

GS Board Summary
January 27, 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			5	0.01	02/01/2023									
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067			12	0.03	02/08/2023									
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	15	0.04	02/11/2023	20.500000	3.900000	3:20:57 PM	3.784100			3.775000	3.900000	3.775000	3.900000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			19	0.05	02/15/2023									
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	24	0.07	02/20/2023	35.000000	3.750000	2:26:17 PM	3.750000			3.750000	3.750000	3.750000	3.750000
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			26	0.07	02/22/2023									
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020			33	0.09	03/01/2023	1.000000	3.900000	11:59:34 AM	3.900000		3.900000	3.900000	3.900000	3.900000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	40	0.11	03/08/2023	28.500000	4.700000	3:12:05 PM	4.487700			4.525000	4.700000	4.350000	4.700000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044			40	0.11	03/08/2023	1.000000	4.135000	9:53:00 AM	4.135000		4.135000	4.135000	4.135000	4.135000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			47	0.13	03/15/2023	0.500000	4.100000	2:34:52 PM	4.100000		4.100000	4.100000	4.100000	4.100000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			54	0.15	03/22/2023	300.000000	4.180000	3:58:28 PM	4.180000		4.180000	4.180000	4.180000	4.180000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			61	0.17	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			68	0.19	04/05/2023	1.000000	4.000000	2:56:08 PM	4.000000		4.000000	4.000000	4.000000	4.000000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			75	0.21	04/12/2023	119.631000	4.100000	11:36:48 AM	4.135900		4.150000	4.175000	4.000000	4.100000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			82	0.23	04/19/2023	6.533000	4.125000	2:37:19 PM	4.125000	4.210000	4.125000	4.125000	4.125000	4.125000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	84	0.23	04/21/2023	18.808000	4.500000	11:39:01 AM	4.526600			4.550000	4.550000	4.500000	4.500000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			89	0.24	04/26/2023	194.478000	4.125000	3:57:19 PM	4.154200		4.175000	4.175000	4.125000	4.125000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			96	0.26	05/03/2023									
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			103	0.28	05/10/2023	5.820000	4.200000	11:53:07 AM	4.200000		4.200000	4.200000	4.200000	4.200000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			110	0.30	05/17/2023									
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			117	0.32	05/24/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	122	0.33	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			124	0.34	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			131	0.36	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			138	0.38	06/14/2023									
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			145	0.40	06/21/2023									
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			152	0.42	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			159	0.44	07/05/2023	9.970000	4.850000	3:20:14 PM	4.850400		4.851000	4.851000	4.850000	4.850000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			166	0.45	07/12/2023	1.020000	4.850000	11:53:55 AM	4.850000		4.850000	4.850000	4.850000	4.850000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			173	0.47	07/19/2023	101.635000	4.885000	3:45:06 PM	4.887100	4.910000	4.900000	4.950000	4.885000	4.885000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			180	0.49	07/26/2023	25.591000	4.885000	3:41:13 PM	4.883400		4.885000	4.890000	4.875000	4.885000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			187	0.51	08/02/2023									
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			194	0.53	08/09/2023									
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	200	0.55	08/15/2023	12.920000	4.925000	3:47:13 PM	5.062000			4.950000	5.225000	4.925000	4.925000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			201	0.55	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			208	0.57	08/23/2023									
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	226	0.62	09/10/2023	5.020000	4.920000	2:46:31 PM	4.920000			4.920000	4.920000	4.920000	4.920000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	269	0.74	10/23/2023	0.200000	4.985000	2:26:56 PM	4.985000			4.985000	4.985000	4.985000	4.985000
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			271	0.74	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			285	0.78	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			292	0.80	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			299	0.82	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			306	0.84	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			341	0.93	01/03/2024	72.472000	5.325000	3:25:49 PM	5.325400		5.325000	5.330000	5.300000	5.325000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			348	0.95	01/10/2024	0.500000	5.300000	11:26:50 AM	5.300000		5.300000	5.300000	5.300000	5.300000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			355	0.97	01/17/2024	204.499000	5.320000	3:13:27 PM	5.322400		5.325000	5.325000	5.320000	5.320000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			362	0.99	01/24/2024	250.405000	5.325000	3:42:44 PM	5.326200	5.400000	5.325000	5.375000	5.275000	5.325000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	407	1.11	03/09/2024	655.055000	5.175000	3:14:52 PM	5.197200			5.150000	5.375000	5.150000	5.175000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	410	1.12	03/12/2024	187.510000	5.150000	2:44:12 PM	5.154300			5.160000	5.500000	5.150000	5.150000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	449	1.23	04/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	493	1.35	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	556	1.52	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	571	1.56	08/20/2024	1.300000	5.500000	2:42:26 PM	5.500000			5.500000	5.500000	5.500000	5.500000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	629	1.72	10/17/2024	3.540000	5.350000	2:59:46 PM	5.350000			5.350000	5.350000	5.350000	5.350000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	654	1.79	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	801	2.19	04/07/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	806	2.21	04/12/2025	236.667000	5.300000	3:11:10 PM	5.300000			5.300000	5.300000	5.300000	5.300000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	808	2.21	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	928	2.54	08/12/2025	364.185000	5.225000	3:44:32 PM	5.271600			5.250000	5.400000	5.225000	5.225000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	956	2.62	09/09/2025	20.000000	5.400000	3:51:20 PM	5.400000			5.400000	5.400000	5.400000	5.400000

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	997	2.73	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,037	2.84	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,088	2.98	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,104	3.02	02/04/2026	25.000000	5.500000	11:07:58 AM	5.500000		5.500000	5.500000	5.500000	5.500000	5.500000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,114	3.05	02/14/2026	896.630000	5.520000	3:11:07 PM	5.521300		5.525000	5.600000	5.520000	5.520000	5.520000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,167	3.20	04/08/2026	12.631000	5.600000	3:56:56 PM	5.629500		5.650000	5.650000	5.600000	5.600000	5.600000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,332	3.65	09/20/2026	6.583000	5.450000	3:40:00 PM	5.563500		5.665000	5.665000	5.450000	5.450000	5.450000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,362	3.73	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,410	3.86	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,494	4.09	03/01/2027	0.800000	5.850000	11:11:46 AM	5.850000		5.850000	5.850000	5.850000	5.850000	5.850000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,497	4.10	03/04/2027	7.320000	5.669800	2:45:49 PM	5.671200		5.675000	5.675000	5.665000	5.669800	5.669800
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,558	4.27	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,587	4.35	06/02/2027	10.850000	5.650000	11:27:58 AM	5.654600		5.700000	5.700000	5.650000	5.650000	5.650000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,683	4.61	09/06/2027	106.500000	5.700000	3:29:00 PM	5.675400		5.675000	5.700000	5.675000	5.700000	5.700000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,866	5.11	03/07/2028	1,256.044000	5.800000	3:53:38 PM	5.797100		5.765000	5.830000	5.750000	5.800000	5.800000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,881	5.15	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,912	5.24	04/22/2028	0.100000	5.850000	2:42:55 PM	5.850000		5.850000	5.850000	5.850000	5.850000	5.850000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,024	5.54	08/12/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,138	5.85	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,175	5.96	01/10/2029	40.000000	5.810000	11:39:13 AM	5.810000		5.810000	5.810000	5.810000	5.810000	5.810000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,304	6.31	05/19/2029	20.000000	5.810000	11:39:59 AM	5.810000		5.810000	5.810000	5.810000	5.810000	5.810000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,451	6.71	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,677	7.33	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,720	7.45	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,739	7.50	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,921	8.00	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,095	8.47	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,098	8.48	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,173	8.69	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,280	8.98	01/20/2032	40.530000	5.900000	11:38:48 AM	5.974000		5.975000	5.975000	5.900000	5.900000	5.900000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,293	9.02	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,321	9.09	03/01/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,435	9.41	06/23/2032	11.730000	5.975000	2:52:49 PM	5.804500		5.775000	5.975000	5.775000	5.975000	5.975000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,519	9.64	09/15/2032	821.700000	6.025000	2:53:26 PM	6.000100		6.000000	6.025000	6.000000	6.025000	6.025000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,531	9.67	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,554	9.73	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,594	9.84	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,706	10.15	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,300	11.77	11/05/2034	71.300000	6.090000	3:39:48 PM	6.071500		5.950000	6.150000	5.950000	6.090000	6.090000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,629	12.67	09/30/2035	1,260.000000	6.130000	11:42:07 AM	6.142300		6.000000	6.150000	6.000000	6.130000	6.130000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,706	12.88	12/16/2035	10.000000	6.000000	9:57:57 AM	6.000000		6.000000	6.000000	6.000000	6.000000	6.000000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,994	13.67	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,225	14.31	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,315	14.55	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,384	14.74	10/24/2037	0.030000	6.800000	3:40:46 PM	6.600000		6.600000	6.600000	6.600000	6.600000	6.600000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,505	15.07	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,841	15.99	01/24/2039	10.000000	6.200000	3:17:56 PM	6.200000		6.200000	6.200000	6.200000	6.200000	6.200000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,435	17.62	09/09/2040	10.000000	6.380000	2:16:04 PM	6.380000		6.380000	6.380000	6.380000	6.380000	6.380000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,744	18.46	07/15/2041						6.400000				
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,241	19.83	11/24/2042	1,028.000000	6.425000	3:59:52 PM	6.391800		6.390000	6.425000	6.380000	6.425000	6.425000