

GS Board Summary  
January 25, 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
RPTB 0 02/01/23	RPTB 0 02/01/23	PIBL1222B058		7	0.02	02/01/2023	5.000000	3.750000	2:41:51 PM	3.750000			3.750000	3.750000	3.750000	3.750000
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067		14	0.04	02/08/2023										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	17	0.05	02/11/2023	82.439000	3.900000	11:19:17 AM	3.939300			4.000000	4.000000	3.900000	3.900000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		21	0.06	02/15/2023	32.050000	3.950000	3:45:17 PM	3.950000			3.950000	3.950000	3.950000	3.950000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	26	0.07	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		28	0.08	02/22/2023										
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		35	0.10	03/01/2023	8.627000	3.800000	3:30:06 PM	4.085400			4.135000	4.135000	3.800000	3.800000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	42	0.12	03/08/2023	6.500000	4.100000	9:43:10 AM	4.100000			4.100000	4.100000	4.100000	4.100000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		42	0.12	03/08/2023	1.501000	4.135000	2:24:33 PM	3.978400			3.900000	4.135000	3.900000	4.135000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		49	0.13	03/15/2023	1.000000	4.250000	9:58:14 AM	4.250000			4.250000	4.250000	4.250000	4.250000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		56	0.15	03/22/2023	0.165000	4.200000	3:14:37 PM	4.200000			4.200000	4.200000	4.200000	4.200000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		63	0.17	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		70	0.19	04/05/2023	6.060000	4.000000	3:19:34 PM	4.104700			4.125000	4.125000	4.000000	4.000000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		77	0.21	04/12/2023	417.589000	4.050000	2:53:37 PM	4.050100			4.200000	4.200000	4.050000	4.050000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		84	0.23	04/19/2023	1,283.024000	4.200000	3:38:12 PM	4.199400			4.200000	4.205000	4.190000	4.200000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	86	0.24	04/21/2023	262.000000	4.800000	3:28:41 PM	4.435500	4.210000		4.450000	4.800000	4.000000	4.800000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		91	0.25	04/26/2023	2,629.426400	4.195000	3:45:29 PM	4.192800			4.200000	4.200000	4.050000	4.195000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		98	0.27	05/03/2023	2.180000	4.700000	2:49:42 PM	4.475000			4.250000	4.700000	4.250000	4.700000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		105	0.29	05/10/2023										
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		112	0.31	05/17/2023										
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		119	0.33	05/24/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	124	0.34	05/29/2023	1.000000	4.500000	10:38:17 AM	4.500000			4.500000	4.500000	4.500000	4.500000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		126	0.35	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		133	0.36	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		140	0.38	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		147	0.40	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		154	0.42	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		161	0.44	07/05/2023	249.624000	4.850000	3:47:52 PM	4.862100			4.886000	4.886000	4.850000	4.850000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		168	0.46	07/12/2023	11.921000	4.850000	2:52:46 PM	4.866600			4.875000	4.875000	4.850000	4.850000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		175	0.48	07/19/2023	119.745000	4.900000	3:49:24 PM	4.899300	4.910000		4.915000	4.915000	4.850000	4.900000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		182	0.50	07/26/2023	222.317000	4.885000	3:55:48 PM	4.878200			4.885000	4.885000	4.735000	4.885000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		189	0.52	08/02/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		196	0.54	08/09/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	202	0.55	08/15/2023	23.703000	5.000000	3:22:47 PM	4.935800			4.950000	5.050000	4.750000	5.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		203	0.56	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		210	0.58	08/23/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	228	0.62	09/10/2023	502.000000	5.015000	2:25:09 PM	4.950300			4.950000	5.015000	4.950000	5.015000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	271	0.74	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		273	0.75	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		287	0.79	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		294	0.81	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		301	0.82	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		308	0.84	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		343	0.94	01/03/2024	76.426000	5.365000	3:51:37 PM	5.363900			5.365000	5.375000	5.350000	5.365000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		350	0.96	01/10/2024	12.124000	5.375000	3:23:26 PM	5.374800			5.375000	5.375000	5.350000	5.375000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		357	0.98	01/17/2024	841.333000	5.350000	3:39:06 PM	5.353300			5.381000	5.390000	5.320000	5.350000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		364	1.00	01/24/2024	423.136000	5.350000	3:49:29 PM	5.344500	5.400000		5.350000	5.400000	5.170000	5.350000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	409	1.12	03/09/2024	1,329.771000	5.280000	3:23:19 PM	5.188400			5.200000	5.280000	5.180000	5.280000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	412	1.13	03/12/2024	22.100000	5.185000	3:54:23 PM	5.271800			5.175000	5.415000	5.175000	5.185000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	451	1.24	04/20/2024	1.000000	5.225000	11:07:52 AM	5.225000			5.225000	5.225000	5.225000	5.225000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	495	1.36	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	558	1.53	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	573	1.57	08/20/2024	0.150000	5.250000	9:29:46 AM	5.250000			5.250000	5.250000	5.250000	5.250000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	631	1.73	10/17/2024	22.150000	5.270000	3:36:34 PM	5.300800			5.325000	5.325000	5.250000	5.270000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	656	1.80	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	803	2.20	04/07/2025	588.600000	5.250000	11:19:04 AM	5.248000			5.260000	5.260000	5.235000	5.250000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	808	2.21	04/12/2025	18.690000	5.450000	3:13:26 PM	5.428500			5.500000	5.500000	5.400000	5.450000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	810	2.22	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	930	2.55	08/12/2025	231.070000	5.500000	3:12:56 PM	5.277900			5.280000	5.500000	5.250000	5.500000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	958	2.62	09/09/2025	100.800000	5.400000	3:56:53 PM	5.399800			5.400000	5.400000	5.360000	5.400000

GS Board Summary  
January 25, 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 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	999	2.74	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,039	2.85	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,090	2.98	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,106	3.03	02/04/2026	721.358000	5.525000	2:15:50 PM	5.578700			5.500000	5.600000	5.500000	5.525000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,116	3.06	02/14/2026	800.963000	5.600000	3:07:47 PM	5.571900			5.600000	5.600000	5.525000	5.600000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,169	3.20	04/08/2026	213.720000	5.575000	2:48:51 PM	5.506700			5.550000	5.575000	5.500000	5.575000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,334	3.65	09/20/2026	3.740000	5.600000	3:50:51 PM	5.585300			5.580000	5.600000	5.580000	5.600000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,364	3.73	10/20/2026	1.164000	5.885000	2:47:43 PM	5.885000			5.885000	5.885000	5.885000	5.885000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,412	3.87	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,496	4.10	03/01/2027	1.000000	5.600000	2:16:43 PM	5.600000			5.600000	5.600000	5.600000	5.600000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,499	4.10	03/04/2027	69.790000	5.600000	3:42:51 PM	5.624900			5.620000	5.750000	5.600000	5.600000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,560	4.27	05/04/2027	562.000000	5.775000	3:51:28 PM	5.785000			5.795000	5.795000	5.775000	5.775000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,589	4.35	06/02/2027	30.122000	6.000000	3:18:49 PM	5.660300			5.700000	6.000000	5.650000	6.000000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,685	4.61	09/06/2027	645.200000	5.675000	11:50:40 AM	5.716300			5.750000	5.750000	5.675000	5.675000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,868	5.11	03/07/2028	1,464.882000	5.780500	3:53:06 PM	5.786100			5.720000	5.825000	5.710000	5.780500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,883	5.16	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,914	5.24	04/22/2028	1.100000	5.800000	11:49:47 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,026	5.55	08/12/2028	50.000000	5.770000	11:37:28 AM	5.770000			5.770000	5.770000	5.770000	5.770000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,140	5.86	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,177	5.96	01/10/2029	6.000000	5.785000	2:46:14 PM	5.780000			5.775000	5.785000	5.775000	5.785000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,306	6.31	05/19/2029	10.000000	5.800000	11:55:26 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,453	6.72	10/13/2029	105.000000	5.900000	3:45:20 PM	5.916700			5.900000	5.950000	5.900000	5.900000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,679	7.34	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,722	7.45	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,741	7.50	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,923	8.00	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,097	8.48	07/19/2031	8.500000	5.825000	2:06:30 PM	5.905000			6.000000	6.000000	5.825000	5.825000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,100	8.49	07/22/2031	2.000000	5.900000	2:15:26 PM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,175	8.69	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,282	8.99	01/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,295	9.02	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,323	9.10	03/01/2032	12.000000	5.950000	10:37:56 AM	6.116700			6.150000	6.150000	5.950000	5.950000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,437	9.41	06/23/2032	1,046.720000	5.925000	3:49:46 PM	5.963200			6.000000	6.050000	5.900000	5.925000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,521	9.64	09/15/2032	2,611.930000	5.980000	3:52:49 PM	6.024500			5.913000	6.100000	5.913000	5.980000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,533	9.67	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,556	9.74	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,596	9.85	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,708	10.15	03/21/2033	1.558500	6.100000	11:53:21 AM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,302	11.78	11/05/2034	1,950.710000	6.100000	3:52:23 PM	6.107700			6.175000	6.175000	6.050000	6.100000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,631	12.68	09/30/2035	2,423.500000	6.150000	3:47:02 PM	6.149800			6.175000	6.200000	6.100000	6.150000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,708	12.89	12/16/2035	51.540000	6.150000	2:43:29 PM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,996	13.68	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,227	14.31	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,317	14.56	08/16/2037	1.000000	6.330000	11:28:44 AM	6.330000			6.330000	6.330000	6.330000	6.330000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,386	14.75	10/24/2037	7.500000	6.150000	3:13:00 PM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,507	15.08	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,843	16.00	01/24/2039	0.400000	6.310000	10:12:12 AM	6.305000			6.300000	6.310000	6.300000	6.310000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,437	17.62	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,746	18.47	07/15/2041						6.350000				
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,243	19.83	11/24/2042	5,928.500000	6.415000	3:53:50 PM	6.441500			6.400000	6.500000	6.380000	6.415000