

GS Board Summary
June 22, 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		6	0.02	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		13	0.04	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		20	0.06	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		27	0.07	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		34	0.09	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		41	0.11	8/2/2023	1.010000	6.2000	3:24:46 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		48	0.13	8/9/2023	18.805000	5.8600	3:12:31 PM	5.8600			5.8600	5.8600	5.8600	5.8600
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	54	0.15	8/15/2023	3.000000	6.1200	11:04:56 AM	6.1200			6.1200	6.1200	6.1200	6.1200
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		55	0.15	8/16/2023	14.849000	6.0000	2:48:50 PM	5.9913			5.9860	6.0000	5.9860	6.0000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		62	0.17	8/23/2023	624.165000	6.0150	3:49:30 PM	6.0061			6.0000	6.0150	5.9860	6.0150
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		69	0.19	8/30/2023	557.760000	5.9855	2:42:31 PM	6.0209			5.9855	6.0250	5.9855	5.9855
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		76	0.21	9/6/2023	407.532000	6.1205	3:20:07 PM	6.1207			6.1205	6.1215	6.1205	6.1205
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	80	0.22	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		83	0.23	9/13/2023	60.865000	6.0130	3:30:26 PM	6.0093			5.9500	6.0150	5.9500	6.0130
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		90	0.25	9/20/2023	727.950000	6.0100	3:52:00 PM	6.0149			6.0075	6.0400	6.0000	6.0100
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		97	0.27	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		104	0.29	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		111	0.30	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		118	0.32	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	123	0.34	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		125	0.34	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		139	0.38	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		146	0.40	11/15/2023	4.954000	6.0350	2:58:34 PM	6.0350			6.0350	6.0350	6.0350	6.0350
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNPJ14		153	0.42	11/22/2023	1.530000	5.9302	3:13:46 PM	5.9302			5.9302	5.9302	5.9302	5.9302
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		160	0.44	11/29/2023	26.100000	6.0150	3:49:36 PM	6.0150			6.0150	6.0150	6.0150	6.0150
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			167	0.46	12/6/2023	79.363000	6.0750	3:48:18 PM	6.0652			6.0350	6.0750	6.0000	6.0750
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		174	0.48	12/13/2023	27.282000	6.0350	3:46:34 PM	6.0331			6.0315	6.0360	6.0315	6.0350
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		181	0.50	12/20/2023	65.231000	6.0750	3:33:29 PM	6.0391			6.0400	6.0750	6.0302	6.0750
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		195	0.53	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		202	0.55	1/10/2024	1.420000	6.0400	10:18:17 AM	6.0400			6.0400	6.0400	6.0400	6.0400
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNNQ56		209	0.57	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		216	0.59	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		223	0.61	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		230	0.63	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		237	0.65	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		244	0.67	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		251	0.69	2/28/2024	3.400000	6.0515	2:55:22 PM	6.0515			6.0515	6.0515	6.0515	6.0515
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		258	0.71	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	261	0.72	3/9/2024	4.450000	6.0875	2:59:22 PM	6.0861			6.0800	6.0875	6.0800	6.0875
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	264	0.72	3/12/2024	678.760000	6.2780	3:18:17 PM	6.3080			6.2000	6.3250	6.2000	6.2780
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		265	0.73	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		272	0.75	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		279	0.76	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		286	0.78	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		293	0.80	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		300	0.82	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	303	0.83	4/20/2024	1.500000	6.1000	2:24:57 PM	6.0833			6.0500	6.1000	6.0500	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		307	0.84	4/24/2024	2.860000	6.1000	2:53:58 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			313	0.86	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			321	0.88	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			328	0.90	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			335	0.92	5/22/2024	13.017000	6.1525	3:49:12 PM	6.1371			6.0752	6.1525	6.0752	6.1525
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			342	0.94	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	347	0.95	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			349	0.96	6/5/2024	83.579000	6.1000	2:56:06 PM	6.1120			6.0902	6.1400	6.0900	6.1000
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		355	0.97	6/11/2024	115.753000	6.1250	3:18:56 PM	6.1039			6.1250	6.1305	6.0000	6.1250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		363	0.99	6/19/2024	403.579000	6.1100	3:50:50 PM	6.1293			6.1050	6.1525	5.9950	6.1100
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	410	1.12	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	425	1.16	8/20/2024	29.830000	6.0750	3:27:40 PM	6.2019			6.3000	6.3000	6.0500	6.0750
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	483	1.32	10/17/2024	378.430000	6.0500	2:34:29 PM	6.2205			6.2000	6.3000	6.0500	6.0500

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RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	508	1.39	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	655	1.79	4/7/2025	7.010000	6.3000	2:02:10 PM	6.2786			6.2750	6.3000	6.2750	6.3000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	660	1.81	4/12/2025	81.520000	6.3000	3:29:18 PM	6.2840			6.3000	6.3000	6.2750	6.3000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	662	1.81	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	782	2.14	8/12/2025	123.406000	6.0000	3:32:41 PM	6.1274			6.1250	6.2750	5.9400	6.0000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	810	2.22	9/9/2025	6.000000	6.2000	3:09:42 PM	6.1800			6.1700	6.2000	6.1700	6.2000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	851	2.33	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	891	2.44	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	942	2.58	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	958	2.62	2/4/2026	11.820000	6.2750	3:31:49 PM	6.2750			6.2750	6.2750	6.2750	6.2750
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	968	2.65	2/14/2026	36.370000	6.2750	3:30:22 PM	6.1647			6.0750	6.2750	6.0750	6.2750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,021	2.80	4/8/2026	383.100000	6.2500	3:30:12 PM	6.2852			6.1500	6.2750	6.1150	6.2500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FVW41	3.5000	1,186	3.25	9/20/2026	7.000000	6.2000	2:34:06 PM	6.1643			6.1500	6.2000	6.1500	6.2000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FHN33	6.2500	1,216	3.33	10/20/2026	0.755000	6.2000	11:34:59 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,264	3.46	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,348	3.69	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,351	3.70	3/4/2027	172.410000	5.9400	2:59:02 PM	6.1993			6.1450	6.2000	5.9400	5.9400
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,412	3.87	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HMA23	4.6250	1,441	3.95	6/2/2027	2.130000	6.1750	2:02:20 PM	6.1534			6.2250	6.2250	6.1500	6.1750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972HED88	8.6250	1,537	4.21	9/6/2027	0.500000	6.1500	11:48:18 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,720	4.71	3/7/2028	116.520000	6.0500	2:58:20 PM	5.9998			6.2250	6.2250	5.9000	6.0500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,735	4.75	3/22/2028	3.800000	6.1500	2:54:11 PM	6.1374			6.1350	6.1500	6.1350	6.1500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,766	4.84	4/22/2028	11.000000	6.0000	3:48:47 PM	6.0136			6.1500	6.1500	6.0000	6.0000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HMK84	3.7500	1,878	5.14	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HML68	6.1250	1,888	5.17	8/22/2028	40.286000	5.9500	2:49:19 PM	5.9908			6.1500	6.1500	5.9000	5.9500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHH00	9.5000	1,992	5.45	12/4/2028	2.260000	6.0000	2:02:53 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,029	5.56	1/10/2029	0.600000	6.1750	2:53:46 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,158	5.91	5/19/2029	134.470000	6.0500	3:33:55 PM	6.1118			6.1250	6.1250	6.0500	6.0500
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMF01	7.0000	2,305	6.31	10/13/2029	0.700000	6.1750	11:39:44 AM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,501	6.85	4/27/2030	161.300000	6.0800	11:49:43 AM	6.0783			6.1750	6.1750	6.0750	6.0800
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,531	6.93	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,574	7.05	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,593	7.10	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG91	11.2500	2,775	7.60	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,949	8.07	7/19/2031	8.000000	6.1350	3:02:11 PM	6.1600			6.1750	6.1750	6.1350	6.1350
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HMC97	4.0000	2,952	8.08	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,027	8.29	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,134	8.58	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,147	8.62	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,175	8.69	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,289	9.01	6/23/2032	1.000000	6.2000	3:28:37 PM	6.1960			6.1950	6.2000	6.1950	6.2000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,373	9.24	9/15/2032	25.000000	6.0600	3:35:06 PM	6.0760			6.1000	6.1000	6.0600	6.0600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,385	9.27	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,408	9.33	10/20/2032	550.000000	6.2600	3:52:05 PM	6.2536			6.2500	6.2600	6.2500	6.2600
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,448	9.44	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,560	9.75	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,154	11.37	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,483	12.27	9/30/2035	7.000000	6.2050	3:19:00 PM	6.2050			6.2050	6.2050	6.2050	6.2050
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,560	12.49	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,686	12.83	4/20/2036	41.200000	6.1750	9:28:45 AM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,848	13.27	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,079	13.91	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,169	14.15	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,238	14.34	10/24/2037	7.500000	6.1000	3:59:38 PM	6.1020			6.1300	6.1300	6.1000	6.1000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,359	14.67	2/22/2038	250.500000	6.1750	2:37:38 PM	6.2000			6.2000	6.2000	6.1750	6.1750
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,695	15.59	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,289	17.22	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,598	18.06	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,095	19.43	11/24/2042	140.280000	6.1800	2:41:40 PM	6.1623			6.1600	6.1800	6.1600	6.1800