GS Board Summary
September 01, 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 09/07/22	RPTB 0 09/07/22	PIBL1221I366		6	0.02	09/07/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	12	0.03	09/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		13	0.04	09/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		20	0.06	09/21/2022	51.000000	1.950000	3:08:00 PM	1.950000			1.950000	1.950000	1.950000	1.950000
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		27	0.07	09/28/2022	1.740000	1.950000	3:10:38 PM	1.881000			1.850000	1.950000	1.850000	1.950000
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		34	0.09	10/05/2022	32.900000	1.850000	3:46:01 PM	1.926600			1.850000	1.950000	1.850000	1.850000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		41	0.11	10/12/2022	17.000000	1.935000	11:43:58 AM	2.157100			2.000000	2.200000	1.935000	1.935000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	46	0.13	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		48	0.13	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		55	0.15	10/26/2022	14.874000	1.950000	3:31:25 PM	1.943300			1.950000	1.950000	1.850000	1.950000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		62	0.17	11/02/2022										
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		69	0.19	11/09/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		76	0.21	11/16/2022	305.854000	2.150000	3:54:34 PM	2.332700			2.150000	2.500000	1.950000	2.150000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		83	0.23	11/23/2022	142.237000	2.500000	3:24:40 PM	2.191200			2.165000	2.500000	2.163000	2.500000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		89	0.24	11/29/2022	53.273000	2.168000	3:28:07 PM	2.167900			2.168000	2.168000	2.167500	2.168000
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	94	0.26	12/04/2022	1,807.770000	4.400000	3:55:39 PM	4.264800			4.205000	4.400000	4.100000	4.400000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	96	0.26	12/06/2022	3.590000	4.400000	2:36:24 PM	4.400000			4.400000	4.400000	4.400000	4.400000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		97	0.27	12/07/2022	107.146300	2.175000	3:09:24 PM	2.175100			2.175000	2.175500	2.175000	2.175000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		104	0.29	12/14/2022	4.460000	2.100000	3:24:29 PM	2.154900			2.225000	2.225000	2.100000	2.100000
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010		111	0.30	12/21/2022	5.500000	2.260000	2:31:21 PM	2.260000			2.260000	2.260000	2.260000	2.260000
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029		118	0.32	12/28/2022	50.133000	2.285000	2:15:00 PM	2.296300			2.285000	2.300000	2.285000	2.285000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		125	0.34	01/04/2023										
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		132	0.36	01/11/2023	1.020000	3.050000	11:32:30 AM	3.050000			3.050000	3.050000	3.050000	3.050000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		139	0.38	01/18/2023										
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		146	0.40	01/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		153	0.42	02/01/2023	15.051000	3.250000	3:04:49 PM	3.233200			3.200000	3.250000	3.200000	3.250000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		160	0.44	02/08/2023	4.062000	3.265000	2:31:32 PM	3.266200			3.265000	3.270000	3.265000	3.265000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	163	0.45	02/11/2023	1,127.469000	4.500000	3:54:39 PM	4.357500			4.200000	4.500000	4.155000	4.500000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		167	0.46	02/15/2023	99.997000	3.275000	3:47:37 PM	3.270500			3.250000	3.300000	3.250000	3.275000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	172	0.47	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		174	0.48	02/22/2023	114.168000	3.315000	3:43:32 PM	3.331800			3.275000	3.350000	3.255000	3.315000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	188	0.52	03/08/2023	448.885000	4.550000	3:33:03 PM	4.524500			4.492500	4.550000	4.125000	4.550000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		195	0.53	03/15/2023	16.010000	2.750000	2:25:37 PM	2.750000			2.750000	2.750000	2.750000	2.750000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		202	0.55	03/22/2023	5.058000	2.750000	2:40:02 PM	2.750000			2.750000	2.750000	2.750000	2.750000
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		216	0.59	04/05/2023	3.500000	2.750000	2:25:11 PM	2.750000			2.750000	2.750000	2.750000	2.750000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		223	0.61	04/12/2023										
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		230	0.63	04/19/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	232	0.64	04/21/2023	170.510000	4.300000	3:07:07 PM	4.290200			4.150000	4.550000	4.050000	4.300000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		237	0.65	04/26/2023										
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		244	0.67	05/03/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	270	0.74	05/29/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		279	0.76	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		286	0.78	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		293	0.80	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		300	0.82	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		307	0.84	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		314	0.86	07/12/2023	5.162000	3.500000	3:03:17 PM	3.495000			3.450000	3.500000	3.450000	3.500000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		321	0.88	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		328	0.90	07/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		335	0.92	08/02/2023	193.950000	3.700000	3:50:54 PM	3.696700			3.785000	3.785000	3.450000	3.700000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		342	0.94	08/09/2023	13.089000	3.700000	11:38:03 AM	3.783800			3.702500	3.835000	3.700000	3.700000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	348	0.95	08/15/2023	173.393000	4.355000	3:47:10 PM	4.274000			4.230000	4.600000	4.200000	4.355000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		349	0.96	08/16/2023	3.957800	3.750000	2:23:48 PM	3.751300			3.750000	3.850000	3.750000	3.750000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		356	0.98	08/23/2023	9.840000	3.795000	3:08:09 PM	3.795000			3.795000	3.795000	3.795000	3.795000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	374	1.02	09/10/2023	25.580000	4.300000	3:07:00 PM	4.333400			4.400000	4.400000	4.260000	4.300000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	417	1.14	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	555	1.52	03/09/2024	311.619000	4.700000	3:53:58 PM	4.538200			4.500000	4.700000	4.450000	4.700000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	558	1.53	03/12/2024	221.222000	4.750000	3:31:32 PM	4.732900			4.750000	4.750000	4.500000	4.750000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	597	1.64	04/20/2024	0.400000	4.775000	2:31:40 PM	4.775000			4.775000	4.775000	4.775000	4.775000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	641	1.76	06/03/2024										

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RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	704	1.93	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	719	1.97	08/20/2024	1.951199	4.855000	3:05:02 PM	4.855000			4.855000	4.855000	4.855000	4.855000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	777	2.13	10/17/2024	52.860000	4.700000	3:07:14 PM	4.710800			4.900000	4.900000	4.700000	4.700000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	802	2.20	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	949	2.60	04/07/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	954	2.61	04/12/2025	0.400000	5.050000	2:36:00 PM	5.050000			5.050000	5.050000	5.050000	5.050000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	956	2.62	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,076	2.95	08/12/2025	217.777000	5.100000	3:56:42 PM	4.928100			4.925000	5.100000	4.905000	5.100000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,104	3.02	09/09/2025	4.900000	5.000000	3:19:54 PM	4.954100			4.925000	5.000000	4.925000	5.000000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,145	3.14	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,185	3.24	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,236	3.38	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,252	3.43	02/04/2026	180.800000	5.300000	3:56:56 PM	5.096500			5.280000	5.300000	5.000000	5.300000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,262	3.46	02/14/2026	111.100000	5.350000	3:57:38 PM	5.300500			5.300000	5.350000	5.300000	5.350000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,315	3.60	04/08/2026	102.130000	5.150000	3:26:48 PM	5.248900			5.000000	5.350000	5.000000	5.150000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,480	4.05	09/20/2026	1.678000	5.800000	3:07:56 PM	5.680800			5.600000	5.800000	5.600000	5.800000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,510	4.13	10/20/2026	1.563000	5.855000	3:10:12 PM	5.855000			5.855000	5.855000	5.855000	5.855000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,558	4.27	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,642	4.50	03/01/2027	0.030000	5.900000	9:17:35 AM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,645	4.50	03/04/2027	172.845000	5.450000	3:09:19 PM	5.407800			5.400000	5.750000	5.400000	5.450000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,706	4.67	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,735	4.75	06/02/2027	0.005000	5.650000	11:50:23 AM	5.650000			5.650000	5.650000	5.650000	5.650000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,831	5.01	09/06/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,029	5.56	03/22/2028	0.610000	6.050000	3:58:03 PM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,060	5.64	04/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,172	5.95	08/12/2028	1.100000	6.000000	3:55:32 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,286	6.26	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,323	6.36	01/10/2029	1,116.950000	6.050000	3:58:26 PM	5.954300			5.952500	6.110000	5.952500	6.050000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,452	6.71	05/19/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,825	7.73	05/27/2030						5.500000				
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,868	7.85	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,887	7.90	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,069	8.40	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,243	8.88	07/19/2031	0.800861	6.375000	2:37:25 PM	6.375000		6.000000	6.375000	6.375000	6.375000	6.375000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,246	8.89	07/22/2031	0.440000	6.100000	2:33:15 PM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,321	9.09	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,428	9.39	01/20/2032	1,008.400000	6.100000	3:31:59 PM	6.202300			6.210000	6.300000	6.100000	6.100000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,441	9.42	02/02/2032	0.090000	6.400000	2:25:49 PM	6.400000		5.525000	6.400000	6.400000	6.400000	6.400000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,469	9.50	03/01/2032	0.256000	6.325000	2:37:59 PM	6.325000			6.325000	6.325000	6.325000	6.325000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,583	9.81	06/23/2032	1,356.095000	6.350000	3:52:17 PM	6.280700			6.250000	6.350000	6.175000	6.350000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,679	10.07	09/27/2032						5.650000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,742	10.25	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,854	10.55	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,448	12.18	11/05/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,777	13.08	09/30/2035						6.000000				
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,854	13.29	12/16/2035	100.500000	6.450000	3:58:56 PM	6.350500		6.100000	6.350000	6.450000	6.350000	6.450000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,142	14.08	09/29/2036						6.100000				
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,373	14.71	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,463	14.96	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,532	15.15	10/24/2037	2.260000	6.500000	3:01:55 PM	6.567200			6.575000	6.575000	6.500000	6.500000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,653	15.48	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,989	16.40	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,583	18.02	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,892	18.87	07/15/2041										