	0.04	12/1/2021										
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499		21	0.06	12/7/2021	123.000000	1.100000	11:21:15 AM	1.060200		1.070000	1.060000	1.100000	1.060000	1.100000
RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505		29	0.08	12/15/2021										
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		36	0.10	12/22/2021										
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		43	0.12	12/29/2021	333.764000	1.065000	2:42:54 PM	1.066600			1.065000	1.068500	1.065000	1.065000
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		50	0.14	1/5/2022	25.500000	1.125000	3:18:01 PM	1.125000			1.125000	1.125000	1.125000	1.125000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		57	0.16	1/12/2022	21.800000	1.075000	2:19:20 PM	1.110800			1.090000	1.150000	1.075000	1.075000
RPG 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	64	0.18	1/19/2022	3.250000	1.650000	3:55:41 PM	1.414600			1.395000	1.650000	1.395000	1.650000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		64	0.18	1/19/2022	143.516000	1.100000	3:03:10 PM	1.105700			1.100000	1.110000	1.100000	1.100000
RPG 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	71	0.19	1/26/2022	1,067.000000	1.480000	2:52:55 PM	1.485600			1.470000	1.500000	1.470000	1.480000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		71	0.19	1/26/2022	51.760000	1.135000	2:43:58 PM	1.133800		1.135000	1.130000	1.135000	1.130000	1.135000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		78	0.21	2/2/2022	183.893000	1.100000	2:45:39 PM	1.152400			1.141000	1.160000	1.100000	1.100000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		85	0.23	2/9/2022	476.527000	1.140000	3:18:58 PM	1.142600			1.140000	1.145000	1.140000	1.140000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		92	0.25	2/16/2022	300.087000	1.165000	3:33:28 PM	1.161800			1.150000	1.200000	1.140000	1.165000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		99	0.27	2/23/2022	10.453000	1.165000	3:52:05 PM	1.165000			1.165000	1.165000	1.165000	1.165000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		106	0.29	3/2/2022										
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		113	0.31	3/9/2022	40.964000	1.300000	3:02:23 PM	1.299800			1.300000	1.300000	1.290000	1.300000
RPG 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	118	0.32	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		120	0.33	3/16/2022	0.500000	1.290000	3:51:15 PM	1.290000			1.290000	1.290000	1.290000	1.290000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		127	0.35	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		134	0.37	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		141	0.39	4/6/2022	0.400000	1.375000	11:37:45 AM	1.375000			1.375000	1.375000	1.375000	1.375000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		148	0.41	4/13/2022	3.112300	1.350000	11:21:26 AM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		155	0.42	4/20/2022	10.523000	1.405000	2:15:10 PM	1.405000			1.405000	1.405000	1.405000	1.405000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		162	0.44	4/27/2022	15.030000	1.405000	3:51:53 PM	1.405000			1.405000	1.405000	1.405000	1.405000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		169	0.46	5/4/2022	47.010000	1.410000	3:04:54 PM	1.409800			1.410000	1.410000	1.405000	1.410000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		176	0.48	5/11/2022	25.050000	1.420000	3:18:53 PM	1.418600			1.410000	1.420000	1.410000	1.420000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		183	0.50	5/18/2022	765.233000	1.425000	3:50:52 PM	1.426400			1.413000	1.430000	1.410000	1.425000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		190	0.52	5/25/2022	12.061000	1.425000	2:42:54 PM	1.420800			1.420000	1.425000	1.420000	1.425000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		197	0.54	6/1/2022										
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		204	0.56	6/8/2022										
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		211	0.58	6/15/2022	1.000000	1.575000	3:01:20 PM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		218	0.60	6/22/2022										
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		225	0.62	6/29/2022	24.200000	1.545000	11:33:59 AM	1.545000			1.545000	1.545000	1.545000	1.545000
RPG 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	230	0.63	7/4/2022	46.600000	1.700000	3:36:59 PM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		232	0.64	7/6/2022										
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		239	0.65	7/13/2022	1.511000	1.565000	11:00:28 AM	1.565000		1.565000	1.565000	1.565000	1.565000	1.565000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		246	0.67	7/20/2022	76.810000	1.500000	3:39:50 PM	1.516900		1.500000	1.500000	1.565000	1.500000	1.500000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		253	0.69	7/27/2022	20.000000	1.530000	11:29:48 AM	1.530000			1.530000	1.530000	1.530000	1.530000
RPG 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	259	0.71	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		260	0.71	8/3/2022										
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		267	0.73	8/10/2022						1.575000				
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		274	0.75	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		281	0.77	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		288	0.79	8/31/2022						1.575000				
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		295	0.81	9/7/2022										
RPG 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	301	0.82	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		302	0.83	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		309	0.85	9/21/2022						1.590000				
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		316	0.87	9/28/2022						1.595000				
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		323	0.88	10/5/2022										
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		330	0.90	10/12/2022	7.704000	1.595000	11:00:39 AM	1.575500			1.575000	1.595000	1.575000	1.595000
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	335	0.92	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		337	0.92	10/19/2022	1.070000	1.640000	2:37:52 PM	1.631600			1.595000	1.640000	1.595000	1.640000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		344	0.94	10/26/2022										
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		351	0.96	11/2/2022										
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		358	0.98	11/9/2022	127.736200	1.611000	3:35:21 PM	1.617300			1.610000	1.640000	1.605000	1.611000

