

GS Board Summary
March 22, 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 03/29/23	RPTB 0 03/29/23	PIBL0622I053			7	0.02	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			14	0.04	04/05/2023					4.750000				
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			21	0.06	04/12/2023									
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			28	0.08	04/19/2023	82.551000	4.705000	3:35:24 PM	4.693200		4.685000	4.705000	4.575000	4.705000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		30	0.08	04/21/2023	15.600000	5.610000	3:59:19 PM	5.605000		5.600000	5.610000	5.600000	5.610000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			35	0.10	04/26/2023									
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			42	0.12	05/03/2023	8.991000	4.730000	3:11:10 PM	4.623700		4.575000	4.730000	4.575000	4.730000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			49	0.13	05/10/2023	24.779000	4.700000	11:41:54 AM	4.658100		4.685000	4.700000	4.601000	4.700000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			56	0.15	05/17/2023	62.038700	4.775000	3:47:50 PM	4.689400		4.685000	4.775000	4.685000	4.775000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			63	0.17	05/24/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		68	0.19	05/29/2023									
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			70	0.19	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			77	0.21	06/07/2023	19.700000	4.667000	3:46:24 PM	4.711800		4.750000	4.750000	4.667000	4.667000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			84	0.23	06/14/2023	166.067000	4.750000	3:48:49 PM	4.750000		4.750000	4.750000	4.750000	4.750000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			91	0.25	06/21/2023	253.324900	4.900000	3:06:16 PM	4.908600		4.900000	4.912500	4.900000	4.900000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			98	0.27	06/28/2023									
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			105	0.29	07/05/2023									
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			112	0.31	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			119	0.33	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			126	0.35	07/26/2023	34.012000	5.200000	2:46:18 PM	5.200000		5.200000	5.200000	5.200000	5.200000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			133	0.36	08/02/2023	46.220000	5.185000	2:59:54 PM	5.199100		5.185000	5.250000	5.185000	5.185000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H329			140	0.38	08/02/2023	11.200000	5.400000	9:21:50 AM	5.400000		5.400000	5.400000	5.400000	5.400000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			140	0.38	08/09/2023	11.404000	5.415000	11:20:49 AM	5.415000		5.415000	5.415000	5.415000	5.415000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		146	0.40	08/15/2023	28.203000	6.000000	2:58:05 PM	5.770600		5.700000	6.000000	5.700000	6.000000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			147	0.40	08/16/2023	2.678000	5.350000	3:54:54 PM	5.401000		5.415000	5.415000	5.350000	5.350000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			154	0.42	08/23/2023	66.660000	5.405000	3:25:31 PM	5.406800		5.415000	5.415000	5.405000	5.405000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			161	0.44	08/30/2023	32.774700	5.455000	3:35:41 PM	5.450300		5.450000	5.455000	5.415000	5.455000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			168	0.46	09/06/2023	5.200000	5.425000	3:28:41 PM	5.429200		5.535000	5.535000	5.425000	5.425000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		172	0.47	09/10/2023	18.060000	5.800000	2:51:11 PM	5.747700		5.755000	5.800000	5.650000	5.800000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			175	0.48	09/13/2023	31.677000	5.536000	2:36:43 PM	5.536000		5.536000	5.536000	5.536000	5.536000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048			182	0.50	09/20/2023	424.686800	5.555000	3:49:53 PM	5.552500		5.550000	5.605000	5.525000	5.555000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		215	0.59	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			217	0.59	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			231	0.63	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			238	0.65	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			245	0.67	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			252	0.69	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			287	0.79	01/03/2024	50.000000	5.750000	9:33:15 AM	5.750000		5.750000	5.750000	5.750000	5.750000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			294	0.81	01/10/2024									
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			301	0.82	01/17/2024	0.311000	5.875000	2:44:14 PM	5.875000		5.875000	5.875000	5.875000	5.875000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			308	0.84	01/24/2024									
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			315	0.86	01/31/2024									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			322	0.88	02/07/2024									
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			329	0.90	02/14/2024									
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			336	0.92	02/21/2024									
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			343	0.94	02/28/2024									
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			350	0.96	03/06/2024	14.363000	5.746000	3:41:47 PM	5.760900		5.745000	5.800000	5.745000	5.746000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		353	0.97	03/09/2024	658.605000	6.015000	3:59:11 PM	6.037700		6.000000	6.150000	5.750000	6.015000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		356	0.98	03/12/2024	360.823000	6.060000	3:59:20 PM	6.051000		6.020000	6.100000	5.900000	6.060000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			357	0.98	03/13/2024	15.780000	5.746000	2:36:33 PM	5.761900		5.775000	5.775000	5.746000	5.746000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126			364	1.00	03/20/2024	374.801000	5.865000	3:44:56 PM	5.854200		5.855000	5.865000	5.800000	5.865000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		395	1.08	04/20/2024									
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		439	1.20	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		502	1.37	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		517	1.42	08/20/2024	14.721824	5.850000	3:34:32 PM	5.881300		6.050000	6.050000	5.800000	5.850000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		575	1.57	10/17/2024	11.500000	5.850000	3:55:08 PM	5.893500		6.050000	6.050000	5.850000	5.850000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		600	1.64	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		747	2.05	04/07/2025	2.014000	5.810000	9:43:09 AM	5.810000		5.810000	5.810000	5.810000	5.810000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		752	2.06	04/12/2025	1,013.000000	5.750000	3:52:36 PM	5.726900		5.725000	6.095000	5.725000	5.750000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		754	2.06	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		874	2.39	08/12/2025	22.105000	5.825000	3:39:49 PM	5.860700		5.850000	6.125000	5.825000	5.825000

GS Board Summary
March 22, 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 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	902	2.47	09/09/2025	26.600000	5.850000	3:31:28 PM	5.924300			6.050000	6.050000	5.850000	5.850000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	943	2.58	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	983	2.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,034	2.83	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,050	2.88	02/04/2026	202.556000	5.750000	11:20:11 AM	5.849000			5.850000	5.850000	5.750000	5.750000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,060	2.90	02/14/2026	7.100000	5.900000	3:04:23 PM	5.910600			5.897500	6.075000	5.897500	5.900000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,113	3.05	04/08/2026	11.370000	5.925000	11:21:35 AM	5.925000			5.925000	5.925000	5.925000	5.925000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,278	3.50	09/20/2026	3.000000	6.100000	9:42:07 AM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,308	3.58	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,356	3.71	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,440	3.94	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,443	3.95	03/04/2027	55.460000	5.875000	3:48:28 PM	5.906800			5.900000	6.100000	5.875000	5.875000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,504	4.12	05/04/2027	14.300000	6.075000	3:12:59 PM	6.075900			6.075000	6.100000	6.065000	6.075000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,533	4.20	06/02/2027	78.720000	5.700000	3:06:08 PM	5.992800			6.000000	6.100000	5.700000	5.700000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,629	4.46	09/06/2027	20.000000	5.901500	3:42:00 PM	5.913300			5.925000	5.925000	5.901500	5.901500
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,812	4.96	03/07/2028	547.500000	5.900000	3:56:40 PM	5.879100			5.850000	6.050000	5.850000	5.900000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,827	5.00	03/22/2028	20.070000									
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,858	5.09	04/22/2028	10.100000	6.000000	2:28:16 PM	6.122000			6.175000	6.175000	6.000000	6.000000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,970	5.39	08/12/2028	34.000000	6.100000	2:16:15 PM	6.108800			6.175000	6.175000	6.100000	6.100000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,980	5.42	08/22/2028	230.245000	6.015000	3:51:55 PM	6.023200			6.125000	6.125000	6.000000	6.015000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,084	5.71	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,121	5.81	01/10/2029	55.400000	6.175000	2:22:39 PM	6.075400			6.075000	6.175000	6.075000	6.175000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,250	6.16	05/19/2029	50.000000	6.075000	10:53:21 AM	6.075000			6.075000	6.075000	6.075000	6.075000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,397	6.56	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,623	7.18	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,666	7.30	07/09/2030	30.850000	6.125000	11:23:54 AM	6.125000			6.125000	6.125000	6.125000	6.125000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,685	7.35	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,867	7.85	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,041	8.33	07/19/2031	60.720000	6.200000	3:51:47 PM	6.174900			6.187500	6.200000	6.170000	6.200000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,044	8.33	07/22/2031	12.000000	6.125000	3:57:49 PM	6.125000			6.125000	6.125000	6.125000	6.125000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,119	8.54	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,226	8.83	01/20/2032	2.600000	6.150000	11:15:12 AM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,239	8.87	02/02/2032	10.000000	6.000000	10:14:38 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,267	8.95	03/01/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,381	9.26	06/23/2032	7.000000	6.180000	2:19:04 PM	6.192400			6.250000	6.250000	6.180000	6.180000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,465	9.49	09/15/2032	507.770000	6.175000	3:46:09 PM	6.175000			6.175000	6.190000	6.150000	6.175000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,477	9.52	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,500	9.58	10/20/2032	1.200000	6.220000	2:13:49 PM	6.220000			6.220000	6.220000	6.220000	6.220000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,540	9.69	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,652	10.00	03/21/2033	3.500000	6.280000	2:54:39 PM	6.280000			6.280000	6.280000	6.280000	6.280000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,246	11.63	11/05/2034	12.000000	6.250000	3:56:21 PM	6.250000			6.250000	6.250000	6.250000	6.250000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,575	12.53	09/30/2035	51.300000	6.300000	3:47:36 PM	6.300000			6.400000	6.400000	6.280000	6.300000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,652	12.74	12/16/2035	0.300000	6.300000	3:48:27 PM	6.300000			6.300000	6.300000	6.300000	6.300000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,940	13.53	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,171	14.16	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,261	14.40	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,330	14.59	10/24/2037	42.100000	6.150000	3:13:46 PM	6.513400			6.600000	6.650000	6.150000	6.150000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,451	14.92	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,787	15.84	01/24/2039	5.500000	6.630000	2:54:49 PM	6.648200			6.650000	6.650000	6.630000	6.630000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,381	17.47	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,690	18.32	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,187	19.68	11/24/2042	299.200000	6.635000	3:50:17 PM	6.631300			6.640000	6.690000	6.550000	6.635000