

GS Board Summary
December 13, 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 12/14/22	RPTB 0 12/14/22	PIBL1221L503		1	0.00	12/14/2022										
RPTB 0 12/21/22	RPTB 0 12/21/22	PIBL0622F010		8	0.02	12/21/2022										
RPTB 0 12/28/22	RPTB 0 12/28/22	PIBL0622F029		15	0.04	12/28/2022										
RPTB 0 01/04/23	RPTB 0 01/04/23	PIBL1222A013		22	0.06	01/04/2023	128.144000	2.750000	3:19:44 PM	2.858700			4.000000	4.000000	2.750000	2.750000
RPTB 0 01/11/23	RPTB 0 01/11/23	PIBL1222A022		29	0.08	01/11/2023										
RPTB 0 01/18/23	RPTB 0 01/18/23	PIBL1222A031		36	0.10	01/18/2023	13.220000	4.000000	2:55:12 PM	4.000000			4.000000	4.000000	4.000000	4.000000
RPTB 0 01/25/23	RPTB 0 01/25/23	PIBL1222A040		43	0.12	01/25/2023										
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		50	0.14	02/01/2023	25.738000	3.675000	2:47:56 PM	3.678000			3.680000	3.680000	3.675000	3.675000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		57	0.16	02/08/2023	70.812000	4.050000	2:38:36 PM	4.059400			3.800000	4.100000	3.800000	4.050000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	60	0.16	02/11/2023	15.000000	4.125000	10:30:26 AM	4.125000			4.125000	4.125000	4.125000	4.125000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		64	0.18	02/15/2023	32.271000	3.925000	3:45:11 PM	3.935200			3.950000	4.015000	3.925000	3.925000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	69	0.19	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		71	0.19	02/22/2023	10.080000	4.200000	3:01:51 PM	4.200000			4.200000	4.200000	4.200000	4.200000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		78	0.21	03/01/2023	103.028000	4.065000	2:54:15 PM	4.059000			4.060000	4.075000	4.025000	4.065000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	85	0.23	03/08/2023	103.750000	4.750000	3:52:57 PM	4.797300			4.450000	5.000000	4.450000	4.750000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		85	0.23	03/08/2023	126.973000	4.055000	3:46:44 PM	4.061400			4.055000	4.075000	4.050000	4.055000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		92	0.25	03/15/2023	121.957000	4.060000	3:04:06 PM	4.105500			4.050000	4.175000	4.050000	4.060000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		99	0.27	03/22/2023	5.673000	4.060000	3:32:37 PM	4.061100			4.100000	4.100000	4.060000	4.060000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		106	0.29	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		113	0.31	04/05/2023	75.140000	4.100000	3:38:22 PM	4.100000			4.100000	4.100000	4.100000	4.100000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		120	0.33	04/12/2023	6.500000	4.100000	11:04:11 AM	4.100000			4.100000	4.100000	4.100000	4.100000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		127	0.35	04/19/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	129	0.35	04/21/2023	13.153000	4.800000	3:22:30 PM	4.804300			4.750000	4.970000	4.750000	4.800000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		134	0.37	04/26/2023	0.400000	4.100000	2:16:14 PM	4.100000			4.100000	4.100000	4.100000	4.100000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		141	0.39	05/03/2023										
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		148	0.41	05/10/2023										
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		155	0.42	05/17/2023										
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		162	0.44	05/24/2023	435.089000	4.895000	3:47:49 PM	4.799500			4.800000	4.895000	4.750000	4.895000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	167	0.46	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		169	0.46	05/31/2023	18.125000	4.825000	3:34:01 PM	4.860500			4.825000	4.885000	4.825000	4.825000
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		176	0.48	06/07/2023	144.393000	4.875000	3:31:06 PM	4.869000			4.875000	4.875500	4.800000	4.875000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		183	0.50	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		190	0.52	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		197	0.54	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		204	0.56	07/05/2023	0.562000	4.400000	10:26:37 AM	4.400000			4.400000	4.400000	4.400000	4.400000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		211	0.58	07/12/2023	13.300000	4.900000	11:10:20 AM	4.900000			4.900000	4.900000	4.900000	4.900000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		218	0.60	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		225	0.62	07/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		232	0.64	08/02/2023	1.800000	4.925000	2:02:44 PM	4.925000			4.925000	4.925000	4.925000	4.925000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		239	0.65	08/09/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	245	0.67	08/15/2023	369.690000	5.290000	3:37:01 PM	5.068600			5.050000	5.300000	4.950000	5.290000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		246	0.67	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		253	0.69	08/23/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	271	0.74	09/10/2023	138.000000	5.320000	2:39:28 PM	5.228400			5.225000	5.320000	5.225000	5.320000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	314	0.86	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		316	0.87	10/25/2023	211.118000	4.905000	11:06:58 AM	4.904900			4.900000	4.905000	4.900000	4.905000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		330	0.90	11/08/2023	0.200000	4.900000	2:28:27 PM	4.900000			4.900000	4.900000	4.900000	4.900000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		337	0.92	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		344	0.94	11/22/2023	23.908000	5.075000	9:57:47 AM	5.075000			5.075000	5.075000	5.075000	5.075000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		351	0.96	11/29/2023	317.914000	5.100000	3:47:28 PM	5.090600			5.100000	5.100000	5.025000	5.100000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	452	1.24	03/09/2024	209.529000	5.750000	3:46:56 PM	5.725500			5.900000	6.100000	5.600000	5.750000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	455	1.25	03/12/2024	109.929000	5.800000	3:40:12 PM	5.792100			5.810000	5.950000	5.650000	5.800000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	494	1.35	04/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	538	1.47	06/03/2024	18.200000	6.000000	2:07:10 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	601	1.65	08/05/2024	1.500000	5.800000	9:59:03 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	616	1.69	08/20/2024	57.400000	5.975000	2:34:49 PM	5.976700			6.050000	6.050000	5.850000	5.975000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	674	1.85	10/17/2024	84.230000	5.850000	3:47:54 PM	5.854100			5.850000	5.975000	5.800000	5.850000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	699	1.91	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	846	2.32	04/07/2025	16.500000	5.800000	11:18:06 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	851	2.33	04/12/2025	120.600000	5.990000	3:36:10 PM	5.870100			5.880000	5.990000	5.850000	5.990000

GS Board Summary
December 13, 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
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	853	2.34	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	973	2.66	08/12/2025	272.872000	6.000000	3:50:24 PM	5.995800			6.230000	6.230000	5.830000	6.000000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,001	2.74	09/09/2025	68.006181	6.050000	3:58:34 PM	6.207500			6.050000	6.350000	6.050000	6.050000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,042	2.85	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,082	2.96	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,133	3.10	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,149	3.15	02/04/2026	14.000000	6.125000	3:53:07 PM	6.135700			6.275000	6.275000	6.125000	6.125000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,159	3.17	02/14/2026	56.330000	6.100000	11:57:36 AM	6.117400			6.275000	6.275000	6.100000	6.100000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,212	3.32	04/08/2026	250.000000	6.205000	3:49:56 PM	6.080200			6.050000	6.285000	6.050000	6.205000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,377	3.77	09/20/2026	6.670000	6.270000	3:26:31 PM	6.319300			6.250000	6.400000	6.250000	6.270000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,407	3.85	10/20/2026	3.570000	6.250000	2:49:43 PM	6.244400			6.050000	6.250000	6.050000	6.250000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,455	3.98	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,539	4.21	03/01/2027	1.000000	6.250000	3:57:15 PM	6.250000			6.250000	6.250000	6.250000	6.250000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,542	4.22	03/04/2027	70.810000	6.250000	3:31:49 PM	6.274000			6.500000	6.500000	6.250000	6.250000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,603	4.39	05/04/2027	2.584200	6.400000	11:34:35 AM	6.400000			6.400000	6.400000	6.400000	6.400000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,632	4.47	06/02/2027	14.898000	6.250000	3:11:21 PM	6.359100			6.400000	6.400000	6.250000	6.250000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,728	4.73	09/06/2027	10.650000	6.350000	3:33:08 PM	6.350300			6.400000	6.400000	6.335000	6.350000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,911	5.23	03/07/2028	251.601000	6.330000	3:48:07 PM	6.323500			6.305000	6.500000	6.305000	6.330000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,926	5.27	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,957	5.36	04/22/2028	1.257000	6.475000	11:35:00 AM	6.465100			6.450000	6.475000	6.450000	6.475000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,069	5.67	08/12/2028	13.710000	6.550000	3:23:13 PM	6.507900			6.475000	6.550000	6.475000	6.550000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,183	5.98	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,220	6.08	01/10/2029	584.060000	6.500000	3:57:19 PM	6.529600			6.550000	6.550000	6.460000	6.500000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,349	6.43	05/19/2029	0.330000	6.385000	9:35:16 AM	6.385000			6.385000	6.385000	6.385000	6.385000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,496	6.83	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,722	7.45	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,765	7.57	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,784	7.62	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,966	8.12	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,140	8.60	07/19/2031	49.057000	6.700000	3:54:27 PM	6.635900			6.650000	6.800000	6.500000	6.700000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,143	8.61	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,218	8.81	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,325	9.10	01/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,338	9.14	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,366	9.22	03/01/2032	1.370000	6.865000	11:16:47 AM	6.865000			6.865000	6.865000	6.865000	6.865000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,480	9.53	06/23/2032	16.700000	6.800000	3:00:13 PM	6.781600			6.800000	6.800000	6.690000	6.800000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,564	9.76	09/15/2032	100.000000	6.875000	3:58:53 PM	6.875000			6.875000	6.875000	6.875000	6.875000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,576	9.79	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,599	9.85	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,639	9.96	11/29/2032	5.450000	6.905000	10:27:55 AM	6.905000			6.905000	6.905000	6.905000	6.905000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,751	10.27	03/21/2033	1.500000	6.955000	3:05:37 PM	6.955000			6.955000	6.955000	6.955000	6.955000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,345	11.90	11/05/2034	1,193.560000	7.075000	3:33:34 PM	7.057600			7.100000	7.100000	6.975000	7.075000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,674	12.80	09/30/2035	243.700000	6.930000	2:25:00 PM	6.992400			7.000000	7.000000	6.925000	6.930000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,751	13.01	12/16/2035	20.000000	7.015000	3:46:11 PM	6.995000			6.975000	7.015000	6.975000	7.015000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,039	13.80	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,270	14.43	05/18/2037	0.500000	7.130000	3:53:49 PM	7.130000			7.130000	7.130000	7.130000	7.130000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,360	14.68	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,429	14.86	10/24/2037	2.297250	7.500000	11:49:37 AM	6.960100			6.915000	7.500000	6.915000	7.500000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,550	15.20	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,886	16.12	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,480	17.74	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,789	18.59	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,286	19.95	11/24/2042	198.000000	7.125000	3:14:24 PM	7.143900			7.150000	7.150000	7.125000	7.125000