

GS Board Summary
March 23, 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		6	0.02	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		13	0.04	04/05/2023										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		20	0.06	04/12/2023										
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		27	0.07	04/19/2023	51.855000	4.725000	3:08:22 PM	4.702100			4.700000	4.725000	4.700000	4.725000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	29	0.08	04/21/2023	63.400000	5.675000	3:49:52 PM	5.734100			5.750000	5.750000	5.675000	5.675000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		34	0.09	04/26/2023	1,250.166000	4.880000	3:19:29 PM	4.870400			4.875000	4.880000	4.700000	4.880000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		41	0.11	05/03/2023										
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		48	0.13	05/10/2023	47.728000	4.760000	3:16:17 PM	4.756500			4.700000	4.875000	4.700000	4.760000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		55	0.15	05/17/2023	30.433000	4.700100	3:13:38 PM	4.692200			4.685000	4.700100	4.685000	4.700100
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		62	0.17	05/24/2023	0.610000	4.750000	2:27:37 PM	4.750000			4.750000	4.750000	4.750000	4.750000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	67	0.18	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		69	0.19	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		76	0.21	06/07/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		83	0.23	06/14/2023	4.020000	4.850000	2:29:32 PM	4.850000			4.850000	4.850000	4.850000	4.850000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		90	0.25	06/21/2023	290.095000	4.915100	3:27:14 PM	4.928800			4.915000	4.970000	4.900000	4.915100
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		97	0.27	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		104	0.29	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		111	0.30	07/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		118	0.32	07/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		125	0.34	07/26/2023	115.154000	5.200000	2:55:09 PM	5.201600			5.200000	5.500000	5.200000	5.200000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		132	0.36	08/02/2023	1,500.230000	5.360000	3:51:41 PM	5.280000			5.360000	5.360000	5.200000	5.360000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		139	0.38	08/09/2023	3.910000	5.415000	2:06:41 PM	5.415000			5.415000	5.415000	5.415000	5.415000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	145	0.40	08/15/2023	44.110000	5.800000	2:42:30 PM	5.880100			5.985000	5.985000	5.800000	5.800000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		146	0.40	08/16/2023	2.630000	5.350000	3:37:11 PM	5.363300			5.350000	5.385000	5.350000	5.350000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		153	0.42	08/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011		160	0.44	08/30/2023	14.734000	5.457500	2:20:48 PM	5.457000			5.455000	5.457500	5.455000	5.457500
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020		167	0.46	09/06/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	171	0.47	09/10/2023	576.160000	5.780000	2:51:53 PM	5.849900			5.750000	5.875000	5.650000	5.780000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039		174	0.48	09/13/2023	26.918000	5.555000	3:40:59 PM	5.549200			5.400000	5.555000	5.400000	5.555000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048		181	0.50	09/20/2023	227.035000	5.555100	3:40:37 PM	5.556400			5.555100	5.560000	5.550000	5.555100
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	214	0.59	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		216	0.59	10/25/2023	5.000000	5.750000	11:07:34 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		230	0.63	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		237	0.65	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		244	0.67	11/22/2023	0.652000	5.250000	3:26:00 PM	5.250000			5.250000	5.250000	5.250000	5.250000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		251	0.69	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		286	0.78	01/03/2024	1.030000	5.600000	2:44:47 PM	5.600000			5.600000	5.600000	5.600000	5.600000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		293	0.80	01/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		300	0.82	01/17/2024	1.040000	5.750000	2:20:26 PM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		307	0.84	01/24/2024	1.200000	5.750000	3:22:54 PM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		314	0.86	01/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		321	0.88	02/07/2024	499.131000	5.800000	3:47:59 PM	5.800000			5.800000	5.800000	5.800000	5.800000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		328	0.90	02/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083		335	0.92	02/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091		342	0.94	02/28/2024	4.150000	5.700000	10:40:05 AM	5.849400			5.855000	5.855000	5.700000	5.700000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108		349	0.96	03/06/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	352	0.96	03/09/2024	473.463000	5.990000	3:30:14 PM	5.992000			6.000000	6.070000	5.925000	5.990000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	355	0.97	03/12/2024	974.260000	5.975000	3:43:55 PM	6.030800			5.950000	6.125000	5.950000	5.975000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117		356	0.98	03/13/2024	2.000000	5.746500	9:28:45 AM	5.746500			5.746500	5.746500	5.746500	5.746500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126		363	0.99	03/20/2024	624.215000	5.865000	3:47:39 PM	5.864400			5.755000	5.875000	5.755000	5.865000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	394	1.08	04/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	438	1.20	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	501	1.37	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	516	1.41	08/20/2024	2.900000	6.000000	2:58:04 PM	5.982800			6.000000	6.000000	5.900000	6.000000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	574	1.57	10/17/2024	9.000000	6.000000	10:05:10 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	599	1.64	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	746	2.04	04/07/2025	0.500000	5.800000	11:54:46 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	751	2.06	04/12/2025	562.200000	5.650000	3:35:18 PM	5.759700			5.700000	6.000000	5.650000	5.650000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	753	2.06	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	873	2.39	08/12/2025	1,672.840000	5.880000	3:36:27 PM	5.886900			5.975000	6.100000	5.820000	5.880000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	901	2.47	09/09/2025	142.500000	5.925000	3:16:49 PM	5.919100			5.925000	5.925000	5.850000	5.925000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	942	2.58	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	982	2.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,033	2.83	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,049	2.87	02/04/2026	1.010000	5.900000	2:42:37 PM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,059	2.90	02/14/2026	12.300000	6.000000	3:04:40 PM	6.002600			6.025000	6.025000	6.000000	6.000000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,112	3.04	04/08/2026	215.120000	5.850000	2:50:13 PM	5.901600			5.850000	5.925000	5.850000	5.850000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,277	3.50	09/20/2026	6.500000	5.900000	2:53:12 PM	5.984600			6.100000	6.100000	5.900000	5.900000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,307	3.58	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,355	3.71	12/07/2026	0.800000	5.987500	2:31:45 PM	5.987500			5.987500	5.987500	5.987500	5.987500
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,439	3.94	03/01/2027	0.500000	5.820000	2:12:26 PM	5.820000			5.820000	5.820000	5.820000	5.820000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,442	3.95	03/04/2027	1.700000	6.000000	3:31:35 PM	6.020600			6.050000	6.050000	6.000000	6.000000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,503	4.12	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,532	4.19	06/02/2027	102.600000	6.000000	2:43:10 PM	5.913300			6.050000	6.250000	5.905000	6.000000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,628	4.46	09/06/2027	16.130000	5.900000	3:11:15 PM	5.992700			6.075000	6.075000	5.900000	5.900000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,811	4.96	03/07/2028	59.462000	5.930000	3:57:28 PM	5.940700			5.900000	6.000000	5.900000	5.930000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,826	5.00	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,857	5.08	04/22/2028	223.475000	5.975000	3:46:24 PM	5.949400			6.000000	6.000000	5.900000	5.975000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,969	5.39	08/12/2028	102.970000	6.100000	11:42:57 AM	6.072200			6.000000	6.100000	6.000000	6.100000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,979	5.42	08/22/2028	4.383.436000	6.010000	3:44:09 PM	6.018700			6.000000	6.200000	6.000000	6.010000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,083	5.70	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,120	5.80	01/10/2029	253.490000	6.055000	11:11:18 AM	6.050600			6.050000	6.055000	6.050000	6.055000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,249	6.16	05/19/2029	333.460000	6.070000	11:31:22 AM	6.067800			6.055000	6.070000	6.055000	6.070000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,396	6.56	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,622	7.18	05/27/2030	4.000000	6.265000	9:51:50 AM	6.270000			6.275000	6.275000	6.265000	6.265000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,665	7.30	07/09/2030	23.545000	6.100000	9:59:40 AM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,684	7.35	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,866	7.85	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,040	8.32	07/19/2031	21.360000	6.115000	3:04:01 PM	6.118700			6.195000	6.195000	6.115000	6.115000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,043	8.33	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,118	8.54	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,225	8.83	01/20/2032	94.000000	6.050000	11:13:52 AM	6.108500			6.200000	6.200000	6.050000	6.050000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,238	8.87	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,266	8.94	03/01/2032	4.880000	6.125000	3:25:10 PM	6.125000			6.125000	6.125000	6.125000	6.125000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,380	9.25	06/23/2032	386.200000	6.080000	3:32:40 PM	6.109400			6.150000	6.150000	6.080000	6.080000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,464	9.48	09/15/2032	2,915.670000	6.150000	3:56:42 PM	6.148600			6.150000	6.170000	6.125000	6.150000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,476	9.52	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,499	9.58	10/20/2032	0.500000	6.215000	10:07:12 AM	6.215000			6.215000	6.215000	6.215000	6.215000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,539	9.69	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,651	10.00	03/21/2033	12.000000	6.290000	11:19:36 AM	6.287500			6.250000	6.300000	6.250000	6.290000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,245	11.62	11/05/2034	7.780000	6.200000	10:45:46 AM	6.214100			6.255000	6.255000	6.200000	6.200000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,574	12.52	09/30/2035	2,984.710000	6.290000	3:58:52 PM	6.290000			6.295000	6.300000	6.250000	6.290000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,651	12.73	12/16/2035	1.825000	6.300000	11:16:18 AM	6.300000			6.300000	6.300000	6.300000	6.300000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,939	13.52	09/29/2036	0.600000	6.300000	10:30:23 AM	6.300000			6.300000	6.300000	6.300000	6.300000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,170	14.16	05/18/2037	5.000000	6.570000	11:31:45 AM	6.570000			6.570000	6.570000	6.570000	6.570000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,260	14.40	08/16/2037	4.000000	6.315000	10:30:20 AM	6.315000			6.315000	6.315000	6.315000	6.315000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,329	14.59	10/24/2037										
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,450	14.92	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,786	15.84	01/24/2039	1.850000	6.680000	11:11:04 AM	6.680000			6.680000	6.680000	6.680000	6.680000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,380	17.47	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,689	18.31	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,186	19.67	11/24/2042	2,861.500000	6.625000	3:57:34 PM	6.625500			6.650000	6.650000	6.600000	6.625000