GS Board Summary
August 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
RPTB 0 08/17/22	RPTB 0 08/17/22	PIBL1221H330		6	0.02	08/17/2022										
RPTB 0 08/24/22	RPTB 0 08/24/22	PIBL1221H349		13	0.04	08/24/2022										
RPTB 0 08/31/22	RPTB 0 08/31/22	PIBL1221I357		20	0.06	08/31/2022	37.000000	1.825000	10:39:10 AM	1.825000			1.825000	1.825000	1.825000	1.825000
RPTB 0 09/07/22	RPTB 0 09/07/22	PIBL1221I366		27	0.07	09/07/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	33	0.09	09/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		34	0.09	09/14/2022	80.200000	1.850000	10:39:40 AM	1.850000			1.850000	1.850000	1.850000	1.850000
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		41	0.11	09/21/2022	2.000000	1.850000	11:36:23 AM	1.850000			1.850000	1.850000	1.850000	1.850000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		48	0.13	09/28/2022	81.625000	1.600000	2:50:02 PM	1.601700			1.600000	1.625000	1.600000	1.600000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		55	0.15	10/05/2022	70.826000	1.625000	3:35:56 PM	1.625800			1.625000	1.700000	1.625000	1.625000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		62	0.17	10/12/2022	7.200000	1.725000	10:47:29 AM	1.725000			1.725000	1.725000	1.725000	1.725000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	67	0.18	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		69	0.19	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		76	0.21	10/26/2022	0.500000	1.700000	2:40:58 PM	1.700000			1.700000	1.700000	1.700000	1.700000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		83	0.23	11/02/2022	3.700000	1.800000	10:58:29 AM	1.800000			1.800000	1.800000	1.800000	1.800000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		90	0.25	11/09/2022	1,197.873000	1.825000	3:07:04 PM	1.833500			1.835000	1.850000	1.820000	1.825000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		97	0.27	11/16/2022										
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		104	0.29	11/23/2022										
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		110	0.30	11/29/2022	6.000000	2.250000	11:55:53 AM	2.250000			2.250000	2.250000	2.250000	2.250000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	115	0.32	12/04/2022	106.451000	3.319500	3:34:40 PM	3.310000			3.275000	3.500000	3.250000	3.319500
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	117	0.32	12/06/2022										
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		118	0.32	12/07/2022	1,048.653000	2.185000	2:55:58 PM	2.187500			2.175000	2.300000	2.175000	2.185000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		125	0.34	12/14/2022										
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010		132	0.36	12/21/2022	2.014000	2.500000	11:41:52 AM	2.500000			2.500000	2.500000	2.500000	2.500000
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029		139	0.38	12/28/2022										
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		146	0.40	01/04/2023										
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		153	0.42	01/11/2023	300.000000	2.900000	2:59:00 PM	2.900000			2.900000	2.900000	2.900000	2.900000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		160	0.44	01/18/2023										
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		167	0.46	01/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		174	0.48	02/01/2023	67.555000	2.910000	2:32:26 PM	3.071400			2.950000	3.085000	2.910000	2.910000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		181	0.50	02/08/2023	296.449000	3.067000	3:50:39 PM	3.068600			3.067000	3.090000	3.050000	3.067000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	184	0.50	02/11/2023	1,272.611000	3.900000	3:54:40 PM	3.917300			3.900000	4.000000	3.800000	3.900000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		188	0.52	02/15/2023	9.000000	2.750000	2:16:52 PM	2.750000			2.750000	2.750000	2.750000	2.750000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	193	0.53	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		195	0.53	02/22/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	209	0.57	03/08/2023	128.200000	3.975000	3:26:59 PM	4.045500			4.050000	4.150000	3.975000	3.975000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		216	0.59	03/15/2023	1.500000	2.750000	3:13:43 PM	2.750000			2.750000	2.750000	2.750000	2.750000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		223	0.61	03/22/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		237	0.65	04/05/2023										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		244	0.67	04/12/2023										
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		251	0.69	04/19/2023	41.520000	2.780000	3:44:01 PM	2.797300			3.500000	3.500000	2.780000	2.780000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	253	0.69	04/21/2023	148.100000	4.100000	3:52:51 PM	4.067300			4.050000	4.100000	4.050000	4.100000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		258	0.71	04/26/2023	2.234000	2.750000	9:40:14 AM	2.750000			2.750000	2.750000	2.750000	2.750000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		265	0.73	05/03/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	291	0.80	05/29/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		300	0.82	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		307	0.84	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		314	0.86	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		321	0.88	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		328	0.90	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		335	0.92	07/12/2023	3.510000	3.500000	2:51:59 PM	3.499100			3.500000	3.500000	3.200000	3.500000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		342	0.94	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		349	0.96	07/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		356	0.98	08/02/2023	7.180000	3.500000	3:39:05 PM	3.500000			3.500000	3.500000	3.500000	3.500000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		363	0.99	08/09/2023	141.053000	3.560000	3:43:03 PM	3.560600			3.550000	3.665000	3.550000	3.560000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	369	1.01	08/15/2023	8.587000	4.400000	3:47:58 PM	4.324400			4.125000	4.400000	4.125000	4.400000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	395	1.08	09/10/2023	57.841000	4.200000	3:27:43 PM	4.236500			4.200000	4.390000	4.200000	4.200000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	438	1.20	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	576	1.58	03/09/2024	223.430000	4.550000	3:52:28 PM	4.573700			4.550000	4.850000	4.520000	4.550000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	579	1.59	03/12/2024	65.290000	4.615000	3:42:19 PM	4.564200			4.470000	4.615000	4.470000	4.615000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	618	1.69	04/20/2024										

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RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	662	1.81	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	725	1.99	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	740	2.03	08/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	798	2.19	10/17/2024	4.000000	4.700000	11:59:49 AM	4.770000			4.840000	4.840000	4.700000	4.700000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	823	2.25	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	970	2.66	04/07/2025	58.530000	4.770000	2:56:28 PM	4.765300			4.780000	4.780000	4.725000	4.770000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	975	2.67	04/12/2025	9.550000	4.900000	3:30:39 PM	4.894200			4.850000	4.930000	4.850000	4.900000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	977	2.68	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,097	3.00	08/12/2025	265.940000	5.005000	3:42:45 PM	4.983700			4.975500	5.005000	4.975000	5.005000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,125	3.08	09/09/2025	5.000000	5.025000	2:30:15 PM	5.025000			5.025000	5.025000	5.025000	5.025000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,166	3.19	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,206	3.30	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,257	3.44	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,273	3.49	02/04/2026	2,766.276000	5.050000	3:57:53 PM	5.031500			5.000000	5.050000	5.000000	5.050000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,283	3.51	02/14/2026	345.000000	5.100000	3:50:10 PM	5.073600			5.065000	5.110000	5.050000	5.100000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,336	3.66	04/08/2026	14.400000	5.150000	3:31:03 PM	5.198600			5.200000	5.200000	5.150000	5.150000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,501	4.11	09/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,531	4.19	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,579	4.32	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,663	4.55	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,666	4.56	03/04/2027	203.866000	5.400000	3:25:26 PM	5.358600			5.460000	5.460000	5.280000	5.400000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,727	4.73	05/04/2027	100.000000	5.400000	3:59:26 PM	5.412500			5.425000	5.425000	5.400000	5.400000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,756	4.81	06/02/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,852	5.07	09/06/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,050	5.61	03/22/2028	4.750000	5.700000	10:29:40 AM	5.700000			5.700000	5.700000	5.700000	5.700000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,081	5.70	04/22/2028	18.000000	5.550000	2:31:52 PM	5.585300			5.620000	5.620000	5.550000	5.550000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,193	6.00	08/12/2028	389.500000	5.625000	3:52:05 PM	5.637700			5.650000	5.650000	5.625000	5.625000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,307	6.32	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,344	6.42	01/10/2029	5,591.781125	5.645000	3:58:36 PM	5.642900			5.625000	5.675000	5.615000	5.645000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,473	6.77	05/19/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,846	7.79	05/27/2030						5.500000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,889	7.91	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,908	7.96	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,090	8.46	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,264	8.94	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,267	8.95	07/22/2031	50.000000	5.925000	9:38:38 AM	5.925000		5.900000	5.925000	5.925000	5.925000	5.925000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,342	9.15	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,449	9.44	01/20/2032	5.000000	5.950000	11:57:49 AM	5.937000			5.885000	5.950000	5.885000	5.950000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,462	9.48	02/02/2032						5.525000				
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,490	9.56	03/01/2032	5.000000	6.095000	2:20:17 PM	6.095000			6.095000	6.095000	6.095000	6.095000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,604	9.87	06/23/2032	150.130000	5.890000	10:59:40 AM	5.896900			6.130000	6.130000	5.890000	5.890000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,700	10.13	09/27/2032						5.650000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,763	10.30	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,875	10.61	03/21/2033	5.000000	6.100000	2:44:27 PM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,469	12.24	11/05/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,798	13.14	09/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,875	13.35	12/16/2035	1,384.500000	6.050000	3:57:20 PM	6.067100			6.065000	6.110000	6.050000	6.050000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,163	14.14	09/29/2036						6.100000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,394	14.77	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,484	15.01	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,553	15.20	10/24/2037	2.000000	6.480000	11:29:37 AM	6.487500			6.495000	6.495000	6.480000	6.480000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,674	15.54	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,010	16.45	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,604	18.08	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,913	18.93	07/15/2041										