GS Board Summary
September 09, 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
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	4	0.01	09/13/2022										
RPTB 0 09/14/22	RPTB 0 09/14/22	PIBL1221I375		5	0.01	09/14/2022										
RPTB 0 09/21/22	RPTB 0 09/21/22	PIBL1221I384		12	0.03	09/21/2022										
RPTB 0 09/28/22	RPTB 0 09/28/22	PIBL1221I393		19	0.05	09/28/2022										
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409		26	0.07	10/05/2022	5.875000	1.950000	3:35:00 PM	2.037700			2.150000	2.150000	1.950000	1.950000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418		33	0.09	10/12/2022	11.710000	2.170000	11:54:04 AM	2.172400			2.175000	2.175000	2.170000	2.170000
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	38	0.10	10/17/2022										
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427		40	0.11	10/19/2022										
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436		47	0.13	10/26/2022										
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443		54	0.15	11/02/2022	202.409000	2.575000	3:50:50 PM	2.459600			2.250000	2.575000	2.050000	2.575000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452		61	0.17	11/09/2022										
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461		68	0.19	11/16/2022	205.715000	2.575000	3:50:47 PM	2.493300			2.250000	2.575000	2.220000	2.575000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470		75	0.21	11/23/2022										
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488		81	0.22	11/29/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	86	0.24	12/04/2022	5,095.172000	4.350000	3:23:22 PM	4.288300			4.275000	4.350000	4.025000	4.350000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	88	0.24	12/06/2022	15.680000	4.250000	3:45:27 PM	4.265800			4.350000	4.350000	4.250000	4.250000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497		89	0.24	12/07/2022	116.252000	2.310000	3:41:47 PM	2.308600			2.300000	2.310000	2.285000	2.310000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503		96	0.26	12/14/2022										
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010		103	0.28	12/21/2022										
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029		110	0.30	12/28/2022	4.000000	2.185000	11:50:52 AM	2.245000			2.305000	2.305000	2.185000	2.185000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		117	0.32	01/04/2023										
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		124	0.34	01/11/2023	18.000000	3.050000	11:21:24 AM	3.025000			2.975000	3.050000	2.975000	3.050000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		131	0.36	01/18/2023										
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		138	0.38	01/25/2023	6.000000	3.250000	11:39:22 AM	3.250000			3.250000	3.250000	3.250000	3.250000
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		145	0.40	02/01/2023	10.000000	3.250000	10:26:50 AM	3.250000			3.250000	3.250000	3.250000	3.250000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		152	0.42	02/08/2023										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	155	0.42	02/11/2023	863.515000	4.460000	3:54:27 PM	4.514200			4.525000	4.875000	4.380000	4.460000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		159	0.44	02/15/2023	10.300000	3.305000	2:29:26 PM	3.305000			3.305000	3.305000	3.305000	3.305000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	164	0.45	02/20/2023	1.930000	4.500000	2:13:46 PM	4.500000			4.500000	4.500000	4.500000	4.500000
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		166	0.45	02/22/2023	11.425000	3.330000	11:54:34 AM	3.300800			3.300000	3.330000	3.300000	3.330000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	180	0.49	03/08/2023	43.512000	4.650000	3:28:52 PM	4.578200			4.600000	4.850000	4.550000	4.650000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		180	0.49	03/08/2023	58.831000	3.391000	3:40:33 PM	3.389700			3.385000	3.395000	3.375000	3.391000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		187	0.51	03/15/2023										
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		194	0.53	03/22/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		208	0.57	04/05/2023	10.120000	3.025000	11:43:19 AM	3.025000			3.025000	3.025000	3.025000	3.025000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		215	0.59	04/12/2023										
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		222	0.61	04/19/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	224	0.61	04/21/2023	35.490000	4.550000	2:41:03 PM	4.545000			4.505000	4.550000	4.505000	4.550000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		229	0.63	04/26/2023										
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		236	0.65	05/03/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	262	0.72	05/29/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		271	0.74	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		278	0.76	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		285	0.78	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		292	0.80	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		299	0.82	07/05/2023	1.000000	3.450000	10:26:20 AM	3.450000			3.450000	3.450000	3.450000	3.450000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		306	0.84	07/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		313	0.86	07/19/2023	72.312000	3.685000	2:36:41 PM	4.256300			3.675000	4.375000	3.675000	3.685000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		320	0.88	07/26/2023	8.887000	3.700000	11:31:06 AM	3.664200			3.000000	3.700000	3.000000	3.700000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		327	0.90	08/02/2023	2.551000	3.715000	2:10:18 PM	3.715000			3.715000	3.715000	3.715000	3.715000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		334	0.91	08/09/2023	1.512000	4.000000	2:41:25 PM	3.847600			3.550000	4.000000	3.550000	4.000000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	340	0.93	08/15/2023	11.200000	4.630000	3:09:23 PM	4.538600			4.525000	5.000000	4.525000	4.630000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		341	0.93	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		348	0.95	08/23/2023	11.710000	3.895000	2:39:11 PM	3.895000			3.895000	3.895000	3.895000	3.895000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	366	1.00	09/10/2023	29.000000	4.656500	3:23:49 PM	4.655500			4.650000	4.675000	4.650000	4.656500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	409	1.12	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	547	1.50	03/09/2024	21.430000	4.800000	3:07:29 PM	4.768700			4.750000	4.800000	4.730000	4.800000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	550	1.51	03/12/2024	61.184000	4.850000	3:58:16 PM	4.873800			4.980000	4.980000	4.850000	4.850000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	589	1.61	04/20/2024	13.000000	5.150000	2:55:55 PM	5.103800			4.950000	5.150000	4.950000	5.150000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	633	1.73	06/03/2024										

GS Board Summary
September 09, 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
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	696	1.91	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	711	1.95	08/20/2024	9.560000	5.150000	9:26:54 AM	5.150000		5.000000	5.150000	5.150000	5.150000	5.150000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	769	2.11	10/17/2024	30.000000	4.900000	3:38:55 PM	4.900000			4.900000	4.900000	4.900000	4.900000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	794	2.17	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	941	2.58	04/07/2025	55.000000	4.915000	10:55:34 AM	4.936400			5.150000	5.150000	4.915000	4.915000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	946	2.59	04/12/2025	1.250000	5.150000	9:59:30 AM	5.150000			5.150000	5.150000	5.150000	5.150000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	948	2.60	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,068	2.92	08/12/2025	15.800000	5.200000	3:05:36 PM	5.170600			5.050000	5.200000	5.050000	5.200000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,096	3.00	09/09/2025	18.450000	5.150000	3:27:04 PM	5.155600			5.180000	5.180000	5.150000	5.150000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,137	3.11	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,177	3.22	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,228	3.36	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,244	3.41	02/04/2026	1.000000	5.375000	3:22:12 PM	5.375000			5.375000	5.375000	5.375000	5.375000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,254	3.43	02/14/2026	15.400000	5.500000	2:57:16 PM	5.500000			5.500000	5.500000	5.500000	5.500000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,307	3.58	04/08/2026	13.200000	5.200000	9:39:44 AM	5.200000			5.200000	5.200000	5.200000	5.200000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,472	4.03	09/20/2026	5.500000	5.880000	3:14:30 PM	5.943600			5.950000	5.950000	5.880000	5.880000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,502	4.11	10/20/2026	1.000000	5.250000	2:15:50 PM	5.250000			5.250000	5.250000	5.250000	5.250000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,550	4.24	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,634	4.47	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,637	4.48	03/04/2027	7.000000	5.830000	3:39:37 PM	5.964300			6.300000	6.300000	5.830000	5.830000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,698	4.65	05/04/2027	25.000000	5.750000	10:31:40 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,727	4.73	06/02/2027	11.000000	5.875000	10:21:20 AM	5.873200			5.875000	5.875000	5.855000	5.875000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,823	4.99	09/06/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	2,006	5.49	03/07/2028	3,291.670000	6.280000	3:59:44 PM	6.293100			6.210000	6.325000	6.135000	6.280000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,021	5.53	03/22/2028	4.000000	6.400000	2:41:14 PM	6.400000			6.400000	6.400000	6.400000	6.400000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,052	5.62	04/22/2028						5.750000				
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,164	5.93	08/12/2028	15.000000	6.350000	9:22:09 AM	6.350000			6.350000	6.350000	6.350000	6.350000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,278	6.24	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,315	6.34	01/10/2029	0.100000	6.325000	11:43:16 AM	6.325000		6.050000	6.325000	6.325000	6.325000	6.325000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,444	6.69	05/19/2029						6.000000				
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,817	7.71	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,860	7.83	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,879	7.88	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,061	8.38	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,235	8.86	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,238	8.87	07/22/2031						6.000000				
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,313	9.07	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,420	9.36	01/20/2032	0.300000					6.100000				
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,433	9.40	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,461	9.48	03/01/2032	0.250000	6.550000	2:19:05 PM	6.550000			6.550000	6.550000	6.550000	6.550000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,575	9.79	06/23/2032	1,760.875000	6.615000	3:59:46 PM	6.598500			6.600000	6.700000	6.560000	6.615000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,671	10.05	09/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,734	10.22	11/29/2032	6.000000	6.800000	9:40:02 AM	6.800000			6.800000	6.800000	6.800000	6.800000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,846	10.53	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,440	12.16	11/05/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,769	13.06	09/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,846	13.27	12/16/2035	155.000000	6.700000	2:39:50 PM	6.700000			6.700000	6.700000	6.700000	6.700000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,134	14.06	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,365	14.69	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,455	14.94	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,524	15.12	10/24/2037										
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,645	15.46	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,981	16.38	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,575	18.00	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,884	18.85	07/15/2041										