

GS Board Summary
January 31, 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
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050		2	0.01	2/2/2022										
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069		9	0.03	2/9/2022										
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078		16	0.04	2/16/2022										
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087		23	0.06	2/23/2022										
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095		30	0.08	3/2/2022	31.100000	0.750000	10:19:22 AM	0.741800			0.600000	0.750000	0.600000	0.750000
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102		37	0.10	3/9/2022	200.000000	0.600000	2:09:45 PM	0.600000			0.600000	0.600000	0.600000	0.600000
RPGB 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	42	0.12	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		44	0.12	3/16/2022	292.000000	0.600000	2:09:28 PM	0.603200			0.610000	0.610000	0.600000	0.600000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		51	0.14	3/23/2022	2.135000	0.600000	9:50:31 AM	0.600000			0.600000	0.600000	0.600000	0.600000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		58	0.16	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		65	0.18	4/6/2022										
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		72	0.20	4/13/2022	2.700000									
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		79	0.22	4/20/2022	454.185000	0.625000	3:45:01 PM	0.659300			0.625000	0.700000	0.600000	0.625000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		86	0.24	4/27/2022	889.766700	0.685000	3:28:51 PM	0.684100			0.650000	0.725000	0.625000	0.685000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		93	0.26	5/4/2022	616.593000	0.690000	3:49:37 PM	0.699800			0.700000	0.800000	0.685000	0.690000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		100	0.27	5/11/2022	87.031000	0.725000	3:42:16 PM	0.723600			0.730000	0.750000	0.700000	0.725000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		107	0.29	5/18/2022	15.100000	0.800000	10:29:44 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		114	0.31	5/25/2022	23.740000	0.750000	2:25:47 PM	0.748100			0.725000	0.825000	0.725000	0.750000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		121	0.33	6/1/2022	8.540000	0.800000	10:38:56 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		128	0.35	6/8/2022	2.550000	0.800000	10:38:44 AM	0.800000			0.800000	0.800000	0.800000	0.800000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		135	0.37	6/15/2022	25.827000	0.810000	2:15:04 PM	0.809800			0.820000	0.820000	0.800000	0.810000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		142	0.39	6/22/2022										
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		149	0.41	6/29/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	154	0.42	7/4/2022	39.000000	1.150000	2:46:19 PM	1.121200			0.900000	1.150000	0.900000	1.150000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		156	0.43	7/6/2022	124.235000	1.010000	3:56:32 PM	1.004200			1.060000	1.060000	1.000000	1.010000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		163	0.45	7/13/2022	58.500000	1.065000	2:36:07 PM	1.026200			1.061000	1.065000	1.020000	1.065000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		170	0.47	7/20/2022	71.224000	1.050000	3:41:27 PM	1.062300			1.062000	1.080000	1.035000	1.050000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		177	0.49	7/27/2022	311.274000	1.010000	3:34:54 PM	1.038800			1.065000	1.070000	1.010000	1.010000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	183	0.50	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		184	0.50	8/3/2022	25.100000	1.010000	3:19:40 PM	1.010000			1.010000	1.010000	1.010000	1.010000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		191	0.52	8/10/2022	2.200000	1.065000	3:54:40 PM	1.065000			1.065000	1.065000	1.065000	1.065000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		198	0.54	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		205	0.56	8/24/2022	2.000000	1.080000	10:58:42 AM	1.080000			1.080000	1.080000	1.080000	1.080000
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		212	0.58	8/31/2022										
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		219	0.60	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	225	0.62	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		226	0.62	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		233	0.64	9/21/2022										
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		240	0.66	9/28/2022	3.139000	1.125000	11:28:31 AM	1.125000			1.125000	1.125000	1.125000	1.125000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		247	0.68	10/5/2022										
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		254	0.70	10/12/2022	170.138000	1.225000	2:34:46 PM	1.225000			1.225000	1.225000	1.225000	1.225000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	259	0.71	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		261	0.72	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		268	0.73	10/26/2022	8.198000	1.250000	3:40:29 PM	1.250000			1.250000	1.250000	1.250000	1.250000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		275	0.75	11/2/2022	571.377000	1.350000	3:17:45 PM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		282	0.77	11/9/2022	905.310000	1.350000	3:07:42 PM	1.350100			1.350000	1.395000	1.350000	1.350000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		289	0.79	11/16/2022										
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		296	0.81	11/23/2022	10.433000	1.340000	2:21:18 PM	1.345200			1.350000	1.350000	1.340000	1.340000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		302	0.83	11/29/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	307	0.84	12/4/2022	1,613.500000	1.675000	3:24:42 PM	1.681700			1.795000	1.795000	1.655000	1.675000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	309	0.85	12/6/2022										
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		310	0.85	12/7/2022										
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		317	0.87	12/14/2022	4.624000	1.350000	3:18:45 PM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		338	0.93	1/4/2023	1.047000	1.400000	11:37:03 AM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		345	0.95	1/11/2023	57.650000	1.400000	2:07:43 PM	1.404200			1.395000	1.405000	1.375000	1.400000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		352	0.96	1/18/2023	48.576000	1.410000	3:10:04 PM	1.409300			1.410000	1.415000	1.400000	1.410000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		359	0.98	1/25/2023	287.777000	1.400000	3:44:48 PM	1.416400			1.425000	1.425000	1.400000	1.400000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	376	1.03	2/11/2023	19.500000	1.650000	11:32:28 AM	1.696200			1.800000	1.800000	1.650000	1.650000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	385	1.05	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	401	1.10	3/8/2023							1.775000			

