

GS Board Summary
May 29, 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
RPTB 0 05/31/23	RPTB 0 05/31/23	PIBL0622K096	PHY6972HNL69		2	0.01	5/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	PHY6972HMM52		9	0.03	6/7/2023	15.500000	5.8500	2:23:48 PM	5.4435			5.4000	5.8500	5.4000	5.8500
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		16	0.04	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		23	0.06	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		30	0.08	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		37	0.10	7/5/2023	25.209000	5.6000	3:58:51 PM	5.6274			5.6300	5.6300	5.6000	5.6000
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		44	0.12	7/12/2023	13.000000	5.6250	3:22:00 PM	5.5673			5.6250	5.6250	5.4750	5.6250
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		51	0.14	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		58	0.16	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		65	0.18	8/2/2023	18.803000	5.6530	3:06:56 PM	5.6201			5.6530	5.6530	5.5000	5.6530
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		72	0.20	8/9/2023	5.000000	5.8500	11:29:57 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	78	0.21	8/15/2023	8.260000	5.8500	2:25:33 PM	5.9708			5.9300	6.0200	5.9300	6.0200
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		79	0.22	8/16/2023	65.198000	5.7830	3:43:27 PM	5.7831			5.7830	5.7850	5.7830	5.7830
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		86	0.24	8/23/2023	136.477000	5.7735	3:58:00 PM	5.7754			5.7730	5.7800	5.7400	5.7735
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		93	0.26	8/30/2023	10.000000	5.7750	3:44:49 PM	5.7750			5.7750	5.7750	5.7750	5.7750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		100	0.27	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	104	0.29	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		107	0.29	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		114	0.31	9/20/2023	3.510000	5.7000	2:17:25 PM	5.7407			5.9800	5.9800	5.7000	5.7000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		121	0.33	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		128	0.35	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		135	0.37	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		142	0.39	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	147	0.40	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		149	0.41	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		163	0.45	11/8/2023	13.000000	5.8500	3:38:08 PM	5.8731			5.9500	5.9500	5.8500	5.8500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		170	0.47	11/15/2023	27.048000	5.8152	2:50:36 PM	5.8156			5.8150	5.8250	5.8150	5.8152
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		177	0.49	11/22/2023	610.945000	5.8801	3:55:05 PM	5.8761			5.8801	5.9500	5.7650	5.8801
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		184	0.50	11/29/2023	15.350000	5.8700	3:45:27 PM	5.9005			5.9500	5.9800	5.8700	5.8700
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		219	0.60	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		226	0.62	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		233	0.64	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		240	0.66	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		247	0.68	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		254	0.70	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		261	0.72	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		268	0.73	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY90		275	0.75	2/28/2024	3.340000	6.0000	3:35:03 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		282	0.77	3/6/2024	1.000000	5.8650	2:43:07 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	285	0.78	3/9/2024	216.364000	6.0500	3:54:59 PM	6.0483			6.0500	6.0750	6.0350	6.0500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	288	0.79	3/12/2024	353.737000	6.1000	3:11:02 PM	6.0636			6.1400	6.1500	6.0350	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		289	0.79	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		296	0.81	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		303	0.83	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		310	0.85	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		317	0.87	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		324	0.89	4/17/2024	0.200000	5.8000	11:23:51 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	327	0.90	4/20/2024	12.500000	6.1000	3:11:28 PM	6.1148			6.1250	6.1250	5.9250	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		331	0.91	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			337	0.92	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			345	0.95	5/8/2024	0.500000	5.8750	10:32:02 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			352	0.96	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			359	0.98	5/22/2024	109.422000	5.9000	3:53:51 PM	5.8908			5.8855	5.9000	5.8851	5.9000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	371	1.02	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	434	1.19	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	449	1.23	8/20/2024	67.250000	6.0000	3:14:49 PM	5.9983			5.9750	6.1000	5.9500	6.0000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	507	1.39	10/17/2024	4.300000	6.1000	3:12:22 PM	5.9953			5.8750	6.1000	5.8750	6.1000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	532	1.46	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	679	1.86	4/7/2025	0.400000	6.0900	11:55:07 AM	6.0950			6.1000	6.1000	6.0900	6.0900
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	684	1.87	4/12/2025	3.000000	5.8750	3:28:05 PM	5.8617			5.8750	5.8750	5.8250	5.8750

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RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	686	1.88	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	806	2.21	8/12/2025	10.149000	5.6000	3:51:59 PM	5.7394			5.7600	5.7600	5.6000	5.6000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	834	2.28	9/9/2025	306.988438	5.9000	3:12:56 PM	5.8780			5.9000	5.9000	5.8775	5.9000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	875	2.40	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	915	2.51	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	966	2.65	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	982	2.69	2/4/2026	187.000000	5.7900	3:17:00 PM	5.8008			5.8000	5.9000	5.7900	5.7900
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	992	2.72	2/14/2026	7.400000	5.7400	3:05:05 PM	5.8138			5.8500	5.8500	5.7350	5.7400
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,045	2.86	4/8/2026	158.370000	5.8750	3:13:58 PM	5.8100			5.7550	5.8750	5.7550	5.8750
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,210	3.31	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,240	3.40	10/20/2026	8.800000	5.8900	11:55:27 AM	5.8950			5.9000	5.9000	5.8900	5.8900
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,288	3.53	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,372	3.76	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,375	3.77	3/4/2027	24.125000	5.7350	3:47:04 PM	5.7439			5.7550	6.0000	5.7250	5.7350
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,436	3.93	5/4/2027	5.200000	5.7250	3:33:50 PM	5.8231			5.8950	5.8950	5.7250	5.7250
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,465	4.01	6/2/2027	4.005000	6.0000	2:20:34 PM	5.8752			5.8750	6.0000	5.8750	6.0000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,561	4.27	9/6/2027	42.420000	5.7250	11:47:34 AM	5.7277			5.7250	5.9000	5.7250	5.7250
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMH50	5.7500	1,744	4.78	3/7/2028	31.656000	5.7500	3:35:49 PM	5.7423			5.7750	6.0000	5.7250	5.7500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HJA50	6.2500	1,759	4.82	3/22/2028	50.000000	5.8700	2:48:32 PM	5.8700			5.8700	5.8700	5.8700	5.8700
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,790	4.90	4/22/2028	42.430000	5.7250	3:33:20 PM	5.6604			5.6500	5.7350	5.6500	5.7250
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HMH84	3.7500	1,902	5.21	8/12/2028	1.000000	5.9000	10:37:37 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,912	5.24	8/22/2028	192.550000	5.7500	3:35:15 PM	5.8369			5.9250	5.9250	5.7500	5.7500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHH00	9.5000	2,016	5.52	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	2,053	5.62	1/10/2029	7.600000	5.9000	2:44:30 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,182	5.97	5/19/2029	0.800000	5.9500	11:55:08 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMG64	7.0000	2,329	6.38	10/13/2029	1.000000	5.9250	10:49:00 AM	5.9250			5.9250	5.9250	5.9250	5.9250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,525	6.91	4/27/2030	335.710000	5.8750	3:33:45 PM	5.8656			5.8550	6.0000	5.8300	5.8750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,555	7.00	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,598	7.11	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,617	7.17	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG91	11.2500	2,799	7.66	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,973	8.14	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HMC97	4.0000	2,976	8.15	7/22/2031	0.300000	6.0000	10:49:55 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,051	8.35	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,158	8.65	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,171	8.68	2/2/2032	5.000000	5.9050	2:20:26 PM	5.9050			5.9050	5.9050	5.9050	5.9050
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,199	8.76	3/1/2032	1.000000	5.9000	11:32:00 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,313	9.07	6/23/2032	7.084000	6.0000	3:53:01 PM	5.9780			5.9000	6.0400	5.9000	6.0000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMF34	6.7500	3,397	9.30	9/15/2032	244.700000	5.8800	2:11:13 PM	5.9141			5.9600	6.0250	5.8800	5.8800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,409	9.33	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,432	9.40	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,472	9.51	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,584	9.81	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,178	11.44	11/5/2034	0.400000	6.1000	10:52:30 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,507	12.34	9/30/2035	60.300000	5.9400	3:34:47 PM	5.9507			6.1000	6.1000	5.9400	5.9400
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,584	12.55	12/16/2035	0.660000	6.1500	11:56:13 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,710	12.90	4/20/2036	33.260000	5.9650	3:31:53 PM	5.9654			5.9500	6.1500	5.9500	5.9650
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,872	13.34	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,103	13.97	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,193	14.22	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,282	14.41	10/24/2037	3.000000	5.9300	2:19:28 PM	5.9367			5.9500	5.9500	5.9300	5.9300
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,383	14.74	2/22/2038	15.000000	6.0500	3:44:01 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,719	15.66	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,313	17.28	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,622	18.13	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,119	19.49	11/24/2042	352.260000	5.9700	3:46:58 PM	6.0180			6.0050	6.1500	5.9600	5.9700