

GS Board Summary
March 20, 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			2	0.01	03/22/2023									
RPTB 0 03/29/23	RPTB 0 03/29/23	PIBL0622I053			9	0.03	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			16	0.04	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			23	0.06	04/12/2023	2.944000	4.150000	11:11:52 AM	4.150000		4.150000	4.150000	4.150000	4.150000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			30	0.08	04/19/2023	9.750000	4.510000	3:08:57 PM	4.510000		4.510000	4.510000	4.510000	4.510000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		32	0.09	04/21/2023	30.200000	5.950000	3:34:31 PM	5.571200		5.510000	5.950000	5.510000	5.950000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			37	0.10	04/26/2023	0.250000	4.750000	9:57:29 AM	4.750000		4.750000	4.750000	4.750000	4.750000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			44	0.12	05/03/2023	22.531000	4.556000	3:32:59 PM	4.558100		4.575000	4.575000	4.556000	4.556000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			51	0.14	05/10/2023	20.640000	4.588500	3:11:00 PM	4.727300		4.588100	4.900000	4.588100	4.588500
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			58	0.16	05/17/2023	11.301000	4.591000	3:40:54 PM	4.587000		4.585000	4.591000	4.585000	4.591000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			65	0.18	05/24/2023	1.060000	4.575000	3:09:13 PM	4.575000		4.575000	4.575000	4.575000	4.575000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		70	0.19	05/29/2023									
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			72	0.20	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			79	0.22	06/07/2023	11.050000	4.666000	2:36:01 PM	4.816400		4.850000	4.850000	4.666000	4.666000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			86	0.24	06/14/2023	272.396000	4.705000	3:59:02 PM	4.709200		4.675100	4.750000	4.665000	4.705000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			93	0.26	06/21/2023	52.472000	4.920000	2:17:17 PM	4.904400		4.855000	4.920000	4.700000	4.920000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			100	0.27	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			107	0.29	07/05/2023									
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			114	0.31	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			121	0.33	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			128	0.35	07/26/2023	59.019000	5.350000	3:14:13 PM	5.171700		5.125000	5.350000	5.125000	5.350000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			135	0.37	08/02/2023									
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			142	0.39	08/09/2023	2.060000	5.405000	2:16:47 PM	5.390000		5.350000	5.405000	5.350000	5.405000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		148	0.41	08/15/2023	33.261000	5.950000	3:54:14 PM	5.850200		5.897500	5.950000	5.788000	5.950000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			149	0.41	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			156	0.43	08/23/2023	12.693000	5.385000	2:52:38 PM	5.385100		5.386000	5.386000	5.385000	5.385000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			163	0.45	08/30/2023	16.930000	5.415000	2:02:46 PM	5.414700		5.410000	5.415000	5.410000	5.415000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			170	0.47	09/06/2023	8.993000	5.535000	2:40:22 PM	5.520500		5.405000	5.535000	5.405000	5.535000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		174	0.48	09/10/2023	7.050000	5.650000	3:49:00 PM	5.670200		5.655000	5.780000	5.650000	5.650000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			177	0.49	09/13/2023	39.066000	5.535000	3:38:43 PM	5.452600		5.415000	5.535000	5.411000	5.535000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		217	0.59	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			219	0.60	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			233	0.64	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			240	0.66	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			247	0.68	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			254	0.70	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			289	0.79	01/03/2024	14.430000	5.650000	2:33:32 PM	5.650000		5.650000	5.650000	5.650000	5.650000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			296	0.81	01/10/2024									
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			303	0.83	01/17/2024									
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			310	0.85	01/24/2024									
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			317	0.87	01/31/2024									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			324	0.89	02/07/2024	5.000000	5.405000	2:41:34 PM	5.405000		5.405000	5.405000	5.405000	5.405000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			331	0.91	02/14/2024									
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			338	0.93	02/21/2024									
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			345	0.95	02/28/2024	5.000000	5.700000	3:15:42 PM	5.700000		5.700000	5.700000	5.700000	5.700000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			352	0.96	03/06/2024	22.380000	5.730000	3:46:35 PM	5.730000		5.730000	5.730000	5.730000	5.730000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		355	0.97	03/09/2024	336.888000	5.925000	3:11:48 PM	5.963800		5.955000	6.125000	5.925000	5.925000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		358	0.98	03/12/2024	219.700000	6.100000	3:54:24 PM	6.033800		6.075000	6.100000	5.975000	6.100000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			359	0.98	03/13/2024	94.296000	5.745000	3:50:29 PM	5.737800		5.730100	5.745000	5.730100	5.745000
RPGB 4 1/4 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		397	1.09	04/20/2024	2.850000	5.975000	3:33:43 PM	5.975000		5.975000	5.975000	5.975000	5.975000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		441	1.21	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		504	1.38	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		519	1.42	08/20/2024	7.130000	6.000000	3:38:28 PM	6.011600		6.065000	6.065000	5.850000	6.000000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		577	1.58	10/17/2024	5.100000	6.000000	3:55:08 PM	6.015700		6.000000	6.050000	6.000000	6.000000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		602	1.65	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		749	2.05	04/07/2025	2.500000	5.950000	3:33:54 PM	5.990000		6.000000	6.000000	5.950000	5.950000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		754	2.06	04/12/2025	64.850000	5.975000	3:15:19 PM	5.988100		6.065000	6.065000	5.975000	5.975000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		756	2.07	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		876	2.40	08/12/2025	20.405000	5.860000	3:55:11 PM	5.945200		6.000000	6.125000	5.860000	5.860000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250		904	2.48	09/09/2025	5.030000	6.000000	2:57:54 PM	5.939500		5.850000	6.000000	5.850000	6.000000

GS Board Summary
March 20, 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
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	945	2.59	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	985	2.70	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,036	2.84	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,052	2.88	02/04/2026	30.534000	6.000000	3:31:05 PM	5.950300		6.000000	6.000000	5.900000	6.000000	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,062	2.91	02/14/2026	13.000000	5.995000	3:38:19 PM	6.008700		6.000000	6.015000	5.990000	5.995000	
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,115	3.05	04/08/2026	30.400000	5.990000	3:42:40 PM	5.929900		6.000000	6.000000	5.850000	5.990000	
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,280	3.50	09/20/2026	12.000000	5.977500	3:22:51 PM	5.977500		5.977500	5.977500	5.977500	5.977500	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,310	3.59	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,358	3.72	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,442	3.95	03/01/2027	0.420000	6.125000	2:30:58 PM	6.125000		6.125000	6.125000	6.125000	6.125000	
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,445	3.96	03/04/2027	10.720000	6.000000	3:35:17 PM	5.992000		6.000000	6.125000	5.985000	6.000000	
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,506	4.12	05/04/2027	0.500000	6.000000	3:36:36 PM	6.000000		6.000000	6.000000	6.000000	6.000000	
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,535	4.20	06/02/2027	34.100000	6.000000	3:30:16 PM	5.999200		6.125000	6.125000	5.990000	6.000000	
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,631	4.47	09/06/2027	52.200000	5.925000	3:50:55 PM	5.918000		6.050000	6.050000	5.900000	5.925000	
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,814	4.97	03/07/2028	439.005000	6.000000	3:48:55 PM	5.901800		6.050000	6.050000	5.890000	6.000000	
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,829	5.01	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,860	5.09	04/22/2028	1.500000	6.050000	11:07:24 AM	6.050000		6.050000	6.050000	6.050000	6.050000	
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,972	5.40	08/12/2028	28.260000	6.050000	3:07:52 PM	6.050000		6.050000	6.050000	6.050000	6.050000	
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,982	5.43	08/22/2028	1,462.640000	6.035000	3:55:29 PM	6.012600		6.020000	6.050000	5.850000	6.035000	
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,086	5.71	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,123	5.81	01/10/2029	1.200000	6.150000	10:59:21 AM	6.150000		6.150000	6.150000	6.150000	6.150000	
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,252	6.17	05/19/2029	1.000000	6.150000	11:08:13 AM	6.150000		6.150000	6.150000	6.150000	6.150000	
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,399	6.57	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,625	7.19	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,668	7.31	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,687	7.36	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,869	7.86	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,043	8.33	07/19/2031	1.450000	6.150000	3:20:34 PM	6.150000		6.150000	6.150000	6.150000	6.150000	
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,046	8.34	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,121	8.55	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,228	8.84	01/20/2032	1.000000	6.225000	11:01:54 AM	6.225000		6.225000	6.225000	6.225000	6.225000	
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,241	8.87	02/02/2032	10.000000	6.100000	11:37:18 AM	6.100000		6.100000	6.100000	6.100000	6.100000	
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,269	8.95	03/01/2032	9.520000	6.100000	3:53:12 PM	6.173500		6.200000	6.200000	6.100000	6.100000	
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,383	9.26	06/23/2032	1.691000	6.075000	3:32:30 PM	6.126700		6.250000	6.250000	6.075000	6.075000	
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,467	9.49	09/15/2032	2,390.000000	6.080000	3:00:13 PM	6.108100		6.150000	6.150000	6.060000	6.080000	
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,479	9.53	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,502	9.59	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,542	9.70	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,654	10.00	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,248	11.63	11/05/2034	829.500000	6.220000	3:55:18 PM	6.200900		6.250000	6.250000	6.150000	6.220000	
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,577	12.53	09/30/2035	1,264.000000	6.240000	3:57:20 PM	6.242800		6.300000	6.325000	6.200000	6.240000	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,654	12.74	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,942	13.53	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,173	14.16	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,263	14.41	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,332	14.60	10/24/2037										
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,453	14.93	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,789	15.85	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,383	17.48	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,692	18.32	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,189	19.68	11/24/2042	88.000000	6.600000	3:15:44 PM	6.560200		6.530000	6.600000	6.530000	6.600000	