GS Board Summary
June 16, 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		5	0.01	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		12	0.03	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		19	0.05	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		26	0.07	7/12/2023	44.000000	5.7500	11:59:38 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMN35		33	0.09	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		40	0.11	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		47	0.13	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		54	0.15	8/9/2023	86.137000	5.7270	3:48:21 PM	5.7270			5.7270	5.7270	5.7270	5.7270
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	60	0.16	8/15/2023	7.000000	6.1250	2:27:55 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		61	0.17	8/16/2023	91.230000	5.9475	3:44:52 PM	5.9589			5.9400	5.9750	5.9400	5.9475
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		68	0.19	8/23/2023	12.104000	5.9500	3:48:12 PM	5.9488			5.9500	5.9500	5.9475	5.9500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		75	0.21	8/30/2023	29.040000	5.9515	3:28:53 PM	5.9432			5.9100	5.9515	5.7600	5.9515
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		82	0.23	9/6/2023	76.661000	5.9485	3:28:46 PM	5.9435			5.8600	5.9485	5.8600	5.9485
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	86	0.24	9/10/2023	6.500000	6.1000	2:25:05 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		89	0.24	9/13/2023	393.435000	5.9400	3:46:39 PM	5.9493			5.9475	6.0000	5.7950	5.9400
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		96	0.26	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		103	0.28	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		110	0.30	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		117	0.32	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		124	0.34	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	129	0.35	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		131	0.36	10/25/2023	2.000000	6.1000	2:34:33 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		145	0.40	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		152	0.42	11/15/2023	34.743000	5.9775	3:39:32 PM	5.9775			5.9775	5.9775	5.9775	5.9775
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		159	0.44	11/22/2023	9.058000	5.9500	3:26:22 PM	5.9601			5.9750	5.9775	5.9500	5.9500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		166	0.45	11/29/2023	10.700000	5.9505	3:02:07 PM	5.9500			5.9500	5.9505	5.9500	5.9505
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			173	0.47	12/6/2023	20.012000	5.9685	2:21:52 PM	5.9773			5.9775	5.9775	5.9685	5.9685
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		180	0.49	12/13/2023	429.861000	5.9776	3:41:12 PM	5.9829			5.9775	6.0250	5.9775	5.9776
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		201	0.55	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		208	0.57	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		215	0.59	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		222	0.61	1/24/2024	1.000000	5.8500	3:30:00 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		229	0.63	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		236	0.65	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		243	0.67	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		250	0.68	2/21/2024	0.500000	5.9900	3:42:23 PM	5.9900			5.9900	5.9900	5.9900	5.9900
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		257	0.70	2/28/2024	1.000000	5.9850	2:21:54 PM	5.9850			5.9850	5.9850	5.9850	5.9850
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		264	0.72	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	267	0.73	3/9/2024	7.380000	6.0750	3:14:17 PM	6.0664			6.0000	6.0750	6.0000	6.0750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	270	0.74	3/12/2024	98.695000	6.1300	3:37:07 PM	6.1268			6.1500	6.2000	6.0000	6.1300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		271	0.74	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		278	0.76	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		285	0.78	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		292	0.80	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		299	0.82	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		306	0.84	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	309	0.85	4/20/2024	1.560000	6.1500	3:07:32 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		313	0.86	4/24/2024	17.000000	5.9950	3:43:24 PM	5.9950			5.9950	5.9950	5.9950	5.9950
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			319	0.87	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			327	0.90	5/8/2024	600.000000	6.1850	10:20:06 AM	6.1850			6.1850	6.1850	6.1850	6.1850
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			334	0.91	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			341	0.93	5/22/2024	25.278000	6.0350	3:40:21 PM	6.0350			6.0350	6.0350	6.0350	6.0350
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			348	0.95	5/29/2024	3.600000	5.9511	2:17:57 PM	5.9511			5.9511	5.9511	5.9511	5.9511
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	353	0.97	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			355	0.97	6/5/2024	7.312000	6.0100	3:42:15 PM	6.0243			6.0600	6.0600	6.0100	6.0100
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		361	0.99	6/11/2024	144.442000	6.0550	3:33:16 PM	6.0591			6.0500	6.0850	5.8500	6.0550
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	416	1.14	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	431	1.18	8/20/2024	111.048500	6.0770	3:10:20 PM	6.1177			6.0000	6.1750	6.0000	6.0770
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	489	1.34	10/17/2024	32.820000	5.9750	3:14:15 PM	6.0706			6.1250	6.1250	5.9750	5.9750
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	514	1.41	11/11/2024										

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RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	661	1.81	4/7/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	666	1.82	4/12/2025	242.500000	6.0450	3:07:39 PM	6.0105			6.0250	6.0500	5.8250	6.0450
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	668	1.83	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	788	2.16	8/12/2025	138.439000	5.9850	3:07:51 PM	5.9548			6.0000	6.0000	5.8500	5.9850
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	816	2.23	9/9/2025	48.198529	6.0200	3:12:20 PM	6.0243			5.8800	6.1000	5.8500	6.0200
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	857	2.35	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	897	2.46	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	948	2.60	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	964	2.64	2/4/2026	0.200000	5.8250	11:43:50 AM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	974	2.67	2/14/2026	14.000000	6.0500	3:10:29 PM	5.9407			6.0500	6.0500	5.8750	6.0500
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,027	2.81	4/8/2026	9.050000	5.9900	3:07:58 PM	6.0260			5.9000	6.0500	5.8250	5.9900
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,192	3.26	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,222	3.35	10/20/2026	3.000000	6.0250	10:54:15 AM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,270	3.48	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,354	3.71	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,357	3.72	3/4/2027	248.890000	6.0250	3:10:56 PM	5.9599			6.0000	6.0250	5.9250	6.0250
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,418	3.88	5/4/2027	1.000000	6.0000	3:11:18 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,447	3.96	6/2/2027	1.600000	5.9950	2:36:30 PM	5.9950			5.9950	5.9950	5.9950	5.9950
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,543	4.23	9/6/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,726	4.73	3/7/2028	8.380000	5.9200	2:28:04 PM	5.9608			5.9400	5.9850	5.8250	5.9200
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,741	4.77	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,772	4.85	4/22/2028	3.400000	6.0000	2:47:53 PM	5.9882			5.9000	6.0000	5.9000	6.0000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,884	5.16	8/12/2028	2.100000	6.0000	2:50:39 PM	5.9810			5.9000	6.0000	5.9000	6.0000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,894	5.19	8/22/2028	401.430000	5.9000	2:50:28 PM	5.9238			5.9400	6.1000	5.9000	5.9000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,998	5.47	12/4/2028	100.160000	5.9850	2:42:04 PM	5.9850			6.0000	6.0000	5.9850	5.9850
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,035	5.57	1/10/2029										
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,164	5.93	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,311	6.33	10/13/2029	20.100000	5.8750	2:26:09 PM	5.8756			6.0000	6.0000	5.8750	5.8750
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,507	6.86	4/27/2030	100.400000	5.9500	3:42:07 PM	5.9496			5.8500	5.9500	5.8500	5.9500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,537	6.95	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,580	7.06	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,599	7.12	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,781	7.61	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,955	8.09	7/19/2031	435.000000	6.0900	3:56:43 PM	6.0806			6.0500	6.0900	5.9500	6.0900
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,958	8.10	7/22/2031	0.800000	6.1000	2:52:04 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,033	8.30	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,140	8.60	1/20/2032	13.840000	6.0250	2:41:56 PM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,153	8.63	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,181	8.71	3/1/2032	2.500000	6.0000	3:37:33 PM	5.9960			5.9800	6.0000	5.9800	6.0000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,295	9.02	6/23/2032	50.000000	6.0900	11:30:41 AM	6.0900			6.0900	6.0900	6.0900	6.0900
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,379	9.25	9/15/2032	970.600000	6.0600	2:03:24 PM	6.0539			6.0200	6.0700	6.0200	6.0600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,391	9.28	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,414	9.35	10/20/2032	10.000000	6.1250	11:40:43 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,454	9.46	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,566	9.76	3/21/2033	0.300000	6.0250	11:46:50 AM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,160	11.39	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,489	12.29	9/30/2035	60.000000	6.1000	2:01:18 PM	6.1075			6.1450	6.1450	6.1000	6.1000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,566	12.50	12/16/2035						5.8500				
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,692	12.85	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,854	13.29	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,085	13.92	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,175	14.17	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,244	14.36	10/24/2037	14.510000	6.0000	3:38:18 PM	6.0678			6.0650	6.2250	6.0000	6.0000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,365	14.69	2/22/2038	100.000000	6.1700	11:45:07 AM	6.1700			6.1700	6.1700	6.1700	6.1700
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,701	15.61	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,295	17.24	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,604	18.08	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,101	19.44	11/24/2042										