

GS Board Summary
March 14, 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 03/15/23	RPTB 0 03/15/23	PIBL1222C119			1	0.00	03/15/2023									
RPTB 0 03/22/23	RPTB 0 03/22/23	PIBL1222C128			8	0.02	03/22/2023									
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			15	0.04	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			22	0.06	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			29	0.08	04/12/2023	1.000000	4.600000	9:55:47 AM	4.600000		4.600000	4.600000	4.600000	4.600000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			36	0.10	04/19/2023	156.720000	4.850000	2:56:25 PM	4.850000		4.850000	4.850000	4.850000	4.850000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		38	0.10	04/21/2023	47.796000	5.350000	2:47:58 PM	5.469000		5.350000	5.600000	5.350000	5.350000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			43	0.12	04/26/2023	773.940000	4.550000	2:38:09 PM	4.700000		4.850000	4.850000	4.550000	4.550000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			50	0.14	05/03/2023	23.735000	4.550000	3:08:38 PM	4.550000		4.550000	4.551000	4.550000	4.550000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			57	0.16	05/10/2023	16.300000	4.585000	2:24:16 PM	4.582300		4.575100	4.585000	4.575100	4.585000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			64	0.18	05/17/2023	8.257000	4.585000	2:10:11 PM	4.585000		4.585000	4.585000	4.585000	4.585000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			71	0.19	05/24/2023	0.700000	4.575000	10:35:42 AM	4.575000		4.575000	4.575000	4.575000	4.575000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		76	0.21	05/29/2023	1.000000	5.500000	10:20:54 AM	5.500000		5.500000	5.500000	5.500000	5.500000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			78	0.21	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			85	0.23	06/07/2023	12.663000	4.595000	3:34:44 PM	4.595500		4.595500	4.595500	4.595000	4.595000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			92	0.25	06/14/2023	241.855000	4.655000	3:55:37 PM	4.658500		4.664000	4.715000	4.625000	4.655000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			99	0.27	06/21/2023									
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			106	0.29	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			113	0.31	07/05/2023									
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			120	0.33	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			127	0.35	07/19/2023	4.504000	5.105000	3:46:53 PM	5.105000		5.105000	5.105000	5.105000	5.105000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			134	0.37	07/26/2023	27.917000	5.100500	3:30:55 PM	5.110100		5.155000	5.155000	5.100000	5.100500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			141	0.39	08/02/2023									
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			148	0.41	08/09/2023	11.368000	5.250000	3:12:54 PM	5.250000		5.250000	5.250000	5.250000	5.250000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		154	0.42	08/15/2023	5.400000	5.510000	2:52:53 PM	5.584600		5.650000	5.650000	5.500000	5.510000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			155	0.42	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			162	0.44	08/23/2023	64.075000	5.375100	3:58:48 PM	5.375300		5.375100	5.385000	5.375100	5.375100
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			169	0.46	08/30/2023	116.694000	5.385000	3:55:32 PM	5.390800		5.385000	5.401500	5.250000	5.385000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			176	0.48	09/06/2023	73.600000	5.385000	3:34:45 PM	5.383900		5.385000	5.400000	5.380000	5.385000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		180	0.49	09/10/2023	121.351000	5.700000	3:26:36 PM	5.664300		5.725000	5.725000	5.650000	5.700000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			183	0.50	09/13/2023	1,051.785000	5.405000	3:29:40 PM	5.418500		5.437000	5.437000	5.400000	5.405000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		223	0.61	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			225	0.62	10/25/2023	2.120000	5.625000	10:21:48 AM	5.625000		5.625000	5.625000	5.625000	5.625000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			239	0.65	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			246	0.67	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			253	0.69	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			260	0.71	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			295	0.81	01/03/2024	21.033000	5.275000	3:54:02 PM	5.488900		5.500000	5.500000	5.275000	5.275000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			302	0.83	01/10/2024	8.000000	5.550000	2:38:06 PM	5.550000		5.550000	5.550000	5.550000	5.550000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			309	0.85	01/17/2024									
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			316	0.87	01/24/2024									
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			323	0.88	01/31/2024									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			330	0.90	02/07/2024	1.000000	5.400000	2:31:50 PM	5.400000		5.400000	5.400000	5.400000	5.400000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			337	0.92	02/14/2024									
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			344	0.94	02/21/2024									
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			351	0.96	02/28/2024	10.000000	5.655500	2:07:22 PM	5.655500		5.655500	5.655500	5.655500	5.655500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			358	0.98	03/06/2024	407.035000	5.710000	3:52:32 PM	5.701100		5.760000	5.760000	5.500000	5.710000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		361	0.99	03/09/2024	23.200000	5.700000	3:47:16 PM	5.734900		6.250000	6.250000	5.700000	5.700000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		364	1.00	03/12/2024	322.200000	5.815000	3:14:36 PM	5.750500		5.650000	5.815000	5.650000	5.815000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			365	1.00	03/13/2024	432.796000	5.700000	3:56:19 PM	5.714200		5.705000	5.715500	5.695000	5.700000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		403	1.10	04/20/2024	8.210000	5.825000	3:48:06 PM	5.825000		5.825000	5.825000	5.825000	5.825000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		447	1.22	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		510	1.40	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		525	1.44	08/20/2024	17.000000	5.815000	3:55:35 PM	5.770600		5.700000	5.825000	5.700000	5.815000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		583	1.60	10/17/2024	2.900000	5.750000	2:40:47 PM	5.672400		5.500000	5.750000	5.500000	5.750000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		608	1.67	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		755	2.07	04/07/2025									
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		760	2.08	04/12/2025									
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		762	2.09	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		882	2.42	08/12/2025	221.043000	5.850000	3:57:06 PM	5.734800		5.765000	6.000000	5.645000	5.850000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	3.6250	910	2.49	09/09/2025	50.350000	5.860000	3:27:36 PM	5.852100			5.850000	5.870000	5.850000	5.860000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	951	2.60	10/20/2025	9.200000	5.825000	9:35:35 AM	5.825000			5.825000	5.825000	5.825000	5.825000
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	991	2.71	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,042	2.85	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,058	2.90	02/04/2026	20.020000	5.500000	11:11:37 AM	5.500000			5.500000	5.500000	5.500000	5.500000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,068	2.92	02/14/2026	25.440000	5.700000	11:48:25 AM	5.706500			5.650000	5.715000	5.650000	5.700000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,121	3.07	04/08/2026	130.138000	5.900000	3:42:00 PM	5.885400			5.865000	5.900000	5.730000	5.900000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,286	3.52	09/20/2026	9.449000	5.925000	3:40:37 PM	5.889400			5.900000	5.925000	5.850000	5.925000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,316	3.60	10/20/2026	13.400000	5.875000	10:00:25 AM	5.875000			5.875000	5.875000	5.875000	5.875000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,364	3.73	12/07/2026	4.300000	5.950000	3:27:45 PM	5.950000			5.950000	5.950000	5.950000	5.950000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,448	3.96	03/01/2027	1.080000	5.825000	11:27:36 AM	5.825000			5.825000	5.825000	5.825000	5.825000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,451	3.97	03/04/2027	40.000000	5.910000	3:27:30 PM	5.860000			5.850000	5.920000	5.700000	5.910000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,512	4.14	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,541	4.22	06/02/2027	1.000000	5.805000	3:15:47 PM	5.805000			5.805000	5.805000	5.805000	5.805000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,637	4.48	09/06/2027	100.000000	5.875000	10:18:31 AM	5.875000			5.875000	5.875000	5.875000	5.875000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,820	4.98	03/07/2028	611.040000	5.920000	3:37:42 PM	5.853800			5.810000	5.920000	5.785000	5.920000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,835	5.02	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,866	5.11	04/22/2028	150.000000	5.950000	2:45:57 PM	5.966700			5.975000	5.975000	5.950000	5.950000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,978	5.42	08/12/2028	9.200000	5.975000	3:26:00 PM	5.974300			5.970000	5.975000	5.970000	5.975000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,988	5.44	08/22/2028	5,928.756000	5.975000	3:18:47 PM	5.890800			5.900000	6.000000	5.700000	5.975000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,092	5.73	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,129	5.83	01/10/2029	86.540000	6.075000	3:21:31 PM	5.944000			5.925000	6.075000	5.925000	6.075000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,258	6.18	05/19/2029	150.000000	5.960000	11:42:46 AM	5.960000			5.960000	5.960000	5.960000	5.960000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,405	6.59	10/13/2029	114.100000	5.970000	2:42:45 PM	5.955500			5.920000	5.970000	5.910000	5.970000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,631	7.20	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,674	7.32	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,693	7.37	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,875	7.87	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,049	8.35	07/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,052	8.36	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,127	8.56	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,234	8.85	01/20/2032	605.200000	5.940000	2:23:33 PM	5.978000			6.000000	6.000000	5.940000	5.940000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,247	8.89	02/02/2032	0.980000	6.020000	3:29:13 PM	6.020000			6.020000	6.020000	6.020000	6.020000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,275	8.97	03/01/2032	3.800000	5.980000	3:06:50 PM	6.019500			6.200000	6.200000	5.980000	5.980000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,389	9.28	06/23/2032	690.000000	6.075000	3:48:38 PM	5.990000			6.000000	6.100000	5.950000	6.075000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,473	9.51	09/15/2032	7,314.675000	6.100000	3:55:45 PM	6.000400			6.000000	6.100000	5.960000	6.100000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,485	9.54	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,508	9.60	10/20/2032	450.000000	6.190000	3:54:50 PM	6.173300			6.000000	6.200000	6.000000	6.190000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,548	9.71	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,660	10.02	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,254	11.65	11/05/2034	5,329.000000	6.220000	3:57:23 PM	6.134300			6.150000	6.220000	6.100000	6.220000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,583	12.55	09/30/2035	6,404.000000	6.250000	3:57:26 PM	6.167200			6.125000	6.250000	6.115000	6.250000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,660	12.76	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,948	13.55	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,179	14.18	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,269	14.43	08/16/2037	9.000000	6.230000	10:04:27 AM	6.242200			6.340000	6.340000	6.230000	6.230000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,338	14.62	10/24/2037	1.835000	6.400000	3:13:06 PM	6.445500			6.500000	6.500000	6.400000	6.400000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,459	14.95	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,795	15.87	01/24/2039	20.000000	6.375000	11:02:37 AM	6.375000			6.375000	6.375000	6.375000	6.375000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,389	17.49	09/09/2040	60.000000	6.350000	10:26:31 AM	6.355000			6.360000	6.360000	6.350000	6.350000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,698	18.34	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,195	19.70	11/24/2042	1,249.165000	6.400000	3:32:23 PM	6.392800			6.330000	6.475000	6.330000	6.400000