

GS Board Summary  
June 20, 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		1	0.00	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		8	0.02	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		15	0.04	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		22	0.06	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		29	0.08	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		36	0.10	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		43	0.12	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		50	0.14	8/9/2023	55.664000	5.7500	3:43:40 PM	5.7305			5.7270	5.7500	5.7270	5.7500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	56	0.15	8/15/2023	13.007000	6.2200	3:10:00 PM	6.1835			6.0300	6.2200	6.0300	6.2200
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		57	0.16	8/16/2023	21.193000	5.9800	3:28:43 PM	5.9683			5.9550	5.9800	5.9550	5.9800
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		64	0.18	8/23/2023	35.719000	5.9850	2:29:12 PM	5.9639			5.9580	5.9850	5.9575	5.9850
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		71	0.19	8/30/2023	14.940000	5.9800	3:41:12 PM	5.9940			5.9550	6.0500	5.9550	5.9800
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		78	0.21	9/6/2023	15.500000	5.9550	2:31:58 PM	5.9550			5.9550	5.9550	5.9550	5.9550
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	82	0.23	9/10/2023	2.000000	6.1500	3:35:47 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		85	0.23	9/13/2023	759.561000	6.0026	3:38:15 PM	6.0066			5.8900	6.0110	5.8900	6.0026
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		92	0.25	9/20/2023	565.618000	6.0025	3:52:08 PM	6.0110			6.0290	6.0500	5.8000	6.0025
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPP73		99	0.27	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		106	0.29	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		113	0.31	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		120	0.33	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	125	0.34	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		127	0.35	10/25/2023	9.840000	6.1000	11:30:34 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		141	0.39	11/8/2023	8.616000	5.9750	11:31:56 AM	5.9825			6.1000	6.1000	5.9750	5.9750
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		148	0.41	11/15/2023	6.095000	6.0350	2:31:11 PM	6.0350			6.0350	6.0350	6.0350	6.0350
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ4		155	0.42	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM13		162	0.44	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			169	0.46	12/6/2023	11.471000	6.0350	3:26:15 PM	5.9967			5.9900	6.0350	5.9900	6.0350
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		176	0.48	12/13/2023	102.309000	6.0315	3:35:57 PM	6.0321			6.0315	6.0350	6.0300	6.0315
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		183	0.50	12/20/2023	112.025000	6.0400	3:50:31 PM	6.0465			6.0400	6.0900	6.0350	6.0400
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		197	0.54	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		204	0.56	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		211	0.58	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		218	0.60	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		225	0.62	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		232	0.64	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		239	0.65	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		246	0.67	2/21/2024	5.200000	6.0400	3:17:11 PM	6.0400			6.0400	6.0400	6.0400	6.0400
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		253	0.69	2/28/2024	0.500000	6.0865	11:10:01 AM	6.0865			6.0865	6.0865	6.0865	6.0865
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		260	0.71	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	263	0.72	3/9/2024	60.930000	6.0680	2:53:58 PM	6.2445			6.3000	6.3000	6.0500	6.0680
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	266	0.73	3/12/2024	26.590000	6.1400	2:54:57 PM	6.2190			6.1995	6.3000	6.0700	6.1400
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		267	0.73	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		274	0.75	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		281	0.77	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		288	0.79	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		295	0.81	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		302	0.83	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	305	0.84	4/20/2024	2.500000	6.2000	3:54:25 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		309	0.85	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			315	0.86	4/30/2024	8.324000	6.1400	2:52:40 PM	6.0825			6.0250	6.1400	6.0250	6.1400
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			323	0.88	5/8/2024	0.333000	5.9550	3:12:51 PM	5.9550			5.9550	5.9550	5.9550	5.9550
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			330	0.90	5/15/2024	0.960000	6.0200	3:43:36 PM	6.0129			6.0000	6.0200	6.0000	6.0200
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			337	0.92	5/22/2024	5.394000	6.0750	2:35:49 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			344	0.94	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	349	0.96	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			351	0.96	6/5/2024	7.709000	6.0900	3:17:18 PM	6.0896			6.0900	6.0900	6.0750	6.0900
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		357	0.98	6/11/2024	135.270000	6.1000	3:36:59 PM	6.0939			6.0575	6.1500	6.0500	6.1000
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		365	1.00	6/19/2024	401.541000	6.1050	3:51:28 PM	6.1224			6.1000	6.1525	5.9700	6.1050
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	412	1.13	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	427	1.17	8/20/2024	184.340000	6.0000	3:44:17 PM	6.1288			6.0900	6.2000	6.0000	6.0000

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	485	1.33	10/17/2024	38.840000	6.2500	3:18:52 PM	6.2461			6.1000	6.2500	6.1000	6.2500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	510	1.40	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	657	1.80	4/7/2025	0.700000	5.9000	3:40:52 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	662	1.81	4/12/2025	85.920000	6.2500	3:50:47 PM	6.2421			6.0800	6.2500	6.0125	6.2500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	664	1.82	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	784	2.15	8/12/2025	210.770000	5.9300	3:43:44 PM	5.9866			5.8600	6.1000	5.8600	5.9300
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	812	2.22	9/9/2025										
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	853	2.34	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	893	2.45	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	944	2.59	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	960	2.63	2/4/2026	7.000000	6.1500	3:55:09 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	970	2.66	2/14/2026	73.500000	6.1150	3:56:35 PM	6.0554			6.1250	6.1250	6.0500	6.1150
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,023	2.80	4/8/2026	173.808000	6.1500	3:53:59 PM	6.1329			6.0500	6.1500	6.0500	6.1500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,188	3.25	9/20/2026	15.000000	5.8800	2:18:41 PM	5.9140			5.8500	6.0750	5.8500	5.8800
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,218	3.34	10/20/2026	3.500000	6.1500	3:53:05 PM	5.9714			5.9000	6.1500	5.9000	6.1500
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,266	3.47	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,350	3.70	3/1/2027	2.230000	5.8300	11:41:51 AM	5.8300			5.8300	5.8300	5.8300	5.8300
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,353	3.70	3/4/2027	39.740000	6.0000	3:39:21 PM	5.9997			6.1000	6.1000	5.8250	6.0000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,414	3.87	5/4/2027	4.000000	6.0500	9:23:33 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,443	3.95	6/2/2027	14.500000	5.9000	2:57:03 PM	6.0216			6.0250	6.0500	5.9000	5.9000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,539	4.21	9/6/2027	2.700000	6.0450	2:57:23 PM	6.0450			6.0450	6.0450	6.0450	6.0450
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,722	4.72	3/7/2028	225.025000	5.8750	3:17:36 PM	5.8959			5.8500	6.2250	5.8500	5.8750
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAU50	6.2500	1,737	4.76	3/22/2028	0.350000	5.9875	2:38:06 PM	5.9875			5.9875	5.9875	5.9875	5.9875
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,768	4.84	4/22/2028	5.000000	5.9500	3:10:03 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKX84	3.7500	1,880	5.15	8/12/2028	76.000000	6.0350	11:33:49 AM	6.0342			6.0000	6.0500	6.0000	6.0350
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,890	5.18	8/22/2028	44.000000	6.1250	3:53:05 PM	6.0182			5.9000	6.1250	5.9000	6.1250
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,994	5.46	12/4/2028	20.000000	5.9850	3:02:46 PM	5.9900			5.9950	5.9950	5.9850	5.9850
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,031	5.56	1/10/2029										
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,160	5.91	5/19/2029	5.000000	6.1250	2:52:08 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMX64	7.0000	2,307	6.32	10/13/2029	5.000000	6.1750	3:53:04 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,503	6.85	4/27/2030										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,533	6.94	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,576	7.05	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,595	7.11	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,777	7.60	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,951	8.08	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,954	8.09	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,029	8.29	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,136	8.59	1/20/2032	10.000000	6.1500	2:44:05 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,149	8.62	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972HFE16	5.8750	3,177	8.70	3/1/2032	2.000000	6.1500	10:11:42 AM	6.1450			6.1400	6.1500	6.1400	6.1500
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,291	9.01	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,375	9.24	9/15/2032	145.300000	6.0800	10:47:02 AM	6.0800			6.0800	6.0800	6.0800	6.0800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,387	9.27	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,410	9.34	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,450	9.45	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,562	9.75	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,156	11.38	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,485	12.28	9/30/2035	151.000000	6.1000	3:48:10 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,562	12.49	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,688	12.84	4/20/2036	7.000000	6.1000	2:49:28 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,850	13.28	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,081	13.91	5/18/2037	1.000000	6.1500	10:39:24 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,171	14.16	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,240	14.35	10/24/2037	24.200000	6.1200	3:11:15 PM	6.1473			6.1500	6.1500	6.1200	6.1200
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,361	14.68	2/22/2038	362.000000	6.2000	3:30:19 PM	6.1956			6.1900	6.2000	6.1900	6.2000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,697	15.60	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,291	17.22	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,600	18.07	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,097	19.43	11/24/2042	50.000000	6.0600	3:07:54 PM	6.0600			6.0600	6.0600	6.0600	6.0600