

GS Board Summary  
December 13, 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 12/15/21	RPTB 0 12/15/21	PIBL1220L505		2	0.01	12/15/2021										
RPTB 0 12/22/21	RPTB 0 12/22/21	PIBL0621F021		9	0.03	12/22/2021	0.250000	1.100000	2:32:58 PM	1.100000			1.100000	1.100000	1.100000	1.100000
RPTB 0 12/29/21	RPTB 0 12/29/21	PIBL0621F030		16	0.04	12/29/2021										
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015		23	0.06	1/5/2022	0.030000	1.095000	2:28:58 PM	1.095000			1.095000	1.095000	1.095000	1.095000
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024		30	0.08	1/12/2022	0.100000	1.030000	3:28:00 PM	1.030000			1.030000	1.030000	1.030000	1.030000
RPGB 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	37	0.10	1/19/2022	200.601300	1.550000	11:12:45 AM	1.500100			1.500000	1.550000	1.500000	1.550000
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		37	0.10	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	44	0.12	1/26/2022	39.473000	1.550000	3:32:01 PM	1.472900			1.500000	1.550000	1.450000	1.550000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		44	0.12	1/26/2022	216.497000	1.035000	3:27:47 PM	1.042800			1.035000	1.125000	1.035000	1.035000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		51	0.14	2/2/2022	65.500000	1.105000	3:08:47 PM	1.091500			1.080000	1.105000	1.080000	1.105000
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		58	0.16	2/9/2022	106.988000	1.100000	3:57:37 PM	1.097900			1.090500	1.175000	1.090000	1.100000
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		65	0.18	2/16/2022	40.805000	1.095000	2:53:43 PM	1.101900			1.100000	1.120000	1.095000	1.095000
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		72	0.20	2/23/2022	5.750000	1.125000	11:20:53 AM	1.152800			1.175000	1.175000	1.125000	1.125000
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		79	0.22	3/2/2022	56.400000	1.130000	3:15:29 PM	1.130200			1.130000	1.200000	1.100000	1.130000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		86	0.24	3/9/2022	66.001000	1.095000	3:37:41 PM	1.121200			1.130000	1.130000	1.095000	1.095000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	91	0.25	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		93	0.26	3/16/2022	113.849000	1.125000	3:18:01 PM	1.130500			1.155000	1.175000	1.110000	1.125000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		100	0.27	3/23/2022	0.250000	1.175000	3:42:31 PM	1.175000			1.175000	1.175000	1.175000	1.175000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		107	0.29	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		114	0.31	4/6/2022										
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		121	0.33	4/13/2022										
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		128	0.35	4/20/2022	27.728000	1.200000	11:45:01 AM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		135	0.37	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		142	0.39	5/4/2022	426.625000	1.365000	3:12:46 PM	1.368800			1.420000	1.420000	1.360000	1.365000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		149	0.41	5/11/2022	461.882000	1.352500	3:33:24 PM	1.355100			1.375000	1.385000	1.352500	1.352500
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		156	0.43	5/18/2022	1,784.036000	1.360000	3:08:11 PM	1.363000			1.385000	1.385000	1.360000	1.360000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		163	0.45	5/25/2022	1,522.337600	1.360000	3:09:33 PM	1.358800			1.390000	1.400000	1.350000	1.360000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		170	0.47	6/1/2022	142.710000	1.360000	3:15:57 PM	1.360000			1.360000	1.360000	1.360000	1.360000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		177	0.49	6/8/2022	257.953000	1.435000	3:38:32 PM	1.384300			1.430000	1.435000	1.370000	1.435000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		184	0.50	6/15/2022	1,197.812000	1.375000	3:27:02 PM	1.399900			1.430000	1.430000	1.375000	1.375000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		191	0.52	6/22/2022										
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		198	0.54	6/29/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	203	0.56	7/4/2022	16.500000	1.700000	3:33:31 PM	1.685500			1.685000	1.700000	1.685000	1.700000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		205	0.56	7/6/2022	147.125000	1.475000	3:23:15 PM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		212	0.58	7/13/2022										
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		219	0.60	7/20/2022	1.650000	1.470000	3:42:32 PM	1.482100			1.500000	1.500000	1.470000	1.470000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		226	0.62	7/27/2022	10.000000	1.550000	10:49:39 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	232	0.64	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		233	0.64	8/3/2022	5.273000	1.500000	2:57:15 PM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		240	0.66	8/10/2022	22.130000	1.500000	11:26:04 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		247	0.68	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		254	0.70	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		261	0.72	8/31/2022										
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		268	0.73	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	274	0.75	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		275	0.75	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		282	0.77	9/21/2022										
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		289	0.79	9/28/2022						1.525000				
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		296	0.81	10/5/2022	20.000000	1.575000	11:26:17 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		303	0.83	10/12/2022	0.660000	1.550000	2:59:55 PM	1.550800			1.575000	1.575000	1.550000	1.550000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	308	0.84	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		310	0.85	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		317	0.87	10/26/2022	584.287000	1.600000	2:48:12 PM	1.602200			1.615000	1.615000	1.600000	1.600000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		324	0.89	11/2/2022										
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		331	0.91	11/9/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		338	0.93	11/16/2022	1.250000	1.618000	11:26:08 AM	1.618000		1.600000	1.618000	1.618000	1.618000	1.618000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		345	0.95	11/23/2022	100.000000	1.615000	11:47:13 AM	1.617500			1.620000	1.620000	1.615000	1.615000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		351	0.96	11/29/2022	4.500000	1.620000	3:35:16 PM	1.620000			1.620000	1.620000	1.620000	1.620000
RPGB 4 5/8 12/04/22	RTB 05-11	PHID0522L114	4.6250	356	0.98	12/4/2022	156.100000	2.200000	3:33:42 PM	2.027400			2.200000	2.200000	2.000000	2.200000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	358	0.98	12/6/2022	55.000000	2.180000	10:31:00 AM	2.186400			2.250000	2.250000	2.180000	2.180000

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RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497			359	0.98	12/7/2022	1,689.312900	1.630000	3:07:35 PM	1.631000		1.630000	1.635000	1.630000	1.630000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	425	1.16	2/11/2023	4.300000	2.250000	3:08:28 PM	2.179700			2.225000	2.250000	2.175000	2.250000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	434	1.19	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	450	1.23	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	494	1.35	4/21/2023	131.066000	2.385000	3:57:20 PM	2.405800			2.355000	2.475000	2.350000	2.385000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	532	1.46	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	610	1.67	8/15/2023	11.500000	2.850000	11:44:06 AM	2.858700			2.850000	2.950000	2.850000	2.850000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	636	1.74	9/10/2023	20.000000	2.700000	11:25:15 AM	2.700000			2.700000	2.700000	2.700000	2.700000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	679	1.86	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	817	2.24	3/9/2024	126.700000	2.675000	3:02:26 PM	2.684000			2.765000	2.770000	2.675000	2.675000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	820	2.25	3/12/2024	353.200000	2.700000	2:47:49 PM	2.705400			2.775000	2.775000	2.675000	2.700000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	859	2.35	4/20/2024	0.625000	2.850000	2:38:25 PM	2.850000			2.850000	2.850000	2.850000	2.850000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	903	2.47	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	966	2.65	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	981	2.69	8/20/2024						3.200000				
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,039	2.85	10/17/2024	0.500000	2.900000	11:36:51 AM	2.900000			2.900000	2.900000	2.900000	2.900000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,064	2.91	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,216	3.33	4/12/2025	1.585000	3.400000	11:36:32 AM	3.467700			3.565000	3.565000	3.400000	3.400000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,218	3.34	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,338	3.66	8/12/2025	33.425000	3.560000	3:42:18 PM	3.531000			3.560000	3.560000	3.500000	3.560000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,366	3.74	9/9/2025	8.190000	3.640000	2:48:43 PM	3.628000			3.650000	3.650000	3.590000	3.640000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,407	3.85	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,447	3.96	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,498	4.10	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,524	4.17	2/14/2026	150.000000	3.800000	11:06:04 AM	3.833300			3.850000	3.850000	3.800000	3.800000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,577	4.32	4/8/2026	1,173.195000	3.735000	3:49:01 PM	3.803200			3.875000	3.875000	3.735000	3.735000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,742	4.77	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,772	4.85	10/20/2026	0.600000	4.180000	11:18:10 AM	4.180000			4.180000	4.180000	4.180000	4.180000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,820	4.98	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,904	5.21	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,968	5.39	5/4/2027	108.400000	4.175000	2:19:05 PM	4.176800			4.200000	4.200000	4.175000	4.175000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,997	5.47	6/2/2027	5,394.470000	4.225000	3:40:58 PM	4.233300			4.275000	4.275000	4.190000	4.225000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,093	5.73	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,291	6.27	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,322	6.36	4/22/2028	1,618.810000	4.272500	3:57:27 PM	4.252800			4.275000	4.275000	4.240000	4.272500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,434	6.66	8/12/2028	2.360000	4.250000	3:32:03 PM	4.293200			4.325000	4.325000	4.250000	4.250000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,548	6.98	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,585	7.08	1/10/2029	200.000000	4.500000	11:00:42 AM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,087	8.45	5/27/2030	1.300000	4.775000	2:17:45 PM	4.775000			4.775000	4.775000	4.775000	4.775000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,130	8.57	7/9/2030	74.500000	4.700000	3:43:45 PM	4.733900			4.850000	4.850000	4.700000	4.700000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,149	8.62	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,331	9.12	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,505	9.60	7/19/2031	20.000000	4.855000	10:54:31 AM	4.855000			4.855000	4.855000	4.855000	4.855000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,508	9.60	7/22/2031	404.000000	4.750000	3:48:47 PM	4.754400			4.750000	4.785000	4.750000	4.750000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,583	9.81	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,703	10.14	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,731	10.22	3/1/2032	0.500000	5.000000	10:27:46 AM	5.000000			5.000000	5.000000	5.000000	5.000000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,941	10.79	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,004	10.96	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,116	11.27	3/21/2033						5.000000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,710	12.90	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,039	13.80	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,116	14.01	12/16/2035	1.000000	5.080000	10:23:22 AM	5.080000			5.080000	5.080000	5.080000	5.080000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,404	14.80	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,635	15.43	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,725	15.67	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,794	15.86	10/24/2037	23.200000	5.045000	2:26:14 PM	4.918100			5.000000	5.045000	4.900000	5.045000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,915	16.19	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,251	17.11	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,845	18.74	9/9/2040	80.000000	5.000000	3:25:20 PM	4.993400			5.000000	5.000000	4.985000	5.000000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,154	19.59	7/15/2041	5.000000	5.050000	2:47:11 PM	5.050000			5.050000	5.050000	5.050000	5.050000