GS Board Summary
March 11, 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 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3	0.01	3/14/2022										
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111		5	0.01	3/16/2022	55.000000	0.920000	3:49:26 PM	0.920000			0.920000	0.920000	0.920000	0.920000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		12	0.03	3/23/2022	50.002000	0.950000	10:57:49 AM	0.950000			0.950000	0.950000	0.950000	0.950000
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		19	0.05	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		26	0.07	4/6/2022	95.624200	0.880000	2:59:44 PM	0.880000			0.880000	0.880000	0.880000	0.880000
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		33	0.09	4/13/2022	130.030000	0.950000	3:21:27 PM	0.944200			0.925000	0.950000	0.925000	0.950000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		40	0.11	4/20/2022	238.550000	1.050000	11:04:41 AM	1.063800		0.935000	1.000000	1.100000	1.000000	1.050000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		47	0.13	4/27/2022	30.000000	1.000000	3:02:18 PM	1.002500			1.025000	1.025000	1.000000	1.000000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		54	0.15	5/4/2022	158.911000	1.106000	11:54:40 AM	1.097100			1.100000	1.106000	1.060000	1.106000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		61	0.17	5/11/2022	438.055000	1.200000	2:44:12 PM	1.192300			1.106000	1.200000	1.106000	1.200000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		68	0.19	5/18/2022	240.020000	1.140000	2:47:20 PM	1.202800			1.110000	1.220000	1.105000	1.140000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		75	0.21	5/25/2022	656.974800	1.125000	3:19:39 PM	1.110400			1.050000	1.250000	1.050000	1.125000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		82	0.23	6/1/2022	20.500000	1.100000	2:34:48 PM	1.100000			1.100000	1.100000	1.100000	1.100000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		89	0.24	6/8/2022	25.002000	1.100000	11:18:06 AM	1.097200			1.100000	1.105000	1.025000	1.100000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		96	0.26	6/15/2022	10.010000	1.080000	2:16:16 PM	1.099000			1.100000	1.100000	1.080000	1.080000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		103	0.28	6/22/2022										
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		110	0.30	6/29/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	115	0.32	7/4/2022										
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		117	0.32	7/6/2022	10.000000	1.125000	9:15:31 AM	1.125000			1.125000	1.125000	1.125000	1.125000
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		124	0.34	7/13/2022	9.236000	1.100000	10:59:51 AM	1.111500			1.125000	1.125000	1.100000	1.100000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		131	0.36	7/20/2022	25.550000	1.127000	2:36:38 PM	1.160300			1.125000	1.350000	1.125000	1.127000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		138	0.38	7/27/2022										
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	144	0.39	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		145	0.40	8/3/2022	4.000000	1.150000	3:25:14 PM	1.150000			1.150000	1.150000	1.150000	1.150000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		152	0.42	8/10/2022	27.340000	1.167000	11:16:35 AM	1.167300			1.167000	1.167500	1.167000	1.167000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		159	0.44	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		166	0.45	8/24/2022	1.002000	1.300000	3:21:08 PM	1.300000			1.300000	1.300000	1.300000	1.300000
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		173	0.47	8/31/2022	11.314000	1.300000	3:40:13 PM	1.290500			1.220000	1.300000	1.215000	1.300000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		180	0.49	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	186	0.51	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		187	0.51	9/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		194	0.53	9/21/2022	1.005000	1.325000	3:09:33 PM	1.325000			1.325000	1.325000	1.325000	1.325000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		201	0.55	9/28/2022	8.024000	1.390000	3:26:20 PM	1.302300			1.250000	1.390000	1.250000	1.390000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		208	0.57	10/5/2022										
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		215	0.59	10/12/2022	1.545000	1.300000	11:40:14 AM	1.300000			1.300000	1.300000	1.300000	1.300000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	220	0.60	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		222	0.61	10/19/2022	5.000000	1.500000	11:39:24 AM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		229	0.63	10/26/2022										
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		236	0.65	11/2/2022	9.364900	1.405000	11:31:35 AM	1.400900		1.400000	1.400000	1.405000	1.400000	1.405000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		243	0.67	11/9/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		250	0.68	11/16/2022	12.000000	1.585000	2:28:18 PM	1.567500			1.550000	1.585000	1.550000	1.585000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		257	0.70	11/23/2022	10.000000	1.465000	11:31:12 AM	1.465000			1.465000	1.465000	1.465000	1.465000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		263	0.72	11/29/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	268	0.73	12/4/2022	94.674000	2.450000	3:32:29 PM	2.449900			2.400000	2.450000	2.400000	2.450000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	270	0.74	12/6/2022	0.320000	2.500000	2:53:46 PM	2.500000			2.500000	2.500000	2.500000	2.500000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		271	0.74	12/7/2022										
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		278	0.76	12/14/2022	0.500000	1.600000	10:59:33 AM	1.600000			1.600000	1.600000	1.600000	1.600000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		299	0.82	1/4/2023	2.530000	1.575000	2:36:43 PM	1.575000		1.415000	1.575000	1.575000	1.575000	1.575000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		306	0.84	1/11/2023	1.000000	1.450000	2:21:07 PM	1.450000			1.450000	1.450000	1.450000	1.450000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		313	0.86	1/18/2023										
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		320	0.88	1/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		327	0.90	2/1/2023	26.420000	1.575000	3:02:19 PM	1.575000			1.575000	1.575000	1.575000	1.575000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		334	0.91	2/8/2023	17.710000	1.575000	11:49:30 AM	1.575000			1.575000	1.575000	1.575000	1.575000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	337	0.92	2/11/2023	6.002000	2.350000	3:14:25 PM	2.464200			2.535000	2.535000	2.350000	2.350000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		341	0.93	2/15/2023										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	346	0.95	2/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		348	0.95	2/22/2023	66.592000	1.590000	3:45:22 PM	1.558500			1.580000	1.625000	1.500000	1.590000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	362	0.99	3/8/2023	185.050000									
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	406	1.11	4/21/2023	250.000000	2.625000	3:40:19 PM	2.640000			2.650000	2.650000	2.625000	2.625000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	444	1.22	5/29/2023										

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	522	1.43	8/15/2023	4.590000	3.080000	2:22:06 PM	3.051600			3.300000	3.300000	3.000000	3.080000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	548	1.50	9/10/2023	715.000000	2.940000	3:40:33 PM	2.623100			2.600000	2.940000	2.500000	2.940000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	591	1.62	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	729	2.00	3/9/2024	56.410000	3.100000	3:54:32 PM	3.098300			3.250000	3.250000	3.000000	3.100000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	732	2.00	3/12/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	771	2.11	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	815	2.23	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	878	2.40	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	893	2.45	8/20/2024	43.000000	3.462500	11:29:13 AM	3.472100			3.600000	3.600000	3.462500	3.462500
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	951	2.60	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	976	2.67	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,128	3.09	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,130	3.09	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,250	3.42	8/12/2025	1,153.918000	4.140000	3:17:45 PM	4.060300			4.000000	4.140000	4.000000	4.140000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,278	3.50	9/9/2025	65.000000	4.150000	11:29:17 AM	4.150000			4.150000	4.150000	4.150000	4.150000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,319	3.61	10/20/2025	40.000000	4.150000	2:25:36 PM	4.150000			4.150000	4.150000	4.150000	4.150000
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,359	3.72	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,410	3.86	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,436	3.93	2/14/2026	150.500000	4.350000	11:42:55 AM	4.220400			4.200000	4.350000	4.200000	4.350000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,489	4.08	4/8/2026	216.000000	4.425000	11:11:14 AM	4.360300			4.350000	4.425000	4.350000	4.425000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,654	4.53	9/20/2026	0.050000	5.000000	11:27:03 AM	5.000000			5.000000	5.000000	5.000000	5.000000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,684	4.61	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,732	4.74	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,816	4.97	3/1/2027	1.000000	5.050000	11:18:31 AM	5.050000			5.050000	5.050000	5.050000	5.050000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,819	4.98	3/4/2027	2,341.050000	5.017500	3:59:08 PM	5.056200			5.000000	5.070000	5.000000	5.017500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,880	5.15	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,909	5.23	6/2/2027	30.000000	5.025000	2:53:16 PM	4.945000			4.925000	5.025000	4.925000	5.025000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,005	5.49	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,203	6.03	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,234	6.12	4/22/2028	0.500000	5.300000	11:43:34 AM	5.300000			5.300000	5.300000	5.300000	5.300000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,346	6.42	8/12/2028	0.500000	5.360000	11:44:34 AM	5.360000			5.360000	5.360000	5.360000	5.360000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,460	6.74	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,497	6.84	1/10/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,999	8.21	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,042	8.33	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,061	8.38	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,243	8.88	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,417	9.36	7/19/2031	40.000000	5.428900	10:27:28 AM	5.428900			5.428900	5.428900	5.428900	5.428900
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,420	9.36	7/22/2031	102.500000	5.450000	3:15:54 PM	5.448500			5.350000	5.550000	5.350000	5.450000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,495	9.57	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,602	9.86	1/20/2032	900.500000	5.600000	3:30:08 PM	5.588800			5.600000	5.600000	5.405000	5.600000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,615	9.90	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,643	9.97	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,853	10.55	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,916	10.72	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,028	11.03	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,622	12.65	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,951	13.56	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,028	13.77	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,316	14.55	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,547	15.19	5/18/2037	1.000000	5.480000	9:35:17 AM	5.480000			5.480000	5.480000	5.480000	5.480000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,637	15.43	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,706	15.62	10/24/2037	0.500000	5.795000	3:31:14 PM	5.795000			5.795000	5.795000	5.795000	5.795000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,827	15.95	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,163	16.87	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,757	18.50	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,066	19.35	7/15/2041										