

GS Board Summary
March 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
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120		6	0.02	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		13	0.04	3/30/2022	10.650000	0.950000	9:51:29 AM	0.950000			0.950000	0.950000	0.950000	0.950000
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		20	0.06	4/6/2022										
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		27	0.07	4/13/2022	215.000000	0.925000	11:20:41 AM	0.948300			0.950000	0.950000	0.925000	0.925000
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		34	0.09	4/20/2022	8.652000	1.050000	2:17:15 PM	1.050000			1.050000	1.050000	1.050000	1.050000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		41	0.11	4/27/2022	321.032000	1.050000	3:44:43 PM	1.113100			1.075000	1.125000	1.050000	1.050000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		48	0.13	5/4/2022	145.551400	1.150000	2:55:48 PM	1.141600			1.150000	1.160000	1.135000	1.150000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		55	0.15	5/11/2022										
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		62	0.17	5/18/2022	88.900000	1.180000	2:32:11 PM	1.259200			1.250000	1.285000	1.180000	1.180000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		69	0.19	5/25/2022	146.820000	1.150000	3:06:32 PM	1.179600			1.180000	1.185000	1.150000	1.150000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		76	0.21	6/1/2022	110.690000	1.150000	11:45:22 AM	1.131400			1.130000	1.150000	1.130000	1.150000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		83	0.23	6/8/2022	108.500000	1.175000	2:16:58 PM	1.198200		1.180000	1.200000	1.200000	1.150000	1.175000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		90	0.25	6/15/2022	180.027000	1.225000	3:37:03 PM	1.223200			1.205000	1.247500	1.200000	1.225000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		97	0.27	6/22/2022	10.000000	1.125000	11:19:39 AM	1.125000		1.200000	1.125000	1.125000	1.125000	1.125000
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		104	0.29	6/29/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	109	0.30	7/4/2022	150.500000	1.612500	3:45:57 PM	1.510500			1.550000	1.612500	1.475000	1.612500
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		111	0.30	7/6/2022										
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		118	0.32	7/13/2022	30.122000	1.325000	10:09:37 AM	1.341800			1.375000	1.375000	1.325000	1.325000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		125	0.34	7/20/2022	12.034000	1.150000	2:23:55 PM	1.150000			1.150000	1.150000	1.150000	1.150000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		132	0.36	7/27/2022	79.278000	1.250000	2:15:49 PM	1.221600			1.250000	1.250000	1.205000	1.250000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	138	0.38	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		139	0.38	8/3/2022	106.510000	1.350000	11:52:28 AM	1.306800			1.330000	1.390000	1.250000	1.350000
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		146	0.40	8/10/2022										
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		153	0.42	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		160	0.44	8/24/2022	230.000000	1.300000	11:48:47 AM	1.343500			1.350000	1.350000	1.300000	1.300000
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		167	0.46	8/31/2022										
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		174	0.48	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	180	0.49	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		181	0.50	9/14/2022	50.236000	1.420000	2:59:46 PM	1.401600			1.300000	1.420000	1.300000	1.420000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		188	0.52	9/21/2022										
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		195	0.53	9/28/2022	3.417000	1.275000	10:58:10 AM	1.275000		1.250000	1.275000	1.275000	1.275000	1.275000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		202	0.55	10/5/2022	12.000000	1.400000	2:16:39 PM	1.316700			1.300000	1.400000	1.300000	1.400000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		209	0.57	10/12/2022	4.362000	1.400000	2:30:01 PM	1.400000			1.400000	1.400000	1.400000	1.400000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	214	0.59	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		216	0.59	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		223	0.61	10/26/2022	3.300000	1.400000	2:13:59 PM	1.400000		1.375000	1.400000	1.400000	1.400000	1.400000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		230	0.63	11/2/2022	87.080000	1.410000	2:58:06 PM	1.473400			1.480000	1.480000	1.410000	1.410000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		237	0.65	11/9/2022	16.278000	1.485000	11:51:18 AM	1.485000			1.485000	1.485000	1.485000	1.485000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		244	0.67	11/16/2022	1.300000	1.415000	10:01:37 AM	1.415000			1.415000	1.415000	1.415000	1.415000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		251	0.69	11/23/2022	0.350000	1.350000	11:07:44 AM	1.350000			1.350000	1.350000	1.350000	1.350000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		257	0.70	11/29/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	262	0.72	12/4/2022	866.752000	2.600000	2:10:03 PM	2.600000		1.950000	2.650000	2.650000	2.520000	2.600000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	264	0.72	12/6/2022	1,760.000000	2.735000	9:48:50 AM	2.735000			2.735000	2.735000	2.735000	2.735000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		265	0.73	12/7/2022										
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		272	0.75	12/14/2022										
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		293	0.80	1/4/2023										
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		300	0.82	1/11/2023										
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		307	0.84	1/18/2023										
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		314	0.86	1/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		321	0.88	2/1/2023	0.500000	1.550000	10:29:16 AM	1.550000			1.550000	1.550000	1.550000	1.550000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		328	0.90	2/8/2023	4.050000	1.560000	11:13:29 AM	1.560000			1.560000	1.560000	1.560000	1.560000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	331	0.91	2/11/2023	1,885.950000	2.700000	3:52:49 PM	2.640700			2.695000	2.700000	2.500000	2.700000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		335	0.92	2/15/2023	4.040000	1.550000	2:09:10 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	340	0.93	2/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		342	0.94	2/22/2023	13.131000	1.600000	3:21:34 PM	1.581300			1.550000	1.600000	1.520000	1.600000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	356	0.98	3/8/2023	48.826000	2.650000	9:52:40 AM	2.650000			2.650000	2.650000	2.650000	2.650000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		363	0.99	3/15/2023	73.263000	1.660000	3:00:03 PM	1.653900			1.665000	1.665000	1.590000	1.660000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	400	1.10	4/21/2023	24.500000	2.550000	10:40:12 AM	2.550000			2.550000	2.550000	2.550000	2.550000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	438	1.20	5/29/2023	1.000000	3.000000	2:45:19 PM	3.000000			3.000000	3.000000	3.000000	3.000000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	516	1.41	8/15/2023	60.260000	3.200000	2:48:23 PM	3.238700			3.300000	3.400000	3.200000	3.200000

