

GS Board Summary  
March 15, 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 03/22/23	RPTB 0 03/22/23	PIBL1222C128			7	0.02										
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			14	0.04										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			21	0.06										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			28	0.08	24.210000	4.200000	11:19:53 AM	4.631000			4.600000	4.650000	4.200000	4.200000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			35	0.10	3.010000	4.500000	11:57:17 AM	4.500000			4.500000	4.500000	4.500000	4.500000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		37	0.10	119.250000	5.670000	3:54:42 PM	5.621000			5.675000	5.800000	5.600000	5.670000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			42	0.12										
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			49	0.13	22.251000	4.550000	3:33:33 PM	4.552300			4.550000	4.560000	4.550000	4.550000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			56	0.15	41.217000	4.586000	3:33:56 PM	4.586300			4.586000	4.586500	4.585000	4.586000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			63	0.17	45.341000	4.750000	3:27:00 PM	4.588700			4.585000	4.750000	4.585000	4.750000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			70	0.19										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		75	0.21										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			77	0.21										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			84	0.23	8.775000	4.596000	3:45:06 PM	4.596000			4.596000	4.596000	4.596000	4.596000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			91	0.25	215.690000	4.665000	3:53:11 PM	4.658900			4.655500	4.715000	4.625000	4.665000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			98	0.27	0.800000	4.500000	2:58:12 PM	4.500000			4.500000	4.500000	4.500000	4.500000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			105	0.29										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			112	0.31										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			119	0.33	0.519000	5.250000	3:57:41 PM	5.250000			5.250000	5.250000	5.250000	5.250000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			126	0.35	21.233000	5.115000	2:53:33 PM	5.115000			5.115000	5.115000	5.115000	5.115000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			133	0.36	32.755000	5.150000	3:46:55 PM	5.115100			5.100000	5.150000	5.100000	5.150000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			140	0.38	12.000000	5.205000	2:22:04 PM	5.205000			5.205000	5.205000	5.205000	5.205000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			147	0.40	396.655000	5.385000	3:45:34 PM	5.289200			5.250000	5.385000	5.250000	5.385000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		153	0.42	1.650000	5.695000	3:10:02 PM	5.695000			5.695000	5.695000	5.695000	5.695000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			154	0.42	5.086000	5.255000	3:32:12 PM	5.255000			5.255000	5.255000	5.255000	5.255000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			161	0.44	45.349000	5.385000	3:50:36 PM	5.385300			5.385000	5.386000	5.385000	5.385000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			168	0.46	712.968000	5.400000	3:18:38 PM	5.387600			5.387500	5.400000	5.386000	5.400000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			175	0.48	13.696000	5.386000	3:33:31 PM	5.399000			5.386000	5.635000	5.385000	5.386000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		179	0.49	109.420000	5.650000	2:36:14 PM	5.725500			5.800000	5.800000	5.650000	5.650000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			182	0.50	216.808000	5.410000	3:54:53 PM	5.426200			5.405500	5.485000	5.405000	5.410000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		222	0.61										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			224	0.61										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			238	0.65										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			245	0.67										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			252	0.69										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			259	0.71										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			294	0.81	6.622000	5.950000	3:12:57 PM	5.593200			5.275000	5.950000	5.275000	5.950000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			301	0.82										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			308	0.84	31.573000	5.550000	10:52:16 AM	5.506100			5.505000	5.550000	5.505000	5.550000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			315	0.86										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			322	0.88										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			329	0.90										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			336	0.92										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			343	0.94	3.200000	5.650000	2:18:17 PM	5.650000			5.650000	5.650000	5.650000	5.650000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			350	0.96										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			357	0.98	67.553000	5.710000	3:41:19 PM	5.714100			5.725000	5.725000	5.705600	5.710000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		360	0.99	357.300000	6.000000	3:55:41 PM	5.982500			5.830000	6.000000	5.725500	6.000000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		363	0.99	1,090.580000	6.100000	3:59:48 PM	5.947400			5.850000	6.100000	5.775000	6.100000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			364	1.00	304.021000	5.710000	3:57:59 PM	5.718000			5.705000	5.765000	5.685000	5.710000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		402	1.10	31.766000	5.900000	3:28:20 PM	5.877200			5.900000	5.900000	5.850000	5.900000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		446	1.22										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		509	1.39										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		524	1.44	6.830000	5.900000	3:48:10 PM	5.904600			5.950000	5.950000	5.890000	5.900000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		582	1.59	2.780000	5.900000	3:31:52 PM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		607	1.66										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		754	2.06	1.100000	5.900000	10:56:43 AM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		759	2.08	153.320000	5.900000	3:59:02 PM	5.757600			5.835300	5.900000	5.600000	5.900000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		761	2.08										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		881	2.41	103.990000	5.880000	3:29:22 PM	5.908300			5.900000	5.950000	5.775000	5.880000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250		909	2.49	66.000000	6.035000	3:18:41 PM	5.907800			5.900000	6.035000	5.900000	6.035000

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	950	2.60	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	990	2.71	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,041	2.85	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,057	2.89	02/04/2026	35.100000	5.975000	3:56:47 PM	5.971500			6.000000	6.000000	5.950000	5.975000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,067	2.92	02/14/2026	70.210000	5.975000	3:30:21 PM	5.874000			5.873000	5.980000	5.725000	5.975000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,120	3.07	04/08/2026	17.350000	5.950000	3:57:01 PM	5.929700			5.800000	5.950000	5.800000	5.950000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,285	3.52	09/20/2026	18.980000	5.910000	3:58:08 PM	5.919500			6.000000	6.000000	5.910000	5.910000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,315	3.60	10/20/2026	20.800000	5.950000	2:56:57 PM	5.948500			5.910000	5.950000	5.910000	5.950000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,363	3.73	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,447	3.96	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,450	3.97	03/04/2027	296.855000	5.950000	3:57:24 PM	5.904800			5.875000	6.125000	5.800000	5.950000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,511	4.14	05/04/2027	2.200000	6.050000	2:54:04 PM	6.011400			6.000000	6.050000	5.975000	6.050000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,540	4.22	06/02/2027	4.305000	6.000000	2:32:06 PM	6.000100			6.000000	6.125000	6.000000	6.000000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,636	4.48	09/06/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,819	4.98	03/07/2028	3,526.950000	5.985000	3:55:08 PM	5.975400			5.905000	6.070000	5.905000	5.985000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,834	5.02	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,865	5.11	04/22/2028	3.400000	6.045000	10:54:06 AM	6.045000			6.045000	6.045000	6.045000	6.045000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,977	5.41	08/12/2028	10.200000	6.050000	11:25:16 AM	6.090200			6.100000	6.100000	6.050000	6.050000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,987	5.44	08/22/2028	519.795000	6.060000	3:57:27 PM	5.996200			6.125000	6.125000	5.875000	6.060000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,091	5.73	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,128	5.83	01/10/2029	1.484000	6.150000	3:46:29 PM	6.121900			6.145000	6.150000	6.015000	6.150000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,257	6.18	05/19/2029	9.970000	6.025000	2:24:38 PM	5.972900			5.960000	6.025000	5.960000	6.025000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,404	6.58	10/13/2029	170.500000	6.200000	3:49:34 PM	6.039000			5.980000	6.200000	5.970000	6.200000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,630	7.20	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,673	7.32	07/09/2030	0.910000	5.985000	11:43:30 AM	5.985000			5.985000	5.985000	5.985000	5.985000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,692	7.37	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,874	7.87	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,048	8.35	07/19/2031	1.000000	6.065000	10:52:36 AM	6.065000			6.065000	6.065000	6.065000	6.065000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,051	8.35	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,126	8.56	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,233	8.85	01/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,246	8.89	02/02/2032	15.000000	6.225000	3:20:32 PM	6.183300			6.100000	6.225000	6.100000	6.225000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,274	8.96	03/01/2032	13.543000	6.300000	3:24:12 PM	6.311600			6.350000	6.350000	6.300000	6.300000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,388	9.28	06/23/2032	500.000000	5.960000	2:00:26 PM	5.960000			5.960000	5.960000	5.960000	5.960000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,472	9.51	09/15/2032	3,225.680000	6.250000	3:57:19 PM	6.222900			6.025000	6.250000	6.025000	6.250000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,484	9.54	09/27/2032	5.200000	6.150000	3:25:36 PM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J071	7.5000	3,507	9.60	10/20/2032	30.100000	6.250000	3:50:06 PM	6.160300			6.160000	6.250000	6.160000	6.250000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,547	9.71	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,659	10.02	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,253	11.64	11/05/2034	3,130.000000	6.330000	3:56:46 PM	6.301900			6.170000	6.350000	6.170000	6.330000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,582	12.55	09/30/2035	6,299.570000	6.425000	3:58:31 PM	6.336100			6.190000	6.425000	6.167000	6.425000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,659	12.76	12/16/2035	113.600000	6.325000	3:21:24 PM	6.369300			6.200000	6.392500	6.200000	6.325000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,947	13.54	09/29/2036	10.000000	6.150000	2:57:40 PM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,178	14.18	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,268	14.42	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,337	14.61	10/24/2037	10.000000	6.500000	2:52:52 PM	6.500000			6.500000	6.500000	6.500000	6.500000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,458	14.94	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,794	15.86	01/24/2039	20.260000	6.550000	3:24:04 PM	6.504900			6.500000	6.550000	6.500000	6.550000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,388	17.49	09/09/2040	5.000000	6.410000	3:00:11 PM	6.405000			6.400000	6.410000	6.400000	6.410000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,697	18.34	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,194	19.70	11/24/2042	1,060.000000	6.595000	3:24:17 PM	6.577400			6.550000	6.600000	6.550000	6.595000