

GS Board Summary  
March 17, 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			5	0.01	03/22/2023									
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			12	0.03	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			19	0.05	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			26	0.07	04/12/2023	1.200.000000	4.850000	11:47:10 AM	4.850000		4.850000	4.850000	4.850000	4.850000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			33	0.09	04/19/2023	2,150.700000	4.875000	11:47:31 AM	4.813900		4.750000	4.875000	4.510000	4.875000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		35	0.10	04/21/2023	6.000000	5.900000	2:28:53 PM	5.900000		5.900000	5.900000	5.900000	5.900000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			40	0.11	04/26/2023									
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			47	0.13	05/03/2023	37.087000	4.556000	3:51:03 PM	4.548100		4.555000	4.556000	4.400000	4.556000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			54	0.15	05/10/2023	7.205000	4.588000	3:49:46 PM	4.587100		4.587100	4.588000	4.587100	4.588000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			61	0.17	05/17/2023	17.171000	4.585000	2:43:38 PM	4.585000		4.585000	4.585000	4.585000	4.585000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			68	0.19	05/24/2023	0.500000	4.575000	2:08:50 PM	4.575000		4.575000	4.575000	4.575000	4.575000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		73	0.20	05/29/2023									
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			75	0.21	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			82	0.23	06/07/2023	25.276000	4.665000	2:11:14 PM	4.665000		4.665000	4.665000	4.665000	4.665000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			89	0.24	06/14/2023	67.628000	4.675000	3:52:34 PM	4.658700		4.675000	4.725000	4.500000	4.675000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			96	0.26	06/21/2023	2.700000	4.850000	11:09:49 AM	4.850000		4.850000	4.850000	4.850000	4.850000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			103	0.28	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			110	0.30	07/05/2023	5.000000	5.500000	10:03:10 AM	5.500000		5.500000	5.500000	5.500000	5.500000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			117	0.32	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			124	0.34	07/19/2023	5.000000	5.500000	10:06:15 AM	5.500000		5.500000	5.500000	5.500000	5.500000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			131	0.36	07/26/2023	23.448000	5.125000	3:04:00 PM	5.154000		5.125000	5.180000	5.125000	5.125000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			138	0.38	08/02/2023	2.540000	5.430000	11:22:37 AM	5.430000		5.430000	5.430000	5.430000	5.430000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			145	0.40	08/09/2023	3.217000	5.300000	2:55:44 PM	5.316300		5.405000	5.405000	5.300000	5.300000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		151	0.41	08/15/2023	7.202000	5.850000	3:00:03 PM	5.822500		5.600000	5.850000	5.600000	5.850000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			152	0.42	08/16/2023	0.760000	5.405000	2:17:03 PM	5.339200		5.305000	5.405000	5.305000	5.405000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			159	0.44	08/23/2023	6.143000	5.385000	3:23:16 PM	5.390200		5.385000	5.405000	5.385000	5.385000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			166	0.45	08/30/2023	62.232000	5.410000	3:15:09 PM	5.404100		5.415000	5.415000	5.350000	5.410000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			173	0.47	09/06/2023	40.210000	5.500000	3:45:42 PM	5.500000		5.500000	5.500000	5.500000	5.500000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		177	0.49	09/10/2023	10.450000	5.655000	2:53:24 PM	5.680000		5.872500	5.872500	5.655000	5.655000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			180	0.49	09/13/2023	80.808000	5.415000	3:52:41 PM	5.461600		5.410000	5.522500	5.410000	5.415000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		220	0.60	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			222	0.61	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			236	0.65	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			243	0.67	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			250	0.68	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			257	0.70	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			292	0.80	01/03/2024	6.530000	5.650000	3:19:17 PM	5.642100		5.600000	5.650000	5.600000	5.650000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			299	0.82	01/10/2024									
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			306	0.84	01/17/2024									
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			313	0.86	01/24/2024									
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			320	0.88	01/31/2024									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			327	0.90	02/07/2024									
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			334	0.91	02/14/2024									
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			341	0.93	02/21/2024	8.579000	5.650000	2:08:14 PM	5.657800		5.650000	5.660000	5.650000	5.650000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			348	0.95	02/28/2024									
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			355	0.97	03/06/2024	26.770000	5.710000	3:23:53 PM	5.738800		5.710000	5.770000	5.710000	5.710000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		358	0.98	03/09/2024	61.120000	6.050000	3:12:22 PM	6.069200		6.020000	6.100000	5.950000	6.050000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		361	0.99	03/12/2024	272.425000	6.000000	3:55:45 PM	6.025000		6.070000	6.150000	5.970000	6.000000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			362	0.99	03/13/2024	276.509000	5.730000	3:52:50 PM	5.743100		5.725000	5.775000	5.600000	5.730000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		400	1.10	04/20/2024	34.600000	6.049000	3:41:49 PM	6.043400		5.975000	6.100000	5.975000	6.049000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		444	1.22	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		507	1.39	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		522	1.43	08/20/2024	9.300000	6.030000	2:29:19 PM	6.029700		6.000000	6.030000	6.000000	6.030000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		580	1.59	10/17/2024	11.500000	5.935000	2:59:07 PM	5.977400		6.000000	6.000000	5.935000	5.935000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		605	1.66	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		752	2.06	04/07/2025	7.000000	6.050000	10:43:49 AM	5.994300		5.985000	6.050000	5.985000	6.050000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		757	2.07	04/12/2025	10.000000	6.050000	2:39:04 PM	6.020800		5.975000	6.050000	5.975000	6.050000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		759	2.08	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		879	2.41	08/12/2025	38.059000	5.980000	3:12:35 PM	5.913500		6.100000	6.100000	5.800000	5.980000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250		907	2.48	09/09/2025	210.650000	6.050000	2:59:21 PM	5.955000		5.950000	6.050000	5.950000	6.050000

