

GS Board Summary
July 17, 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 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		2	0.01	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		9	0.03	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		16	0.04	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		23	0.06	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	29	0.08	8/15/2023	11.000000	6.1000	2:16:41 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		30	0.08	8/16/2023					5.8850					
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMT07		37	0.10	8/23/2023	1.494000	5.8500	2:10:32 PM	5.8500	5.8850		5.8500	5.8500	5.8500	5.8500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		44	0.12	8/30/2023	39.468000	5.7750	3:56:09 PM	5.8333			5.8500	5.8750	5.7750	5.7750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HMX55		51	0.14	9/6/2023	900.000000	5.7500	3:33:59 PM	5.9833			6.0500	6.0500	5.7500	5.7500
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	55	0.15	9/10/2023	110.000000	5.8300	3:46:49 PM	5.8300			5.8300	5.8300	5.8300	5.8300
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		58	0.16	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		65	0.18	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		72	0.20	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		79	0.22	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		86	0.24	10/11/2023	714.440000	5.7500	3:59:23 PM	5.8499	5.8850		5.9525	5.9525	5.7500	5.7500
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		93	0.26	10/18/2023	2,575.223000	5.8500	3:37:27 PM	5.8015	5.9000		5.8500	5.8875	5.7500	5.8500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	98	0.27	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		100	0.27	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		114	0.31	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		121	0.33	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		128	0.35	11/22/2023	0.250000	5.9750	3:09:43 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		135	0.37	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			142	0.39	12/6/2023	0.500000	5.9500	10:20:45 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		149	0.41	12/13/2023	204.600000	5.8500	3:07:17 PM	5.8994			5.9250	5.9250	5.8500	5.8500
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		156	0.43	12/20/2023	1.700000	6.0000	3:51:49 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		163	0.45	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		170	0.47	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		177	0.49	1/10/2024	75.782400	6.0250	3:57:24 PM	6.0664	6.1250		6.1000	6.1000	6.0250	6.0250
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNNQ56		184	0.50	1/17/2024	1,000.000000	6.0650	3:52:32 PM	6.0650	6.1250		6.0650	6.0650	6.0650	6.0650
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		191	0.52	1/24/2024	81.090000	6.0500	3:43:25 PM	6.0480			6.0500	6.0500	6.0000	6.0500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		198	0.54	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		205	0.56	2/7/2024	27.104000	6.0500	2:54:12 PM	6.0493			6.0450	6.0500	6.0450	6.0500
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		212	0.58	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		219	0.60	2/21/2024	7.127000	5.9250	3:39:24 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		226	0.62	2/28/2024	6.560000	5.9250	3:38:25 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		233	0.64	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	236	0.65	3/9/2024	207.472000	6.3250	2:38:22 PM	6.1999			6.5000	6.5000	6.1000	6.3250
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	239	0.65	3/12/2024	192.000000	6.3750	3:43:02 PM	6.2984			6.3000	6.3750	6.2000	6.3750
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		240	0.66	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		247	0.68	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		254	0.70	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		261	0.72	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		268	0.73	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		275	0.75	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	278	0.76	4/20/2024	16.910000	6.3450	3:26:20 PM	6.3479			6.3500	6.4000	6.3450	6.3450
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		282	0.77	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			288	0.79	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			296	0.81	5/8/2024	31.812000	6.1000	3:36:17 PM	6.2322			6.2836	6.2836	6.1000	6.1000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			303	0.83	5/15/2024	5.800000	6.1500	2:10:01 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			310	0.85	5/22/2024	0.500000	6.1000	2:13:19 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			317	0.87	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	322	0.88	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			324	0.89	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		330	0.90	6/11/2024	24.818000	6.1500	3:26:47 PM	6.1834			6.2000	6.2750	6.1500	6.1500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		338	0.93	6/19/2024	14.533000	6.1500	3:39:07 PM	6.1866			6.2500	6.2500	6.1500	6.1500
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		345	0.95	6/26/2024	58.898000	6.1250	3:54:26 PM	6.1995			6.2500	6.2500	6.1250	6.1250
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		352	0.96	7/3/2024	26.831000	6.0500	3:38:54 PM	6.0980			6.1000	6.1000	6.0500	6.0500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		359	0.98	7/10/2024	193.438000	6.1250	3:59:52 PM	6.1243	6.2500		6.1260	6.1275	6.1000	6.1250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	385	1.05	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	400	1.10	8/20/2024	176.120000	6.1750	3:27:07 PM	6.2297			6.2000	6.3500	6.1750	6.1750

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	458	1.25	10/17/2024	280.215000	6.2000	3:27:32 PM	6.2554			6.3000	6.4000	6.2000	6.2000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD02024K091	PHY6972FFT22	13.7500	483	1.32	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	630	1.73	4/7/2025	25.650000	6.3500	3:20:01 PM	6.2574			6.2000	6.3975	6.2000	6.3500
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	635	1.74	4/12/2025	274.090000	6.3500	3:34:36 PM	6.2077			6.2500	6.3500	6.1500	6.3500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	637	1.74	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	757	2.07	8/12/2025	113.536000	6.1250	3:36:06 PM	6.3559			6.3500	6.3750	6.1250	6.1250
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	785	2.15	9/9/2025	36.663000	6.3750	3:55:03 PM	6.3750			6.3750	6.3750	6.3750	6.3750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	826	2.26	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	866	2.37	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	917	2.51	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	933	2.55	2/4/2026	90.250000	6.3750	2:02:40 PM	6.3737			6.3500	6.3750	6.3500	6.3750
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	943	2.58	2/14/2026	210.850000	6.3750	3:34:28 PM	6.3707			6.3750	6.3750	6.2000	6.3750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	996	2.73	4/8/2026	69.980000	6.3500	2:49:04 PM	6.3567			6.3500	6.4000	6.2500	6.3500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,161	3.18	9/20/2026	3.100000	6.2800	3:47:46 PM	6.3000			6.3000	6.3750	6.2800	6.2800
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,191	3.26	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FGN88	8.0000	1,239	3.39	12/7/2026	0.500000	6.2800	11:20:16 AM	6.2800			6.2800	6.2800	6.2800	6.2800
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,323	3.62	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,326	3.63	3/4/2027	49.200000	6.3500	3:56:10 PM	6.2924			6.3200	6.3750	6.2000	6.3500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,387	3.80	5/4/2027	1.050000	6.3750	2:01:30 PM	6.3750			6.3750	6.3750	6.3750	6.3750
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,416	3.88	6/2/2027	446.600000	6.2000	2:57:52 PM	6.2555			6.3500	6.3750	6.2000	6.2000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,512	4.14	9/6/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HNV50	5.7500	1,695	4.64	3/7/2028	6.500000	6.3000	3:33:52 PM	6.1019			6.0750	6.3000	6.0750	6.3000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,710	4.68	3/22/2028	1.753.000000	6.2500	2:17:58 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,741	4.77	4/22/2028	1.000000	6.3300	10:35:30 AM	6.3300			6.3300	6.3300	6.3300	6.3300
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,853	5.07	8/12/2028	1.700000	6.3750	2:54:40 PM	6.3750			6.3750	6.3750	6.3750	6.3750
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,863	5.10	8/22/2028	251.505000	6.2000	3:52:21 PM	6.2347			6.3450	6.3450	6.1500	6.2000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,967	5.39	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	2,004	5.49	1/10/2029										
RPGB 6 7/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,133	5.84	5/19/2029	6.000000	6.2000	3:35:36 PM	6.2550			6.3100	6.3100	6.2000	6.2000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,280	6.24	10/13/2029	0.200000	6.3500	2:25:21 PM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,476	6.78	4/27/2030	49.970000	6.2250	3:56:15 PM	6.2340			6.2500	6.2500	6.2200	6.2250
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,506	6.86	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,549	6.98	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,568	7.03	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,750	7.53	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,924	8.01	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,927	8.01	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,002	8.22	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,109	8.51	1/20/2032					6.3750					
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,122	8.55	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,150	8.62	3/1/2032	0.500000	6.2500	2:27:46 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,264	8.94	6/23/2032	5.500000	6.2500	11:45:33 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,348	9.17	9/15/2032	6.481.000000	6.3300	3:57:41 PM	6.3262			6.3250	6.3750	6.3050	6.3300
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,360	9.20	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,383	9.26	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,423	9.37	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,535	9.68	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,129	11.31	11/5/2034	350.000000	6.3500	9:56:09 AM	6.3900			6.4000	6.4000	6.3500	6.3500
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,458	12.21	9/30/2035	144.000000	6.4005	3:34:02 PM	6.4417			6.4500	6.4500	6.4005	6.4005
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,535	12.42	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,661	12.76	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,823	13.21	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,054	13.84	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,144	14.08	8/16/2037	0.500000	6.5000	2:55:04 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,213	14.27	10/24/2037	20.500000	6.4000	3:04:44 PM	6.4293			6.4300	6.4300	6.4000	6.4000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,334	14.60	2/22/2038	10.000000	6.5500	10:35:59 AM	6.5500			6.5500	6.5500	6.5500	6.5500
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,475	14.99	7/13/2038	2,341.830000	6.7300	3:36:23 PM	6.7592			6.7500	6.7750	6.5500	6.7300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,670	15.52	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,264	17.15	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,573	18.00	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,070	19.36	11/24/2042	26.700000	6.7000	3:43:33 PM	6.7861			6.8000	6.8000	6.7000	6.7000