

GS Board Summary  
January 31, 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			1	0.00	02/01/2023									
RPTB 0 02/08/23	RPTB 0 02/08/23	PIBL1222B067			8	0.02	02/08/2023	300.000000	4.175000	2:58:45 PM	4.150000		4.125000	4.175000	4.125000	4.175000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	11	0.03	02/11/2023	0.100000	4.000000	2:55:30 PM	4.000000			4.000000	4.000000	4.000000	4.000000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			15	0.04	02/15/2023	1,135.510000	4.400000	3:54:22 PM	4.165700		4.000000	4.400000	3.950000	4.400000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	20	0.06	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			22	0.06	02/22/2023	1,382.410000	4.000000	3:36:57 PM	4.097500		4.125000	4.250000	4.000000	4.000000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020			29	0.08	03/01/2023	483.700000	3.900000	3:32:11 PM	4.183000		3.900000	4.200000	3.900000	3.900000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	36	0.10	03/08/2023	862.240000	4.430000	3:27:41 PM	4.128300			4.150000	4.435000	4.080000	4.430000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044			36	0.10	03/08/2023	719.827000	4.075000	3:32:47 PM	4.189400		4.075000	4.200000	4.075000	4.075000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			43	0.12	03/15/2023									
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			50	0.14	03/22/2023	100.312000	4.200000	2:54:57 PM	4.200000		4.200000	4.200000	4.200000	4.200000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			57	0.16	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			64	0.18	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			71	0.19	04/12/2023	4.000000	4.105000	3:20:14 PM	4.105000		4.105000	4.105000	4.105000	4.105000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			78	0.21	04/19/2023	17.251000	4.050000	2:53:23 PM	4.105200		4.105000	4.126000	4.050000	4.050000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	80	0.22	04/21/2023	831.190000	4.150000	3:21:54 PM	4.069400			4.000000	4.150000	4.000000	4.150000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			85	0.23	04/26/2023	134.147000	4.126000	3:58:41 PM	4.124300		4.126000	4.130000	4.050000	4.126000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			92	0.25	05/03/2023	259.055000	4.130000	3:47:43 PM	4.130000		4.125000	4.131000	4.125000	4.130000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			99	0.27	05/10/2023									
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			106	0.29	05/17/2023									
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			113	0.31	05/24/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	118	0.32	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			120	0.33	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			127	0.35	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			134	0.37	06/14/2023									
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			141	0.39	06/21/2023									
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			148	0.41	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			155	0.42	07/05/2023	128.695000	4.851000	3:35:30 PM	4.849700		4.840000	4.851000	4.840000	4.851000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			162	0.44	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			169	0.46	07/19/2023	39.654000	4.825000	2:44:15 PM	4.861800		4.885000	4.885000	4.825000	4.825000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			176	0.48	07/26/2023	119.957000	4.865000	3:42:19 PM	4.866100		4.885000	4.885000	4.825000	4.865000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			183	0.50	08/02/2023	167.042000	4.855000	3:47:46 PM	4.851700		4.850000	4.855000	4.850000	4.855000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			190	0.52	08/09/2023									
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	196	0.54	08/15/2023	59.290000	4.980000	3:42:30 PM	4.986400			4.980000	5.040000	4.900000	4.980000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			197	0.54	08/16/2023	1.100000	5.000000	2:10:06 PM	5.000000		5.000000	5.000000	5.000000	5.000000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			204	0.56	08/23/2023	10.000000	4.925000	11:32:18 AM	4.925000		4.925000	4.925000	4.925000	4.925000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	222	0.61	09/10/2023	244.510000	4.925000	3:50:37 PM	4.931200			5.030000	5.030000	4.925000	4.925000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	265	0.73	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			267	0.73	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			281	0.77	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			288	0.79	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			295	0.81	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			302	0.83	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			337	0.92	01/03/2024	30.119000	5.250000	3:10:27 PM	5.243100		5.250000	5.250000	5.200000	5.250000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			344	0.94	01/10/2024	11.572000	5.250000	3:32:02 PM	5.250000		5.250000	5.250000	5.250000	5.250000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			351	0.96	01/17/2024	738.861000	5.210000	3:30:16 PM	5.237400		5.255000	5.255000	5.200000	5.210000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			358	0.98	01/24/2024	324.479000	5.250000	3:24:10 PM	5.250000		5.250000	5.250000	5.250000	5.250000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			365	1.00	01/31/2024	1,761.630000	5.275000	3:29:47 PM	5.252800		5.200000	5.275000	5.200000	5.275000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	403	1.10	03/09/2024	204.000000	5.240000	11:22:06 AM	5.239400			5.175000	5.240000	5.175000	5.240000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	406	1.11	03/12/2024	813.800000	5.195000	3:30:35 PM	5.249300			5.250000	5.400000	5.155000	5.195000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	445	1.22	04/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	489	1.34	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	552	1.51	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	567	1.55	08/20/2024	50.000000	5.350000	3:06:34 PM	5.350000			5.350000	5.350000	5.350000	5.350000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	625	1.71	10/17/2024	5.600000	5.350000	3:37:39 PM	5.287500			5.280000	5.350000	5.280000	5.350000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	650	1.78	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	797	2.18	04/07/2025	8.850000	5.225000	2:51:35 PM	5.228100			5.257500	5.257500	5.225000	5.225000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	802	2.20	04/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	804	2.20	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	924	2.53	08/12/2025	155.990000	5.275000	3:52:23 PM	5.325600			5.325000	5.600000	5.250000	5.275000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	3.6250	952	2.61	09/09/2025	0.500000	5.380000	11:36:32 AM	5.380000			5.380000	5.380000	5.380000	5.380000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	993	2.72	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,033	2.83	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,084	2.97	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,100	3.01	02/04/2026	27.880000	5.500000	10:39:13 AM	5.500000			5.500000	5.500000	5.500000	5.500000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,110	3.04	02/14/2026	108.000000	5.450000	3:57:09 PM	5.461600			5.500000	5.500000	5.400000	5.450000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,163	3.18	04/08/2026	6.000000	5.630000	2:14:57 PM	5.630000			5.630000	5.630000	5.630000	5.630000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,328	3.64	09/20/2026	24.922000	5.425000	3:43:06 PM	5.469400			5.450000	5.475000	5.425000	5.425000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,358	3.72	10/20/2026	1.150000	5.600000	2:41:18 PM	5.600000			5.600000	5.600000	5.600000	5.600000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,406	3.85	12/07/2026	15.500000	5.700000	3:14:11 PM	5.700000			5.700000	5.700000	5.700000	5.700000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,490	4.08	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,493	4.09	03/04/2027	10.900000	5.800000	3:57:43 PM	5.781700			5.700000	5.800000	5.700000	5.800000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,554	4.26	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,583	4.33	06/02/2027	4.350000	5.720000	2:15:21 PM	5.755200			6.000000	6.000000	5.720000	5.720000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,679	4.60	09/06/2027	165.500000	5.675000	3:53:39 PM	5.716100			5.720000	5.720000	5.675000	5.675000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,862	5.10	03/07/2028	1,582.540000	5.810000	3:30:25 PM	5.826600			5.840000	5.850000	5.750000	5.810000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,877	5.14	03/22/2028	18.070000									
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,908	5.22	04/22/2028	106.000000	5.770000	2:41:12 PM	5.770000			5.770000	5.770000	5.770000	5.770000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,020	5.53	08/12/2028	5.000000	5.900000	3:01:28 PM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,134	5.84	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,171	5.94	01/10/2029	114.830000	5.850000	3:48:46 PM	5.838700			5.850000	5.950000	5.805000	5.850000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,300	6.30	05/19/2029	3.000000	5.935000	3:08:31 PM	5.935000		5.900000	5.935000	5.935000	5.935000	5.935000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,447	6.70	10/13/2029	205.460000	5.800000	3:33:26 PM	5.912100			5.915000	5.915000	5.800000	5.800000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,673	7.32	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,716	7.44	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,735	7.49	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,917	7.99	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,091	8.46	07/19/2031	1.480000									
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,094	8.47	07/22/2031	0.500000	5.975000	3:18:14 PM	5.975000			5.975000	5.975000	5.975000	5.975000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,169	8.68	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,276	8.97	01/20/2032	913.000000	5.950000	2:57:03 PM	5.994600			5.975000	6.000000	5.950000	5.950000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,289	9.01	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,317	9.08	03/01/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,431	9.39	06/23/2032	1,840.000000	6.035000	3:57:25 PM	6.026400			6.025000	6.035000	6.000000	6.035000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,515	9.62	09/15/2032	2,667.958000	6.050000	3:57:35 PM	6.055000		6.050000	6.000000	6.065000	6.000000	6.050000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,527	9.66	09/27/2032	2.360000	6.030000	10:45:29 AM	6.030000			6.030000	6.030000	6.030000	6.030000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,550	9.72	10/20/2032	50.000000	6.075000	11:16:33 AM	6.075000			6.050000	6.075000	6.075000	6.075000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,590	9.83	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,702	10.14	03/21/2033	15.000000									
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,296	11.76	11/05/2034	390.000000	6.175000	3:40:23 PM	6.158900		6.200000	6.125000	6.175000	6.125000	6.175000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,625	12.66	09/30/2035	1,466.000000	6.200000	3:33:51 PM	6.157100			6.200000	6.250000	6.100000	6.200000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,702	12.87	12/16/2035	71.629000	6.100000	3:46:10 PM	6.253300			6.325000	6.325000	6.100000	6.100000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,990	13.66	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,221	14.29	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,311	14.54	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 20-01	PIID2537J015	6.1250	5,380	14.73	10/24/2037	35.785000	6.215000	3:11:57 PM	6.303000		6.200000	6.380000	6.380000	6.150000	6.215000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,501	15.06	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,837	15.98	01/24/2039	8.000000	6.200000	2:50:20 PM	6.257500			6.430000	6.430000	6.200000	6.200000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,431	17.61	09/09/2040	52.270000	6.200000	3:46:17 PM	6.402100			6.450000	6.450000	6.200000	6.200000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,740	18.45	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,237	19.81	11/24/2042	1,795.090000	6.475000	3:51:26 PM	6.469300			6.475000	6.500000	6.440000	6.475000