

GS Board Summary
September 21, 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 09/28/22	RPTB 0 09/28/22	PIBL1221I393			7	0.02	09/28/2022									
RPTB 0 10/05/22	RPTB 0 10/05/22	PIBL1221J409			14	0.04	10/05/2022	48.000000	2.600000	9:57:56 AM	2.600000		2.600000	2.600000	2.600000	2.600000
RPTB 0 10/12/22	RPTB 0 10/12/22	PIBL1221J418			21	0.06	10/12/2022									
RPG 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500		26	0.07	10/17/2022									
RPTB 0 10/19/22	RPTB 0 10/19/22	PIBL1221J427			28	0.08	10/19/2022									
RPTB 0 10/26/22	RPTB 0 10/26/22	PIBL1221J436			35	0.10	10/26/2022	42.394000	2.250000	2:58:22 PM	2.243400		2.250000	2.250000	2.230000	2.250000
RPTB 0 11/02/22	RPTB 0 11/02/22	PIBL1221K443			42	0.12	11/02/2022	153.730000	2.305000	3:50:41 PM	2.319400		2.305000	2.375000	2.300000	2.305000
RPTB 0 11/09/22	RPTB 0 11/09/22	PIBL1221K452			49	0.13	11/09/2022	0.930000	2.325000	10:55:26 AM	2.325000		2.325000	2.325000	2.325000	2.325000
RPTB 0 11/16/22	RPTB 0 11/16/22	PIBL1221K461			56	0.15	11/16/2022	46.903000	2.355000	3:25:51 PM	2.360400		2.360000	2.375000	2.355000	2.355000
RPTB 0 11/23/22	RPTB 0 11/23/22	PIBL1221K470			63	0.17	11/23/2022	11.004000	2.400000	2:22:29 PM	2.400000		2.400000	2.400000	2.400000	2.400000
RPTB 0 11/29/22	RPTB 0 11/29/22	PIBL1221L488			69	0.19	11/29/2022	3.072000	2.410000	2:32:19 PM	2.410000		2.410000	2.410000	2.410000	2.410000
RPG 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250		74	0.20	12/04/2022	1,182.745000	4.375000	3:52:02 PM	4.321900		4.300000	4.395000	4.200000	4.375000
RPG 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000		76	0.21	12/06/2022	239.901000	4.355000	3:46:42 PM	4.264600		4.355000	4.500000	4.250000	4.355000
RPTB 0 12/07/22	RPTB 0 12/07/22	PIBL1221L497			77	0.21	12/07/2022	122.782000	2.410000	3:48:24 PM	2.413400		2.405000	2.425000	2.400000	2.410000
RPTB 0 12/14/22	RPTB 0 12/14/22	PIBL1221L503			84	0.23	12/14/2022	7.182000	2.405000	3:08:49 PM	2.410200		2.415000	2.415000	2.405000	2.405000
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010			91	0.25	12/21/2022	195.526000	2.360000	3:25:10 PM	2.412300		2.400000	2.625000	2.360000	2.360000
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029			98	0.27	12/28/2022	6.570000	2.455000	3:02:36 PM	2.671600		2.725000	2.725000	2.455000	2.455000
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013			105	0.29	01/04/2023	0.360000	3.450000	2:42:48 PM	3.450000		3.450000	3.450000	3.450000	3.450000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022			112	0.31	01/11/2023	0.604000	3.000000	3:50:46 PM	3.000000		3.000000	3.000000	3.000000	3.000000
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031			119	0.33	01/18/2023	3.000000	3.060000	9:41:44 AM	3.060000		3.060000	3.060000	3.060000	3.060000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040			126	0.35	01/25/2023	1.100000	3.800000	3:29:43 PM	3.800000		3.800000	3.800000	3.800000	3.800000
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058			133	0.36	02/01/2023									
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067			140	0.38	02/08/2023	377.130000	3.415000	3:03:09 PM	3.423600		3.415000	3.430000	3.415000	3.415000
RPG 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750		143	0.39	02/11/2023	1,269.000000	4.490000	3:29:56 PM	4.461000		4.410000	4.498000	4.402500	4.490000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			147	0.40	02/15/2023	1.000000	3.415000		3.415000		3.415000	3.415000	3.415000	3.415000
RPG 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000		152	0.42	02/20/2023	1.000000	4.637500	11:20:35 AM	4.637500		4.637500	4.637500	4.637500	4.637500
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			154	0.42	02/22/2023	0.500000	3.725000	2:53:27 PM	3.725000		3.725000	3.725000	3.725000	3.725000
RPG 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000		168	0.46	03/08/2023	630.750000	4.550000	2:42:07 PM	4.696300		4.550000	4.700000	4.550000	4.550000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044			168	0.46	03/08/2023	196.839000	3.700000	2:47:35 PM	3.700000		3.700000	3.700000	3.700000	3.700000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			175	0.48	03/15/2023	93.758000	3.700000	3:25:59 PM	3.675500		3.625000	3.700000	3.625000	3.700000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			182	0.50	03/22/2023	2,313.642100	3.805000	3:54:36 PM	3.722000		3.710000	3.805000	3.700000	3.805000
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			196	0.54	04/05/2023	21.191800	3.250000	11:34:13 AM	3.250000		3.250000	3.250000	3.250000	3.250000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			203	0.56	04/12/2023									
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			210	0.58	04/19/2023									
RPG 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		212	0.58	04/21/2023	505.752000	4.630000	3:13:15 PM	4.668100		4.600000	4.700000	4.600000	4.630000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			217	0.59	04/26/2023									
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			224	0.61	05/03/2023									
RPG 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		250	0.68	05/29/2023	17.000000	4.836000	11:21:19 AM	4.836000		4.836000	4.836000	4.836000	4.836000
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			259	0.71	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			266	0.73	06/14/2023									
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			273	0.75	06/21/2023									
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			280	0.77	06/28/2023	3.020000	3.750000	10:10:48 AM	3.750000		3.750000	3.750000	3.750000	3.750000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			287	0.79	07/05/2023	2.721000	3.550000	2:21:22 PM	3.550000		3.550000	3.550000	3.550000	3.550000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			294	0.81	07/12/2023	225.507000	3.725000	3:26:04 PM	3.729100		3.650000	3.750000	3.650000	3.725000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			301	0.82	07/19/2023	1.062000	3.715000	3:32:22 PM	3.715000		3.715000	3.715000	3.715000	3.715000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			308	0.84	07/26/2023									
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			315	0.86	08/02/2023									
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			322	0.88	08/09/2023	15.060000	3.600000	3:53:50 PM	3.654000		3.725000	3.825000	3.600000	3.600000
RPG 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		328	0.90	08/15/2023	36.160000	4.525000	3:11:52 PM	4.628100		4.625000	4.750000	4.500000	4.525000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			329	0.90	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			336	0.92	08/23/2023	0.500000	3.875000	11:50:54 AM	3.875000		3.875000	3.875000	3.875000	3.875000
RPG 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		354	0.97	09/10/2023	70.875000	4.750000	3:50:31 PM	4.839300		4.580000	4.900000	4.580000	4.750000
RPG 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		397	1.09	10/23/2023									
RPG 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		535	1.47	03/09/2024	1,056.161000	4.700000	3:48:38 PM	4.972700		5.350000	5.350000	4.700000	4.700000
RPG 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		538	1.47	03/12/2024	492.495000	5.375000	3:44:50 PM	5.336600		5.525000	5.525000	4.800000	5.375000
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		577	1.58	04/20/2024									
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		621	1.70	06/03/2024									
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		684	1.87	08/05/2024									
RPG 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		699	1.91	08/20/2024	1.130000	5.500000	10:41:45 AM	4.969000		4.900000	5.500000	4.900000	5.500000
RPG 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		757	2.07	10/17/2024	1.200000	5.050000	3:00:08 PM	5.312500		5.500000	5.500000	5.050000	5.050000

