

GS Board Summary
January 14, 2022

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 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	5	0.01	1/19/2022										
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		5	0.01	1/19/2022										
RPGB 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	12	0.03	1/26/2022	92.360000	0.900000	2:21:11 PM	0.914300			0.925000	1.025000	0.900000	0.900000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		12	0.03	1/26/2022										
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		19	0.05	2/2/2022										
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		26	0.07	2/9/2022										
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		33	0.09	2/16/2022										
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		40	0.11	2/23/2022										
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		47	0.13	3/2/2022	5.501000	0.800000	11:35:17 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		54	0.15	3/9/2022	20.000000	0.825000	9:37:19 AM	0.825000			0.825000	0.825000	0.825000	0.825000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	59	0.16	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		61	0.17	3/16/2022	10.500000	0.825000	9:48:02 AM	0.825000			0.825000	0.825000	0.825000	0.825000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		68	0.19	3/23/2022	0.010000	0.875000	2:38:07 PM	0.875000			0.875000	0.875000	0.875000	0.875000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		75	0.21	3/30/2022	5.000000	0.935000	2:12:39 PM	0.935000			0.935000	0.935000	0.935000	0.935000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		82	0.23	4/6/2022	301.450000	0.900000	3:22:30 PM	0.900100			0.915000	0.915000	0.900000	0.900000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		89	0.24	4/13/2022	51.702000	0.875000	3:02:26 PM	0.874900			0.865000	0.900000	0.865000	0.875000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		96	0.26	4/20/2022										
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		103	0.28	4/27/2022										
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		110	0.30	5/4/2022	161.002000	0.900000	3:35:38 PM	0.924700			0.925000	0.925000	0.900000	0.900000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		117	0.32	5/11/2022	20.542000	0.950000	2:01:34 PM	0.950000			0.950000	0.950000	0.950000	0.950000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		124	0.34	5/18/2022	65.046000	0.925000	3:52:09 PM	0.940400			0.975000	0.975000	0.925000	0.925000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		131	0.36	5/25/2022	79.260000	0.935000	2:02:08 PM	0.935000			0.935000	0.935000	0.935000	0.935000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		138	0.38	6/1/2022										
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		145	0.40	6/8/2022										
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		152	0.42	6/15/2022										
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		159	0.44	6/22/2022	30.220000	1.080000	3:56:02 PM	1.080000			1.080000	1.080000	1.080000	1.080000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		166	0.45	6/29/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	171	0.47	7/4/2022	4.000000	1.050000	2:31:14 PM	1.025000			1.000000	1.050000	1.000000	1.050000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		173	0.47	7/6/2022	1.403000	1.100000	11:41:44 AM	1.087200			1.080000	1.100000	1.080000	1.100000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		180	0.49	7/13/2022	1,836.430000	1.100000	3:20:46 PM	1.100000			1.100000	1.105000	1.090000	1.100000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		187	0.51	7/20/2022										
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		194	0.53	7/27/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	200	0.55	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		201	0.55	8/3/2022										
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		208	0.57	8/10/2022										
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		215	0.59	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		222	0.61	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		229	0.63	8/31/2022										
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		236	0.65	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	242	0.66	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		243	0.67	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		250	0.68	9/21/2022										
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		257	0.70	9/28/2022	177.000000	1.200000	3:35:17 PM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		264	0.72	10/5/2022										
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		271	0.74	10/12/2022	63.780000	1.325000	3:02:50 PM	1.324500			1.325000	1.325000	1.275000	1.325000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	276	0.76	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		278	0.76	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		285	0.78	10/26/2022	35.000000	1.350000	3:07:58 PM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		292	0.80	11/2/2022	5.000000	1.420000	11:25:12 AM	1.402000			1.375000	1.420000	1.375000	1.420000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		299	0.82	11/9/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		306	0.84	11/16/2022										
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		313	0.86	11/23/2022	5.000000	1.425000	2:05:10 PM	1.425000			1.425000	1.425000	1.425000	1.425000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		319	0.87	11/29/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	324	0.89	12/4/2022	1.000000	1.575000	9:45:34 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	326	0.89	12/6/2022										
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		327	0.90	12/7/2022										
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		334	0.91	12/14/2022	5.000000	1.425000	2:04:27 PM	1.425000			1.425000	1.425000	1.425000	1.425000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		355	0.97	1/4/2023	1,007.376000	1.450000	2:06:32 PM	1.437600			1.450000	1.450000	1.425000	1.450000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		362	0.99	1/11/2023	1,585.189000	1.435000	2:44:12 PM	1.435500			1.450000	1.450000	1.425000	1.435000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	393	1.08	2/11/2023	501.030000	1.680000	3:33:36 PM	1.680000			1.685000	1.685000	1.680000	1.680000

