

GS Board Summary
May 30, 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		1	0.00	5/31/2023										
RPTB 0 06/07/23	RPTB 0 06/07/23	PIBL1222F232	PHY6972HMD52		8	0.02	6/7/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		15	0.04	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		22	0.06	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		29	0.08	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		36	0.10	7/5/2023	84.816000	5.6315	3:07:48 PM	5.6449			5.6250	5.9000	5.6250	5.6315
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		43	0.12	7/12/2023	4.153000	5.6500	11:31:17 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		50	0.14	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		57	0.16	7/26/2023	4.130000	5.6800	3:38:36 PM	5.7565			5.8002	5.8002	5.6800	5.6800
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		64	0.18	8/2/2023	9.999000	5.6542	3:52:19 PM	5.6484			5.6540	5.6542	5.6000	5.6542
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		71	0.19	8/9/2023	508.092000	5.8500	2:03:45 PM	5.8728			5.6540	5.9000	5.6540	5.8500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972HUR90	3.2500	77	0.21	8/15/2023	0.600000	5.9300	2:59:23 PM	5.9300			5.9300	5.9300	5.9300	5.9300
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		78	0.21	8/16/2023	39.897000	5.7860	2:45:52 PM	5.7847			5.7840	5.7860	5.7840	5.7860
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		85	0.23	8/23/2023	261.113000	5.7500	3:27:56 PM	5.7758			5.7740	5.7850	5.7500	5.7500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		92	0.25	8/30/2023	250.204000	5.7750	3:53:39 PM	5.7760			5.7750	5.7850	5.7750	5.7750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		99	0.27	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	103	0.28	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		106	0.29	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		113	0.31	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		120	0.33	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		127	0.35	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		134	0.37	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		141	0.39	10/18/2023	0.477000	5.9500	10:26:18 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	146	0.40	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		148	0.41	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		162	0.44	11/8/2023	416.000000	5.9250	2:03:52 PM	5.9500			5.9750	5.9750	5.9250	5.9250
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		169	0.46	11/15/2023	11.850000	5.8502	3:47:49 PM	5.8500			5.8500	5.8502	5.8500	5.8502
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		176	0.48	11/22/2023	189.870000	5.8802	3:50:52 PM	5.8871			5.8802	5.9000	5.8750	5.8802
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		183	0.50	11/29/2023	110.990000	5.8500	3:53:47 PM	5.8574			5.8790	5.8825	5.8500	5.8500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		218	0.60	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		225	0.62	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		232	0.64	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		239	0.65	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		246	0.67	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		253	0.69	2/7/2024	16.498000	5.7502	3:05:19 PM	5.7502			5.7502	5.7502	5.7502	5.7502
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		260	0.71	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		267	0.73	2/21/2024	5.166000	5.8500	10:38:55 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		274	0.75	2/28/2024	0.517000	5.8500	10:17:45 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		281	0.77	3/6/2024	20.175000	5.8650	2:16:33 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	284	0.78	3/9/2024	873.190000	6.0250	3:46:26 PM	6.0311			6.0400	6.1250	6.0250	6.0250
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	287	0.79	3/12/2024	1,102.725000	6.0300	3:44:11 PM	6.0387			6.1000	6.1000	6.0250	6.0300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		288	0.79	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		295	0.81	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		302	0.83	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		309	0.85	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		316	0.87	4/10/2024	5.210000	5.9000	3:05:31 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		323	0.88	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	326	0.89	4/20/2024	320.900000	6.0500	3:41:15 PM	5.9727			5.9710	6.0550	5.9710	6.0500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		330	0.90	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			336	0.92	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			344	0.94	5/8/2024	183.900000	6.0500	2:12:36 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			351	0.96	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			358	0.98	5/22/2024	173.084000	5.9100	3:31:49 PM	5.9061			5.9050	5.9100	5.7600	5.9100
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			365	1.00	5/29/2024	286.189000	5.9050	3:53:49 PM	5.9131			5.9480	5.9480	5.7000	5.9050
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	370	1.01	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	433	1.19	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	448	1.23	8/20/2024	345.721000	5.8000	3:47:04 PM	5.9730			5.9700	6.0500	5.8000	5.8000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	506	1.39	10/17/2024	291.100000	5.9450	3:40:43 PM	5.8864			5.8850	6.0000	5.8050	5.9450
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	531	1.45	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	678	1.86	4/7/2025	313.197000	5.9250	3:39:49 PM	5.8598			5.9000	5.9250	5.8300	5.9250

GS Board Summary
May 30, 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 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	683	1.87	4/12/2025	12.000000	5.8500	3:41:45 PM	5.8698			5.8750	5.8750	5.8500	5.8500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	685	1.88	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	805	2.20	8/12/2025	862.356000	5.7700	3:53:12 PM	5.8288			5.8900	6.0000	5.7700	5.7700
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVVW76	3.6250	833	2.28	9/9/2025	38.134000	5.8600	3:43:03 PM	5.8600			5.8600	5.8600	5.8600	5.8600
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	874	2.39	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	914	2.50	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	965	2.64	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	981	2.69	2/4/2026	2.000000	5.8500	11:22:06 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	991	2.71	2/14/2026	994.838000	5.8400	3:34:42 PM	5.8253			5.8250	5.8500	5.7300	5.8400
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,044	2.86	4/8/2026	60.060000	5.7500	3:20:07 PM	5.7700			5.7550	5.8750	5.7500	5.7500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,209	3.31	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,239	3.39	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,287	3.52	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,371	3.75	3/1/2027	0.990000	5.7500	10:20:56 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,374	3.76	3/4/2027	1.200000	5.8400	3:22:35 PM	5.8500			5.8750	5.8750	5.8400	5.8400
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,435	3.93	5/4/2027	2.000000	5.8750	11:18:50 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,464	4.01	6/2/2027	10.040000	5.8500	3:35:32 PM	5.8506			6.0000	6.0000	5.8500	5.8500
RPGB 5 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FEB88	8.6250	1,560	4.27	9/6/2027	73.900000	5.7500	11:23:50 AM	5.7894			5.8000	5.8000	5.7500	5.7500
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HFC59	5.7500	1,743	4.77	3/7/2028	246.500000	5.7100	3:26:44 PM	5.7525			5.8500	5.8500	5.7100	5.7100
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,758	4.81	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,789	4.90	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,901	5.21	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,911	5.23	8/22/2028	714.405000	6.0000	3:03:42 PM	5.7658			5.7750	6.0000	5.7100	6.0000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	2,015	5.52	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	2,052	5.62	1/10/2029	660.400000	5.7900	3:57:17 PM	5.7861			5.7750	5.8100	5.7000	5.7900
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,181	5.97	5/19/2029	13.870000	5.7500	2:38:05 PM	5.7507			5.8000	5.8000	5.7500	5.7500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,328	6.37	10/13/2029	1.700000	5.8500	2:00:50 PM	5.8647			5.9000	5.9000	5.8500	5.8500
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,524	6.91	4/27/2030	50.000000	5.8000	2:37:07 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,554	6.99	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,597	7.11	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,616	7.16	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,798	7.66	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,972	8.14	7/19/2031	1.000000	6.0000	11:36:03 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,975	8.15	7/22/2031	9.900000	5.9750	3:33:24 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,050	8.35	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,157	8.64	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,170	8.68	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,198	8.76	3/1/2032	10.470000	6.0000	3:42:31 PM	5.8567			5.8500	6.0000	5.8500	6.0000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,312	9.07	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,396	9.30	9/15/2032	2,593.650000	5.8600	3:40:58 PM	5.8940			5.9100	5.9600	5.8500	5.8600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,408	9.33	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,431	9.39	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,471	9.50	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,583	9.81	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,177	11.44	11/5/2034	100.000000	5.9000	2:54:10 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,506	12.34	9/30/2035	1,151.400000	5.9050	3:09:10 PM	5.9219			6.0500	6.0500	5.9050	5.9050
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,583	12.55	12/16/2035	150.850000	5.9000	3:56:40 PM	5.9087			6.1250	6.1250	5.9000	5.9000
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,709	12.89	4/20/2036	1,144.450000	5.9000	3:42:01 PM	5.9441			5.9650	6.0000	5.9000	5.9000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,871	13.34	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,102	13.97	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,192	14.22	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,261	14.40	10/24/2037	14.320000	6.0200	2:31:49 PM	6.0030			5.9100	6.0200	5.9000	6.0200
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,382	14.74	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,718	15.66	1/24/2039	4.300000	6.1075	11:24:26 AM	6.1075			6.1075	6.1075	6.1075	6.1075
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,312	17.28	9/9/2040	10.000000	6.0000	3:35:04 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,621	18.13	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,118	19.49	11/24/2042	163.100000	5.8900	3:56:47 PM	5.8970			6.0000	6.0000	5.8900	5.8900