

GS Board Summary
January 17, 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
RPG6 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	2	0.01	1/19/2022										
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033		2	0.01	1/19/2022	50.000000	1.000000	9:59:19 AM	1.000000			1.000000	1.000000	1.000000	1.000000
RPG6 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	9	0.03	1/26/2022	1.970000	0.900000	2:18:16 PM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042		9	0.03	1/26/2022	101.022000	0.850000	2:20:27 PM	0.850000			0.850000	0.850000	0.850000	0.850000
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		16	0.04	2/2/2022										
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		23	0.06	2/9/2022										
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		30	0.08	2/16/2022										
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		37	0.10	2/23/2022										
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		44	0.12	3/2/2022										
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		51	0.14	3/9/2022										
RPG6 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	56	0.15	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		58	0.16	3/16/2022	2.000000	0.825000	11:55:06 AM	0.825000			0.825000	0.825000	0.825000	0.825000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		65	0.18	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		72	0.20	3/30/2022	6.020000	0.835000	10:00:50 AM	0.865100			0.895000	0.895000	0.835000	0.835000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		79	0.22	4/6/2022	118.010000	0.875000	11:51:40 AM	0.854000			0.850000	0.900000	0.850000	0.875000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		86	0.24	4/13/2022	69.414000	0.925000	2:48:17 PM	0.883200			0.900000	0.925000	0.835000	0.925000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		93	0.26	4/20/2022	1,795.176000	0.850000	3:40:33 PM	0.851700			0.875000	0.900000	0.835000	0.850000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		100	0.27	4/27/2022	25.000000	0.900000	2:31:21 PM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		107	0.29	5/4/2022	25.100000	0.925000	2:27:29 PM	0.924000			0.925000	0.925000	0.900000	0.925000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		114	0.31	5/11/2022	5.000000	0.900000	2:51:41 PM	0.900000			0.900000	0.900000	0.900000	0.900000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		121	0.33	5/18/2022	38.850000	0.915000	3:54:22 PM	0.915000			0.915000	0.915000	0.915000	0.915000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		128	0.35	5/25/2022	12.500000	0.925000	2:52:01 PM	0.945000			0.950000	0.950000	0.925000	0.925000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		135	0.37	6/1/2022	5.000000	0.950000	3:22:58 PM	0.950000			0.950000	0.950000	0.950000	0.950000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		142	0.39	6/8/2022	14.000000	1.050000	11:34:38 AM	1.050000			1.050000	1.050000	1.050000	1.050000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		149	0.41	6/15/2022	0.505000	1.020000	10:30:07 AM	1.020000			1.020000	1.020000	1.020000	1.020000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		156	0.43	6/22/2022										
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		163	0.45	6/29/2022										
RPG6 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	168	0.46	7/4/2022	45.000000	1.200000	3:18:21 PM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		170	0.47	7/6/2022	125.330000	1.081500	3:31:16 PM	1.087500			1.090000	1.090000	1.081500	1.081500
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		177	0.49	7/13/2022	355.233500	1.085000	2:55:13 PM	1.100100			1.110000	1.110000	1.085000	1.085000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		184	0.50	7/20/2022	602.175800	1.085000	3:56:10 PM	1.090000			1.095000	1.095000	1.080000	1.085000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		191	0.52	7/27/2022										
RPG6 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	197	0.54	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		198	0.54	8/3/2022	2.004000	1.125000	11:41:44 AM	1.125000			1.125000	1.125000	1.125000	1.125000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		205	0.56	8/10/2022										
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		212	0.58	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		219	0.60	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		226	0.62	8/31/2022										
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		233	0.64	9/7/2022										
RPG6 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	239	0.65	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		240	0.66	9/14/2022	10.334200	1.180000	11:23:44 AM	1.180000			1.180000	1.180000	1.180000	1.180000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		247	0.68	9/21/2022										
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		254	0.70	9/28/2022	52.300000	1.200000	2:19:12 PM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		261	0.72	10/5/2022										
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		268	0.73	10/12/2022	15.000000	1.325000	11:39:36 AM	1.325000			1.325000	1.325000	1.325000	1.325000
RPG6 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	273	0.75	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		275	0.75	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		282	0.77	10/26/2022										
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		289	0.79	11/2/2022										
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		296	0.81	11/9/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		303	0.83	11/16/2022										
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		310	0.85	11/23/2022										
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		316	0.87	11/29/2022										
RPG6 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	321	0.88	12/4/2022	76.160000	1.555000	3:57:22 PM	1.540100			1.880000	1.880000	1.520000	1.555000
RPG6 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	323	0.88	12/6/2022	5.200000	1.650000	11:59:39 AM	1.650000			1.650000	1.650000	1.650000	1.650000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		324	0.89	12/7/2022	2.120000	1.400000	11:48:06 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		331	0.91	12/14/2022	10.097000	1.400000	11:43:35 AM	1.414900			1.430000	1.430000	1.400000	1.400000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		352	0.96	1/4/2023	40.000000	1.425000	2:08:27 PM	1.425000			1.425000	1.425000	1.425000	1.425000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		359	0.98	1/11/2023	88.590000	1.425000	3:26:26 PM	1.439700			1.445000	1.445000	1.425000	1.425000
RPG6 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	390	1.07	2/11/2023	603.000000	1.660000	3:29:11 PM	1.656600			1.650000	1.740000	1.615000	1.660000

