

GS Board Summary  
March 28, 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			1	0.00	03/29/2023									
RPTB 0 04/05/23	RPTB 0 04/05/23	PIBL1222D145			8	0.02	04/05/2023									
RPTB 0 04/12/23	RPTB 0 04/12/23	PIBL1222D154			15	0.04	04/12/2023	10.208000	5.000000	2:57:36 PM	5.000000		5.000000	5.000000	5.000000	5.000000
RPTB 0 04/19/23	RPTB 0 04/19/23	PIBL1222D163			22	0.06	04/19/2023	3,609.360000	4.725000	3:43:25 PM	4.797500		4.750000	4.830000	4.725000	4.725000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000		24	0.07	04/21/2023	575.750000	5.650000	3:54:33 PM	5.672300		5.700000	5.700000	5.565000	5.650000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172			29	0.08	04/26/2023	1,000.000000	4.850000	2:20:52 PM	4.852500		4.855000	4.855000	4.850000	4.850000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180			36	0.10	05/03/2023	6.030000	4.750000	3:14:45 PM	4.750000		4.750000	4.750000	4.750000	4.750000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069			43	0.12	05/10/2023	161.668000	4.725000	3:56:37 PM	4.743300		4.775000	4.775000	4.725000	4.725000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078			50	0.14	05/17/2023	253.751000	4.700000	3:51:11 PM	4.700500		4.725000	4.775000	4.700000	4.700000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087			57	0.16	05/24/2023	120.340000	4.725000	3:37:54 PM	4.767100		4.800000	4.800000	4.725000	4.725000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750		62	0.17	05/29/2023									
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096			64	0.18	05/31/2023									
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232			71	0.19	06/07/2023	1,001.600000	4.870000	3:13:57 PM	4.901500		4.950000	4.950000	4.870000	4.870000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241			78	0.21	06/14/2023	897.772800	4.940000	3:36:40 PM	4.940800		4.942500	4.942500	4.940000	4.940000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250			85	0.23	06/21/2023	3,014.784000	4.935000	3:58:43 PM	4.941100		4.936000	5.050000	4.900000	4.935000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269			92	0.25	06/28/2023	2,668.167300	5.100000	3:51:10 PM	5.080900		5.145000	5.149000	5.000000	5.100000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277			99	0.27	07/05/2023	200.000000	5.050000	3:56:45 PM	5.075000		5.100000	5.100000	5.050000	5.050000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286			106	0.29	07/12/2023									
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295			113	0.31	07/19/2023									
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302			120	0.33	07/26/2023	5.160000	5.200000	11:34:09 AM	5.200000		5.200000	5.200000	5.200000	5.200000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310			127	0.35	08/02/2023	779.618000	5.270000	3:13:13 PM	5.312400		5.355000	5.355000	5.250000	5.270000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329			134	0.37	08/09/2023	4.580000	5.415000	11:31:19 AM	5.418700		5.425000	5.425000	5.415000	5.415000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500		140	0.38	08/15/2023	13.368000	5.800000	2:53:40 PM	5.851900		5.800000	5.997500	5.750000	5.800000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338			141	0.39	08/16/2023	2,830.000000	5.250000	3:11:33 PM	5.309400		5.365000	5.365000	5.250000	5.250000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347			148	0.41	08/23/2023	561.518500	5.450000	3:30:04 PM	5.450000		5.450000	5.450000	5.450000	5.450000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011			155	0.42	08/30/2023	15.079000	5.450000	3:25:41 PM	5.451900		5.477500	5.477500	5.450000	5.450000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020			162	0.44	09/06/2023	15.916000	5.565000	11:40:07 AM	5.565000		5.565000	5.565000	5.565000	5.565000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750		166	0.45	09/10/2023	393.285000	5.800000	3:35:57 PM	5.750800		5.730000	5.800000	5.730000	5.800000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039			169	0.46	09/13/2023	0.200000	5.500000	11:55:12 AM	5.500000		5.500000	5.500000	5.500000	5.500000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048			176	0.48	09/20/2023	188.489000	5.600000	3:54:01 PM	5.587200		5.561000	5.600000	5.561000	5.600000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057			183	0.50	09/27/2023	69.469000	5.675000	3:37:01 PM	5.659300		5.675000	5.675000	5.625000	5.675000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750		209	0.57	10/23/2023									
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434			211	0.58	10/25/2023	1.000000	5.675000	2:53:16 PM	5.675000		5.675000	5.675000	5.675000	5.675000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450			225	0.62	11/08/2023									
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469			232	0.64	11/15/2023									
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478			239	0.65	11/22/2023									
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487			246	0.67	11/29/2023									
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011			281	0.77	01/03/2024	3.218000	5.750000	3:05:14 PM	5.885900		5.950000	5.950000	5.750000	5.750000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020			288	0.79	01/10/2024									
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039			295	0.81	01/17/2024	0.530000	5.750000	3:41:12 PM	5.750000		5.750000	5.750000	5.750000	5.750000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048			302	0.83	01/24/2024	0.500000	5.755000	10:51:56 AM	5.755000		5.755000	5.755000	5.755000	5.755000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056			309	0.85	01/31/2024									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065			316	0.87	02/07/2024	1.762000	5.800000	3:06:04 PM	5.800000		5.800000	5.800000	5.800000	5.800000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074			323	0.88	02/14/2024									
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083			330	0.90	02/21/2024	1,000.000000	5.895000	3:20:10 PM	5.895000		5.895000	5.895000	5.895000	5.895000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091			337	0.92	02/28/2024	902.135000	5.940000	3:25:54 PM	5.928700		5.900000	5.940000	5.895000	5.940000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108			344	0.94	03/06/2024									
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750		347	0.95	03/09/2024	245.030000	5.850000	3:56:23 PM	5.925700		5.970000	5.970000	5.850000	5.850000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500		350	0.96	03/12/2024	116.650000	5.875000	3:35:46 PM	5.888800		5.920000	6.000000	5.700000	5.875000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117			351	0.96	03/13/2024	99.614000	5.735000	3:47:31 PM	5.900700		5.850000	5.952500	5.735000	5.735000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126			358	0.98	03/20/2024	446.438000	5.865000	3:59:24 PM	5.880800		5.875000	5.900000	5.865000	5.865000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135			365	1.00	03/27/2024	874.038000	5.900000	3:31:49 PM	5.956100		5.985000	5.985500	5.790000	5.900000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000		389	1.07	04/20/2024									
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750		433	1.19	06/03/2024									
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750		496	1.36	08/05/2024									
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250		511	1.40	08/20/2024									
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500		569	1.56	10/17/2024	51.500000	5.825000	3:03:07 PM	5.868700		5.870000	5.870000	5.825000	5.825000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500		594	1.63	11/11/2024									
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500		741	2.03	04/07/2025	0.300000	6.000000	3:30:57 PM	6.000000		6.000000	6.000000	6.000000	6.000000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500		746	2.04	04/12/2025	10.700000	5.925000	3:59:22 PM	5.925000		5.925000	5.925000	5.925000	5.925000

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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 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	748	2.05	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	868	2.38	08/12/2025	5,976.733000	5.796800	3:59:14 PM	5.819300			5.930000	5.960000	5.775000	5.796800
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	896	2.45	09/09/2025	153.112000	5.850000	3:04:24 PM	5.925100			6.000000	6.000000	5.850000	5.850000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	937	2.57	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	977	2.68	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,028	2.82	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,044	2.86	02/04/2026	1.000000	5.950000	2:34:21 PM	5.950000			5.950000	5.950000	5.950000	5.950000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,054	2.89	02/14/2026	11.200000	6.000000	2:38:28 PM	5.886900			5.900000	6.000000	5.550000	6.000000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,107	3.03	04/08/2026	116.603000	5.930000	3:54:24 PM	5.929500			5.900000	5.930000	5.900000	5.930000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026J057	3.5000	1,272	3.48	09/20/2026	4.020000	5.930000	2:29:12 PM	5.935100			5.950000	5.950000	5.930000	5.930000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,302	3.57	10/20/2026	23.838000	5.920000	3:44:11 PM	5.998400			6.050000	6.050000	5.920000	5.920000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,350	3.70	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,434	3.93	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,437	3.93	03/04/2027	111.610000	6.100000	3:16:34 PM	5.951400			5.950000	6.125000	5.900000	6.100000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,498	4.10	05/04/2027	5.250000	5.905000	3:43:44 PM	5.901000			5.900000	5.905000	5.900000	5.905000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,527	4.18	06/02/2027	15.700000	6.000000	3:08:24 PM	5.960500			5.955000	6.050000	5.955000	6.000000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,623	4.44	09/06/2027	414.000000	5.950000	3:59:00 PM	5.983700			6.025000	6.025000	5.915000	5.950000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,806	4.95	03/07/2028	700.405000	5.975000	3:54:10 PM	5.914300			5.850000	6.000000	5.850000	5.975000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,821	4.99	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,852	5.07	04/22/2028	27.100000	6.010000	11:19:36 AM	6.010000			6.010000	6.010000	6.010000	6.010000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,964	5.38	08/12/2028	5.540000	6.000000	2:22:45 PM	6.009700			6.100000	6.100000	6.000000	6.000000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,974	5.41	08/22/2028	3,299.400000	6.010000	3:53:22 PM	6.003700			5.980000	6.035000	5.850000	6.010000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,078	5.69	12/04/2028	1.773000	5.875000	9:49:21 AM	5.875000			5.875000	5.875000	5.875000	5.875000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,115	5.79	01/10/2029										
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,244	6.14	05/19/2029	4.000000	6.140000	2:47:12 PM	6.145000			6.150000	6.150000	6.140000	6.140000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,391	6.55	10/13/2029	2.000000	6.100000	3:34:56 PM	6.050000			6.000000	6.100000	6.000000	6.100000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,617	7.17	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,660	7.28	07/09/2030	64.710000	6.100000	10:39:29 AM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,679	7.34	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,861	7.83	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,035	8.31	07/19/2031	0.350000	6.225000	3:39:02 PM	6.225000			6.225000	6.225000	6.225000	6.225000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,038	8.32	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,113	8.52	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,220	8.82	01/20/2032	2.080000	6.075000	11:47:35 AM	6.075000			6.075000	6.075000	6.075000	6.075000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,233	8.85	02/02/2032	0.800000	6.115000	3:40:04 PM	6.115000			6.115000	6.115000	6.115000	6.115000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,261	8.93	03/01/2032	2.565000	6.200000	10:59:02 AM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,375	9.24	06/23/2032	333.218000	6.200000	3:00:47 PM	6.181800			6.125000	6.200000	6.125000	6.200000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,459	9.47	09/15/2032	612.500000	6.245000	2:00:50 PM	6.224200			6.150000	6.245000	6.150000	6.245000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,471	9.50	09/27/2032	12.000000	6.230000	2:25:35 PM	6.240000			6.250000	6.250000	6.230000	6.230000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,494	9.57	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,534	9.68	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,646	9.98	03/21/2033	5.180000	6.200000	3:48:00 PM	6.277200			6.300000	6.300000	6.200000	6.200000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,240	11.61	11/05/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,569	12.51	09/30/2035	87.280000	6.450000	3:06:05 PM	6.276600			6.275000	6.450000	6.265000	6.450000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,646	12.72	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,934	13.51	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,165	14.14	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,255	14.39	08/16/2037	1.876000	6.635000	9:38:02 AM	6.635000			6.635000	6.635000	6.635000	6.635000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,324	14.58	10/24/2037	38.475000	6.325000	3:46:32 PM	6.656400			6.650000	6.750000	6.325000	6.325000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,445	14.91	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,781	15.83	01/24/2039	0.600000	6.580000	3:36:13 PM	6.580000			6.580000	6.580000	6.580000	6.580000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,375	17.45	09/09/2040	1.200000	6.615000	3:34:51 PM	6.615000			6.615000	6.615000	6.615000	6.615000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,684	18.30	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,181	19.66	11/24/2042	776.300000	6.650000	2:58:18 PM	6.650200			6.600000	6.700000	6.600000	6.650000