

GS Board Summary
May 25, 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	4	0.01	5/29/2023	1.720000	5.8000	11:13:03 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	PHY6972HNL69		6	0.02	5/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	PHY6972HMD52		13	0.04	6/7/2023	0.377000	5.4000	10:01:06 AM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		20	0.06	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		27	0.07	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		34	0.09	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		41	0.11	7/5/2023	93.915000	5.6250	3:36:16 PM	5.5907			5.4500	5.8000	5.4500	5.6250
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		48	0.13	7/12/2023	416.800000	5.6250	10:51:46 AM	5.7450			5.6250	5.7500	5.6250	5.6250
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMN35		55	0.15	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		62	0.17	7/26/2023	407.689000	5.8000	2:03:45 PM	5.7487			5.6250	5.8000	5.6250	5.8000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		69	0.19	8/2/2023	87.507000	5.6520	3:30:30 PM	5.6518			5.6510	5.6520	5.6510	5.6520
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		76	0.21	8/9/2023	1.228000	5.6510	2:26:45 PM	5.8174			5.8500	5.8500	5.6510	5.6510
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	82	0.23	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		83	0.23	8/16/2023	191.747000	5.7810	3:28:19 PM	5.7796			5.6500	5.7850	5.6500	5.7810
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		90	0.25	8/23/2023	816.004000	5.7702	3:57:55 PM	5.7704			5.7702	5.7750	5.7700	5.7702
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		97	0.27	8/30/2023	0.287000	5.8500	11:03:47 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		104	0.29	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	108	0.30	9/10/2023	2.000000	5.9400	11:52:28 AM	5.9400			5.9400	5.9400	5.9400	5.9400
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		111	0.30	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		118	0.32	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPEF73		125	0.34	9/27/2023	287.175000	5.8500	11:48:15 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		132	0.36	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		139	0.38	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		146	0.40	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	151	0.41	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		153	0.42	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		167	0.46	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		174	0.48	11/15/2023	47.059000	5.8250	3:48:34 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNI14		181	0.50	11/22/2023	344.249000	5.8250	3:53:29 PM	5.8263			5.8250	5.8750	5.7000	5.8250
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		188	0.52	11/29/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		223	0.61	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		230	0.63	1/10/2024	5.160000	5.8300	3:46:58 PM	5.8300			5.8300	5.8300	5.8300	5.8300
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		237	0.65	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		244	0.67	1/24/2024	5.413000	5.7500	3:34:43 PM	5.7576			5.8500	5.8500	5.7500	5.7500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		251	0.69	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		258	0.71	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		265	0.73	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		272	0.75	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		279	0.76	2/28/2024	0.600000	5.8250	2:15:20 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		286	0.78	3/6/2024	1.500000	5.8650	2:06:33 PM	5.8650			5.8650	5.8650	5.8650	5.8650
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	289	0.79	3/9/2024	823.010000	6.0250	3:26:10 PM	5.9829			6.1000	6.1000	5.9500	6.0250
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	292	0.80	3/12/2024	133.481000	6.0300	3:25:17 PM	6.0204			6.1000	6.1000	5.9500	6.0300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		293	0.80	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		300	0.82	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		307	0.84	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		314	0.86	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		321	0.88	4/10/2024	1.500000	5.8000	11:46:05 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		328	0.90	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	331	0.91	4/20/2024	39.350000	5.9250	3:23:41 PM	5.9627			6.0000	6.1000	5.9250	5.9250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		335	0.92	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			341	0.93	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			349	0.96	5/8/2024	0.120000	5.9500	10:10:08 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			356	0.98	5/15/2024	1.000000	5.8500	2:40:43 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			363	0.99	5/22/2024	952.759400	5.8850	3:54:14 PM	5.9222			5.9450	5.9450	5.7250	5.8850
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	375	1.03	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	438	1.20	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	453	1.24	8/20/2024	118.327792	6.0450	3:23:42 PM	6.0164			6.0500	6.1000	5.9800	6.0450
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	511	1.40	10/17/2024	83.056000	5.6075	3:24:43 PM	5.6040			6.0500	6.0500	5.6000	5.6075
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	536	1.47	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	683	1.87	4/7/2025	13.700000	5.8250	3:22:41 PM	5.7965			5.9500	5.9500	5.7500	5.8250

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RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	688	1.88	4/12/2025	16.000000	5.9000	2:41:35 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	690	1.89	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	810	2.22	8/12/2025	224.945000	5.8050	3:20:49 PM	5.8303			5.8500	5.8500	5.8050	5.8050
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	838	2.29	9/9/2025	19.800000	5.8750	3:25:08 PM	5.8760			5.9000	5.9000	5.8750	5.8750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	879	2.41	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	919	2.52	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	970	2.66	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	986	2.70	2/4/2026	1,295.800000	5.8000	11:57:35 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	996	2.73	2/14/2026	116.800000	5.7175	2:54:12 PM	5.7183			5.8500	5.8500	5.7150	5.7175
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,049	2.87	4/8/2026	686.455000	5.8200	2:56:14 PM	5.8004			5.6755	5.8200	5.6755	5.8200
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,214	3.32	9/20/2026	2,220000	5.8500	3:08:54 PM	5.8432			5.8250	5.8500	5.8250	5.8500
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,244	3.41	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,292	3.54	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,376	3.77	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,379	3.78	3/4/2027	104.005000	5.9500	3:17:12 PM	5.7492			5.7255	5.9500	5.7255	5.9500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,440	3.94	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,469	4.02	6/2/2027	40.000000	5.7700	3:55:36 PM	5.8250			5.8500	5.8500	5.7700	5.7700
RPGB 5 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,565	4.29	9/6/2027	860.200000	5.6500	11:34:41 AM	5.7982			5.6500	5.8000	5.6500	5.6500
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972FVC59	5.7500	1,748	4.79	3/7/2028	58.750000	5.7500	3:54:53 PM	5.7602			5.8000	5.8000	5.6525	5.7500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ59	6.2500	1,763	4.83	3/22/2028	21.000000	5.8500	2:06:21 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,794	4.91	4/22/2028	11.260000	5.7000	3:32:44 PM	5.7214			5.7300	5.7300	5.7000	5.7000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,906	5.22	8/12/2028	48.000000	5.8500	3:48:06 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,916	5.25	8/22/2028	83.000000	5.6800	3:50:38 PM	5.7183			5.7000	5.7300	5.6800	5.6800
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHH00	9.5000	2,020	5.53	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	2,057	5.63	1/10/2029	650.000000	5.8000	11:03:06 AM	5.7423			5.7250	5.8000	5.7250	5.8000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,186	5.99	5/19/2029	133.800000	5.8000	10:38:24 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,333	6.39	10/13/2029	35.000000	5.8250	10:58:13 AM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,529	6.92	4/27/2030	67.700000	5.8500	10:45:20 AM	5.8557			5.8500	5.9000	5.8500	5.8500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,559	7.01	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL34	2.8750	2,602	7.12	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,621	7.18	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG91	11.2500	2,803	7.67	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,977	8.15	7/19/2031	10.000000	5.8000	11:19:38 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,980	8.16	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,055	8.36	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,162	8.66	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,175	8.69	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,203	8.77	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,317	9.08	6/23/2032	0.200000	5.9250	10:04:48 AM	5.9250			5.9250	5.9250	5.9250	5.9250
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,401	9.31	9/15/2032	29.322000	5.8800	2:46:48 PM	5.9241			5.8900	5.9500	5.8800	5.8800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,413	9.34	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,436	9.41	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,476	9.52	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,588	9.82	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,182	11.45	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,511	12.35	9/30/2035	66.100000	5.9500	3:30:44 PM	6.0097			6.0500	6.0500	5.9500	5.9500
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,588	12.56	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,714	12.91	4/20/2036	962.800000	5.9775	3:39:33 PM	5.9701			5.9500	5.9775	5.9500	5.9775
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,876	13.35	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,107	13.98	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,197	14.23	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,266	14.42	10/24/2037	21.830000	5.8500	3:55:56 PM	6.0126			5.8500	6.0500	5.8500	5.8500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,387	14.75	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,723	15.67	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,317	17.30	9/9/2040	8.500000	5.8900	3:37:29 PM	5.8900			5.8900	5.8900	5.8900	5.8900
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,626	18.14	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,123	19.50	11/24/2042	107.710000	5.9350	3:45:22 PM	5.9365			5.9300	6.0950	5.9200	5.9350