

GS Board Summary
April 12, 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 04/19/23	RPTB 0 04/19/23	PIBL1222D163		7	0.02	04/19/2023	800.00000	4.900000	10:10:46 AM	4.900000			4.900000	4.900000	4.900000	4.900000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	9	0.03	04/21/2023	115.136623	5.750000	3:50:50 PM	4.529900			4.700000	5.775000	4.350000	5.750000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		14	0.04	04/26/2023	40.000000	4.705000	10:28:05 AM	4.705000			4.705000	4.705000	4.705000	4.705000
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		21	0.06	05/03/2023	5.150000	4.100000	10:05:11 AM	4.117800			4.710000	4.710000	4.100000	4.100000
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		28	0.08	05/10/2023	3.253000	4.455000	2:20:41 PM	4.455000			4.455000	4.455000	4.455000	4.455000
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		35	0.10	05/17/2023	353.000000	4.700000	11:06:44 AM	4.756700			4.900000	4.900000	4.700000	4.700000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		42	0.12	05/24/2023	3.100000	4.750000	2:04:01 PM	4.750000			4.750000	4.750000	4.750000	4.750000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	47	0.13	05/29/2023	2.000000	5.885000	2:50:37 PM	5.885000			5.885000	5.885000	5.885000	5.885000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		49	0.13	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		56	0.15	06/07/2023	176.490000	4.850000	3:50:34 PM	5.127600			4.850000	5.340000	4.850000	4.850000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		63	0.17	06/14/2023	1,692.048000	5.490000	3:53:07 PM	5.378200			4.750000	5.490000	4.750000	5.490000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		70	0.19	06/21/2023	1,218.490000	5.800000	3:10:44 PM	5.794800			4.955000	5.800000	4.900000	5.800000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		77	0.21	06/28/2023	8.680000	4.960000	3:12:59 PM	4.856200			4.750000	4.960000	4.750000	4.960000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		84	0.23	07/05/2023	1,263.714000	5.400000	2:57:13 PM	5.362300			5.500000	5.500000	5.025600	5.400000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		91	0.25	07/12/2023	1,186.354600	5.300000	3:56:03 PM	5.317500			5.314000	5.350000	5.100000	5.300000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		98	0.27	07/19/2023	3.120000	5.050000	11:37:50 AM	5.050000			5.050000	5.050000	5.050000	5.050000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		105	0.29	07/26/2023	1.454000	5.325000	11:02:00 AM	5.439800			5.500000	5.500000	5.325000	5.325000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		112	0.31	08/02/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		119	0.33	08/09/2023	33.181500	5.350000	2:51:44 PM	5.367700			5.375000	5.375000	5.350000	5.350000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	125	0.34	08/15/2023	15.043000	5.900000	3:45:37 PM	5.880000			5.900000	5.900000	5.800000	5.900000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		126	0.35	08/16/2023	22.063000	5.375000	3:44:53 PM	5.375000			5.375000	5.375000	5.375000	5.375000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		133	0.36	08/23/2023	0.500000	5.310000	10:33:06 AM	5.310000			5.310000	5.310000	5.310000	5.310000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011		140	0.38	08/30/2023	39.009000	5.420000	2:32:08 PM	5.457800			5.420000	5.475500	5.400000	5.420000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020		147	0.40	09/06/2023	254.446000	5.650000	3:30:40 PM	5.676400			5.675000	5.677500	5.650000	5.650000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	151	0.41	09/10/2023	94.064000	5.750000	3:53:29 PM	5.896600			5.950000	5.950000	5.750000	5.750000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039		154	0.42	09/13/2023	15.000000	5.605000	2:07:24 PM	5.605000			5.605000	5.605000	5.605000	5.605000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048		161	0.44	09/20/2023	29.042000	5.625000	2:51:24 PM	5.559400			5.600000	5.625000	5.450000	5.625000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057		168	0.46	09/27/2023	120.233000	5.662000	3:19:05 PM	5.664300			5.662000	5.675000	5.662000	5.662000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065		175	0.48	10/04/2023	149.931800	5.670100	3:24:51 PM	5.669300			5.668000	5.670100	5.668000	5.670100
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074		182	0.50	10/11/2023	702.086000	5.685000	3:51:16 PM	5.681400			5.700000	5.735000	5.675000	5.685000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	194	0.53	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		196	0.54	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		210	0.58	11/08/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		217	0.59	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		224	0.61	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		231	0.63	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		266	0.73	01/03/2024	11.550000	5.750000	3:19:15 PM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		273	0.75	01/10/2024	4.000000	5.700000	11:35:35 AM	5.700000			5.700000	5.700000	5.700000	5.700000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		280	0.77	01/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		287	0.79	01/24/2024	1.036000	5.750000	10:39:45 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		294	0.81	01/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		301	0.82	02/07/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		308	0.84	02/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083		315	0.86	02/21/2024	2.617000	5.850000	3:12:35 PM	5.850000			5.850000	5.850000	5.850000	5.850000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091		322	0.88	02/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108		329	0.90	03/06/2024	4.030000	5.900000	11:16:33 AM	5.900000			5.900000	5.900000	5.900000	5.900000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	332	0.91	03/09/2024	591.930000	5.950000	3:51:42 PM	5.980400			5.925000	6.000000	5.800000	5.950000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	335	0.92	03/12/2024	2,315.388000	5.975000	3:44:12 PM	5.962600			5.950000	5.990000	5.875000	5.975000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117		336	0.92	03/13/2024	5.636000	5.850000	10:10:08 AM	5.850000			5.850000	5.850000	5.850000	5.850000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126		343	0.94	03/20/2024	7.500000	5.875000	2:54:45 PM	5.875000			5.875000	5.875000	5.875000	5.875000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135		350	0.96	03/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143		357	0.98	04/03/2024	302.087000	5.950000	3:38:25 PM	5.953100			5.950000	5.952000	5.850000	5.950000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152		364	1.00	04/10/2024	793.158300	5.950000	3:48:12 PM	5.956600			5.950000	5.960000	5.850000	5.950000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	374	1.02	04/20/2024	11.600000	5.900000	3:15:51 PM	5.895700			5.650000	6.000000	5.650000	5.900000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	418	1.14	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	481	1.32	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	496	1.36	08/20/2024	59.541695	6.000000	3:59:32 PM	5.925100			5.800000	6.025000	5.675000	6.000000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	554	1.52	10/17/2024	15.211000	5.650000	3:53:37 PM	5.959200			6.000000	6.000000	5.965000	5.965000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	579	1.59	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	726	1.99	04/07/2025	69.095000	5.950000	2:49:14 PM	5.996400			6.000000	6.000000	5.950000	5.950000

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April 12, 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 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	731	2.00	04/12/2025	672.580000	6.000000	3:51:17 PM	5.792600			5.750000	6.000000	5.750000	6.000000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	733	2.01	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	853	2.34	08/12/2025	1,956.290000	5.950000	3:41:02 PM	5.926900			5.900000	6.100000	5.840000	5.950000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	881	2.41	09/09/2025	295.100000	5.915000	3:54:54 PM	5.970900			5.925000	5.990000	5.915000	5.915000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	922	2.52	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	962	2.63	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,013	2.77	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,029	2.82	02/04/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,039	2.85	02/14/2026	91.100000	5.875000	3:51:59 PM	5.864000			5.925000	5.925000	5.825000	5.875000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,092	2.99	04/08/2026	143.391000	5.900000	3:54:13 PM	5.889700			5.950000	5.950000	5.800000	5.900000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,257	3.44	09/20/2026	2.500000	5.805000	11:38:12 AM	5.805000			5.805000	5.805000	5.805000	5.805000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,287	3.52	10/20/2026	1.000000	5.950000	11:31:21 AM	5.950000			5.950000	5.950000	5.950000	5.950000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,335	3.66	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,419	3.89	03/01/2027	2.340000	5.825000	10:52:07 AM	5.825000			5.825000	5.825000	5.825000	5.825000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,422	3.89	03/04/2027	66.520000	5.940000	2:45:17 PM	5.944200			5.990000	6.000000	5.940000	5.940000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,483	4.06	05/04/2027	82.800000	5.944000	2:43:59 PM	5.833200			5.830000	5.944000	5.825000	5.944000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,512	4.14	06/02/2027	16.500000	6.000000	3:26:25 PM	5.946400			5.940000	6.000000	5.940000	6.000000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	8.6250	1,608	4.40	09/06/2027	165.421000	5.820000	11:41:17 AM	5.829100			5.835000	5.835000	5.820000	5.820000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528H160	5.7500	1,791	4.90	03/07/2028	15.120000	5.850000	2:49:18 PM	5.866100			5.915000	5.990000	5.850000	5.850000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,806	4.95	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,837	5.03	04/22/2028	1.300000	5.935000	11:32:44 AM	5.935000			5.935000	5.935000	5.935000	5.935000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,949	5.34	08/12/2028	114.019000	5.896900	2:58:56 PM	5.879800			5.875000	5.896900	5.875000	5.896900
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,959	5.36	08/22/2028	4,204.630000	5.880000	2:49:59 PM	5.859900		5.850000	5.875000	6.450000	5.850000	5.880000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,063	5.65	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,100	5.75	01/10/2029	9.950000	5.991000	2:45:12 PM	5.991000			5.991000	5.991000	5.991000	5.991000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,229	6.10	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,376	6.51	10/13/2029	626.670000	5.986000	11:34:53 AM	5.949100			5.960000	5.986000	5.940000	5.986000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,602	7.12	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,645	7.24	07/09/2030	118.200000	5.925000	10:24:16 AM	5.937700			5.950000	5.950000	5.925000	5.925000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,664	7.29	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,846	7.79	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,020	8.27	07/19/2031	29.684417	6.100000	11:36:28 AM	6.078900			6.075000	6.100000	6.075000	6.100000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,023	8.28	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,098	8.48	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,205	8.78	01/20/2032	10.000000	6.030000	3:54:20 PM	6.030000			6.030000	6.030000	6.030000	6.030000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,218	8.81	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,246	8.89	03/01/2032	0.600000	6.180000	9:42:42 AM	6.183300			6.200000	6.200000	6.180000	6.180000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,360	9.20	06/23/2032	0.950000	6.100000	11:38:19 AM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,444	9.43	09/15/2032	2,597.350000	6.145000	3:58:44 PM	6.131400			6.090000	6.145000	6.075000	6.145000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,456	9.46	09/27/2032	2.000000	6.080000	10:58:23 AM	6.080000			6.080000	6.080000	6.080000	6.080000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,479	9.53	10/20/2032	2.000000	6.150000	11:31:17 AM	6.150000			6.150000	6.150000	6.150000	6.150000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,519	9.64	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,631	9.94	03/21/2033	13.526000	6.350000	2:36:44 PM	6.345200			6.150000	6.350000	6.150000	6.350000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,225	11.57	11/05/2034	192.300000	6.200000	2:13:31 PM	6.176700			6.165000	6.200000	6.165000	6.200000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,554	12.47	09/30/2035	201.000000	6.250000	3:51:20 PM	6.245000			6.245000	6.250000	6.235000	6.250000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,631	12.68	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,919	13.47	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,150	14.10	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,240	14.35	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,309	14.54	10/24/2037	4.143000	6.425000	3:46:39 PM	6.425000			6.425000	6.425000	6.425000	6.425000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,430	14.87	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,766	15.79	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,360	17.41	09/09/2040	3.250000	6.350000	3:35:30 PM	6.413100			6.450000	6.450000	6.350000	6.350000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,669	18.26	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,166	19.62	11/24/2042	396.000000	6.420000	3:41:33 PM	6.425600			6.420000	6.435000	6.420000	6.420000