

GS Board Summary
April 17, 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			2	0.01	04/19/2023									
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4	0.01	04/21/2023	111.585715	5.825000	11:26:47 AM	5.801500			5.800000	5.825000	5.800000	5.825000
RPTB 0 04/26/23	RPTB 0 04/26/23	PIBL1222D172		9	0.03	04/26/2023										
RPTB 0 05/03/23	RPTB 0 05/03/23	PIBL1222E180		16	0.04	05/03/2023										
RPTB 0 05/10/23	RPTB 0 05/10/23	PIBL0622K069		23	0.06	05/10/2023										
RPTB 0 05/17/23	RPTB 0 05/17/23	PIBL0622K078		30	0.08	05/17/2023	7.000000	4.725000	2:49:24 PM	4.710700			4.705000	4.725000	4.705000	4.725000
RPTB 0 05/24/23	RPTB 0 05/24/23	PIBL0622K087		37	0.10	05/24/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	42	0.12	05/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096		44	0.12	05/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232		51	0.14	06/07/2023	16.454000	5.050000	3:25:26 PM	5.050000			5.050000	5.050000	5.050000	5.050000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241		58	0.16	06/14/2023	56.217000	5.200000	3:20:39 PM	5.343500			5.350100	5.352500	5.200000	5.200000
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250		65	0.18	06/21/2023	4.507000	5.351000	3:19:42 PM	5.342600			5.275000	5.351000	5.275000	5.351000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269		72	0.20	06/28/2023	78.330000	5.400000	3:50:18 PM	5.384000			5.275000	5.400000	5.275000	5.400000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277		79	0.22	07/05/2023	1,158.769000	6.048500	3:29:55 PM	6.002700			5.500000	6.100000	5.350000	6.048500
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286		86	0.24	07/12/2023	99.213000	5.550000	3:43:02 PM	5.494700			5.500000	5.650000	5.325000	5.550000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295		93	0.26	07/19/2023	5.629000	5.550000	3:15:59 PM	5.225800			5.095000	5.550000	5.095000	5.550000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302		100	0.27	07/26/2023	7.620000	5.550000	2:14:47 PM	5.550000			5.550000	5.550000	5.550000	5.550000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310		107	0.29	08/02/2023	1,500.000000	6.000000	2:50:03 PM	6.000000			6.000000	6.000000	6.000000	6.000000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329		114	0.31	08/09/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	120	0.33	08/15/2023	17.270000	5.780000	2:38:05 PM	5.856700			5.780000	5.875000	5.780000	5.780000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338		121	0.33	08/16/2023	8.310000	5.750000	2:51:55 PM	5.691300			5.500000	5.750000	5.500000	5.750000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347		128	0.35	08/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011		135	0.37	08/30/2023	30.281400	5.600000	3:21:18 PM	5.512700			5.500000	5.600000	5.500000	5.600000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020		142	0.39	09/06/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	146	0.40	09/10/2023	19.595000	5.875000	3:18:33 PM	5.899000			5.875000	5.950000	5.875000	5.875000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039		149	0.41	09/13/2023	5.118000	5.610000	2:06:43 PM	5.610000			5.610000	5.610000	5.610000	5.610000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048		156	0.43	09/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057		163	0.45	09/27/2023	11.175000	5.665000	2:49:06 PM	5.602600			5.600000	5.665000	5.600000	5.665000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065		170	0.47	10/04/2023	2.130000	5.675000	2:08:18 PM	5.675000			5.675000	5.675000	5.675000	5.675000
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074		177	0.49	10/11/2023	182.804000	5.705000	3:50:29 PM	5.686500			5.700000	5.875000	5.500000	5.705000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	189	0.52	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434		191	0.52	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450		205	0.56	11/08/2023	0.700000	5.725000	11:04:27 AM	5.725000			5.725000	5.725000	5.725000	5.725000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469		212	0.58	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478		219	0.60	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487		226	0.62	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011		261	0.72	01/03/2024	0.516000	5.750000	10:17:18 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020		268	0.73	01/10/2024	0.348000	5.750000	11:07:16 AM	5.750000			5.750000	5.750000	5.750000	5.750000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039		275	0.75	01/17/2024	2.400000	5.800000	10:56:35 AM	5.800000			5.800000	5.800000	5.800000	5.800000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048		282	0.77	01/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056		289	0.79	01/31/2024	4.000000	6.250000	11:38:12 AM	6.250000			6.250000	6.250000	6.250000	6.250000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065		296	0.81	02/07/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074		303	0.83	02/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083		310	0.85	02/21/2024	23.000000	5.870000	2:13:50 PM	5.862200			5.861000	5.870000	5.861000	5.870000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091		317	0.87	02/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108		324	0.89	03/06/2024	18.122000	5.905000	2:16:33 PM	5.904100			5.900000	5.905000	5.900000	5.905000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	327	0.90	03/09/2024	24.680000	6.020000	2:10:07 PM	6.018000		6.010000	6.000000	6.020000	6.000000	6.020000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	330	0.90	03/12/2024	853.960000	6.050000	3:56:02 PM	6.029900		5.975000	6.045000	6.050000	5.905000	6.050000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117		331	0.91	03/13/2024	15.431900	5.955000	11:40:24 AM	5.953400			5.950000	5.955000	5.950000	5.955000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126		338	0.93	03/20/2024	25.828000	5.925100	2:57:13 PM	5.925100			5.925100	5.925100	5.925100	5.925100
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135		345	0.95	03/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143		352	0.96	04/03/2024	0.423000	5.951000	2:54:13 PM	5.951000			5.951000	5.951000	5.951000	5.951000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152		359	0.98	04/10/2024	112.090000	5.980000	3:45:15 PM	6.005300			5.975000	6.092500	5.875000	5.980000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	369	1.01	04/20/2024	14.200000	5.850000	2:02:18 PM	5.974400			6.035000	6.050000	5.850000	5.850000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	413	1.13	06/03/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	476	1.30	08/05/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	491	1.34	08/20/2024	40.341430	6.050000	11:32:09 AM	6.048900			6.045000	6.050000	6.045000	6.050000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	549	1.50	10/17/2024	15.500000	6.025000	10:44:41 AM	6.041100		6.000000	6.050000	6.050000	6.025000	6.025000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	574	1.57	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	4.2500	721	1.97	04/07/2025	5.000000	6.040000	11:56:07 AM	6.032000			6.000000	6.040000	6.000000	6.040000

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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 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	726	1.99	04/12/2025	23.850000	6.000000	11:56:30 AM	5.988800			5.960000	6.000000	5.960000	6.000000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	728	1.99	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	848	2.32	08/12/2025	72.175000	5.935000	3:30:44 PM	5.936000		5.970000	5.915000	6.000000	5.905000	5.935000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	876	2.40	09/09/2025	43.000000	6.025000	3:44:00 PM	5.938100			5.950000	6.050000	5.910000	6.025000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	917	2.51	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	957	2.62	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,008	2.76	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,024	2.80	02/04/2026	1.300000	6.000000	10:36:02 AM	6.000000			6.000000	6.000000	6.000000	6.000000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,034	2.83	02/14/2026	405.380000	5.865000	3:37:52 PM	5.855900				6.000000	6.000000	5.865000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,087	2.98	04/08/2026	15.100000	5.975000	3:05:24 PM	5.984900				5.985000	5.985000	5.975000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,252	3.43	09/20/2026	5.120000	5.860000	3:29:52 PM	5.934200				5.880000	5.995000	5.860000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,282	3.51	10/20/2026	0.500000	5.860000	3:10:06 PM	5.860000				5.860000	5.860000	5.860000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,330	3.64	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,414	3.87	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,417	3.88	03/04/2027	38.310000	5.937500	3:37:24 PM	5.943300				5.865000	5.997500	5.865000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,478	4.05	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,507	4.13	06/02/2027	3.050000	5.975000	3:29:20 PM	5.958400				5.950000	5.975000	5.950000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,603	4.39	09/06/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,786	4.89	03/07/2028	7.300000	5.890000	2:00:50 PM	5.877500				5.800000	5.950000	5.800000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,801	4.93	03/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,832	5.02	04/22/2028	100.000000	5.950000	10:18:09 AM	5.950000				5.950000	5.950000	5.950000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,944	5.32	08/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,954	5.35	08/22/2028	414.500000	5.900000	3:38:20 PM	5.850400				5.850000	5.900000	5.850000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,058	5.64	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,095	5.74	01/10/2029										
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,224	6.09	05/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,371	6.49	10/13/2029	21.000000	6.035000	2:27:07 PM	6.006400				6.005000	6.035000	6.005000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,597	7.11	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,640	7.23	07/09/2030	23.300000	5.975000	10:00:44 AM	5.975000				5.975000	5.975000	5.975000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,659	7.28	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,841	7.78	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,015	8.26	07/19/2031	3.000000	6.100000	11:17:54 AM	6.100000				6.100000	6.100000	6.100000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,018	8.26	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,093	8.47	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,200	8.76	01/20/2032	19.300000	6.065000	3:44:16 PM	6.065000				6.065000	6.065000	6.065000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,213	8.80	02/02/2032	13.250000	6.150000	2:45:52 PM	6.189600				6.225000	6.225000	6.150000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,241	8.87	03/01/2032	12.460000	6.280000	10:43:43 AM	6.298100				6.300000	6.300000	6.280000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,355	9.19	06/23/2032	5.000000	6.220000	10:59:31 AM	6.220000				6.220000	6.220000	6.220000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,439	9.42	09/15/2032	109.700000	6.212500	3:14:07 PM	6.205100				6.150000	6.160000	6.220000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,451	9.45	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,474	9.51	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,514	9.62	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,626	9.93	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,220	11.55	11/05/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,549	12.45	09/30/2035	10.000000	6.225000	11:58:38 AM	6.225000				6.250000	6.225000	6.225000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,626	12.67	12/16/2035	1.475000	6.350000	10:40:00 AM	6.350000				6.325000	6.350000	6.350000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,914	13.45	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,145	14.09	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,235	14.33	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,304	14.52	10/24/2037	7.925000	6.250000	2:12:59 PM	6.450000				6.425000	6.450000	6.250000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,425	14.85	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,761	15.77	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,355	17.40	09/09/2040	0.627000	6.495000	11:34:19 AM	6.495000				6.495000	6.495000	6.495000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,664	18.25	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,161	19.61	11/24/2042	8.300000	6.425000	10:19:14 AM	6.425000				6.425000	6.425000	6.425000