

GS Board Summary
December 23, 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 12/28/22	RPTB 0 12/28/22	PIBL0622F029			5	0.01	12/28/2022									
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013			12	0.03	01/04/2023									
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022			19	0.05	01/11/2023									
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031			26	0.07	01/18/2023									
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040			33	0.09	01/25/2023									
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058			40	0.11	02/01/2023									
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067			47	0.13	02/08/2023	2.000000	3.850000	10:21:00 AM	3.875000		3.900000	3.900000	3.850000	3.850000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750		50	0.14	02/11/2023	158.660000	4.375000	2:52:52 PM	4.266200		4.375000	4.375000	4.150000	4.375000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			54	0.15	02/15/2023	2.200000	4.250000	11:41:19 AM	3.954500		3.950000	4.250000	3.900000	4.250000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000		59	0.16	02/20/2023									
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			61	0.17	02/22/2023									
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020			68	0.19	03/01/2023	3.010000	4.000000	3:37:17 PM	4.000000		4.000000	4.000000	4.000000	4.000000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000		75	0.21	03/08/2023	17.330000	4.750000	3:08:23 PM	4.583000		4.480000	4.900000	4.480000	4.750000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044			75	0.21	03/08/2023	335.110000	4.085000	3:49:01 PM	4.117300		4.125000	4.135000	4.085000	4.085000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			82	0.23	03/15/2023	4.028000	4.085000	3:41:26 PM	4.110000		4.135000	4.135000	4.085000	4.085000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			89	0.24	03/22/2023	64.821000	4.090000	2:56:01 PM	4.090000		4.090000	4.090000	4.090000	4.090000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			96	0.26	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			103	0.28	04/05/2023	3.770000	4.300000	10:44:10 AM	4.300000		4.300000	4.300000	4.300000	4.300000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			110	0.30	04/12/2023									
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			117	0.32	04/19/2023	3.030000	4.100000	2:27:31 PM	4.100000		4.100000	4.100000	4.100000	4.100000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		119	0.33	04/21/2023	0.500000	4.780000	10:50:47 AM	4.780000		4.780000	4.780000	4.780000	4.780000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			124	0.34	04/26/2023									
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			131	0.36	05/03/2023									
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			138	0.38	05/10/2023									
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			145	0.40	05/17/2023									
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			152	0.42	05/24/2023	1.000000	4.700000	3:26:19 PM	4.700000		4.700000	4.700000	4.700000	4.700000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		157	0.43	05/29/2023									
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			159	0.44	05/31/2023	7.000000	4.725000	11:49:55 AM	4.725000		4.725000	4.725000	4.725000	4.725000
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			166	0.45	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			173	0.47	06/14/2023	32.723000	4.675000	3:48:03 PM	4.769200		4.825000	4.875000	4.675000	4.675000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			180	0.49	06/21/2023	2.438000	4.825000	11:36:52 AM	4.825000		4.825000	4.825000	4.825000	4.825000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			187	0.51	06/28/2023	14.390000	4.825000	3:10:53 PM	4.839000		4.850000	4.850000	4.825000	4.825000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			194	0.53	07/05/2023									
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			201	0.55	07/12/2023	61.480000	4.900000	3:35:31 PM	4.891700		4.900000	4.900000	4.825000	4.900000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			208	0.57	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			215	0.59	07/26/2023									
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			222	0.61	08/02/2023									
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			229	0.63	08/09/2023									
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		235	0.64	08/15/2023	58.535000	5.000000	3:15:02 PM	5.026100		5.025000	5.225000	5.000000	5.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			236	0.65	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			243	0.67	08/23/2023									
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		261	0.72	09/10/2023	3.130000	5.055000	3:25:23 PM	5.223300		5.230000	5.230000	5.055000	5.055000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		304	0.83	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			306	0.84	10/25/2023	12.632000	4.900000	11:25:56 AM	4.900000		4.900000	4.900000	4.900000	4.900000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			320	0.88	11/08/2023	290.566000	4.902500	3:16:49 PM	4.899600		4.900000	4.930000	4.800000	4.902500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			327	0.90	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			334	0.91	11/22/2023	3.030000	5.075000	3:52:07 PM	5.075000		5.075000	5.075000	5.075000	5.075000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			341	0.93	11/29/2023									
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		442	1.21	03/09/2024	52.354000	5.750000	3:39:35 PM	5.742100		5.725000	5.775000	5.725000	5.750000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		445	1.22	03/12/2024	1,503.065000	5.925000	3:33:11 PM	5.887900		5.842000	6.250000	5.750000	5.925000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		484	1.33	04/20/2024	0.500000	5.950000	10:40:22 AM	5.950000		5.950000	5.950000	5.950000	5.950000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		528	1.45	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		591	1.62	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		606	1.66	08/20/2024	9.400000	5.850000	2:58:22 PM	5.905900		5.850000	6.025000	5.850000	5.850000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		664	1.82	10/17/2024	53.000000	6.000000	3:08:22 PM	5.808500		5.850000	6.000000	5.800000	6.000000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		689	1.89	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		836	2.29	04/07/2025									
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		841	2.30	04/12/2025	4.430000	6.125000	3:08:51 PM	6.125000		6.125000	6.125000	6.125000	6.125000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		843	2.31	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		963	2.64	08/12/2025	21.443000	6.000000	2:31:38 PM	5.979900		5.850000	6.000000	5.850000	6.000000

