

GS Board Summary
February 06, 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			2	0.01	02/08/2023									
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750		5	0.01	02/11/2023									
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076			9	0.03	02/15/2023	250.000000	4.150000	10:10:07 AM	4.150000		4.150000	4.150000	4.150000	4.150000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000		14	0.04	02/20/2023									
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085			16	0.04	02/22/2023	372.501000	4.000000	3:35:39 PM	4.009000		3.900000	4.175000	3.900000	4.000000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020			23	0.06	03/01/2023	59.025000	3.900000	3:22:52 PM	4.137200		3.900000	4.250000	3.900000	3.900000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000		30	0.08	03/08/2023	1,038.500000	4.240000	2:18:09 PM	4.105100		4.100000	4.250000	4.100000	4.240000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044			30	0.08	03/08/2023									
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119			37	0.10	03/15/2023									
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			44	0.12	03/22/2023	10.000000	4.200000	11:34:20 AM	4.200000		4.200000	4.200000	4.200000	4.200000
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			51	0.14	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			58	0.16	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			65	0.18	04/12/2023	7.729000	4.200000	11:23:10 AM	4.200000		4.200000	4.200000	4.200000	4.200000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			72	0.20	04/19/2023	44.504000	4.150000	2:46:34 PM	4.195300		4.130000	4.225000	4.130000	4.150000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		74	0.20	04/21/2023	402.000000	4.600000	3:02:09 PM	4.002500		4.000000	4.600000	4.000000	4.600000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			79	0.22	04/26/2023	807.065000	4.200000	3:06:49 PM	4.298900		4.300000	4.300000	4.150000	4.200000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			86	0.24	05/03/2023	66.354000	4.200000	3:52:50 PM	4.190600		4.135000	4.250000	4.135000	4.200000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			93	0.26	05/10/2023	17.958900	4.150000	2:39:49 PM	4.150000		4.150000	4.150000	4.150000	4.150000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			100	0.27	05/17/2023	1.500000	4.300000	11:49:56 AM	4.300000		4.300000	4.300000	4.300000	4.300000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			107	0.29	05/24/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		112	0.31	05/29/2023	14.300000	4.535000	2:32:46 PM	4.535000		4.535000	4.535000	4.535000	4.535000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			114	0.31	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			121	0.33	06/07/2023									
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			128	0.35	06/14/2023									
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			135	0.37	06/21/2023	20.000000	4.750000	11:34:32 AM	4.750000		4.750000	4.750000	4.750000	4.750000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			142	0.39	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			149	0.41	07/05/2023	99.608000	4.875000	3:44:29 PM	4.872200		4.850000	4.875000	4.840000	4.875000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			156	0.43	07/12/2023	302.980000	4.875000	2:28:19 PM	4.874900		4.875000	4.875000	4.865000	4.875000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			163	0.45	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			170	0.47	07/26/2023	33.173000	4.875000	3:33:28 PM	4.875600		4.875000	4.880000	4.870000	4.875000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			177	0.49	08/02/2023	65.518000	4.870000	3:50:57 PM	4.871300		4.870000	4.920000	4.865000	4.870000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			184	0.50	08/09/2023									
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		190	0.52	08/15/2023	8.101000	5.000000	3:12:22 PM	4.935800		4.800000	5.000000	4.800000	5.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			191	0.52	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			198	0.54	08/23/2023									
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		216	0.59	09/10/2023	50.010000	4.950000	2:32:53 PM	4.950000		4.950000	4.950000	4.950000	4.950000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		259	0.71	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			261	0.72	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			275	0.75	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			282	0.77	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			289	0.79	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			296	0.81	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			331	0.91	01/03/2024	13.750000	5.200000	3:17:05 PM	5.225000		5.225000	5.250000	5.200000	5.200000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			338	0.93	01/10/2024	49.000000	5.200000	2:15:47 PM	5.245900		5.250000	5.250000	5.200000	5.200000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			345	0.95	01/17/2024	2.000000	5.225000	10:03:31 AM	5.225000		5.225000	5.225000	5.225000	5.225000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			352	0.96	01/24/2024	1.000000	5.210000	10:37:33 AM	5.210000		5.210000	5.210000	5.210000	5.210000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			359	0.98	01/31/2024	129.089500	5.261500	3:31:59 PM	5.261700		5.260000	5.310000	5.250000	5.261500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		397	1.09	03/09/2024	73.320000	5.250000	2:34:13 PM	5.217000		5.160000	5.250000	5.160000	5.250000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		400	1.10	03/12/2024	1.800000	5.295000	3:28:35 PM	5.236900		5.200000	5.295000	5.200000	5.295000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		439	1.20	04/20/2024	0.135000	5.350000	3:29:23 PM	5.350000		5.350000	5.350000	5.350000	5.350000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		483	1.32	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		546	1.50	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		561	1.54	08/20/2024	1.820000	5.230000	2:17:29 PM	5.223100		5.205000	5.230000	5.205000	5.230000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		619	1.70	10/17/2024	4.707000	5.350000	10:09:58 AM	5.350000		5.350000	5.350000	5.350000	5.350000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		644	1.76	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		791	2.17	04/07/2025	2.901000	5.225000	10:56:25 AM	5.220900		5.220000	5.225000	5.220000	5.225000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		796	2.18	04/12/2025									
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		798	2.19	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		918	2.51	08/12/2025	35.700000	5.230000	3:18:14 PM	5.251200		5.390000	5.390000	5.230000	5.230000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250		946	2.59	09/09/2025	0.300000	5.500000	10:11:09 AM	5.500000		5.500000	5.500000	5.500000	5.500000

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	987	2.70	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,027	2.81	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,078	2.95	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,094	3.00	02/04/2026	550.000000	5.510000	3:13:09 PM	5.485500			5.450000	5.510000	5.450000	5.510000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,104	3.02	02/14/2026	182.000000	5.510000	3:12:16 PM	5.528000			5.550000	5.550000	5.510000	5.510000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,157	3.17	04/08/2026	10.920000	5.550000	3:47:32 PM	5.590500			5.475000	5.700000	5.475000	5.550000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,322	3.62	09/20/2026	0.800000	5.725000	3:30:35 PM	5.725000			5.725000	5.725000	5.725000	5.725000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,352	3.70	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,400	3.83	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,484	4.06	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,487	4.07	03/04/2027	2.510000	5.750000	3:31:01 PM	5.778700			5.950000	5.950000	5.750000	5.750000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,548	4.24	05/04/2027	0.480000	5.800000	3:31:31 PM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,577	4.32	06/02/2027	34.428000	5.800000	3:32:07 PM	5.762600			5.785000	5.800000	5.750000	5.800000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,673	4.58	09/06/2027	2.000000	5.755000	3:11:44 PM	5.755000			5.755000	5.755000	5.755000	5.755000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,856	5.08	03/07/2028	441.840000	5.900000	3:32:36 PM	5.866800			5.950000	5.950000	5.825000	5.900000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,871	5.12	03/22/2028	0.520000	5.950000	3:33:09 PM	5.950000			5.950000	5.950000	5.950000	5.950000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,902	5.21	04/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,014	5.51	08/12/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,128	5.83	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,165	5.93	01/10/2029	0.500000	5.965000	3:33:42 PM	5.965000			5.965000	5.965000	5.965000	5.965000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,294	6.28	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,441	6.68	10/13/2029	32.740000	5.890000	2:48:52 PM	5.890000			5.890000	5.890000	5.890000	5.890000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,667	7.30	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,710	7.42	07/09/2030	2.300000	5.890000	2:12:10 PM	5.890000			5.890000	5.890000	5.890000	5.890000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,729	7.47	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,911	7.97	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,085	8.45	07/19/2031	4.700000	6.030000	3:34:11 PM	6.004500			6.000000	6.030000	6.000000	6.030000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,088	8.45	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,163	8.66	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,270	8.95	01/20/2032	60.390000	5.925000	3:32:15 PM	5.951300			6.050000	6.050000	5.925000	5.925000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,283	8.99	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,311	9.07	03/01/2032	2.000000	6.000000	2:19:42 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,425	9.38	06/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,509	9.61	09/15/2032	198.000000									
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,521	9.64	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,544	9.70	10/20/2032	3.000000	6.050000	11:15:38 AM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,584	9.81	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,696	10.12	03/21/2033	0.500000	6.100000	3:11:36 PM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,290	11.75	11/05/2034	510.000000	6.125000	2:56:04 PM	6.109900			6.100000	6.125000	6.100000	6.125000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,619	12.65	09/30/2035	10.000000	6.130000	2:16:13 PM	6.130000			6.130000	6.130000	6.130000	6.130000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,696	12.86	12/16/2035	10.000000	6.155000	2:16:07 PM	6.155000			6.155000	6.155000	6.155000	6.155000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,984	13.65	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,215	14.28	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,305	14.52	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,374	14.71	10/24/2037	0.500000	6.500000	3:02:47 PM	6.500000			6.500000	6.500000	6.500000	6.500000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,495	15.04	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,831	15.96	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,425	17.59	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,734	18.44	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,231	19.80	11/24/2042	900.000000	6.350000	3:05:36 PM	6.359200			6.365000	6.365000	6.350000	6.350000