

GS Board Summary  
December 14, 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 12/21/22	RPTB 0 12/21/22	PIBL0622F010		7	0.02	12/21/2022										
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029		14	0.04	12/28/2022	20.176000									
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		21	0.06	01/04/2023	71.206000	2.710000	2:38:50 PM	2.705600			2.700000	2.710000	2.700000	2.710000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		28	0.08	01/11/2023										
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		35	0.10	01/18/2023	5.000000	3.725000	10:09:18 AM	3.725000			3.725000	3.725000	3.725000	3.725000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		42	0.12	01/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		49	0.13	02/01/2023	612.726000	3.675000	11:46:44 AM	3.666100			3.625000	3.675000	3.625000	3.675000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		56	0.15	02/08/2023										
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	59	0.16	02/11/2023	262.400000	4.115000	3:54:26 PM	4.119800			4.100000	4.175000	4.100000	4.115000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		63	0.17	02/15/2023	5.350000	4.150000	2:31:43 PM	3.987600			3.925000	4.200000	3.925000	4.150000
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	68	0.19	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		70	0.19	02/22/2023										
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		77	0.21	03/01/2023	122.693000	4.060000	3:31:35 PM	4.060100			4.060000	4.065000	3.925000	4.060000
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	84	0.23	03/08/2023	205.300000	4.850000	3:13:56 PM	4.849600			4.750000	4.900000	4.750000	4.850000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		84	0.23	03/08/2023	431.309000	4.060000	3:48:21 PM	4.056800			4.060000	4.075000	4.050000	4.060000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		91	0.25	03/15/2023	91.108000	4.060000	3:54:47 PM	4.062300			4.060000	4.065000	4.060000	4.060000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		98	0.27	03/22/2023	9.532000	4.060000	2:36:14 PM	4.060000			4.060000	4.060000	4.060000	4.060000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		105	0.29	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		112	0.31	04/05/2023	19.924000	4.115000	3:50:38 PM	4.232200			4.115000	4.500000	4.115000	4.115000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		119	0.33	04/12/2023	2.525000	4.100000	2:33:40 PM	4.100000			4.100000	4.100000	4.100000	4.100000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		126	0.35	04/19/2023	7.883000	4.200000	10:54:20 AM	4.157900			4.155000	4.200000	4.155000	4.200000
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	128	0.35	04/21/2023	541.300000	4.780000	3:06:40 PM	4.825100			4.780000	4.870000	4.760000	4.780000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		133	0.36	04/26/2023	10.380000	4.500000	3:10:52 PM	4.521600			4.475000	4.550000	4.475000	4.500000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		140	0.38	05/03/2023										
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		147	0.40	05/10/2023	20.000000	4.950000	9:56:16 AM	4.950000			4.950000	4.950000	4.950000	4.950000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		154	0.42	05/17/2023										
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		161	0.44	05/24/2023	244.356300	4.885000	3:48:13 PM	4.891700			4.850000	5.000000	4.770000	4.885000
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	166	0.45	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		168	0.46	05/31/2023	10.312000	4.865000	2:45:49 PM	4.864500			4.850000	4.865000	4.850000	4.865000
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		175	0.48	06/07/2023	119.990000	4.800000	3:47:58 PM	4.811900			4.800000	4.875000	4.650000	4.800000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		182	0.50	06/14/2023	13.417200	4.250000	3:46:29 PM	4.585600			4.625000	4.625000	4.250000	4.250000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		189	0.52	06/21/2023	42.270000	4.875000	3:18:46 PM	4.875000			4.875000	4.875000	4.875000	4.875000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		196	0.54	06/28/2023	0.500000	4.700000	10:53:00 AM	4.700000			4.700000	4.700000	4.700000	4.700000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		203	0.56	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		210	0.58	07/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		217	0.59	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		224	0.61	07/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		231	0.63	08/02/2023	0.250000	4.925000	3:18:42 PM	4.925000			4.925000	4.925000	4.925000	4.925000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		238	0.65	08/09/2023										
RPGb 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	244	0.67	08/15/2023	47.907000	5.000000	3:06:55 PM	5.002500			5.055000	5.055000	5.000000	5.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		245	0.67	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		252	0.69	08/23/2023										
RPGb 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	270	0.74	09/10/2023	11.200000	5.200000	2:37:20 PM	5.200000			5.200000	5.200000	5.200000	5.200000
RPGb 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	313	0.86	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		315	0.86	10/25/2023	10.842000	4.900000	2:19:40 PM	4.900000			4.900000	4.900000	4.900000	4.900000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		329	0.90	11/08/2023	55.320000	4.900000	2:57:40 PM	4.900200			4.900000	4.902500	4.900000	4.900000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		336	0.92	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		343	0.94	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		350	0.96	11/29/2023	232.866100	5.035000	3:48:44 PM	5.044100			5.025000	5.100000	4.900000	5.035000
RPGb 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	451	1.24	03/09/2024	896.973000	5.710000	3:40:22 PM	5.706800			5.890000	5.890000	5.700000	5.710000
RPGb 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	454	1.24	03/12/2024	291.690000	5.825000	3:56:20 PM	5.822400			5.750000	5.950000	5.750000	5.825000
RPGb 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	493	1.35	04/20/2024	10.000000	5.825000	10:02:20 AM	5.825000			5.825000	5.825000	5.825000	5.825000
RPGb 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	537	1.47	06/03/2024										
RPGb 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	600	1.64	08/05/2024	300.000000	5.900000	2:54:58 PM	5.902300			5.904500	5.904500	5.900000	5.900000
RPGb 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	615	1.68	08/20/2024	38.600000	5.825000	2:34:18 PM	5.896200			5.920000	5.920000	5.825000	5.825000
RPGb 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	673	1.84	10/17/2024	23.000000	5.775000	2:56:41 PM	5.814700			5.825000	5.850000	5.775000	5.775000
RPGb 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	698	1.91	11/11/2024										
RPGb 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	845	2.31	04/07/2025	4.600000	5.950000	3:07:48 PM	5.780400			5.650000	5.950000	5.650000	5.950000
RPGb 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	850	2.33	04/12/2025										
RPGb 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	852	2.33	04/14/2025	576.360000	6.000000	3:22:42 PM	6.002500			6.005000	6.005000	6.000000	6.000000

