

GS Board Summary
June 24, 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 06/29/22 | RPTB 0 06/29/22 | PIBL1221F261 | | 5 | 0.01 | 06/29/2022 | | | | | | | | | | |
| RPGB 4 3/4 07/04/22 | FXTN 03-24 | PIBD0322G247 | 4.7500 | 10 | 0.03 | 07/04/2022 | 702.000000 | 1.900000 | 11:48:05 AM | 1.914200 | | | 1.800000 | 1.950000 | 1.800000 | 1.900000 |
| RPTB 0 07/06/22 | RPTB 0 07/06/22 | PIBL1221G279 | | 12 | 0.03 | 07/06/2022 | 4.000000 | 1.150000 | 11:36:32 AM | 1.150000 | | | 1.150000 | 1.150000 | 1.150000 | 1.150000 |
| RPTB 0 07/13/22 | RPTB 0 07/13/22 | PIBL1221G288 | | 19 | 0.05 | 07/13/2022 | 88.544000 | 1.375000 | 2:50:01 PM | 1.362900 | | | 1.250000 | 1.375000 | 1.215000 | 1.375000 |
| RPTB 0 07/20/22 | RPTB 0 07/20/22 | PIBL1221G297 | | 26 | 0.07 | 07/20/2022 | 25.800000 | 1.500000 | 3:05:29 PM | 1.500000 | | | 1.500000 | 1.500000 | 1.500000 | 1.500000 |
| RPTB 0 07/27/22 | RPTB 0 07/27/22 | PIBL1221G304 | | 33 | 0.09 | 07/27/2022 | 11.549000 | 1.375000 | 3:23:37 PM | 1.310000 | | | 1.300000 | 1.375000 | 1.300000 | 1.375000 |
| RPGB 4 7/8 08/02/22 | FXTN 10-56 | PIBD1022H562 | 4.8750 | 39 | 0.11 | 08/02/2022 | | | | | | | | | | |
| RPTB 0 08/03/22 | RPTB 0 08/03/22 | PIBL1221H312 | | 40 | 0.11 | 08/03/2022 | | | | | | | | | | |
| RPTB 0 08/10/22 | RPTB 0 08/10/22 | PIBL1221H321 | | 47 | 0.13 | 08/10/2022 | 3.000000 | 1.375000 | 10:48:23 AM | 1.375000 | | | 1.375000 | 1.375000 | 1.375000 | 1.375000 |
| RPTB 0 08/17/22 | RPTB 0 08/17/22 | PIBL1221H330 | | 54 | 0.15 | 08/17/2022 | | | | | | | | | | |
| RPTB 0 08/24/22 | RPTB 0 08/24/22 | PIBL1221H349 | | 61 | 0.17 | 08/24/2022 | 0.618000 | 1.452500 | 10:42:17 AM | 1.452500 | | | 1.452500 | 1.452500 | 1.452500 | 1.452500 |
| RPTB 0 08/31/22 | RPTB 0 08/31/22 | PIBL1221I357 | | 68 | 0.19 | 08/31/2022 | 30.130000 | 1.600000 | 2:31:07 PM | 1.610600 | | | 1.650000 | 1.650000 | 1.525000 | 1.600000 |
| RPTB 0 09/07/22 | RPTB 0 09/07/22 | PIBL1221I366 | | 75 | 0.21 | 09/07/2022 | 119.714000 | 1.680000 | 11:53:31 AM | 1.678700 | | | 1.680000 | 1.680000 | 1.675000 | 1.680000 |
| RPGB 4 3/4 09/13/22 | FXTN 10-57 | PIBD1022I570 | 4.7500 | 81 | 0.22 | 09/13/2022 | 14.800000 | 2.250000 | 11:51:34 AM | 2.250000 | | | 2.250000 | 2.250000 | 2.250000 | 2.250000 |
| RPTB 0 09/14/22 | RPTB 0 09/14/22 | PIBL1221I375 | | 82 | 0.23 | 09/14/2022 | 18.673000 | 1.685000 | 3:06:20 PM | 1.623400 | | | 1.600000 | 1.685000 | 1.600000 | 1.685000 |
| RPTB 0 09/21/22 | RPTB 0 09/21/22 | PIBL1221I384 | | 89 | 0.24 | 09/21/2022 | 48.592000 | 1.680000 | 3:03:21 PM | 1.679700 | | | 1.678500 | 1.687500 | 1.665000 | 1.680000 |
| RPTB 0 09/28/22 | RPTB 0 09/28/22 | PIBL1221I393 | | 96 | 0.26 | 09/28/2022 | 0.500000 | 1.660000 | 11:03:16 AM | 1.660000 | | | 1.660000 | 1.660000 | 1.660000 | 1.660000 |
| RPTB 0 10/05/22 | RPTB 0 10/05/22 | PIBL1221J409 | | 103 | 0.28 | 10/05/2022 | 40.134000 | 1.675000 | 2:29:50 PM | 1.675000 | | | 1.675000 | 1.675000 | 1.675000 | 1.675000 |
| RPTB 0 10/12/22 | RPTB 0 10/12/22 | PIBL1221J418 | | 110 | 0.30 | 10/12/2022 | | | | | | | | | | |
| RPGB 12 3/4 10/17/22 | FXTN 20-03 | PIBD2022J033 | 12.7500 | 115 | 0.32 | 10/17/2022 | | | | | | | | | | |
| RPTB 0 10/19/22 | RPTB 0 10/19/22 | PIBL1221J427 | | 117 | 0.32 | 10/19/2022 | | | | | | | | | | |
| RPTB 0 10/26/22 | RPTB 0 10/26/22 | PIBL1221J436 | | 124 | 0.34 | 10/26/2022 | | | | | | | | | | |
| RPTB 0 11/02/22 | RPTB 0 11/02/22 | PIBL1221K443 | | 131 | 0.36 | 11/02/2022 | 50.000000 | 1.650000 | 2:55:13 PM | 1.650000 | | | 1.650000 | 1.650000 | 1.650000 | 1.650000 |
| RPTB 0 11/09/22 | RPTB 0 11/09/22 | PIBL1221K452 | | 138 | 0.38 | 11/09/2022 | | | | | | | | | | |
| RPTB 0 11/16/22 | RPTB 0 11/16/22 | PIBL1221K461 | | 145 | 0.40 | 11/16/2022 | | | | | | | | | | |
| RPTB 0 11/23/22 | RPTB 0 11/23/22 | PIBL1221K470 | | 152 | 0.42 | 11/23/2022 | | | | | | | | | | |
| RPTB 0 11/29/22 | RPTB 0 11/29/22 | PIBL1221L488 | | 158 | 0.43 | 11/29/2022 | 4.033000 | 1.940000 | 10:24:57 AM | 1.940000 | | | 1.940000 | 1.940000 | 1.940000 | 1.940000 |
| RPGB 4 5/8 12/04/22 | RTB 05-11 | PIID0522L114 | 4.6250 | 163 | 0.45 | 12/04/2022 | 27.754000 | 2.700000 | 3:08:40 PM | 2.688100 | | | 2.650000 | 2.950000 | 2.600000 | 2.700000 |
| RPGB 4 12/06/22 | FXTN 10-58 | PIBD1022L585 | 4.0000 | 165 | 0.45 | 12/06/2022 | | | | | | | | | | |
| RPTB 0 12/07/22 | RPTB 0 12/07/22 | PIBL1221L497 | | 166 | 0.45 | 12/07/2022 | | | | | | | | | | |
| RPTB 0 12/14/22 | RPTB 0 12/14/22 | PIBL1221L503 | | 173 | 0.47 | 12/14/2022 | 20.000000 | 2.000000 | 11:28:24 AM | 2.000000 | | | 2.000000 | 2.000000 | 2.000000 | 2.000000 |
| RPTB 0 12/21/22 | RPTB 0 12/21/22 | PIBL0622F010 | | 180 | 0.49 | 12/21/2022 | 65.288000 | 2.075000 | 3:35:46 PM | 2.008900 | | | 2.005000 | 2.075000 | 2.000000 | 2.075000 |
| RPTB 0 01/04/23 | RPTB 0 01/04/23 | PIBL1222A013 | | 194 | 0.53 | 01/04/2023 | | | | | | | | | | |
| RPTB 0 01/11/23 | RPTB 0 01/11/23 | PIBL1222A022 | | 201 | 0.55 | 01/11/2023 | | | | | | | | | | |
| RPTB 0 01/18/23 | RPTB 0 01/18/23 | PIBL1222A031 | | 208 | 0.57 | 01/18/2023 | | | | | | | | | | |
| RPTB 0 01/25/23 | RPTB 0 01/25/23 | PIBL1222A040 | | 215 | 0.59 | 01/25/2023 | | | | | | | | | | |
| RPTB 0 02/01/23 | RPTB 0 02/01/23 | PIBL1222B058 | | 222 | 0.61 | 02/01/2023 | | | | | | | | | | |
| RPTB 0 02/08/23 | RPTB 0 02/08/23 | PIBL1222B067 | | 229 | 0.63 | 02/08/2023 | | | | | | | | | | |
| RPGB 4 3/8 02/11/23 | RTB 03-10 | PIID0323B101 | 4.3750 | 232 | 0.64 | 02/11/2023 | 221.220000 | 3.370000 | 3:57:38 PM | 3.290300 | | 3.200000 | 3.230000 | 3.650000 | 3.225000 | 3.370000 |
| RPTB 0 02/15/23 | RPTB 0 02/15/23 | PIBL1222B076 | | 236 | 0.65 | 02/15/2023 | 0.500000 | 2.020000 | 2:35:04 PM | 2.020000 | | | 2.020000 | 2.020000 | 2.020000 | 2.020000 |
| RPGB 13 02/20/23 | FXTN 20-04 | PIBD2023B048 | 13.0000 | 241 | 0.66 | 02/20/2023 | | | | | | | | | | |
| RPTB 0 02/22/23 | RPTB 0 02/22/23 | PIBL1222B085 | | 243 | 0.67 | 02/22/2023 | | | | | | | | | | |
| RPGB 5 1/2 03/08/23 | FXTN 05-75 | PIBD0523C752 | 5.5000 | 257 | 0.70 | 03/08/2023 | 167.600000 | 3.575000 | 2:23:50 PM | 3.501200 | | | 3.500000 | 3.575000 | 3.500000 | 3.575000 |
| RPTB 0 03/15/23 | RPTB 0 03/15/23 | PIBL1222C119 | | 264 | 0.72 | 03/15/2023 | | | | | | | | | | |
| RPTB 0 03/22/23 | RPTB 0 03/22/23 | PIBL1222C128 | | 271 | 0.74 | 03/22/2023 | | | | | | | | | | |
| RPTB 0 04/05/23 | RPTB 0 04/05/23 | PIBL1222D145 | | 285 | 0.78 | 04/05/2023 | | | | | | | | | | |
| RPTB 0 04/12/23 | RPTB 0 04/12/23 | PIBL1222D154 | | 292 | 0.80 | 04/12/2023 | | | | | | | | | | |
| RPTB 0 04/19/23 | RPTB 0 04/19/23 | PIBL1222D163 | | 299 | 0.82 | 04/19/2023 | 0.100000 | 2.075000 | 9:33:40 AM | 2.075000 | | | 2.075000 | 2.075000 | 2.075000 | 2.075000 |
| RPGB 3 1/2 04/21/23 | FXTN 07-58 | PIBD0723D588 | 3.5000 | 301 | 0.82 | 04/21/2023 | 493.580000 | 3.550000 | 3:44:43 PM | 3.684700 | | | 3.700000 | 3.700000 | 3.475000 | 3.550000 |
| RPTB 0 04/26/23 | RPTB 0 04/26/23 | PIBL1222D172 | | 306 | 0.84 | 04/26/2023 | 0.800000 | 2.210000 | 11:16:11 AM | 2.210000 | | | 2.210000 | 2.210000 | 2.210000 | 2.210000 |
| RPTB 0 05/03/23 | RPTB 0 05/03/23 | PIBL1222E180 | | 313 | 0.86 | 05/03/2023 | | | | | | | | | | |
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 339 | 0.93 | 05/29/2023 | | | | | | | | | | |
| RPTB 0 06/07/23 | RPTB 0 06/07/23 | PIBL1222F232 | | 348 | 0.95 | 06/07/2023 | | | | | | | | | | |
| RPTB 0 06/14/23 | RPTB 0 06/14/23 | PIBL1222F241 | | 355 | 0.97 | 06/14/2023 | 2.590000 | 2.350000 | 10:56:54 AM | 2.350000 | | | 2.350000 | 2.350000 | 2.350000 | 2.350000 |
| RPTB 0 06/21/23 | RPTB 0 06/21/23 | PIBL1222F250 | | 362 | 0.99 | 06/21/2023 | 20.913000 | 2.350000 | 3:38:14 PM | 2.368800 | | | 2.336000 | 2.465000 | 2.302500 | 2.350000 |
| RPGB 3 1/4 08/15/23 | RTB 10-04 | PIID1023H046 | 3.2500 | 417 | 1.14 | 08/15/2023 | 131.210000 | 3.700000 | 2:42:27 PM | 3.684500 | | | 3.752500 | 3.980000 | 3.650000 | 3.700000 |
| RPGB 2 3/8 09/10/23 | FXTN 03-25 | PIBD0323I252 | 2.3750 | 443 | 1.21 | 09/10/2023 | 83.000000 | 3.850000 | 3:53:32 PM | 3.850000 | | | 3.850000 | 3.850000 | 3.850000 | 3.850000 |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 486 | 1.33 | 10/23/2023 | | | | | | | | | | |
| RPGB 2 3/8 03/09/24 | RTB 03-11 | PIID0324C115 | 2.3750 | 624 | 1.71 | 03/09/2024 | 140.917000 | 4.150000 | 3:42:13 PM | 3.861800 | | | 3.850000 | 4.250000 | 3.850000 | 4.150000 |
| RPGB 6 1/4 03/12/24 | RTB 05-12 | PIID0524C129 | 6.2500 | 627 | 1.72 | 03/12/2024 | 29.000000 | 4.400000 | 3:33:28 PM | 4.408300 | | | 4.450000 | 4.450000 | 4.400000 | 4.400000 |

