

GS Board Summary
February 22, 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 03/01/23	RPTB 0 03/01/23	PIBL0322K020			7	0.02	03/01/2023									
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	14	0.04	03/08/2023	513.537000	4.590000	2:02:35 PM	4.587000			4.580000	4.600000	4.580000	4.590000
RPTB 0 03/08/23	RPTB 0 03/08/23	PIBL0622I044		14	0.04	03/08/2023	6.530000	4.025000	10:54:55 AM	4.025000			4.025000	4.025000	4.025000	4.025000
RPTB 0 03/15/23	RPTB 0 03/15/23	PIBL1222C119		21	0.06	03/15/2023										
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128		28	0.08	03/22/2023										
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		35	0.10	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		42	0.12	04/05/2023	3.500000	4.125000	11:53:11 AM	4.125000			4.125000	4.125000	4.125000	4.125000
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		49	0.13	04/12/2023	3.360000	4.375000	10:57:53 AM	4.375000			4.375000	4.375000	4.375000	4.375000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		56	0.15	04/19/2023	14.760000	4.275000	3:37:21 PM	4.275000			4.275000	4.275000	4.275000	4.275000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	58	0.16	04/21/2023	6.410000	4.500000	10:04:24 AM	4.640400			4.800000	4.800000	4.500000	4.500000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		63	0.17	04/26/2023	390.604000	4.250000	3:44:05 PM	4.375300			4.300000	4.400000	4.225000	4.250000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		70	0.19	05/03/2023	760.261000	4.375100	3:53:31 PM	4.394600			4.375000	4.400000	4.300100	4.375100
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		77	0.21	05/10/2023	10.516000	4.375000	3:10:25 PM	4.305400			4.300100	4.375000	4.300100	4.375000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		84	0.23	05/17/2023	26.673000	4.375100	3:27:18 PM	4.372700			4.250000	4.375100	4.250000	4.375100
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		91	0.25	05/24/2023	1,629.718700	4.400000	3:54:51 PM	4.396200			4.390000	4.400000	4.390000	4.400000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	96	0.26	05/29/2023	135.000000	5.110000	2:39:16 PM	5.110000			5.110000	5.110000	5.110000	5.110000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		98	0.27	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		105	0.29	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		112	0.31	06/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		119	0.33	06/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		126	0.35	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		133	0.36	07/05/2023	50.000000	4.950000	11:56:44 AM	4.950000			4.950000	4.950000	4.950000	4.950000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		140	0.38	07/12/2023	0.510000	4.975000	11:02:55 AM	4.975000			4.975000	4.975000	4.975000	4.975000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		147	0.40	07/19/2023	6.504000	4.975000	3:09:41 PM	4.975000			4.975000	4.975000	4.975000	4.975000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		154	0.42	07/26/2023	114.709000	4.976000	3:55:10 PM	4.970500			4.976000	4.977000	4.850000	4.976000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		161	0.44	08/02/2023	18.140000	4.976100	2:12:43 PM	4.975300			4.976000	4.976100	4.975000	4.976100
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		168	0.46	08/09/2023	27.484000	5.025000	3:50:18 PM	5.018900			5.025000	5.025000	5.000000	5.025000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	174	0.48	08/15/2023	61.380000	5.400000	2:25:39 PM	5.080600			5.100000	5.400000	5.050000	5.400000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		175	0.48	08/16/2023	28.151000	4.976500	3:33:34 PM	5.010600			5.025000	5.025000	4.976500	4.976500
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		182	0.50	08/23/2023	284.353000	5.025000	3:45:55 PM	5.026300			5.025000	5.100000	5.025000	5.025000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	200	0.55	09/10/2023	17.126000	5.180000	3:34:53 PM	5.234200			5.200000	5.300000	5.180000	5.180000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	243	0.67	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		245	0.67	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		259	0.71	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		266	0.73	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		273	0.75	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		280	0.77	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		315	0.86	01/03/2024	1.000000	5.290000	3:07:25 PM	5.290000			5.290000	5.290000	5.290000	5.290000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		322	0.88	01/10/2024	40.630000	5.300000	3:13:42 PM	5.302000			5.300000	5.305000	5.300000	5.300000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		329	0.90	01/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		336	0.92	01/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		343	0.94	01/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		350	0.96	02/07/2024	16.365200	5.375000	3:46:24 PM	5.375000			5.375000	5.375000	5.375000	5.375000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		357	0.98	02/14/2024	207.477000	5.450000	3:51:51 PM	5.429400			5.452500	5.452500	5.378500	5.450000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083		364	1.00	02/21/2024	464.955000	5.395500	3:57:41 PM	5.400200			5.390000	5.450000	5.200000	5.395500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	381	1.04	03/09/2024	49.054000	5.750000	3:45:21 PM	5.538900			5.500000	5.750000	5.500000	5.750000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	384	1.05	03/12/2024	150.975000	5.657000	3:35:35 PM	5.518400			5.500000	5.675000	5.375000	5.657000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	423	1.16	04/20/2024	1.140000	5.480000	2:55:34 PM	5.486100			5.500000	5.500000	5.480000	5.480000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	467	1.28	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	530	1.45	08/05/2024	95.000000	5.685000	2:39:15 PM	5.685000			5.685000	5.685000	5.685000	5.685000
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	545	1.49	08/20/2024	3.370000	5.500000	3:48:43 PM	5.638700			5.750000	5.750000	5.500000	5.500000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	603	1.65	10/17/2024	2.000000	5.530000	10:40:26 AM	5.530000			5.530000	5.530000	5.530000	5.530000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	628	1.72	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	775	2.12	04/07/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	780	2.14	04/12/2025	2.800000	5.500000	3:47:48 PM	5.489300			5.400000	5.500000	5.400000	5.500000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	782	2.14	04/14/2025	180.000000	5.735000	2:22:38 PM	5.735000			5.735000	5.735000	5.735000	5.735000
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	902	2.47	08/12/2025	112.222000	5.500000	3:56:34 PM	5.633800			5.690000	6.000000	5.500000	5.500000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	930	2.55	09/09/2025	3.100000									
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	971	2.66	10/20/2025	45.000000	5.785000	2:39:14 PM	5.785000			5.785000	5.785000	5.785000	5.785000
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,011	2.77	11/29/2025	200.000000	5.735000	2:21:57 PM	5.735000			5.735000	5.735000	5.735000	5.735000

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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 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,062	2.91	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,078	2.95	02/04/2026	0.180000									
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,088	2.98	02/14/2026	21.000000	5.825000	10:52:04 AM	5.801200			5.800000	5.825000	5.800000	5.825000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,141	3.12	04/08/2026	27.130000	5.800000	11:10:53 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,306	3.58	09/20/2026	3.285000	5.705000	2:41:14 PM	5.747600			5.600000	6.000000	5.600000	5.705000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,336	3.66	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,384	3.79	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,468	4.02	03/01/2027	0.100000	5.975000	11:56:19 AM	5.975000			5.975000	5.975000	5.975000	5.975000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,471	4.03	03/04/2027	72.860000	5.835000	3:40:30 PM	5.880100			5.950000	5.950000	5.825000	5.835000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,532	4.19	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,561	4.27	06/02/2027	10.000000	5.965000	2:57:45 PM	5.965000			5.965000	5.965000	5.965000	5.965000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,657	4.54	09/06/2027	52.100000	5.950000	3:48:41 PM	5.969500			5.960000	5.970000	5.950000	5.950000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,840	5.04	03/07/2028	34.850000	5.975000	3:49:07 PM	6.002900			6.070000	6.070000	5.970000	5.975000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,855	5.08	03/22/2028	0.500000	6.050000	11:58:35 AM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,886	5.16	04/22/2028	0.300000									
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,998	5.47	08/12/2028	3.200000	6.000000	3:19:29 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	2,008	5.50	08/22/2028	12,280.634000	6.122500	3:58:32 PM	6.142600			6.125000	6.200000	6.110000	6.122500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,112	5.78	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,149	5.88	01/10/2029	3.000000	6.127000	2:37:32 PM	6.127000			6.127000	6.127000	6.127000	6.127000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,278	6.24	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,425	6.64	10/13/2029	0.300000	6.100000	3:48:50 PM	6.083300			6.050000	6.100000	6.050000	6.100000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,651	7.26	05/27/2030	0.500000	6.100000	2:44:44 PM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,694	7.38	07/09/2030							6.100000	6.100000	6.100000	6.100000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,713	7.43	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,895	7.93	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,069	8.40	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,072	8.41	07/22/2031	1.200000	6.200000	2:45:44 PM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,147	8.62	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,254	8.91	01/20/2032	601.000000	6.250000	2:43:10 PM	6.249900			6.200000	6.250000	6.200000	6.250000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,267	8.95	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,295	9.02	03/01/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,409	9.33	06/23/2032	155.325000	6.270000	3:57:10 PM	6.275300			6.230000	6.280000	6.225000	6.270000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,493	9.56	09/15/2032	1,463.890000	6.260000	2:40:54 PM	6.277600			6.300000	6.375000	6.258000	6.260000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,505	9.60	09/27/2032	50.000000	6.325000	2:19:09 PM	6.325000			6.325000	6.325000	6.325000	6.325000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,528	9.66	10/20/2032	1.350000	6.250000	11:08:48 AM	6.250000			6.250000	6.250000	6.250000	6.250000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,568	9.77	11/29/2032	0.300000	6.200000	2:53:13 PM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,680	10.08	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,274	11.70	11/05/2034	2,440.000000	6.400000	11:59:26 AM	6.408300			6.447500	6.447500	6.375000	6.400000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,603	12.60	09/30/2035	881.500000	6.400000	2:17:19 PM	6.422000			6.450000	6.450000	6.400000	6.400000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,680	12.81	12/16/2035	51.000000	6.440000	11:51:04 AM	6.439700			6.425000	6.440000	6.425000	6.440000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,968	13.60	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,199	14.23	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,289	14.48	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,358	14.67	10/24/2037	0.600000	6.600000	11:28:31 AM	6.433300			6.400000	6.600000	6.400000	6.600000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,479	15.00	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,815	15.92	01/24/2039	0.600000	6.475000	2:00:21 PM	6.475000			6.475000	6.475000	6.475000	6.475000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,409	17.55	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,718	18.39	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,215	19.75	11/24/2042	1,972.350000	6.555000	11:57:28 AM	6.551300			6.550000	6.570000	6.540000	6.555000