

GS Board Summary  
July 12, 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 07/13/22	RPTB 0 07/13/22	PIBL1221G288			1	0.00	07/13/2022									
RPTB 0 07/20/22	RPTB 0 07/20/22	PIBL1221G297			8	0.02	07/20/2022									
RPTB 0 07/27/22	RPTB 0 07/27/22	PIBL1221G304			15	0.04	07/27/2022	129.192000	1.500000	2:54:17 PM	1.247800		1.200000	1.500000	1.200000	1.500000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	21	0.06	08/02/2022										
RPTB 0 08/03/22	RPTB 0 08/03/22	PIBL1221H312			22	0.06	08/03/2022									
RPTB 0 08/10/22	RPTB 0 08/10/22	PIBL1221H321			29	0.08	08/10/2022									
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330			36	0.10	08/17/2022	1.020000	1.500000	10:58:33 AM	1.500000		1.500000	1.500000	1.500000	1.500000
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349			43	0.12	08/24/2022	14.490000	1.400000	2:53:06 PM	1.421000		1.400000	1.430500	1.400000	1.400000
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357			50	0.14	08/31/2022									
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366			57	0.16	09/07/2022	13.158000	1.550000	2:10:01 PM	1.550000		1.550000	1.550000	1.550000	1.550000
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	63	0.17	09/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375			64	0.18	09/14/2022	198.017000	1.700000	3:07:13 PM	1.713300		1.750000	1.785000	1.700000	1.700000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384			71	0.19	09/21/2022	69.474000	1.650000	2:47:16 PM	1.683000		1.700000	1.720000	1.650000	1.650000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393			78	0.21	09/28/2022	31.070000	1.700000	2:16:17 PM	1.722000		1.725000	1.825000	1.700000	1.700000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409			85	0.23	10/05/2022									
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418			92	0.25	10/12/2022	1,392.542600	1.825000	3:44:51 PM	1.831900		1.825000	1.865000	1.785000	1.825000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	97	0.27	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427			99	0.27	10/19/2022									
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436			106	0.29	10/26/2022	199.146000	1.850000	3:36:33 PM	1.850000		1.850000	1.856000	1.750000	1.850000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443			113	0.31	11/02/2022									
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452			120	0.33	11/09/2022									
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461			127	0.35	11/16/2022									
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470			134	0.37	11/23/2022	2.000000	2.057500	9:59:35 AM	2.057500		2.057500	2.057500	2.057500	2.057500
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488			140	0.38	11/29/2022	29.570000	2.060000	3:42:55 PM	2.072000		2.060000	2.150000	2.040000	2.060000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	145	0.40	12/04/2022	656.010000	3.050000	3:53:12 PM	2.950700			2.900000	3.050000	2.770000	3.050000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	147	0.40	12/06/2022	109.940000	3.000000	10:58:25 AM	3.040200			3.020000	3.275000	3.000000	3.000000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497			148	0.41	12/07/2022	253.703000	2.100000	11:54:05 AM	2.199200		2.200000	2.200000	2.100000	2.100000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503			155	0.42	12/14/2022	5.000000	2.200000	3:10:48 PM	2.200000		2.200000	2.200000	2.200000	2.200000
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010			162	0.44	12/21/2022									
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029			169	0.46	12/28/2022	120.858000	2.450000	2:29:07 PM	2.463100		2.450000	2.600000	2.435000	2.450000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013			176	0.48	01/04/2023	597.583000	2.630000	3:28:17 PM	2.711600		2.651000	2.750000	2.630000	2.630000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022			183	0.50	01/11/2023	1,844.812600	2.825000	3:29:27 PM	2.802900		2.725000	2.850000	2.600000	2.825000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031			190	0.52	01/18/2023									
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040			197	0.54	01/25/2023									
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058			204	0.56	02/01/2023									
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067			211	0.58	02/08/2023									
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	214	0.59	02/11/2023	187.619000	3.500000	3:30:24 PM	3.479800			3.451000	3.550000	3.350000	3.500000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			218	0.60	02/15/2023									
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	223	0.61	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			225	0.62	02/22/2023									
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	239	0.65	03/08/2023	74.168000	3.800000	3:49:07 PM	3.790600			3.600000	3.800000	3.600000	3.800000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			246	0.67	03/15/2023									
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			253	0.69	03/22/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			267	0.73	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			274	0.75	04/12/2023									
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			281	0.77	04/19/2023									
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	283	0.78	04/21/2023	9.790000	3.610000	3:35:10 PM	3.605400			3.600000	3.610000	3.600000	3.610000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			288	0.79	04/26/2023									
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			295	0.81	05/03/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	321	0.88	05/29/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			330	0.90	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			337	0.92	06/14/2023									
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			344	0.94	06/21/2023									
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			351	0.96	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			358	0.98	07/05/2023	59.172000	2.760000	2:04:52 PM	2.755100		2.756000	2.760000	2.650000	2.760000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			365	1.00	07/12/2023	504.766000	2.881000	3:49:07 PM	2.854000		2.800000	2.950000	2.750000	2.881000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	399	1.09	08/15/2023	12.788000	4.100000	3:21:48 PM	3.873500			3.850000	4.100000	3.830000	4.100000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	425	1.16	09/10/2023	2.000000	4.100000	11:05:14 AM	4.100000			4.100000	4.100000	4.100000	4.100000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	468	1.28	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	606	1.66	03/09/2024	76.584000	4.400000	3:41:30 PM	4.213200			4.400000	4.500000	4.100000	4.400000

