

GS Board Summary
March 16, 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		6	0.02	03/22/2023										
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053		13	0.04	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		20	0.06	04/05/2023										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		27	0.07	04/12/2023	3.945000	4.150000	3:27:13 PM	4.150000			4.150000	4.150000	4.150000	4.150000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		34	0.09	04/19/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	36	0.10	04/21/2023	90.500000	5.550000	11:58:41 AM	5.693900			5.800000	5.800000	5.550000	5.550000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		41	0.11	04/26/2023										
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		48	0.13	05/03/2023	16.252000	4.555000	2:52:17 PM	4.551500			4.550000	4.555000	4.550000	4.555000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		55	0.15	05/10/2023	53.307000	4.587100	3:42:09 PM	4.513000			4.587100	4.587100	4.430000	4.587100
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		62	0.17	05/17/2023	14.943000	4.585000	2:20:26 PM	4.585000			4.585000	4.585000	4.585000	4.585000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		69	0.19	05/24/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	74	0.20	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		76	0.21	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		83	0.23	06/07/2023	15.900000	4.665000	3:29:07 PM	4.663300			4.596000	4.666000	4.596000	4.665000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		90	0.25	06/14/2023	191.675000	4.667500	3:44:30 PM	4.666100			4.665100	4.720000	4.665000	4.667500
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		97	0.27	06/21/2023	4.835000	4.470000	2:44:49 PM	4.566700			4.575000	4.600000	4.470000	4.470000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		104	0.29	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		111	0.30	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		118	0.32	07/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		125	0.34	07/19/2023	6.200000	5.115000	11:43:57 AM	5.115000			5.115000	5.115000	5.115000	5.115000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		132	0.36	07/26/2023	17.860000	5.125000	3:39:22 PM	5.155700			5.125000	5.600000	4.950000	5.125000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		139	0.38	08/02/2023	5.300000	5.205500	11:31:27 AM	5.205500			5.205500	5.205500	5.205500	5.205500
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		146	0.40	08/09/2023	15.040000	5.385000	3:46:22 PM	5.353600			5.250000	5.385000	5.250000	5.385000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	152	0.42	08/15/2023	3.600000	5.850000	2:44:09 PM	5.895800			6.000000	6.000000	5.850000	5.850000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		153	0.42	08/16/2023	2.437000	5.080000	2:19:15 PM	5.211000			5.265000	5.265000	5.080000	5.080000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		160	0.44	08/23/2023	25.112000	5.385000	3:33:38 PM	5.385100			5.385000	5.385000	5.375100	5.385000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011		167	0.46	08/30/2023	16.613000	5.415000	3:33:58 PM	5.411200			5.410000	5.415000	5.410000	5.415000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020		174	0.48	09/06/2023	26.049000	5.405000	3:38:13 PM	5.477500			5.485000	5.485000	5.385000	5.405000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	178	0.49	09/10/2023	5.420000	5.650000	3:33:20 PM	5.650000			5.650000	5.650000	5.650000	5.650000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039		181	0.50	09/13/2023	92.406000	5.410000	3:58:58 PM	5.431500			5.485000	5.485000	5.405000	5.410000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	221	0.61	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		223	0.61	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		237	0.65	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		244	0.67	11/15/2023	2.077000	5.750000	2:23:00 PM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		251	0.69	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		258	0.71	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		293	0.80	01/03/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		300	0.82	01/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		307	0.84	01/17/2024	6.000000	5.550000	3:38:26 PM	5.550000			5.550000	5.550000	5.550000	5.550000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		314	0.86	01/24/2024	0.500000	5.555000	2:53:53 PM	5.555000			5.555000	5.555000	5.555000	5.555000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		321	0.88	01/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		328	0.90	02/07/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		335	0.92	02/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083		342	0.94	02/21/2024	9.700000	5.650000	3:46:13 PM	5.650000			5.650000	5.650000	5.650000	5.650000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091		349	0.96	02/28/2024	0.364000	5.685000	11:49:52 AM	5.685000			5.685000	5.685000	5.685000	5.685000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108		356	0.98	03/06/2024	32.835000	5.710000	3:53:25 PM	5.711000			5.710000	5.715000	5.710000	5.710000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	359	0.98	03/09/2024	207.010000	6.017500	3:23:39 PM	6.015200			5.900000	6.050000	5.900000	6.017500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	362	0.99	03/12/2024	2,057.280000	6.020000	3:55:13 PM	6.012700			6.050000	6.080000	5.920000	6.020000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117		363	0.99	03/13/2024	94.010000	5.725000	3:47:54 PM	5.714000			5.710000	5.775000	5.550000	5.725000
RPGB 4 1/4 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	401	1.10	04/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	445	1.22	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	508	1.39	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	523	1.43	08/20/2024	18.300000	5.850000	2:12:56 PM	5.966000			6.000000	6.000000	5.850000	5.850000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	581	1.59	10/17/2024	6.012000	5.800000	3:40:01 PM	5.945100			6.000000	6.000000	5.800000	5.800000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	606	1.66	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	753	2.06	04/07/2025	0.500000	5.650000	3:00:50 PM	5.650000			5.650000	5.650000	5.650000	5.650000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	758	2.08	04/12/2025	0.600000	6.000000	9:29:52 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	760	2.08	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	880	2.41	08/12/2025	107.822000	5.875000	3:42:18 PM	5.886300			5.900000	6.100000	5.850000	5.875000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	908	2.49	09/09/2025	9.600000	6.015000	3:51:05 PM	5.917400			6.000000	6.015000	5.850000	6.015000

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RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	949	2.60	10/20/2025	2.000000	5.850000	2:36:42 PM	5.850000			5.850000	5.850000	5.850000	5.850000
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	989	2.71	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,040	2.85	01/19/2026	20.000000	6.050000	10:29:36 AM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,056	2.89	02/04/2026	12.300000	6.000000	10:32:26 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,066	2.92	02/14/2026	0.400000	6.000000	10:54:13 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,119	3.06	04/08/2026	120.800000	5.990000	2:18:21 PM	5.924300			5.900000	6.000000	5.900000	5.990000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,284	3.52	09/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,314	3.60	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,362	3.73	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,446	3.96	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,449	3.97	03/04/2027	53.775000	6.150000	2:36:18 PM	5.949300			6.000000	6.150000	5.875000	6.150000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,510	4.13	05/04/2027	35.000000	6.015000	2:16:13 PM	6.054300			6.100000	6.100000	6.015000	6.015000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,539	4.21	06/02/2027	22.555000	6.150000	2:35:55 PM	5.991900			5.950000	6.150000	5.950000	6.150000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,635	4.48	09/06/2027	132.220000	5.970000	3:42:17 PM	6.027700			6.030000	6.030000	5.970000	5.970000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,818	4.98	03/07/2028	1,035.853000	5.950000	3:53:01 PM	5.974300			5.900000	6.050000	5.900000	5.950000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,833	5.02	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,864	5.10	04/22/2028	15.600000	6.065000	2:18:14 PM	6.070000			6.075000	6.075000	6.065000	6.065000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,976	5.41	08/12/2028	38.000000	6.065000	2:18:41 PM	6.071100			6.075000	6.075000	6.065000	6.065000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,986	5.44	08/22/2028	705.655000	6.030000	3:39:30 PM	6.061700			6.050000	6.125000	6.000000	6.030000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,090	5.72	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,127	5.82	01/10/2029										
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,256	6.18	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,403	6.58	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,629	7.20	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,672	7.32	07/09/2030	25.875000	6.150000	3:01:39 PM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,691	7.37	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,873	7.87	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,047	8.34	07/19/2031	59.602000	6.165000	2:28:16 PM	6.174000			6.175000	6.175000	6.162500	6.165000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,050	8.35	07/22/2031	50.000000	6.200000	10:30:46 AM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,125	8.56	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,232	8.85	01/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,245	8.88	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,273	8.96	03/01/2032	3.000000	6.100000	2:53:58 PM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,387	9.27	06/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,471	9.50	09/15/2032	5,172.460000	6.185000	3:59:32 PM	6.171400			6.100000	6.245000	6.100000	6.185000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,483	9.54	09/27/2032	6.400000	6.260000	11:45:30 AM	6.260000			6.260000	6.260000	6.260000	6.260000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,506	9.60	10/20/2032	1.000000	6.200000	10:34:02 AM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,546	9.71	11/29/2032	2.600000	6.225000	11:26:15 AM	6.225000			6.225000	6.225000	6.225000	6.225000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,658	10.02	03/21/2033	11.300000	6.150000	10:28:06 AM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,252	11.64	11/05/2034	366.000000	6.275000	3:56:27 PM	6.288700			6.300000	6.315000	6.250000	6.275000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,581	12.54	09/30/2035	3,763.990000	6.325000	3:41:51 PM	6.349900			6.280000	6.400000	6.280000	6.325000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,658	12.75	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,946	13.54	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,177	14.17	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,267	14.42	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,336	14.61	10/24/2037	9.030000	6.500000	2:05:16 PM	6.506500			6.525000	6.525000	6.490000	6.500000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,457	14.94	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,793	15.86	01/24/2039	6.500000	6.350000	3:15:38 PM	6.538500			6.575000	6.575000	6.350000	6.350000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,387	17.49	09/09/2040	1.000000	6.500000	10:55:31 AM	6.505000			6.510000	6.510000	6.500000	6.500000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,696	18.33	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,193	19.69	11/24/2042	968.200000	6.575000	3:26:27 PM	6.547900			6.525000	6.590000	6.525000	6.575000