

GS Board Summary  
February 01, 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 02/08/23	RPTB 0 02/08/23	PIBL1222B067		7	0.02	02/08/2023										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	10	0.03	02/11/2023	3.330000	3.950000	11:40:19 AM	3.950000			3.950000	3.950000	3.950000	3.950000
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		14	0.04	02/15/2023	200.000000	3.975000	2:44:01 PM	3.975000			3.975000	3.975000	3.975000	3.975000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	19	0.05	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		21	0.06	02/22/2023	300.000000	4.100000	11:05:35 AM	4.083300			4.150000	4.150000	4.000000	4.100000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		28	0.08	03/01/2023	115.049000	3.900000	3:40:50 PM	3.900600			3.900000	3.920000	3.900000	3.900000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	35	0.10	03/08/2023	1,156.701400	4.230000	11:42:14 AM	3.999000			4.000000	4.230000	3.995000	4.230000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		35	0.10	03/08/2023	571.296000	4.000000	2:32:33 PM	4.082900			4.200000	4.200000	4.000000	4.000000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		42	0.12	03/15/2023										
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		49	0.13	03/22/2023	18.032000	4.000000	2:49:12 PM	4.000000			4.000000	4.000000	4.000000	4.000000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		56	0.15	03/29/2023	1.580000	4.050000	2:49:01 PM	4.050000			4.050000	4.050000	4.050000	4.050000
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		63	0.17	04/05/2023	14.000000	4.050000	2:43:35 PM	4.050000			4.050000	4.050000	4.050000	4.050000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		70	0.19	04/12/2023										
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		77	0.21	04/19/2023	445.750000	4.130000	3:33:43 PM	4.197100			4.200000	4.250000	4.126000	4.130000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	79	0.22	04/21/2023	1,837.220000	4.000000	10:23:12 AM	3.999300			4.000000	4.000000	3.995000	4.000000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		84	0.23	04/26/2023	820.159000	4.135000	2:59:35 PM	4.163800			4.200000	4.200000	4.125000	4.135000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		91	0.25	05/03/2023	123.152000	4.135000	3:59:31 PM	4.131900			4.130000	4.180000	4.110000	4.135000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		98	0.27	05/10/2023										
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		105	0.29	05/17/2023										
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		112	0.31	05/24/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	117	0.32	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		119	0.33	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		126	0.35	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		133	0.36	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		140	0.38	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		147	0.40	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		154	0.42	07/05/2023	106.584000	4.851000	3:02:29 PM	4.827200			4.851000	4.851000	4.690000	4.851000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		161	0.44	07/12/2023	13.000000	4.850000	2:46:39 PM	4.850000			4.850000	4.850000	4.850000	4.850000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		168	0.46	07/19/2023	2.545000	4.851000	10:14:48 AM	4.851000			4.851000	4.851000	4.851000	4.851000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		175	0.48	07/26/2023	230.647000	4.865000	3:45:26 PM	4.866100			4.865000	4.870000	4.700000	4.865000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		182	0.50	08/02/2023	148.770600	4.850000	3:46:56 PM	4.854700			4.856000	4.860000	4.700000	4.850000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		189	0.52	08/09/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	195	0.53	08/15/2023	3.080000	4.900000	2:59:53 PM	4.948400			4.950000	5.000000	4.900000	4.900000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		196	0.54	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		203	0.56	08/23/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	221	0.61	09/10/2023	37.450000	4.950000	3:38:51 PM	4.954400			4.975000	4.975000	4.945000	4.950000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	264	0.72	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		266	0.73	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		280	0.77	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		287	0.79	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		294	0.81	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		301	0.82	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		336	0.92	01/03/2024	58.186000	5.250000	2:35:03 PM	5.226800			5.225000	5.250000	5.225000	5.250000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		343	0.94	01/10/2024	18.535000	5.250000	3:09:43 PM	5.250000			5.250000	5.250000	5.250000	5.250000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		350	0.96	01/17/2024	8.810000	5.200000	2:54:30 PM	5.221000			5.200000	5.225000	5.200000	5.200000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		357	0.98	01/24/2024	166.714000	5.250000	2:33:09 PM	5.248000			5.250000	5.250000	5.230000	5.250000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		364	1.00	01/31/2024	542.930000	5.255000	3:48:21 PM	5.273800			5.235000	5.285000	5.230000	5.255000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	402	1.10	03/09/2024	29.905000	5.200000	3:14:56 PM	5.196400			5.175000	5.220000	5.170000	5.200000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	405	1.11	03/12/2024	241.122000	5.200000	3:03:09 PM	5.205600			5.150000	5.270000	5.150000	5.200000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	444	1.22	04/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	488	1.34	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	551	1.51	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	566	1.55	08/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	624	1.71	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	649	1.78	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	796	2.18	04/07/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	801	2.19	04/12/2025	29.900000	5.300000	11:31:46 AM	5.300000			5.300000	5.300000	5.300000	5.300000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	803	2.20	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	923	2.53	08/12/2025	115.451000	5.275000	3:25:43 PM	5.280800			5.275000	5.365000	5.255000	5.275000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	951	2.60	09/09/2025	18.410000	5.230000	2:08:14 PM	5.494000			5.500000	5.500000	5.230000	5.230000

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	992	2.72	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,032	2.83	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,083	2.97	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,099	3.01	02/04/2026	645.870000	5.475000	3:24:57 PM	5.500000		5.500000	5.515000	5.400000	5.475000	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,109	3.04	02/14/2026	19.200000	5.450000	3:48:25 PM	5.462500		5.475000	5.475000	5.450000	5.450000	
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,162	3.18	04/08/2026	177.561000	5.575000	2:55:23 PM	5.646400		5.650000	5.655000	5.550000	5.575000	
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,327	3.63	09/20/2026	16.000000	5.475000	2:30:34 PM	5.480000		5.485000	5.485000	5.475000	5.475000	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,357	3.72	10/20/2026	5.500000	5.600000	2:52:49 PM	5.613600		5.600000	5.750000	5.600000	5.600000	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,405	3.85	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,489	4.08	03/01/2027	3.000000	5.600000	3:39:35 PM	5.600000		5.600000	5.600000	5.600000	5.600000	
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,492	4.09	03/04/2027	1.200000	5.800000	11:07:45 AM	5.800000		5.800000	5.800000	5.800000	5.800000	
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,553	4.25	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,582	4.33	06/02/2027	0.010000	5.800000	2:51:45 PM	5.800000		5.800000	5.800000	5.800000	5.800000	
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,678	4.59	09/06/2027	2,063.000000	5.650000	11:08:00 AM	5.700800		5.650000	5.735000	5.647500	5.650000	
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,861	5.10	03/07/2028	1,017.695000	5.835000	3:49:48 PM	5.843400		5.850000	5.850000	5.835000	5.835000	
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,876	5.14	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,907	5.22	04/22/2028	3.720000	5.827500	3:22:16 PM	5.800400		5.780000	5.827500	5.780000	5.827500	
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,019	5.53	08/12/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,133	5.84	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,170	5.94	01/10/2029	70.000000									
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,299	6.29	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,446	6.70	10/13/2029	2.000000	5.825000	11:42:57 AM	5.825000		5.825000	5.825000	5.825000	5.825000	
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,672	7.32	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,715	7.43	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,734	7.49	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,916	7.98	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,090	8.46	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,093	8.47	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,168	8.67	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,275	8.97	01/20/2032	2.090000	5.975000	2:39:55 PM	5.975000		5.975000	5.975000	5.975000	5.975000	
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,288	9.00	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,316	9.08	03/01/2032	4.000000	6.200000	2:30:37 PM	6.200000		6.200000	6.200000	6.200000	6.200000	
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,430	9.39	06/23/2032	189.440000	5.980000	3:45:36 PM	6.001300		6.045000	6.045000	5.975000	5.980000	
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,514	9.62	09/15/2032	429.600000	6.025000	2:58:35 PM	6.002000		6.000000	6.025000	6.000000	6.025000	
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,526	9.65	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,549	9.72	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,589	9.83	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,701	10.13	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,295	11.76	11/05/2034	504.810000	6.100000	3:02:04 PM	6.137400		6.150000	6.150000	6.100000	6.100000	
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,624	12.66	09/30/2035	1,454.735000	6.130000	3:50:22 PM	6.174500		6.240000	6.240000	6.125000	6.130000	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,701	12.87	12/16/2035	130.000000	6.175000	3:11:02 PM	6.154800		6.150000	6.175000	6.025000	6.175000	
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,989	13.66	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,220	14.29	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,310	14.54	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,379	14.73	10/24/2037	5.500000	6.350000	3:23:33 PM	6.351800		6.370000	6.370000	6.350000	6.350000	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,500	15.06	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,836	15.98	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,430	17.60	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,739	18.45	07/15/2041						6.450000				
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,236	19.81	11/24/2042	681.510000	6.400000	3:36:29 PM	6.417100		6.450000	6.450000	6.400000	6.400000	