

GS Board Summary
July 31, 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 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		2	0.01	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		9	0.03	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	15	0.04	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		16	0.04	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		23	0.06	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		30	0.08	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		37	0.10	9/6/2023	0.500000	5.1750	3:49:15 PM	5.1750			5.1750	5.1750	5.1750	5.1750
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HG Y63	2.3750	41	0.11	9/10/2023	5.500000	5.9400	3:19:40 PM	5.9400			5.9400	5.9400	5.9400	5.9400
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		44	0.12	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		51	0.14	9/20/2023	34.268000	5.5000	10:53:19 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		58	0.16	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		65	0.18	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		72	0.20	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		79	0.22	10/18/2023	1,085.318000	5.3000	3:52:48 PM	5.2597			5.4650	5.4650	5.1250	5.3000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	84	0.23	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		86	0.24	10/25/2023	144.406000	5.2225	3:42:42 PM	5.3451			5.5000	5.5500	5.2225	5.2225
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		100	0.27	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		107	0.29	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNN14		114	0.31	11/22/2023	0.450000	5.8000	2:19:18 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		121	0.33	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			128	0.35	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		135	0.37	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		142	0.39	12/20/2023	0.204000	5.8000	3:21:16 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		149	0.41	12/27/2023	0.100000	5.7500	10:56:59 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		156	0.43	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		163	0.45	1/10/2024	1.300000	5.6500	3:53:42 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		170	0.47	1/17/2024	49.468000	5.6500	3:16:04 PM	5.8063			5.6500	6.0000	5.6500	5.6500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		177	0.49	1/24/2024	194.188000	5.7850	3:55:10 PM	5.7756			5.7650	5.8000	5.7650	5.7850
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		184	0.50	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		191	0.52	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		198	0.54	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		205	0.56	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		212	0.58	2/28/2024	1.539000	5.9000	11:27:02 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		219	0.60	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	222	0.61	3/9/2024	0.600000	6.2500	3:46:03 PM	6.0250			5.9800	6.2500	5.9800	6.2500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	225	0.62	3/12/2024	10.951000	6.2500	3:46:09 PM	6.1554			6.0000	6.2500	6.0000	6.2500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		226	0.62	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		233	0.64	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		240	0.66	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		247	0.68	4/3/2024	7.494000	5.9750	11:42:45 AM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		254	0.70	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		261	0.72	4/17/2024	164.518000	5.8750	3:48:39 PM	5.9943			6.0000	6.0000	5.8750	5.8750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	264	0.72	4/20/2024	5.080000	6.3150	3:48:44 PM	6.0062			6.0000	6.3150	6.0000	6.3150
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		268	0.73	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			274	0.75	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			282	0.77	5/8/2024	288.030000	5.9500	11:00:18 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			289	0.79	5/15/2024	25.151000	6.0500	3:51:35 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			296	0.81	5/22/2024	37.121000	6.0500	11:31:48 AM	6.0547			6.0550	6.0550	6.0500	6.0500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			303	0.83	5/29/2024	1.035000	6.0500	2:34:12 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	308	0.84	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			310	0.85	6/5/2024	1.000000	5.9500	11:02:26 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		316	0.87	6/11/2024	1.500000	6.0500	10:54:42 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		324	0.89	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		331	0.91	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		338	0.93	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		345	0.95	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		352	0.96	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		359	0.98	7/24/2024	154.984000	6.1000	3:57:06 PM	6.1042			6.1000	6.1500	6.1000	6.1000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	371	1.02	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	386	1.06	8/20/2024	325.020000	6.3000	3:31:22 PM	6.0125			6.1400	6.3000	6.0000	6.3000

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RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	444	1.22	10/17/2024	17.850000	6.1700	2:58:57 PM	6.1658			6.1650	6.1700	6.1650	6.1700
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	469	1.28	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	616	1.69	4/7/2025	151.350000	6.1000	3:23:45 PM	6.1100			6.1500	6.1500	6.1000	6.1000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	621	1.70	4/12/2025	0.200000	6.4000	11:22:53 AM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	623	1.71	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	743	2.03	8/12/2025	575.090000	6.3200	3:57:28 PM	6.3114			6.1750	6.3200	6.1500	6.3200
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	771	2.11	9/9/2025	100.668000	6.1750	3:46:25 PM	6.1944			6.2200	6.3000	6.1750	6.1750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	812	2.22	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	852	2.33	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	903	2.47	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	919	2.52	2/4/2026	0.500000	6.3700	10:23:04 AM	6.3700			6.3700	6.3700	6.3700	6.3700
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	929	2.54	2/14/2026	1.000000	6.3700	10:23:27 AM	6.3700			6.3700	6.3700	6.3700	6.3700
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	982	2.69	4/8/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,147	3.14	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,177	3.22	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,225	3.35	12/7/2026	0.500000	6.4000	11:23:20 AM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,309	3.58	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,312	3.59	3/4/2027	49.330000	6.3500	3:39:38 PM	6.2578			6.2500	6.3500	6.2250	6.3500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,373	3.76	5/4/2027	15.200000	6.3650	2:31:52 PM	6.3689			6.3700	6.3700	6.3650	6.3650
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,402	3.84	6/2/2027	1,406.810000	6.3500	3:21:27 PM	6.3488			6.3000	6.5000	6.2500	6.3500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,498	4.10	9/6/2027	3.000000	6.3800	11:29:03 AM	6.3800			6.3800	6.3800	6.3800	6.3800
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,681	4.60	3/7/2028	26.100000	6.2525	3:18:20 PM	6.3077			6.3400	6.3525	6.2525	6.2525
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAU50	6.2500	1,696	4.64	3/22/2028	204.500000	6.2250	11:56:22 AM	6.2251			6.2250	6.2350	6.2250	6.2250
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJL69	3.6250	1,727	4.73	4/22/2028	3.100000	6.4000	3:31:20 PM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,839	5.04	8/12/2028	10.100000	6.3750	3:39:33 PM	6.3153			6.2500	6.3950	6.2500	6.3750
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,849	5.06	8/22/2028	268.035000	6.2300	3:54:57 PM	6.3279			6.2250	6.3750	6.2250	6.2300
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,953	5.35	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,990	5.45	1/10/2029	204.600000	6.3900	2:47:29 PM	6.3502			6.3400	6.3900	6.3400	6.3900
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,119	5.80	5/19/2029	200.100000	6.4000	3:41:52 PM	6.2351			6.2350	6.4000	6.2350	6.4000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMK24	7.0000	2,266	6.20	10/13/2029	418.000000	6.2300	3:12:46 PM	6.2457			6.2500	6.2800	6.2300	6.2300
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,462	6.74	4/27/2030	434.700000	6.3125	2:35:30 PM	6.2507			6.2500	6.3125	6.2500	6.3125
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,492	6.82	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,535	6.94	7/9/2030										
RPGB 6 3/8 07/27/30	07-70	PH0000057218		6.3750	2,553	6.99	7/27/2030	875.000000	6.3000	2:30:32 PM	6.3200			6.3250	6.3250	6.3000	6.3000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,554	6.99	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,736	7.49	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,910	7.97	7/19/2031	8.193000	6.5000	3:46:31 PM	6.3833			6.3250	6.5000	6.3250	6.5000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,913	7.98	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,988	8.18	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,095	8.47	1/20/2032	2.000000	6.4000	2:44:45 PM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,108	8.51	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,136	8.59	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,250	8.90	6/23/2032	11.000000	6.4250	11:30:54 AM	6.4250			6.4250	6.4250	6.4250	6.4250
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,334	9.13	9/15/2032	45.350000	6.3550	3:49:56 PM	6.3809			6.3750	6.4150	6.3500	6.3550
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,346	9.16	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,369	9.22	10/20/2032	2.200000	6.3250	11:46:25 AM	6.3250			6.3250	6.3250	6.3250	6.3250
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,409	9.33	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,521	9.64	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,115	11.27	11/5/2034	4.000000	6.4000	3:13:13 PM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,444	12.17	9/30/2035	15.220000	6.4550	2:50:46 PM	6.4008			6.4000	6.4550	6.4000	6.4550
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,521	12.38	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,647	12.72	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,809	13.17	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,040	13.80	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,130	14.05	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,199	14.23	10/24/2037	41.655000	6.4000	2:49:40 PM	6.4305			6.4200	6.4500	6.4000	6.4000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,320	14.57	2/22/2038	7.930000	6.5500	11:40:50 AM	6.5500			6.5500	6.5500	6.5500	6.5500
RPGB 7 07/13/38	15-01	PH0000057200		7.0000	5,461	14.95	7/13/2038	285.500000	6.6300	3:54:33 PM	6.6276	6.8000		6.6250	6.6300	6.6250	6.6300
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,656	15.49	1/24/2039	31.800000	6.5500	3:22:17 PM	6.5516			6.6000	6.6000	6.5500	6.5500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,250	17.11	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,559	17.96	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,056	19.32	11/24/2042	28.000000	6.6500	3:10:52 PM	6.6500			6.6500	6.6500	6.6500	6.6500