

GS Board Summary
March 24, 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		5	0.01	03/29/2023										
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145		12	0.03	04/05/2023										
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154		19	0.05	04/12/2023										
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163		26	0.07	04/19/2023	47.364000	4.750000	3:33:14 PM	4.748400			4.750000	4.800000	4.700000	4.750000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	28	0.08	04/21/2023										
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		33	0.09	04/26/2023										
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		40	0.11	05/03/2023	1.510000	4.750000	10:18:45 AM	4.750000			4.750000	4.750000	4.750000	4.750000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		47	0.13	05/10/2023	31.089000	4.700000	3:13:11 PM	4.740700			4.760000	4.760000	4.500000	4.700000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		54	0.15	05/17/2023	7.320000	4.750000	3:44:42 PM	4.720600			4.700000	4.750000	4.700000	4.750000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		61	0.17	05/24/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	66	0.18	05/29/2023	1.000000	5.700000	10:58:03 AM	5.700000			5.700000	5.700000	5.700000	5.700000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		68	0.19	05/31/2023	4.582000	4.750000	11:26:35 AM	4.750000			4.750000	4.750000	4.750000	4.750000
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		75	0.21	06/07/2023	62.094400	4.917500	2:15:19 PM	4.915700			4.915000	4.917500	4.915000	4.917500
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		82	0.23	06/14/2023	8.500000	4.750000	11:19:27 AM	4.755900			4.850000	4.850000	4.750000	4.750000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		89	0.24	06/21/2023	232.369000	4.920000	3:19:21 PM	4.933700			4.915500	4.970000	4.915500	4.920000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		96	0.26	06/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		103	0.28	07/05/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		110	0.30	07/12/2023	0.409000	5.250000	10:28:51 AM	5.250000			5.250000	5.250000	5.250000	5.250000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		117	0.32	07/19/2023	0.500000	5.200000	11:36:03 AM	5.200000			5.200000	5.200000	5.200000	5.200000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		124	0.34	07/26/2023	34.270000	5.200000	3:07:16 PM	5.200100			5.205000	5.205000	5.200000	5.200000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		131	0.36	08/02/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		138	0.38	08/09/2023	4.054000	5.415000	10:53:14 AM	5.415000			5.415000	5.415000	5.415000	5.415000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	144	0.39	08/15/2023	13.210000	5.990000	2:41:05 PM	5.814800			5.800000	6.000000	5.800000	5.990000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		145	0.40	08/16/2023	3.018000	5.355000	10:39:27 AM	5.361700			5.400000	5.400000	5.350000	5.350000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		152	0.42	08/23/2023	35.437000	5.600000	3:04:09 PM	5.417300			5.415000	5.600000	5.415000	5.600000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011		159	0.44	08/30/2023	11.100000	5.475000	11:40:00 AM	5.470200			5.457500	5.475000	5.457500	5.475000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020		166	0.45	09/06/2023	227.904000	5.555000	3:29:41 PM	5.562500			5.555000	5.590000	5.555000	5.555000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	170	0.47	09/10/2023	105.286000	5.850000	3:28:23 PM	5.781500			5.780000	5.850000	5.715000	5.850000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039		173	0.47	09/13/2023	22.072000	5.560000	3:29:23 PM	5.538600			5.300000	5.560000	5.300000	5.560000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048		180	0.49	09/20/2023	116.307000	5.560000	3:52:16 PM	5.559000			5.555100	5.560000	5.555000	5.560000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	213	0.58	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		215	0.59	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		229	0.63	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		236	0.65	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		243	0.67	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		250	0.68	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		285	0.78	01/03/2024	10.300000	5.600000	3:45:20 PM	5.600000			5.600000	5.600000	5.600000	5.600000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		292	0.80	01/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		299	0.82	01/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		306	0.84	01/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		313	0.86	01/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		320	0.88	02/07/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		327	0.90	02/14/2024	0.580000	5.855000	2:30:27 PM	5.855000			5.855000	5.855000	5.855000	5.855000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083		334	0.91	02/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091		341	0.93	02/28/2024	0.312000	5.855000	3:24:19 PM	5.855000			5.855000	5.855000	5.855000	5.855000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108		348	0.95	03/06/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	351	0.96	03/09/2024	272.595000	5.950000	3:34:56 PM	5.957600			5.975000	6.000000	5.950000	5.950000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	354	0.97	03/12/2024	470.860000	5.945000	3:58:14 PM	5.955400			5.975000	6.125000	5.900000	5.945000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117		355	0.97	03/13/2024	20.810000	5.867500	3:32:05 PM	5.866000			5.865000	5.867500	5.865000	5.867500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126		362	0.99	03/20/2024	296.428000	5.870200	3:52:31 PM	5.864900			5.765000	5.920000	5.765000	5.870200
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	393	1.08	04/20/2024	0.500000	5.850000	11:45:37 AM	5.850000			5.850000	5.850000	5.850000	5.850000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	437	1.20	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	500	1.37	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	515	1.41	08/20/2024	5.875000	6.035000	3:30:41 PM	5.920000			5.875000	6.035000	5.875000	6.035000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	573	1.57	10/17/2024	2.800000	5.950000	2:55:20 PM	5.950000			5.950000	5.950000	5.950000	5.950000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	598	1.64	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	745	2.04	04/07/2025	1.018000	5.750000	10:43:33 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	750	2.05	04/12/2025	39.300000	5.875000	3:59:13 PM	5.947100			5.950000	5.950000	5.875000	5.875000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	752	2.06	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	872	2.39	08/12/2025	190.095000	5.885000	3:44:58 PM	5.898800			5.900000	5.950000	5.800000	5.885000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	900	2.46	09/09/2025	3.000000	5.875000	3:30:19 PM	5.875000			5.875000	5.875000	5.875000	5.875000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	941	2.58	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	981	2.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,032	2.83	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,048	2.87	02/04/2026	1,100.000000	5.850000	10:27:49 AM	5.850000			5.850000	5.850000	5.850000	5.850000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,058	2.90	02/14/2026	78.600000	5.975000	3:20:24 PM	5.901800			5.860000	5.975000	5.860000	5.975000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,111	3.04	04/08/2026	6.450000	5.975000	3:20:43 PM	5.975000			5.975000	5.975000	5.975000	5.975000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,276	3.49	09/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,306	3.58	10/20/2026	1.270000	6.000000	3:35:49 PM	5.826800			5.780000	6.000000	5.780000	6.000000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,354	3.71	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,438	3.94	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,441	3.95	03/04/2027	200.350000	5.825000	3:48:50 PM	5.904100			5.980000	5.985000	5.825000	5.825000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,502	4.11	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,531	4.19	06/02/2027	14.500000	5.900000	3:32:17 PM	5.901700			5.980000	5.980000	5.900000	5.900000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,627	4.45	09/06/2027	107.282000	5.925000	3:30:11 PM	5.942000			6.000000	6.000000	5.925000	5.925000
RPGB 3 5/8 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,810	4.96	03/07/2028	12.650000	5.850000	3:42:23 PM	5.890300			5.850000	5.950000	5.850000	5.850000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,825	5.00	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,856	5.08	04/22/2028	11.320000	5.970000	11:49:59 AM	6.042900			6.050000	6.050000	5.970000	5.970000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,968	5.39	08/12/2028	10.000000	5.980000	2:53:54 PM	5.980000			5.980000	5.980000	5.980000	5.980000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,978	5.42	08/22/2028	1,659.075000	6.010000	3:47:10 PM	6.013500			6.010000	6.025000	5.890000	6.010000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,082	5.70	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,119	5.80	01/10/2029	30.500000	6.100000	3:20:20 PM	6.000300			6.000000	6.100000	6.000000	6.100000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,248	6.16	05/19/2029	330.586000	6.140000	3:21:09 PM	6.063900			6.125000	6.140000	6.060000	6.140000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,395	6.56	10/13/2029	13.200000	6.000000	3:43:58 PM	6.050400			6.050000	6.150000	6.000000	6.000000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,621	7.18	05/27/2030	1.002000	6.600000	10:26:14 AM	6.600000			6.600000	6.600000	6.600000	6.600000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,664	7.29	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,683	7.35	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,865	7.84	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,039	8.32	07/19/2031	5.000000	6.101500	11:41:46 AM	6.101500			6.101500	6.101500	6.101500	6.101500
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,042	8.33	07/22/2031	23.620000	6.025000	11:50:04 AM	6.025000			6.025000	6.025000	6.025000	6.025000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,117	8.53	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,224	8.83	01/20/2032	16.800000	6.050000	2:19:50 PM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,237	8.86	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,265	8.94	03/01/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,379	9.25	06/23/2032	111.500000	6.125000	10:52:31 AM	6.136200			6.150000	6.150000	6.125000	6.125000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,463	9.48	09/15/2032	1,656.100000	6.150000	3:59:47 PM	6.127800			6.130000	6.150000	6.110000	6.150000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,475	9.51	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,498	9.58	10/20/2032	6.900000	6.200000	3:31:52 PM	6.141500			6.135000	6.200000	6.125000	6.200000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,538	9.69	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,650	9.99	03/21/2033	0.226000	6.500000	11:17:15 AM	6.500000			6.500000	6.500000	6.500000	6.500000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,244	11.62	11/05/2034	1,905.200000	6.180000	3:45:13 PM	6.199900			6.185000	6.225000	6.160000	6.160000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,573	12.52	09/30/2035	4,077.920000	6.280000	3:59:38 PM	6.286500			6.270000	6.340000	6.250000	6.280000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,650	12.73	12/16/2035	23.355063	6.300000	3:56:59 PM	6.319700			6.300000	6.400000	6.300000	6.300000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,938	13.52	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,169	14.15	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,259	14.40	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,328	14.59	10/24/2037	5.418000	6.600000	3:45:24 PM	6.346200			6.325000	6.600000	6.325000	6.600000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,449	14.92	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,785	15.84	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,379	17.47	09/09/2040	4.045000	6.575000	10:26:44 AM	6.576200			6.580000	6.580000	6.575000	6.575000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,688	18.31	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,185	19.67	11/24/2042	643.070000	6.650000	3:32:54 PM	6.613500			6.610000	6.650000	6.610000	6.650000