

GS Board Summary
February 10, 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 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	1	0.00	02/11/2023										
RPTB 0 02/15/23	RPTB 0 02/15/23	PIBL1222B076		5	0.01	02/15/2023	300.000000	4.700000	11:39:00 AM	4.700000			4.700000	4.700000	4.700000	4.700000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	10	0.03	02/20/2023										
RPTB 0 02/22/23	RPTB 0 02/22/23	PIBL1222B085		12	0.03	02/22/2023	125.016000	4.230000	3:27:18 PM	4.249000			4.225000	4.280000	4.225000	4.230000
RPTB 0 03/01/23	RPTB 0 03/01/23	PIBL0322K020		19	0.05	03/01/2023	5.357000	3.900000	11:30:53 AM	4.096000			3.900000	4.250000	3.900000	3.900000
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	26	0.07	03/08/2023	68.520000	4.350000	3:54:36 PM	4.350000			4.350000	4.350000	4.350000	4.350000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		26	0.07	03/08/2023	1.000000	4.200000	3:36:19 PM	4.200000			4.200000	4.200000	4.200000	4.200000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		33	0.09	03/15/2023	6.589000	4.400000	2:51:38 PM	4.400000			4.400000	4.400000	4.400000	4.400000
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		40	0.11	03/22/2023										
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		47	0.13	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		54	0.15	04/05/2023										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		61	0.17	04/12/2023	19.626000	4.225000	2:51:05 PM	4.250500			4.225000	4.325000	4.225000	4.225000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		68	0.19	04/19/2023	330.999900	4.250000	2:02:40 PM	4.238900			4.205000	4.250000	4.205000	4.250000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	70	0.19	04/21/2023	100.000000	4.225000	10:30:26 AM	4.225000			4.225000	4.225000	4.225000	4.225000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		75	0.21	04/26/2023	544.795200	4.350000	2:42:24 PM	4.251700			4.205500	4.400000	4.205500	4.350000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		82	0.23	05/03/2023	13.190000	4.185000	3:27:38 PM	4.202100			4.225000	4.225000	4.185000	4.185000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		89	0.24	05/10/2023	90.508000	4.225000	3:55:04 PM	4.208100			4.201000	4.230000	4.200000	4.225000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		96	0.26	05/17/2023	1.019000	4.375000	11:47:48 AM	4.375000			4.375000	4.375000	4.375000	4.375000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		103	0.28	05/24/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	108	0.30	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		110	0.30	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		117	0.32	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		124	0.34	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		131	0.36	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		138	0.38	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		145	0.40	07/05/2023	0.316000	5.000000	3:30:12 PM	5.000000			5.000000	5.000000	5.000000	5.000000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		152	0.42	07/12/2023	101.025000	4.875100	3:27:21 PM	4.882200			4.925000	4.925000	4.850000	4.875100
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		159	0.44	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		166	0.45	07/26/2023	15.023000	4.875500	2:57:58 PM	4.884700			4.875500	4.925000	4.875100	4.875500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		173	0.47	08/02/2023	31.406000	4.860000	3:19:32 PM	4.873100			4.870000	4.875100	4.860000	4.860000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		180	0.49	08/09/2023	75.666000	4.875000	3:45:00 PM	4.902900			4.925000	4.925000	4.860000	4.875000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	186	0.51	08/15/2023	114.120000	5.000000	2:18:32 PM	4.951600			5.050000	5.050000	4.950000	5.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		187	0.51	08/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		194	0.53	08/23/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	212	0.58	09/10/2023	1,008.000000	5.040000	2:55:06 PM	5.297800			4.900000	5.300000	4.900000	5.040000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	255	0.70	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		257	0.70	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		271	0.74	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		278	0.76	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		285	0.78	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		292	0.80	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		327	0.90	01/03/2024	12.352000	5.200000	2:43:53 PM	5.217600			5.230000	5.230000	5.200000	5.200000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		334	0.91	01/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		341	0.93	01/17/2024	0.519000	5.275000	9:37:53 AM	5.275000			5.275000	5.275000	5.275000	5.275000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		348	0.95	01/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		355	0.97	01/31/2024	0.710000	5.260000	11:40:36 AM	5.260000			5.260000	5.260000	5.260000	5.260000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		362	0.99	02/07/2024	92.743000	5.300000	3:40:34 PM	5.295300			5.265000	5.300000	5.260000	5.300000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	393	1.08	03/09/2024	330.490000	5.300000	3:53:27 PM	5.297200			5.160000	5.400000	5.160000	5.300000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	396	1.08	03/12/2024	178.390000	5.300000	3:45:40 PM	5.293200			5.150000	5.355000	5.150000	5.300000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	435	1.19	04/20/2024	6.000000	5.400000	11:05:58 AM	5.400000			5.400000	5.400000	5.400000	5.400000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	479	1.31	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	542	1.48	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	557	1.53	08/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	615	1.68	10/17/2024	42.800000	5.435000	10:44:13 AM	5.443800			5.450000	5.450000	5.435000	5.435000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	640	1.75	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	787	2.16	04/07/2025	0.400000	5.160000	3:20:04 PM	5.160000			5.160000	5.160000	5.160000	5.160000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D168	5.7500	792	2.17	04/12/2025	3.300000	5.450000	11:44:04 AM	5.410600			5.350000	5.450000	5.350000	5.450000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	794	2.17	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	914	2.50	08/12/2025	43.200000	5.491500	3:55:46 PM	5.497300			5.545000	5.545000	5.380000	5.491500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	942	2.58	09/09/2025	55.000000	5.550000	3:02:14 PM	5.507300			5.600000	5.600000	5.500000	5.550000

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	983	2.69	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,023	2.80	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,074	2.94	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,090	2.98	02/04/2026	36.900000	5.300000	3:21:21 PM	5.495100			5.300000	5.500000	5.300000	5.300000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,100	3.01	02/14/2026	78.003000	5.555000	3:26:16 PM	5.603100			5.600000	5.650000	5.550000	5.555000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,153	3.16	04/08/2026	46.900000	5.680000	3:50:42 PM	5.682800			5.770000	5.770000	5.575000	5.680000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,318	3.61	09/20/2026	3.600000	5.680000	3:07:34 PM	5.720300			5.825000	5.825000	5.680000	5.680000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,348	3.69	10/20/2026	8.100000	5.890000	11:50:40 AM	5.837900			5.700000	5.900000	5.700000	5.890000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,396	3.82	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,480	4.05	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,483	4.06	03/04/2027	70.450000	5.900000	3:07:29 PM	5.890300			5.900000	6.125000	5.750000	5.900000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,544	4.23	05/04/2027	6.870000	5.850000	3:19:02 PM	5.850000			5.850000	5.850000	5.850000	5.850000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,573	4.31	06/02/2027	16.392000	5.875000	3:22:15 PM	5.888200			6.125000	6.125000	5.875000	5.875000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,669	4.57	09/06/2027	904.800000	5.827500	3:43:50 PM	5.859700			5.887500	5.887500	5.800000	5.827500
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,852	5.07	03/07/2028	2,140.800000	5.925000	3:57:16 PM	5.974400			6.000000	6.000000	5.925000	5.925000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,867	5.11	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,898	5.20	04/22/2028	2.100000	6.000000	3:37:07 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,010	5.50	08/12/2028										
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,124	5.82	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,161	5.92	01/10/2029										
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,290	6.27	05/19/2029	1,108.800000	6.140000	2:33:13 PM	6.143300			6.140000	6.150000	6.140000	6.140000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,437	6.67	10/13/2029	94.100000									
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,663	7.29	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,706	7.41	07/09/2030	1.390000	6.050000	3:05:46 PM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,725	7.46	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,907	7.96	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,081	8.44	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,084	8.44	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,159	8.65	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,266	8.94	01/20/2032	19.800000	6.200000	3:49:03 PM	6.139400			6.000000	6.200000	6.000000	6.200000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,279	8.98	02/02/2032	1.000000	6.250000	3:25:16 PM	6.250000			6.250000	6.250000	6.250000	6.250000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,307	9.05	03/01/2032	1.700000	6.290000	11:49:17 AM	6.281200			6.300000	6.300000	6.200000	6.290000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,421	9.37	06/23/2032	630.511000	6.250000	3:27:11 PM	6.216500			6.225000	6.250000	6.200000	6.250000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,505	9.60	09/15/2032	2,379.000000	6.250000	3:58:36 PM	6.234100			6.250000	6.250000	6.200000	6.250000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,517	9.63	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,540	9.69	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,580	9.80	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,692	10.11	03/21/2033	12.250000	6.400000	3:56:15 PM	6.306800			6.300000	6.550000	6.295000	6.400000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,286	11.73	11/05/2034	546.000000	6.275000	11:16:47 AM	6.293200			6.300000	6.310000	6.275000	6.275000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,615	12.64	09/30/2035	677.150000	6.271500	11:25:28 AM	6.311500			6.325000	6.325000	6.271500	6.271500
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,692	12.85	12/16/2035	456.991000	6.300000	3:26:58 PM	6.313500			6.150000	6.400000	6.150000	6.300000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,980	13.64	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,211	14.27	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,301	14.51	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,370	14.70	10/24/2037	4.000000	6.400000	10:35:46 AM	6.456300			6.490000	6.490000	6.400000	6.400000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,491	15.03	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,827	15.95	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,421	17.58	09/09/2040	2.767000	6.575000	3:56:23 PM	6.521400			6.525000	6.575000	6.415000	6.575000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,730	18.43	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,227	19.79	11/24/2042	1,150.000000	6.535000	11:53:54 AM	6.534300			6.552500	6.552500	6.525000	6.535000