

GS Board Summary  
December 29, 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 01/04/23	RPTB 0 01/04/23	PIBL1222A013		6	0.02	01/04/2023										
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		13	0.04	01/11/2023										
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		20	0.06	01/18/2023	5.000000	4.050000	3:00:25 PM	4.050000			4.050000	4.050000	4.050000	4.050000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		27	0.07	01/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		34	0.09	02/01/2023										
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		41	0.11	02/08/2023										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	44	0.12	02/11/2023	62.500000	4.237500	2:42:24 PM	4.105500			4.100000	4.237500	4.100000	4.237500
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		48	0.13	02/15/2023										
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	53	0.15	02/20/2023	2.000000	4.600000	2:28:39 PM	4.600000			4.600000	4.600000	4.600000	4.600000
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		55	0.15	02/22/2023	316.590000	4.050000	11:23:07 AM	4.192100			4.200000	4.200000	4.050000	4.050000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		62	0.17	03/01/2023	0.500000	4.065000	11:48:48 AM	4.065000			4.065000	4.065000	4.065000	4.065000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	69	0.19	03/08/2023	281.480000	4.580000	10:50:19 AM	4.869500			4.920000	4.925000	4.580000	4.580000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		69	0.19	03/08/2023	74.135000	4.275000	3:52:30 PM	4.135200			4.135000	4.275000	4.100000	4.275000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		76	0.21	03/15/2023	30.620000	4.100000	3:07:21 PM	4.067300			4.100000	4.100000	4.000000	4.100000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		83	0.23	03/22/2023										
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		90	0.25	03/29/2023	9.000000	4.185000	3:50:34 PM	4.179400			4.135000	4.185000	4.135000	4.185000
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		97	0.27	04/05/2023	136.668000	4.185000	3:07:12 PM	4.178700			4.185000	4.325000	4.100000	4.185000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		104	0.29	04/12/2023	0.500000	4.325000	10:41:47 AM	4.325000			4.325000	4.325000	4.325000	4.325000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		111	0.30	04/19/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	113	0.31	04/21/2023	661.000000	4.775000	3:41:46 PM	4.712200			4.750000	4.775000	4.700000	4.775000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		118	0.32	04/26/2023	19.628000	4.475000	2:49:24 PM	4.389800			4.475000	4.575000	4.100000	4.475000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		125	0.34	05/03/2023										
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		132	0.36	05/10/2023										
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		139	0.38	05/17/2023										
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		146	0.40	05/24/2023	12.836000	4.825000	3:39:09 PM	4.795400			4.825000	4.825000	4.700000	4.825000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	151	0.41	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		153	0.42	05/31/2023	23.490000	4.875000	11:56:40 AM	4.753700			4.725000	4.950000	4.725000	4.875000
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		160	0.44	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		167	0.46	06/14/2023	25.867800	4.825000	2:45:56 PM	4.825000			4.825000	4.825000	4.825000	4.825000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		174	0.48	06/21/2023	71.040000	4.650000	3:31:17 PM	4.651500			4.825000	4.825000	4.650000	4.650000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		181	0.50	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		188	0.52	07/05/2023	1.000000	4.630000	2:10:15 PM	4.630000			4.630000	4.630000	4.630000	4.630000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		195	0.53	07/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		202	0.55	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		209	0.57	07/26/2023	2.500000	4.925000	11:45:16 AM	4.925000			4.925000	4.925000	4.925000	4.925000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		216	0.59	08/02/2023	76.571000	4.950000	2:15:31 PM	4.950000			4.950000	4.950000	4.950000	4.950000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		223	0.61	08/09/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	229	0.63	08/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		230	0.63	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		237	0.65	08/23/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	255	0.70	09/10/2023	202.710000	5.200000	3:53:23 PM	5.200000			5.200000	5.200000	5.200000	5.200000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	298	0.82	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		300	0.82	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		314	0.86	11/08/2023	126.440300	4.900000	3:28:08 PM	4.877300			4.900000	5.125000	4.800000	4.900000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		321	0.88	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		328	0.90	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		335	0.92	11/29/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	436	1.19	03/09/2024	65.254000	5.775000	3:43:46 PM	5.798200			5.800000	5.800000	5.750000	5.775000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	439	1.20	03/12/2024	11.308000	5.880000	3:00:03 PM	5.759100			5.745000	5.880000	5.745000	5.880000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	478	1.31	04/20/2024	40.000000	5.795000	9:28:10 AM	5.795000			5.795000	5.795000	5.795000	5.795000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	522	1.43	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	585	1.60	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	600	1.64	08/20/2024	9.600000	5.950000	3:07:15 PM	5.914100			5.875000	5.950000	5.875000	5.950000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	658	1.80	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	683	1.87	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	830	2.27	04/07/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	835	2.29	04/12/2025	846.420000	6.175000	3:24:34 PM	6.100300			6.100000	6.175000	6.100000	6.175000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	837	2.29	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	957	2.62	08/12/2025	916.542000	5.850000	2:03:02 PM	6.012600			5.975000	6.050000	5.850000	5.850000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	985	2.70	09/09/2025	102.800000	6.000000	11:48:43 AM	6.000000			6.000000	6.000000	6.000000	6.000000

