

GS Board Summary
June 21, 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 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		7	0.02	6/28/2023	0.460000	6.1000	2:49:12 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		14	0.04	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		21	0.06	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		28	0.08	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		35	0.10	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		42	0.12	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		49	0.13	8/9/2023	14.630000	5.8600	3:17:05 PM	5.8529			5.8500	5.8600	5.8500	5.8600
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	55	0.15	8/15/2023	204.000000	6.2250	11:34:24 AM	5.9558			6.2500	6.2500	5.9500	6.2250
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		56	0.15	8/16/2023	30.483000	5.9850	3:43:44 PM	5.9826			5.9800	5.9850	5.9800	5.9850
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		63	0.17	8/23/2023	19.296000	6.0000	3:38:48 PM	5.9875			5.9850	6.0000	5.9810	6.0000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		70	0.19	8/30/2023	119.189000	5.9851	3:53:59 PM	5.9928			6.0000	6.0500	5.9810	5.9851
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		77	0.21	9/6/2023	102.350000	6.1500	3:35:50 PM	5.9774			5.9751	6.1500	5.9751	6.1500
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	81	0.22	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		84	0.23	9/13/2023	715.567000	6.0032	3:48:25 PM	6.0081			6.0032	6.0225	6.0032	6.0032
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		91	0.25	9/20/2023	460.502800	6.0075	3:37:09 PM	6.0071			6.0031	6.0130	5.8500	6.0075
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		98	0.27	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		105	0.29	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		112	0.31	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		119	0.33	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	124	0.34	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		126	0.35	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		140	0.38	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		147	0.40	11/15/2023	18.225000	6.0350	3:36:43 PM	6.0350			6.0350	6.0350	6.0350	6.0350
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		154	0.42	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		161	0.44	11/29/2023	173.870000	5.9502	3:01:54 PM	5.9502			5.9502	5.9502	5.9502	5.9502
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			168	0.46	12/6/2023	30.101000	5.9000	3:52:21 PM	6.0137			6.0352	6.0870	5.9000	5.9000
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		175	0.48	12/13/2023	75.444000	6.0350	3:52:02 PM	6.0331			5.9500	6.0350	5.9500	6.0350
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		182	0.50	12/20/2023	371.031000	6.0500	3:51:59 PM	6.0509			6.0402	6.0750	6.0400	6.0500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		196	0.54	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		203	0.56	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNNQ56		210	0.58	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		217	0.59	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		224	0.61	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		231	0.63	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		238	0.65	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		245	0.67	2/21/2024	6.700000	6.0400	2:54:46 PM	6.0087			5.9000	6.0400	5.9000	6.0400
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		252	0.69	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		259	0.71	3/6/2024	7.500000	6.2500	3:26:33 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	262	0.72	3/9/2024	17.070000	6.2500	3:49:42 PM	6.2401			6.2500	6.2500	6.0850	6.2500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	265	0.73	3/12/2024	744.733000	6.2300	3:53:18 PM	6.2540			6.2500	6.2750	6.0750	6.2300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		266	0.73	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		273	0.75	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		280	0.77	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		287	0.79	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		294	0.81	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		301	0.82	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	304	0.83	4/20/2024	387.965000	6.2050	3:53:11 PM	6.2584			6.2000	6.3000	6.2000	6.2050
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		308	0.84	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			314	0.86	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			322	0.88	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			329	0.90	5/15/2024	1.500000	6.0202	10:41:31 AM	6.0202			6.0202	6.0202	6.0202	6.0202
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			336	0.92	5/22/2024	12.100000	6.0900	3:20:57 PM	6.0900			6.0900	6.0900	6.0900	6.0900
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			343	0.94	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	348	0.95	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			350	0.96	6/5/2024	9.146000	6.1250	3:20:32 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		356	0.98	6/11/2024	70.963000	6.1100	3:52:16 PM	6.1146			6.1002	6.1550	6.1002	6.1100
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		364	1.00	6/19/2024	220.217000	6.1051	3:35:51 PM	6.1128			6.1051	6.1525	6.1051	6.1051
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	411	1.13	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	426	1.17	8/20/2024	237.705374	6.2300	3:53:14 PM	6.2196			6.2250	6.3000	6.0500	6.2300
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	484	1.33	10/17/2024	70.750000	6.1000	3:36:55 PM	6.1802			6.1000	6.2000	6.1000	6.1000

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	509	1.39	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	656	1.80	4/7/2025	126.260000	6.3000	2:00:44 PM	6.0849			5.9000	6.3000	5.9000	6.3000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	661	1.81	4/12/2025	99.350000	6.3000	2:48:36 PM	6.1514			6.2500	6.3000	6.0500	6.3000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	663	1.82	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	783	2.14	8/12/2025	28.835000	6.0000	3:44:37 PM	6.1540			6.1000	6.1700	6.0000	6.0000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	811	2.22	9/9/2025	47.300000	6.0800	3:53:03 PM	6.0885			6.1500	6.2000	6.0800	6.0800
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	852	2.33	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	892	2.44	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	943	2.58	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	959	2.63	2/4/2026	80.500000	6.1750	2:55:48 PM	6.2032			6.1450	6.2500	6.1450	6.1750
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	969	2.65	2/14/2026	162.300000	6.2000	3:53:22 PM	6.2098			6.2000	6.2500	6.1000	6.2000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,022	2.80	4/8/2026	132.651000	6.1500	3:53:06 PM	6.1532			6.2000	6.2250	6.1500	6.1500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FVW41	3.5000	1,187	3.25	9/20/2026	5.300000	6.1450	3:52:58 PM	6.1196			5.8500	6.1750	5.8500	6.1450
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,217	3.33	10/20/2026	4.300000	5.9000	3:38:39 PM	6.1344			6.1750	6.2000	5.9000	5.9000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,265	3.46	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,349	3.69	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,352	3.70	3/4/2027	11.710000	6.1250	3:11:11 PM	6.0891			6.0750	6.1500	5.9200	6.1250
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,413	3.87	5/4/2027	2.000000	6.1500	3:14:29 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,442	3.95	6/2/2027	9.850000	6.1250	3:12:28 PM	6.0511			5.9200	6.1250	5.9200	6.1250
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972HED88	8.6250	1,538	4.21	9/6/2027	53.000000	6.1500	3:23:08 PM	6.0406			6.1250	6.1500	5.9000	6.1500
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,721	4.71	3/7/2028	27.506000	6.1500	3:28:09 PM	6.0176			5.9500	6.1500	5.9000	6.1500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,736	4.75	3/22/2028	10.000000	6.1000	2:35:43 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,767	4.84	4/22/2028	2.000000	6.1500	2:50:13 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKK84	3.7500	1,879	5.14	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,889	5.17	8/22/2028	13.110000	6.2250	3:07:48 PM	5.9769			6.0750	6.2250	5.9500	6.2250
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,993	5.46	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,030	5.56	1/10/2029	9.000000	6.1500	3:20:38 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,159	5.91	5/19/2029	680.300000	6.1500	3:58:20 PM	6.1243			6.1400	6.1500	6.0500	6.1500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMK24	7.0000	2,306	6.31	10/13/2029										
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HMR12	6.0000	2,502	6.85	4/27/2030	425.000000	6.0500	3:56:13 PM	6.0712			6.0750	6.1500	6.0500	6.0500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,532	6.93	5/27/2030	200.000000	6.1250	11:51:55 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,575	7.05	7/9/2030	6.000000	6.1900	2:54:19 PM	6.1900			6.1900	6.1900	6.1900	6.1900
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,594	7.10	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG91	11.2500	2,776	7.60	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,950	8.08	7/19/2031	250.000000	6.2400	3:57:54 PM	6.2080			6.2000	6.2400	6.2000	6.2400
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKB97	4.0000	2,953	8.09	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,028	8.29	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,135	8.58	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,148	8.62	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,176	8.70	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,290	9.01	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,374	9.24	9/15/2032	13.800000	6.0800	3:25:24 PM	6.0941			6.0700	6.1850	6.0700	6.0800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,386	9.27	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,409	9.33	10/20/2032	200.000000	6.2000	11:36:37 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,449	9.44	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,561	9.75	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,155	11.38	11/5/2034	1.000000									
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,484	12.28	9/30/2035	60.000000	6.1000	10:40:23 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,561	12.49	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,687	12.83	4/20/2036	0.500000	6.1300	3:25:08 PM	6.1300			6.1300	6.1300	6.1300	6.1300
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,849	13.28	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,080	13.91	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,170	14.16	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,239	14.34	10/24/2037	2.670000	6.1100	11:21:49 AM	6.1160			6.1500	6.1500	6.1100	6.1100
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,360	14.68	2/22/2038	71.400000	6.2000	3:42:31 PM	6.2020			6.2025	6.2025	6.2000	6.2000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,696	15.60	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,290	17.22	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,599	18.07	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,096	19.43	11/24/2042	250.000000	6.1900	3:59:21 PM	6.1970			6.2000	6.2000	6.1900	6.1900