GS Board Summary
June 14, 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 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		7	0.02	6/21/2023	7.000000	6.0000	9:46:37 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		14	0.04	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		21	0.06	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		28	0.08	7/12/2023	7.500000	5.7500	2:24:06 PM	5.5833			5.5000	5.7500	5.5000	5.7500
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMN35		35	0.10	7/19/2023	2.300000	5.7000	2:34:19 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		42	0.12	7/26/2023	3.522000	5.7750	3:15:26 PM	5.8220			6.1000	6.1000	5.7750	5.7750
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		49	0.13	8/2/2023	7.040000	6.0000	3:37:04 PM	6.0072			6.0000	6.0500	6.0000	6.0000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		56	0.15	8/9/2023	51.231000	5.7260	3:22:13 PM	5.7271			5.7260	5.7750	5.7250	5.7260
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	62	0.17	8/15/2023	15.888000	6.0000	3:32:00 PM	6.0569			5.9500	6.1000	5.9500	6.0000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		63	0.17	8/16/2023	799.763000	5.8650	3:36:03 PM	5.8632			5.8625	5.8650	5.8300	5.8650
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		70	0.19	8/23/2023	81.971000	5.8810	3:54:21 PM	5.8761			5.8750	5.8850	5.8750	5.8810
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		77	0.21	8/30/2023	305.666000	5.9075	3:53:57 PM	5.8869			5.9000	6.0000	5.7000	5.9075
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		84	0.23	9/6/2023	142.380000	5.8631	3:40:51 PM	5.8623			5.8625	5.8631	5.7525	5.8631
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	88	0.24	9/10/2023	10.000000	5.8000	3:34:03 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		91	0.25	9/13/2023	648.670000	5.9300	3:57:44 PM	5.9254			5.9220	5.9350	5.7250	5.9300
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		98	0.27	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		105	0.29	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		112	0.31	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		119	0.33	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		126	0.35	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	131	0.36	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		133	0.36	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		147	0.40	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		154	0.42	11/15/2023	578.595000	5.9250	2:55:36 PM	5.9213			5.9250	5.9250	5.9200	5.9250
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		161	0.44	11/22/2023	1.000000	5.9250	3:06:03 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		168	0.46	11/29/2023	82.087900	5.9110	3:33:17 PM	5.9299			5.9110	5.9450	5.9100	5.9110
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			175	0.48	12/6/2023	545.221000	5.9550	3:45:25 PM	5.9212			5.9175	5.9950	5.9150	5.9550
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		182	0.50	12/13/2023	844.482500	5.9525	3:54:20 PM	5.9441			5.9250	5.9650	5.9250	5.9525
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		203	0.56	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		210	0.58	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		217	0.59	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		224	0.61	1/24/2024	3.048000	5.8500	3:18:09 PM	5.9123			5.8500	6.0400	5.8500	5.8500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		231	0.63	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		238	0.65	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		245	0.67	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		252	0.69	2/21/2024	5.200000	5.9700	2:34:46 PM	5.9700			5.9700	5.9700	5.9700	5.9700
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		259	0.71	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		266	0.73	3/6/2024	1.560000	5.9000	3:37:53 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	269	0.74	3/9/2024	154.755000	6.0500	3:55:07 PM	6.1243			6.0650	6.1500	6.0500	6.0500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	272	0.75	3/12/2024	575.834000	6.0750	3:48:52 PM	6.0824			5.9350	6.1500	5.9350	6.0750
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		273	0.75	3/13/2024	1.000000	6.1000	9:50:50 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		280	0.77	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		287	0.79	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		294	0.81	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		301	0.82	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		308	0.84	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	311	0.85	4/20/2024	78.695000	6.1500	2:53:46 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		315	0.86	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			321	0.88	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			329	0.90	5/8/2024	3.962000	5.9500	3:08:50 PM	5.9401			5.9250	5.9500	5.9250	5.9500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			336	0.92	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			343	0.94	5/22/2024	0.598000	5.9550	3:06:54 PM	5.9550			5.9550	5.9550	5.9550	5.9550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			350	0.96	5/29/2024	861.712500	6.0100	3:45:30 PM	5.9503			5.9520	6.0100	5.9500	6.0100
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	355	0.97	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			357	0.98	6/5/2024	10.422000	5.9750	3:17:16 PM	5.9587			5.9351	5.9750	5.9351	5.9750
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		363	0.99	6/11/2024	1,321.528000	6.0000	3:24:55 PM	6.0273			5.9500	6.1015	5.9500	6.0000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	418	1.14	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	433	1.19	8/20/2024	152.000000	6.1500	3:29:37 PM	6.1301			6.0200	6.1500	6.0200	6.1500
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	491	1.34	10/17/2024	29.600000	6.1000	3:29:40 PM	6.0392			5.9500	6.1000	5.9000	6.1000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	516	1.41	11/11/2024										

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RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	663	1.82	4/7/2025	51.400000	6.0500	3:29:44 PM	5.9177			5.8800	6.0500	5.8800	6.0500
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	668	1.83	4/12/2025	47.300000	5.9800	3:18:23 PM	5.9351			5.9600	5.9800	5.8500	5.9800
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	670	1.83	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	790	2.16	8/12/2025	12.405000	5.9500	3:17:28 PM	5.8935			5.8300	6.0000	5.8300	5.9500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	818	2.24	9/9/2025	144.500000	5.9000	3:29:53 PM	5.9193			5.8250	6.0000	5.8250	5.9000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	859	2.35	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	899	2.46	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	950	2.60	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	966	2.65	2/4/2026	210.000000	5.9400	3:18:31 PM	5.9400			5.9400	5.9400	5.9400	5.9400
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	976	2.67	2/14/2026	130.226600	5.9250	3:18:20 PM	5.9236			5.9500	5.9500	5.8300	5.9250
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,029	2.82	4/8/2026	38.200000	5.8500	3:24:08 PM	5.9540			5.9600	5.9600	5.8500	5.8500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,194	3.27	9/20/2026	1.200000	5.9650	2:40:26 PM	5.9650			5.9650	5.9650	5.9650	5.9650
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,224	3.35	10/20/2026	0.700000	5.9500	11:52:46 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,272	3.48	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,356	3.71	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,359	3.72	3/4/2027	49.205000	5.9750	3:04:47 PM	5.9256			5.9500	6.1000	5.8000	5.9750
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,420	3.89	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,449	3.97	6/2/2027	1.000000	5.9750	3:05:16 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,545	4.23	9/6/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,728	4.73	3/7/2028	10.900000	5.9500	3:53:52 PM	5.8973			5.9250	5.9500	5.8000	5.9500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,743	4.77	3/22/2028	72.300000	5.8500	3:29:48 PM	5.7861			5.7800	5.8500	5.7800	5.8500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,774	4.86	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,886	5.16	8/12/2028	34.500000	5.9500	3:19:47 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,896	5.19	8/22/2028	81.935000	5.8500	3:51:00 PM	5.8624			5.8200	6.0000	5.8000	5.8500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	2,000	5.48	12/4/2028	800.000000	6.0500	3:59:57 PM	6.0413			6.0000	6.0500	6.0000	6.0500
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,037	5.58	1/10/2029	4.600000	5.9100	2:39:05 PM	5.9149			5.9250	5.9250	5.9100	5.9100
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,166	5.93	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,313	6.33	10/13/2029										
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,509	6.87	4/27/2030	500.000000	5.8500	11:01:57 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,539	6.95	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,582	7.07	7/9/2030	23.000000	5.9800	3:18:26 PM	5.9800			5.9800	5.9800	5.9800	5.9800
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,601	7.12	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,783	7.62	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,957	8.10	7/19/2031	164.999000	6.0000	3:35:16 PM	5.9570			5.8750	6.0250	5.8600	6.0000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,960	8.10	7/22/2031	30.930000	5.9850	3:41:00 PM	5.9602			5.9500	5.9850	5.9500	5.9850
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,035	8.31	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,142	8.60	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,155	8.64	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,183	8.72	3/1/2032	3.844000	5.9800	2:47:27 PM	5.9800			5.9800	5.9800	5.9800	5.9800
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,297	9.03	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,381	9.26	9/15/2032	1,941.000000	5.9750	3:58:45 PM	5.9557			5.9700	6.0000	5.9200	5.9750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,393	9.29	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,416	9.35	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,456	9.46	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,568	9.77	3/21/2033	17.000000	5.9200	11:57:00 AM	5.9200			5.9200	5.9200	5.9200	5.9200
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,162	11.40	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,491	12.30	9/30/2035	500.000000	5.9500	10:08:06 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,568	12.51	12/16/2035	31.000000	6.0750	2:48:53 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,694	12.85	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,856	13.30	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,087	13.93	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,177	14.17	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,246	14.36	10/24/2037	5.000000	5.9000	3:55:49 PM	5.9074			6.0850	6.0850	5.9000	5.9000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,367	14.69	2/22/2038	1,259.720000	6.0800	3:50:09 PM	6.0411			6.1800	6.1800	6.0000	6.0800
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,703	15.61	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,297	17.24	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,606	18.09	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,103	19.45	11/24/2042										