GS Board Summary
March 22, 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		1	0.00	3/23/2022										
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139		8	0.02	3/30/2022										
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147		15	0.04	4/6/2022										
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156		22	0.06	4/13/2022										
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165		29	0.08	4/20/2022	2.752200	1.150000	11:14:42 AM	1.117700			1.075000	1.150000	1.075000	1.150000
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174		36	0.10	4/27/2022	7.470000	1.080000	3:45:21 PM	1.076700			1.080000	1.080000	1.070000	1.080000
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182		43	0.12	5/4/2022	88.680800	1.180000	2:28:25 PM	1.190800			1.150000	1.300000	1.150000	1.180000
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191		50	0.14	5/11/2022	95.981000	1.200000	3:42:03 PM	1.200000			1.200000	1.200000	1.200000	1.200000
RPTB 0 05/18/22	RPTB 0 05/18/22	PIBL1221E208		57	0.16	5/18/2022	232.190000	1.175000	2:38:55 PM	1.249300			1.200000	1.300000	1.175000	1.175000
RPTB 0 05/25/22	RPTB 0 05/25/22	PIBL1221E217		64	0.18	5/25/2022	80.315000	1.205000	2:57:50 PM	1.222100			1.210000	1.325000	1.200000	1.205000
RPTB 0 06/01/22	RPTB 0 06/01/22	PIBL1221F225		71	0.19	6/1/2022	13.427000	1.200000	3:46:57 PM	1.207500			1.210000	1.210000	1.200000	1.200000
RPTB 0 06/08/22	RPTB 0 06/08/22	PIBL1221F234		78	0.21	6/8/2022	5.509000	1.200000	2:54:39 PM	1.201400			1.215000	1.215000	1.200000	1.200000
RPTB 0 06/15/22	RPTB 0 06/15/22	PIBL1221F243		85	0.23	6/15/2022	148.080000	1.400000	2:45:44 PM	1.282700			1.210000	1.600000	1.210000	1.400000
RPTB 0 06/22/22	RPTB 0 06/22/22	PIBL1221F252		92	0.25	6/22/2022	880.770000	1.375500	3:41:18 PM	1.434600			1.450000	1.525000	1.350000	1.375500
RPTB 0 06/29/22	RPTB 0 06/29/22	PIBL1221F261		99	0.27	6/29/2022										
RPGB 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	104	0.29	7/4/2022	27.740000	1.820000	9:54:12 AM	1.820000			1.820000	1.820000	1.820000	1.820000
RPTB 0 07/06/22	RPTB 0 07/06/22	PIBL1221G279		106	0.29	7/6/2022										
RPTB 0 07/13/22	RPTB 0 07/13/22	PIBL1221G288		113	0.31	7/13/2022	34.213000	1.250000	3:46:42 PM	1.266000			1.380000	1.380000	1.250000	1.250000
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297		120	0.33	7/20/2022	5.360000	1.250000	2:19:05 PM	1.250000			1.250000	1.250000	1.250000	1.250000
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304		127	0.35	7/27/2022	7.620000	1.275000	2:31:40 PM	1.279900			1.650000	1.650000	1.275000	1.275000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	133	0.36	8/2/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312		134	0.37	8/3/2022										
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321		141	0.39	8/10/2022	69.281000	1.330000	2:29:20 PM	1.330000			1.330000	1.330000	1.330000	1.330000
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		148	0.41	8/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		155	0.42	8/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		162	0.44	8/31/2022										
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		169	0.46	9/7/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	175	0.48	9/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		176	0.48	9/14/2022	6.000000	1.475000	11:49:40 AM	1.475000			1.475000	1.475000	1.475000	1.475000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		183	0.50	9/21/2022	464.879000	1.575500	3:43:25 PM	1.577100			1.607000	1.607000	1.500000	1.575500
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		190	0.52	9/28/2022	2.019000	1.400000	2:24:16 PM	1.400000			1.400000	1.400000	1.400000	1.400000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		197	0.54	10/5/2022										
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		204	0.56	10/12/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	209	0.57	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		211	0.58	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		218	0.60	10/26/2022	15.963000	1.450000	2:31:14 PM	1.450000			1.450000	1.450000	1.450000	1.450000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		225	0.62	11/2/2022	21.500000	1.500000	2:26:02 PM	1.500000			1.500000	1.500000	1.500000	1.500000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		232	0.64	11/9/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		239	0.65	11/16/2022	15.000000	1.700000	2:01:15 PM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		246	0.67	11/23/2022	5.050000	1.700000	9:39:05 AM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		252	0.69	11/29/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	257	0.70	12/4/2022	2,253.883000	2.611000	3:53:30 PM	2.603300			2.590000	2.650000	2.575000	2.611000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	259	0.71	12/6/2022	9.000000	2.650000	11:31:28 AM	2.650000			2.650000	2.650000	2.650000	2.650000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		260	0.71	12/7/2022										
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		267	0.73	12/14/2022	1.823000	1.575000	3:15:08 PM	1.484800			1.450000	1.575000	1.450000	1.575000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		288	0.79	1/4/2023										
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		295	0.81	1/11/2023										
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		302	0.83	1/18/2023	1.212000	1.625000	11:22:25 AM	1.625000			1.625000	1.625000	1.625000	1.625000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		309	0.85	1/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		316	0.87	2/1/2023	24.200000	1.700000	3:40:31 PM	1.675700			1.560000	1.700000	1.560000	1.700000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		323	0.88	2/8/2023										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	326	0.89	2/11/2023	1,325.095000	2.586500	3:53:36 PM	2.600400			2.670000	2.680000	2.575000	2.586500
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		330	0.90	2/15/2023										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	335	0.92	2/20/2023	0.600000	2.775000	10:37:33 AM	2.775000			2.775000	2.775000	2.775000	2.775000
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		337	0.92	2/22/2023	0.220000	1.550000	2:56:36 PM	1.550000			1.550000	1.550000	1.550000	1.550000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	351	0.96	3/8/2023	152.000000	2.750000	11:30:12 AM	2.700700			2.700000	2.750000	2.700000	2.750000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		358	0.98	3/15/2023	13.000000	1.660000	3:32:23 PM	1.658800			1.660000	1.661000	1.650000	1.660000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		365	1.00	3/22/2023	20.873000	1.705000	3:04:53 PM	1.708500			1.750000	1.750000	1.700000	1.705000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	395	1.08	4/21/2023	370.400000	2.700000	2:58:27 PM	2.703200			2.600000	2.723000	2.600000	2.700000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	433	1.19	5/29/2023										

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	511	1.40	8/15/2023	22.300000	3.300000	3:28:14 PM	3.319300			3.280000	3.400000	3.280000	3.300000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	537	1.47	9/10/2023	24.000000	3.190000	11:28:28 AM	3.190000			3.190000	3.190000	3.190000	3.190000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	580	1.59	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	718	1.97	3/9/2024	28.018000	3.062500	3:31:30 PM	3.198300			3.077500	3.250000	3.062500	3.062500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	721	1.97	3/12/2024	13.700000	3.322500	3:28:04 PM	3.289800			3.250000	3.350000	3.150000	3.322500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	760	2.08	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	804	2.20	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	867	2.37	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	882	2.42	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	940	2.57	10/17/2024	2.000000	3.875000	11:30:43 AM	3.875000			3.875000	3.875000	3.875000	3.875000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	965	2.64	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,117	3.06	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,119	3.06	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,239	3.39	8/12/2025	10.105000	4.245000	2:59:10 PM	4.212100			4.120000	4.250000	4.120000	4.245000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,267	3.47	9/9/2025	2.000000	4.350000	11:31:46 AM	4.350000			4.350000	4.350000	4.350000	4.350000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,308	3.58	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,348	3.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,399	3.83	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,425	3.90	2/14/2026	100.160000	4.800000	2:31:11 PM	4.800100			4.850000	4.850000	4.800000	4.800000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,478	4.05	4/8/2026	271.850000	4.650000	3:40:30 PM	4.695700			4.790000	4.790000	4.645000	4.650000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,643	4.50	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,673	4.58	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,721	4.71	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,805	4.94	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,808	4.95	3/4/2027	1,449.912000	5.181500	3:57:10 PM	5.207000			5.150000	5.230000	5.100000	5.181500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,869	5.12	5/4/2027	1.500000	5.250000	3:49:58 PM	5.250000			5.250000	5.250000	5.250000	5.250000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,898	5.20	6/2/2027	2.050000	5.180000	3:21:32 PM	5.184100			5.350000	5.350000	5.180000	5.180000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,994	5.46	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,192	6.00	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,223	6.09	4/22/2028	16.000000	5.600000	11:47:22 AM	5.600000			5.600000	5.600000	5.600000	5.600000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,335	6.39	8/12/2028	43.000000	5.750000	3:21:31 PM	5.696500			5.650000	5.750000	5.650000	5.750000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,449	6.71	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,486	6.81	1/10/2029	6.500000	5.550000	3:51:10 PM	5.550000			5.550000	5.550000	5.550000	5.550000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,988	8.18	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,031	8.30	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,050	8.35	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,232	8.85	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,406	9.33	7/19/2031	20.000000	5.675000	2:57:04 PM	5.787500			5.900000	5.900000	5.675000	5.675000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,409	9.33	7/22/2031	156.357000	5.510000	2:50:47 PM	5.539800			5.450000	5.575000	5.450000	5.510000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,484	9.54	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,591	9.83	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,604	9.87	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,632	9.94	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,842	10.52	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,905	10.69	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,017	11.00	3/21/2033	3.000000	5.780000	10:49:23 AM	5.780000			5.780000	5.780000	5.780000	5.780000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,611	12.62	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,940	13.53	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,017	13.74	12/16/2035	3.000000	5.800000	10:41:31 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,305	14.52	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,536	15.16	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,626	15.40	8/16/2037	3.000000	5.830000	2:56:59 PM	5.830000			5.830000	5.830000	5.830000	5.830000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,695	15.59	10/24/2037	85.680000	5.830000	2:01:36 PM	5.864800			5.850000	5.900000	5.830000	5.830000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,816	15.92	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,152	16.84	1/24/2039	20.000000	5.900000	11:34:12 AM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,746	18.47	9/9/2040	20.000000	5.540000	3:22:10 PM	5.540000			5.540000	5.540000	5.540000	5.540000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,055	19.32	7/15/2041										