

GS Board Summary  
March 27, 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			2	0.01	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			9	0.03	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			16	0.04	04/12/2023									
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			23	0.06	04/19/2023	519.025000	4.750000	3:25:32 PM	4.750000		4.750000	4.750000	4.750000	4.750000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		25	0.07	04/21/2023	779.903000	5.950000	3:24:38 PM	5.507100		5.500000	5.950000	5.500000	5.950000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			30	0.08	04/26/2023	400.000000	4.775000	10:11:04 AM	4.775000		4.775000	4.775000	4.775000	4.775000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			37	0.10	05/03/2023	5.510000	4.750000	3:10:57 PM	4.750000		4.750000	4.750000	4.750000	4.750000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			44	0.12	05/10/2023	437.132000	4.750500	11:21:57 AM	4.658500		4.650000	4.750500	4.650000	4.750500
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			51	0.14	05/17/2023									
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			58	0.16	05/24/2023									
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		63	0.17	05/29/2023									
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			65	0.18	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			72	0.20	06/07/2023	5.036000	4.935000	11:06:14 AM	4.935000		4.935000	4.935000	4.935000	4.935000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			79	0.22	06/14/2023	9.726000	4.935100	2:50:30 PM	4.935000		4.935000	4.935100	4.935000	4.935100
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			86	0.24	06/21/2023	415.216000	4.935000	3:46:40 PM	4.947800		4.935000	4.950000	4.920000	4.935000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			93	0.26	06/28/2023	110.918600	5.050000	3:08:01 PM	5.072800		5.050000	5.100000	5.050000	5.050000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			100	0.27	07/05/2023	2.000000	5.500000	11:32:27 AM	5.500000		5.500000	5.500000	5.500000	5.500000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			107	0.29	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			114	0.31	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			121	0.33	07/26/2023	29.266000	5.200000	2:49:27 PM	5.203400		5.200000	5.205000	5.200000	5.200000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			128	0.35	08/02/2023	3.645000	5.365000	3:42:54 PM	5.365000		5.365000	5.365000	5.365000	5.365000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			135	0.37	08/09/2023	0.536000	5.415000	2:40:24 PM	5.415000		5.415000	5.415000	5.415000	5.415000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		141	0.39	08/15/2023	40.404000	5.870000	3:56:25 PM	5.794800		5.800000	5.870000	5.650000	5.870000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			142	0.39	08/16/2023									
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			149	0.41	08/23/2023	3.200000	5.425000	10:56:53 AM	5.425000		5.425000	5.425000	5.425000	5.425000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			156	0.43	08/30/2023	15.356000	5.475500	3:11:03 PM	5.474000		5.475000	5.475500	5.458000	5.475500
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			163	0.45	09/06/2023	24.305000	5.565000	3:28:33 PM	5.565000		5.565000	5.565000	5.565000	5.565000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		167	0.46	09/10/2023	13.520000	5.715000	2:43:52 PM	5.740900		5.750000	5.750000	5.715000	5.715000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			170	0.47	09/13/2023	3.100000	5.561000	3:41:38 PM	5.561000		5.561000	5.561000	5.561000	5.561000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048			177	0.49	09/20/2023	123.455000	5.560000	3:38:15 PM	5.567800		5.555100	5.561000	5.555000	5.560000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		210	0.58	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			212	0.58	10/25/2023									
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			226	0.62	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			233	0.64	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			240	0.66	11/22/2023	1.300000	5.700000	11:34:24 AM	5.700000		5.700000	5.700000	5.700000	5.700000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			247	0.68	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			282	0.77	01/03/2024	1.030000	5.600000	3:32:26 PM	5.600000		5.600000	5.600000	5.600000	5.600000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			289	0.79	01/10/2024									
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			296	0.81	01/17/2024	0.570000	5.755000	9:51:32 AM	5.755000		5.755000	5.755000	5.755000	5.755000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			303	0.83	01/24/2024	3.000000	5.750000	2:37:05 PM	5.750000		5.750000	5.750000	5.750000	5.750000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			310	0.85	01/31/2024									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			317	0.87	02/07/2024									
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			324	0.89	02/14/2024									
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			331	0.91	02/21/2024									
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			338	0.93	02/28/2024	36.927000	5.885100	3:25:21 PM	5.885000		5.885000	5.885100	5.885000	5.885100
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			345	0.95	03/06/2024	65.000000	5.800000	3:05:23 PM	5.869200		5.850000	5.900000	5.800000	5.800000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		348	0.95	03/09/2024	615.434000	5.925000	3:52:58 PM	5.939200		5.955000	6.125000	5.900000	5.925000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		351	0.96	03/12/2024	531.870000	5.930000	3:50:50 PM	5.937700		6.000000	6.300000	5.850000	5.930000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			352	0.96	03/13/2024	362.394000	5.885000	3:53:05 PM	5.937600		5.885000	5.980000	5.885000	5.885000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126			359	0.98	03/20/2024	622.453000	5.875100	3:39:23 PM	5.920200		5.870100	6.000000	5.870100	5.875100
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		390	1.07	04/20/2024	10.250000	6.000000	2:56:04 PM	6.000000		6.000000	6.000000	6.000000	6.000000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		434	1.19	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		497	1.36	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		512	1.40	08/20/2024	41.520000	5.950500	3:34:33 PM	5.941400		5.850000	5.985000	5.550000	5.950500
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		570	1.56	10/17/2024	49.826000	5.975000	3:14:56 PM	5.948300		5.825000	5.975000	5.825000	5.975000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		595	1.63	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		742	2.03	04/07/2025									
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		747	2.05	04/12/2025	10.510000	5.925000	3:24:06 PM	5.868900		5.950000	5.950000	5.750000	5.925000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250		749	2.05	04/14/2025									
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250		869	2.38	08/12/2025	1,264.359000	5.950000	3:44:08 PM	5.928300		5.925000	6.000000	5.850000	5.950000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	3.6250	897	2.46	09/09/2025	491.120000	5.975000	3:24:46 PM	5.928700			5.950000	5.980000	5.875000	5.975000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	938	2.57	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	978	2.68	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,029	2.82	01/19/2026	0.500000	5.920000	3:02:10 PM	5.920000			5.920000	5.920000	5.920000	5.920000
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,045	2.86	02/04/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,055	2.89	02/14/2026	37.983000	5.850000	3:30:11 PM	5.913400			5.950000	6.000000	5.850000	5.850000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,108	3.03	04/08/2026	147.052000	5.950000	3:44:27 PM	5.973300			6.025000	6.025000	5.900000	5.950000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,273	3.49	09/20/2026	0.800000	5.975000	2:31:43 PM	5.965600			5.950000	5.975000	5.950000	5.975000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,303	3.57	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,351	3.70	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,435	3.93	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,438	3.94	03/04/2027	10.150000	6.050000	3:21:29 PM	5.903500			5.975000	6.050000	5.875000	6.050000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,499	4.10	05/04/2027	13.200000	5.900000	3:31:38 PM	5.928400			6.025000	6.025000	5.900000	5.900000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,528	4.18	06/02/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,624	4.45	09/06/2027	298.000000	5.960000	3:22:18 PM	5.962500			5.965000	5.965000	5.960000	5.960000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,807	4.95	03/07/2028	101.680000	5.925000	3:38:08 PM	5.928400			5.950000	6.050000	5.850000	5.925000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,822	4.99	03/22/2028	5.000000	5.980000	3:36:46 PM	5.980000			5.980000	5.980000	5.980000	5.980000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,853	5.07	04/22/2028	78.640000	5.900000	3:51:26 PM	6.032500			6.120000	6.120000	5.900000	5.900000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,965	5.38	08/12/2028	38.280000	6.100000	3:15:47 PM	6.134400			6.125000	6.140000	6.100000	6.100000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,975	5.41	08/22/2028	1,061.064000	6.000000	3:55:10 PM	6.009900			6.020000	6.025000	5.980000	6.000000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,079	5.69	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,116	5.79	01/10/2029	37.180000	6.170000	11:31:39 AM	6.170000			6.170000	6.170000	6.170000	6.170000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,245	6.15	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,392	6.55	10/13/2029	1.400000	6.175000	3:18:36 PM	6.175000			6.175000	6.175000	6.175000	6.175000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030I166	8.7500	2,618	7.17	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,661	7.29	07/09/2030	47.070000	6.100000	10:34:07 AM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,680	7.34	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,862	7.84	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,036	8.31	07/19/2031	0.500000	6.200000	3:17:38 PM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,039	8.32	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,114	8.53	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,221	8.82	01/20/2032	105.530000	6.200000	11:06:39 AM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,234	8.85	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,262	8.93	03/01/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,376	9.24	06/23/2032	6.200000	6.200000	3:17:15 PM	6.159700			6.150000	6.200000	6.150000	6.200000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,460	9.47	09/15/2032	9.470000	6.170000	3:59:40 PM	6.166000			6.200000	6.200000	6.160000	6.170000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,472	9.51	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,495	9.57	10/20/2032	50.000000	6.220000	11:07:49 AM	6.220000			6.220000	6.220000	6.220000	6.220000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,535	9.68	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,647	9.99	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,241	11.61	11/05/2034	0.500000									
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,570	12.51	09/30/2035	135.100000	6.270000	11:39:53 AM	6.250800			6.250000	6.270000	6.250000	6.270000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,647	12.72	12/16/2035	0.600000	6.490000	10:17:52 AM	6.490000			6.490000	6.490000	6.490000	6.490000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,935	13.51	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,166	14.14	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,256	14.39	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,325	14.58	10/24/2037	3.100000	6.475000	3:25:12 PM	6.475000			6.475000	6.475000	6.475000	6.475000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,446	14.91	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,782	15.83	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,376	17.46	09/09/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,685	18.30	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,182	19.66	11/24/2042	41.340000	6.620000	2:35:36 PM	6.620100			6.620000	6.652500	6.620000	6.620000