

GS Board Summary
May 24, 2023

Global ID	Local ID	Domestic No.	ISIN	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 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	PHY6972FSA93	11.8750	5	0.01	5/29/2023										
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	PHY6972HNL69		7	0.02	5/31/2023	1.000000	5.8500	9:57:08 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	PHY6972HMD52		14	0.04	6/7/2023	40.000000	5.4000	2:29:00 PM	5.3750			5.3500	5.4000	5.3500	5.4000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		21	0.06	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		28	0.08	6/21/2023	8.387000	5.6000	10:37:50 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		35	0.10	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		42	0.12	7/5/2023	27.335000	5.4500	3:50:37 PM	5.4888			5.5005	5.5005	5.4500	5.4500
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		49	0.13	7/12/2023	26.856000	5.6000	2:32:14 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMN35		56	0.15	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		63	0.17	7/26/2023	0.940000	5.6500	2:54:21 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		70	0.19	8/2/2023	26.380000	5.6500	3:36:40 PM	5.6480			5.6732	5.6732	5.5200	5.6500
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		77	0.21	8/9/2023	2.600000	5.6500	2:33:23 PM	5.7325			5.8000	5.8000	5.6500	5.6500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	83	0.23	8/15/2023	0.950000	5.9500	2:22:45 PM	5.9763			6.0000	6.0000	5.9500	5.9500
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		84	0.23	8/16/2023	166.772000	5.7800	3:25:50 PM	5.7761			5.7750	5.7800	5.7600	5.7800
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		91	0.25	8/23/2023	851.983200	5.7700	3:54:02 PM	5.7665			5.7705	5.8500	5.7300	5.7700
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		98	0.27	8/30/2023	1.019000	5.8750	2:43:47 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		105	0.29	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	109	0.30	9/10/2023	10.000000	5.9350	2:28:09 PM	5.9350			5.9350	5.9350	5.9350	5.9350
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		112	0.31	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		119	0.33	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		126	0.35	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		133	0.36	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		140	0.38	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		147	0.40	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	152	0.42	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		154	0.42	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		168	0.46	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		175	0.48	11/15/2023	255.456000	5.8255	3:56:07 PM	5.8227			5.8300	5.8300	5.7500	5.8255
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		182	0.50	11/22/2023	1,005.673800	5.8250	3:54:51 PM	5.8286			5.8250	5.9000	5.8000	5.8250
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		189	0.52	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		224	0.61	1/3/2024	0.500000	5.8700	10:58:44 AM	5.8700			5.8700	5.8700	5.8700	5.8700
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		231	0.63	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		238	0.65	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		245	0.67	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		252	0.69	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		259	0.71	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		266	0.73	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		273	0.75	2/21/2024	1.500000	5.8500	2:27:12 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		280	0.77	2/28/2024	2.010000	5.8500	3:16:58 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		287	0.79	3/6/2024	4.390000	5.9000	3:45:09 PM	5.8819			5.8650	5.9000	5.8650	5.9000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	290	0.79	3/9/2024	520.790000	6.0500	3:29:51 PM	5.9997			5.9550	6.0500	5.9550	6.0500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	293	0.80	3/12/2024	1,891.752000	6.0500	3:55:15 PM	6.0301			5.9900	6.1000	5.9500	6.0500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		294	0.81	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		301	0.82	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		308	0.84	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		315	0.86	4/3/2024	0.416000	5.8500	10:36:03 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		322	0.88	4/10/2024	4.000000	5.8000	2:47:54 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		329	0.90	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	332	0.91	4/20/2024	3.570000	6.0250	3:14:34 PM	5.9989			6.0250	6.0250	5.8000	6.0250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		336	0.92	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			342	0.94	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			350	0.96	5/8/2024	100.000000	5.8000	11:29:08 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			357	0.98	5/15/2024	0.110000	5.8500	2:21:23 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			364	1.00	5/22/2024	892.503000	5.8755	3:55:21 PM	5.9275			5.8800	5.9350	5.7000	5.8755
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	376	1.03	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	439	1.20	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	454	1.24	8/20/2024	297.561423	5.9900	3:52:15 PM	5.9752			6.0250	6.0250	5.8000	5.9900
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	512	1.40	10/17/2024	5.940000	5.9850	3:52:09 PM	6.0018			5.9850	6.0250	5.9850	5.9850
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	537	1.47	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	684	1.87	4/7/2025	53.600000	5.8500	3:48:19 PM	5.8706			5.8500	5.9500	5.8500	5.8500

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Global ID	Local ID	Domestic No.	ISIN	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	PHY6972HAL07	5.7500	689	1.89	4/12/2025	128.790000	5.8950	2:58:55 PM	5.8834			5.7900	5.8950	5.7900	5.8950
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	691	1.89	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	811	2.22	8/12/2025	989.925000	5.7900	3:48:47 PM	5.7761			5.7500	5.9500	5.7250	5.7900
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVVW76	3.6250	839	2.30	9/9/2025	37.847827	5.8250	3:52:47 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	880	2.41	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	920	2.52	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	971	2.66	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	987	2.70	2/4/2026	60.450000	5.8000	3:47:37 PM	5.7045			5.7100	5.8000	5.7000	5.8000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	997	2.73	2/14/2026	62.843000	5.8000	3:49:15 PM	5.7389			5.6900	5.8000	5.6900	5.8000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,050	2.88	4/8/2026	35.350000	5.8500	3:54:51 PM	5.8478			5.8450	5.8750	5.8250	5.8500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,215	3.33	9/20/2026	1.050000	5.6750	3:44:48 PM	5.6750			5.6750	5.6750	5.6750	5.6750
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,245	3.41	10/20/2026	0.250000	5.9000	3:40:11 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,293	3.54	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,377	3.77	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,380	3.78	3/4/2027	42.330000	5.7000	3:34:15 PM	5.7369			5.7250	5.8000	5.7000	5.7000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,441	3.95	5/4/2027	5.100000	5.8000	3:28:27 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,470	4.03	6/2/2027	28.600000	5.8000	3:34:18 PM	5.6966			5.7650	5.8000	5.6500	5.8000
RPGB 5 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,566	4.29	9/6/2027	22.000000	5.7000	3:18:34 PM	5.7027			5.8000	5.8000	5.6600	5.7000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HSC59	5.7500	1,749	4.79	3/7/2028	113.600000	5.7500	3:02:34 PM	5.7219			5.8500	5.8500	5.7000	5.7500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,764	4.83	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJL69	3.6250	1,795	4.91	4/22/2028	177.430000	5.7900	3:07:30 PM	5.7503			5.7500	5.8000	5.7500	5.7900
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,907	5.22	8/12/2028	5.800000	5.8000	3:22:41 PM	5.6543			5.5000	5.8000	5.5000	5.8000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,917	5.25	8/22/2028	34.255000	5.7100	3:45:24 PM	5.6606			5.8000	5.9500	5.6500	5.7100
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	2,021	5.53	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	2,058	5.64	1/10/2029	15.806000	5.8000	3:50:04 PM	5.7228			5.8000	5.8000	5.6800	5.8000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,187	5.99	5/19/2029	0.488000	5.8000	10:29:54 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,334	6.39	10/13/2029	6.600000	5.8250	3:49:39 PM	5.8386			5.8500	5.8500	5.8250	5.8250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,530	6.93	4/27/2030	664.500000	5.8050	3:56:32 PM	5.6857			5.7750	5.8500	5.6480	5.8050
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,560	7.01	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL34	2.8750	2,603	7.13	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,622	7.18	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FQG91	11.2500	2,804	7.68	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,978	8.15	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,981	8.16	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,056	8.37	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,163	8.66	1/20/2032	3.000000	5.8500	3:50:28 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,176	8.70	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,204	8.77	3/1/2032	14.100000	5.8950	10:12:30 AM	5.8897			5.8200	5.8950	5.8200	5.8950
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,318	9.08	6/23/2032	197.140000	5.8500	3:50:52 PM	5.8997			5.8875	5.9000	5.8500	5.8500
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,402	9.31	9/15/2032	2,349.540000	5.8825	3:24:45 PM	5.8769			5.8750	5.8960	5.8500	5.8825
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,414	9.35	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,437	9.41	10/20/2032	4.000000	5.9000	10:40:32 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972HAE69	8.5000	3,477	9.52	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,589	9.83	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,183	11.45	11/5/2034	1,100.000000	5.9150	11:36:36 AM	5.9289			5.9000	5.9500	5.9000	5.9150
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,512	12.35	9/30/2035	3,066.800000	5.9450	3:58:10 PM	5.9376			5.9200	5.9500	5.9100	5.9450
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,589	12.56	12/16/2035	301.000000	5.9300	11:29:22 AM	5.9499			5.9500	5.9500	5.9300	5.9300
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,715	12.91	4/20/2036	1,228.750000	5.9300	3:48:07 PM	5.9351			5.9500	5.9500	5.9150	5.9300
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,877	13.35	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,108	13.99	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,198	14.23	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,267	14.42	10/24/2037	9.400000	5.8250	3:08:28 PM	5.8835			5.8500	6.0000	5.8250	5.8250
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,388	14.75	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,724	15.67	1/24/2039	1.000000	5.8500	3:51:19 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,318	17.30	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,627	18.14	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,124	19.50	11/24/2042	401.913000	5.9200	3:25:28 PM	5.9262			5.9300	5.9300	5.8900	5.9200