

GS Board Summary
May 31, 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 06/07/23	RPTB 0 06/07/23	PIBL1222F232	PHY6972HMD52		7	0.02	6/7/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		14	0.04	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		21	0.06	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		28	0.08	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		35	0.10	7/5/2023	62.160000	5.6325	3:06:55 PM	5.6302			5.6312	5.6325	5.6100	5.6325
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		42	0.12	7/12/2023	63.205000	5.6503	3:07:11 PM	5.6504			5.6503	5.6525	5.6503	5.6503
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		49	0.13	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		56	0.15	7/26/2023	47.160000	5.8005	3:07:09 PM	5.8024			5.8003	6.0000	5.8003	5.8005
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		63	0.17	8/2/2023	145.768000	5.6550	3:23:42 PM	5.6607			5.6550	5.8000	5.6550	5.6550
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		70	0.19	8/9/2023	105.000000	5.8500	2:45:24 PM	5.6871			5.6600	5.8500	5.6600	5.8500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	76	0.21	8/15/2023	51.160000	5.9525	3:12:47 PM	5.9515			5.9000	5.9525	5.9000	5.9525
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		77	0.21	8/16/2023	44.634000	5.7870	2:42:04 PM	5.7854			5.7863	5.7880	5.7500	5.7870
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		84	0.23	8/23/2023	151.969000	5.7835	3:11:51 PM	5.7842			5.7760	5.7900	5.7500	5.7835
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		91	0.25	8/30/2023	366.515100	5.7825	3:54:27 PM	5.7565			5.7760	5.8350	5.6300	5.7825
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNY55		98	0.27	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-05	PIBD0323I252	PHY6972HGY63	2.3750	102	0.28	9/10/2023	51.200000	6.0000	11:12:55 AM	5.9502			5.9500	6.0000	5.9500	6.0000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		105	0.29	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		112	0.31	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		119	0.33	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		126	0.35	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		133	0.36	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		140	0.38	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	145	0.40	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		147	0.40	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		161	0.44	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		168	0.46	11/15/2023	12.921000	5.8502	3:43:39 PM	5.8514			5.8502	5.8750	5.8502	5.8502
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		175	0.48	11/22/2023	296.988700	5.8802	3:44:53 PM	5.8771			5.8802	5.8810	5.8200	5.8802
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		182	0.50	11/29/2023	828.685000	5.8502	3:53:11 PM	5.8750			5.8750	5.9000	5.7000	5.8502
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		217	0.59	1/3/2024	5.190000	5.9850	11:49:19 AM	5.9850			5.9850	5.9850	5.9850	5.9850
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		224	0.61	1/10/2024	100.000000	5.8750	2:43:21 PM	5.9000			5.9250	5.9250	5.8750	5.8750
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNNQ56		231	0.63	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		238	0.65	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		245	0.67	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		252	0.69	2/7/2024	23.923000	5.7502	11:09:25 AM	5.7540			5.7610	5.7610	5.7502	5.7502
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		259	0.71	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		266	0.73	2/21/2024	2.000000	5.8500	10:08:08 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		273	0.75	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		280	0.77	3/6/2024	0.800000	5.8650	3:22:48 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	283	0.78	3/9/2024	84.523000	6.0450	3:20:47 PM	6.0381			6.0500	6.0750	5.9900	6.0450
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	286	0.78	3/12/2024	1,011.880000	6.0000	3:55:21 PM	6.0423			6.0000	6.0750	6.0000	6.0000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		287	0.79	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		294	0.81	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		301	0.82	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPI95		308	0.84	4/3/2024	402.408700	5.8750	2:45:32 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		315	0.86	4/10/2024	147.618700	5.8750	2:44:38 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		322	0.88	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	325	0.89	4/20/2024	47.010000	6.0250	3:18:50 PM	6.0099			5.9700	6.0500	5.9700	6.0250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		329	0.90	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			335	0.92	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			343	0.94	5/8/2024	6.990000	5.9100	3:26:28 PM	5.9466			5.8500	5.9750	5.8500	5.9100
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			350	0.96	5/15/2024	4.000000	5.8500	3:27:53 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			357	0.98	5/22/2024	79.198000	5.9150	3:49:41 PM	5.9117			5.9102	5.9150	5.9102	5.9150
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			364	1.00	5/29/2024	107.789000	5.9150	3:51:13 PM	5.9123			5.9150	5.9175	5.8052	5.9150
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	369	1.01	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	432	1.18	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	447	1.22	8/20/2024	342.887084	5.9800	3:40:56 PM	5.9962			6.0000	6.0500	5.9800	5.9800
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	505	1.38	10/17/2024	86.250000	5.9600	3:17:59 PM	5.9634			5.9650	5.9750	5.9000	5.9600
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	530	1.45	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	677	1.85	4/7/2025	76.846000	5.8750	2:59:44 PM	5.8340			5.9000	5.9750	5.8000	5.8750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	682	1.87	4/12/2025	41.404000	5.8500	3:38:50 PM	5.8396			5.8500	5.8500	5.8000	5.8500

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May 31, 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 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	684	1.87	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	804	2.20	8/12/2025	70.180000	5.8000	3:46:33 PM	5.7839			5.7900	5.8000	5.7500	5.8000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	832	2.28	9/9/2025	514.690000	5.8550	3:20:19 PM	5.8499			5.8750	5.8750	5.7500	5.8550
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	873	2.39	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	913	2.50	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	964	2.64	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	980	2.68	2/4/2026	3.550000	5.8250	2:53:59 PM	5.8197			5.8500	5.8500	5.8000	5.8250
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	990	2.71	2/14/2026	170.850000	5.7750	3:53:17 PM	5.7189			5.7000	5.7750	5.7000	5.7750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,043	2.86	4/8/2026	35.240000	5.8000	3:40:47 PM	5.8112			5.8250	5.8250	5.8000	5.8000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,208	3.31	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,238	3.39	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,286	3.52	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,370	3.75	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,373	3.76	3/4/2027	124.500000	5.8500	3:54:20 PM	5.7879			5.8000	5.8500	5.7000	5.8500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,434	3.93	5/4/2027	2.900000	5.8400	11:37:29 AM	5.8466			5.8500	5.8500	5.8400	5.8400
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,463	4.01	6/2/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,559	4.27	9/6/2027	18.730000	5.8250	3:35:15 PM	5.7544			5.7525	5.8250	5.7525	5.8250
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMH50	5.7500	1,742	4.77	3/7/2028	280.610000	5.7950	2:44:07 PM	5.7198			5.7000	5.7950	5.6700	5.7950
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HJV50	6.2500	1,757	4.81	3/22/2028	14.340000	5.7500	2:52:24 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,788	4.90	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,900	5.20	8/12/2028	24.260000	5.7000	2:53:59 PM	5.7742			5.8500	5.8500	5.7000	5.7000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,910	5.23	8/22/2028	921.943000	5.7000	3:54:39 PM	5.6974			5.6600	5.7250	5.6600	5.7000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHH00	9.5000	2,014	5.51	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,051	5.62	1/10/2029	1,150.000000	5.7500	10:32:59 AM	5.7443			5.7300	5.7500	5.7200	5.7500
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,180	5.97	5/19/2029	3.200000	5.7650	11:37:00 AM	5.7663			5.7500	5.7750	5.7500	5.7650
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,327	6.37	10/13/2029	148.300000	5.7300	2:18:35 PM	5.7425			5.7750	5.7750	5.7250	5.7300
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,523	6.91	4/27/2030	990.000000	5.7500	2:36:44 PM	5.7523			5.7650	5.7700	5.7300	5.7500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,553	6.99	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,596	7.11	7/9/2030	1.000000	5.7500	11:28:54 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,615	7.16	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG99	11.2500	2,797	7.66	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,971	8.13	7/19/2031	203.850000	5.8000	2:55:37 PM	5.7922			5.7500	5.8000	5.7500	5.8000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HCC97	4.0000	2,974	8.14	7/22/2031	40.000000	5.8125	10:32:01 AM	5.8175			5.8225	5.8225	5.8125	5.8125
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,049	8.35	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,156	8.64	1/20/2032	29.000000	5.7500	3:42:08 PM	5.7524			5.8250	5.8250	5.7500	5.7500
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,169	8.68	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,197	8.75	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,311	9.07	6/23/2032	248.600000	5.7800	11:41:20 AM	5.7940			5.8000	5.8100	5.7800	5.7800
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,395	9.30	9/15/2032	4,643.010000	5.8050	3:50:14 PM	5.7967			5.8000	5.9800	5.7700	5.8050
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,407	9.33	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,430	9.39	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,470	9.50	11/29/2032	0.579000	5.8050	11:17:24 AM	5.8050			5.8050	5.8050	5.8050	5.8050
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,582	9.81	3/21/2033	11.000000	5.8000	3:01:47 PM	5.8009			5.8200	5.8200	5.8000	5.8000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,176	11.43	11/5/2034	200.920000	5.8400	11:35:09 AM	5.8102			5.8200	5.8500	5.8000	5.8400
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,505	12.33	9/30/2035	1,932.300000	5.8050	11:42:40 AM	5.8091			5.8250	5.8250	5.8000	5.8050
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,582	12.55	12/16/2035	146.500000	5.8200	2:06:32 PM	5.8217			5.8250	5.8250	5.8200	5.8200
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,708	12.89	4/20/2036	457.560000	5.8050	3:48:46 PM	5.8188			5.8300	5.8500	5.8050	5.8050
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,870	13.33	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,101	13.97	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,191	14.21	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,280	14.40	10/24/2037	14.660000	5.9000	2:55:46 PM	5.8966			5.9500	5.9500	5.8500	5.9000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,381	14.73	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,717	15.65	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,311	17.28	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,620	18.13	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,117	19.49	11/24/2042	151.000000	5.8650	11:34:27 AM	5.8419			5.8500	5.8750	5.8250	5.8650