

GS Board Summary  
February 08, 2023

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 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750		3	0.01	02/11/2023									
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			7	0.02	02/15/2023	450.000000	4.500000	3:38:05 PM	4.455600		4.300000	4.500000	4.300000	4.500000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000		12	0.03	02/20/2023									
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			14	0.04	02/22/2023	6.500000	3.900000	3:12:40 PM	3.906200		4.000000	4.000000	3.900000	3.900000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020			21	0.06	03/01/2023	69.728000	3.900000	2:37:06 PM	4.049400		4.050000	4.075000	3.900000	3.900000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000		28	0.08	03/08/2023	118.300000	4.350000	3:11:03 PM	4.283300		4.249500	4.350000	4.249500	4.350000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044			28	0.08	03/08/2023									
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			35	0.10	03/15/2023									
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			42	0.12	03/22/2023	52.074000	4.150000	10:22:55 AM	4.150000		4.150000	4.150000	4.150000	4.150000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			49	0.13	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			56	0.15	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			63	0.17	04/12/2023	0.500000	4.200000	3:58:13 PM	4.200000		4.200000	4.200000	4.200000	4.200000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			70	0.19	04/19/2023	247.731000	4.150000	2:47:14 PM	4.180400		4.200000	4.200000	4.100000	4.150000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		72	0.20	04/21/2023	151.000000	4.200000	10:20:47 AM	4.201300		4.200000	4.400000	4.200000	4.200000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			77	0.21	04/26/2023	258.691000	4.206000	3:18:59 PM	4.207700		4.200000	4.210000	4.000000	4.206000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			84	0.23	05/03/2023	35.698400	4.200000	3:40:20 PM	4.165100		4.200000	4.201000	4.150000	4.200000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			91	0.25	05/10/2023	543.255800	4.201000	3:33:45 PM	4.197500		4.200000	4.202500	4.130000	4.201000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			98	0.27	05/17/2023									
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			105	0.29	05/24/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		110	0.30	05/29/2023	127.800000	4.535000	10:51:32 AM	4.535000		4.535000	4.535000	4.535000	4.535000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			112	0.31	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			119	0.33	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			126	0.35	06/14/2023									
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			133	0.36	06/21/2023									
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			140	0.38	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			147	0.40	07/05/2023	110.614000	4.853000	3:11:38 PM	4.852400		4.835000	4.853000	4.835000	4.853000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			154	0.42	07/12/2023	436.263000	4.875100	3:33:57 PM	4.878000		4.875100	4.880000	4.875100	4.875100
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			161	0.44	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			168	0.46	07/26/2023	245.700000	4.880000	3:48:20 PM	4.877300		4.875500	4.880000	4.850000	4.880000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			175	0.48	08/02/2023	51.104000	4.870000	3:18:39 PM	4.868600		4.870000	4.875000	4.850000	4.870000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			182	0.50	08/09/2023	190.621000	4.875000	3:51:51 PM	4.865300		4.875000	4.875000	4.850000	4.875000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		188	0.52	08/15/2023	177.123000	5.000000	3:50:28 PM	4.981600		4.990000	5.050000	4.850000	5.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			189	0.52	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			196	0.54	08/23/2023	3.140000	4.870000	11:20:22 AM	4.870000		4.870000	4.870000	4.870000	4.870000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		214	0.59	09/10/2023	14.638000	4.900000	3:08:26 PM	5.007400		5.050000	5.050000	4.900000	4.900000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		257	0.70	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			259	0.71	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			273	0.75	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			280	0.77	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			287	0.79	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			294	0.81	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			329	0.90	01/03/2024	7.193000	5.225000	3:03:53 PM	5.225500		5.230000	5.230000	5.225000	5.225000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			336	0.92	01/10/2024									
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			343	0.94	01/17/2024	38.494000	5.300000	3:15:24 PM	5.299700		5.300000	5.300000	5.250000	5.300000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			350	0.96	01/24/2024									
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			357	0.98	01/31/2024	407.578000	5.256000	3:18:35 PM	5.338700		5.256000	5.340000	5.256000	5.256000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			364	1.00	02/07/2024	612.226000	5.300000	3:59:22 PM	5.273600		5.261000	5.310000	5.160000	5.300000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		395	1.08	03/09/2024	287.985000	5.300000	3:22:12 PM	5.221800		5.230000	5.600000	5.075000	5.300000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		398	1.09	03/12/2024	36.816000	5.400000	3:52:33 PM	5.345900		5.225000	5.450000	5.200000	5.400000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		437	1.20	04/20/2024	2.000000								
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		481	1.32	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		544	1.49	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		559	1.53	08/20/2024	1.000000								
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		617	1.69	10/17/2024	1.000000	5.400000	11:32:44 AM	5.400000		5.400000	5.400000	5.400000	5.400000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		642	1.76	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		789	2.16	04/07/2025	54.000000	5.450000	3:50:07 PM	5.361300		5.305000	5.450000	5.305000	5.450000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		794	2.17	04/12/2025	21.500000	5.230000	2:40:38 PM	5.253500		5.450000	5.450000	5.200000	5.230000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		796	2.18	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		916	2.51	08/12/2025	7.090000	5.550000	3:39:39 PM	5.500600		5.350000	5.575000	5.350000	5.550000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250		944	2.59	09/09/2025	43.100000	5.600000	2:08:02 PM	5.511700		5.485000	5.600000	5.485000	5.600000

GS Board Summary  
February 08, 2023

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
RPGGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	985	2.70	10/20/2025										
RPGGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,025	2.81	11/29/2025										
RPGGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,076	2.95	01/19/2026										
RPGGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,092	2.99	02/04/2026	3.516000	5.400000	2:26:14 PM	5.400000			5.400000	5.400000	5.400000	5.400000
RPGGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,102	3.02	02/14/2026	1.200000	5.500000	11:01:36 AM	5.500800			5.500000	5.505000	5.500000	5.500000
RPGGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,155	3.16	04/08/2026	25.000000	5.740000	11:42:26 AM	5.740000			5.740000	5.740000	5.740000	5.740000
RPGGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,320	3.61	09/20/2026	10.890000	5.600000	2:21:46 PM	5.759600			5.600000	5.850000	5.600000	5.600000
RPGGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,350	3.70	10/20/2026	3.100000	5.650000	11:23:49 AM	5.707100			5.940000	5.950000	5.650000	5.650000
RPGGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,398	3.83	12/07/2026										
RPGGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,482	4.06	03/01/2027										
RPGGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,485	4.07	03/04/2027	3.995000	5.900000	3:56:40 PM	5.829900			5.800000	5.990000	5.650000	5.900000
RPGGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,546	4.23	05/04/2027										
RPGGB 5 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,575	4.31	06/02/2027	27.314000	5.950000	3:50:08 PM	5.960200			5.750000	6.025000	5.750000	5.950000
RPGGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,671	4.58	09/06/2027	20.000000	5.850000	11:21:03 AM	5.850000			5.850000	5.850000	5.850000	5.850000
RPGGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,854	5.08	03/07/2028	62.448000	6.000000	3:30:43 PM	6.057100			6.090000	6.100000	5.975000	6.000000
RPGGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,869	5.12	03/22/2028										
RPGGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,900	5.20	04/22/2028	91.100000	5.850000	3:03:38 PM	5.899900			5.900000	5.900000	5.850000	5.850000
RPGGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,012	5.51	08/12/2028	13.000000	5.750000	2:05:31 PM	5.750000			5.750000	5.750000	5.750000	5.750000
RPGGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,126	5.82	12/04/2028										
RPGGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,163	5.92	01/10/2029										
RPGGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,292	6.28	05/19/2029										
RPGGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,439	6.68	10/13/2029	344.255000	6.150000	2:00:36 PM	6.148500			6.145000	6.150000	6.145000	6.150000
RPGGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,665	7.30	05/27/2030										
RPGGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,708	7.41	07/09/2030										
RPGGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,727	7.47	07/28/2030										
RPGGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,909	7.96	01/26/2031										
RPGGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,083	8.44	07/19/2031										
RPGGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,086	8.45	07/22/2031										
RPGGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,161	8.65	10/05/2031										
RPGGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,268	8.95	01/20/2032										
RPGGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,281	8.98	02/02/2032										
RPGGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,309	9.06	03/01/2032	2.400000	6.125000	2:43:37 PM	6.143800			6.170000	6.170000	6.125000	6.125000
RPGGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,423	9.37	06/23/2032	849.040000	6.335000	2:24:50 PM	6.284000			6.220000	6.335000	6.220000	6.335000
RPGGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,507	9.60	09/15/2032	1,820.550000	6.300000	2:32:20 PM	6.277000			6.250000	6.300000	6.250000	6.300000
RPGGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,519	9.64	09/27/2032										
RPGGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,542	9.70	10/20/2032										
RPGGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,582	9.81	11/29/2032										
RPGGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,694	10.11	03/21/2033										
RPGGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,288	11.74	11/05/2034	550.000000	6.375000	11:17:29 AM	6.349900			6.300000	6.375000	6.300000	6.375000
RPGGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,617	12.64	09/30/2035	738.800000	6.425000	11:55:51 AM	6.345000			6.325000	6.425000	6.200000	6.425000
RPGGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,694	12.85	12/16/2035	128.000000	6.390000	11:09:44 AM	6.391800			6.400000	6.400000	6.300000	6.390000
RPGGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,982	13.64	09/29/2036										
RPGGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,213	14.27	05/18/2037										
RPGGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,303	14.52	08/16/2037										
RPGGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,372	14.71	10/24/2037	7.053000	6.200000	2:44:15 PM	6.665200			6.500000	6.699800	6.200000	6.200000
RPGGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,493	15.04	02/22/2038										
RPGGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,829	15.96	01/24/2039										
RPGGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,423	17.59	09/09/2040										
RPGGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,732	18.43	07/15/2041										
RPGGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,229	19.79	11/24/2042	2,119.800000	6.650000	3:59:30 PM	6.622400			6.600000	6.700000	6.580000	6.650000