GS Board Summary
November 10, 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 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		5	0.01	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		12	0.03	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		19	0.05	11/29/2023	1.050000	6.1000	10:08:51 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			26	0.07	12/6/2023	0.684000	6.2000	2:42:57 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		33	0.09	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		40	0.11	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		47	0.13	12/27/2023	8.632000	6.0500	3:53:41 PM	5.9102			6.0500	6.0500	5.8500	6.0500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		54	0.15	1/3/2024	13.803000	6.0500	3:38:02 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		61	0.17	1/10/2024	1.302000	6.0500	11:08:12 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		68	0.19	1/17/2024	40.037000	6.0000	3:13:04 PM	6.0482			6.0500	6.0500	6.0000	6.0000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		75	0.21	1/24/2024	1,000.000000									
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		82	0.23	1/31/2024	15.637000	6.0500	3:37:43 PM	6.0543			6.1550	6.1550	6.0500	6.0500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		89	0.24	2/7/2024	171.533000	6.0250	3:52:23 PM	6.0258	6.7500		6.0250	6.0500	6.0250	6.0250
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		96	0.26	2/14/2024	868.174000	6.0500	3:44:52 PM	6.0540			6.0500	6.0600	5.9500	6.0500
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		103	0.28	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		110	0.30	2/28/2024	31.264000	6.0500	2:25:40 PM	6.0822			6.1500	6.1510	6.0500	6.0500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		117	0.32	3/6/2024	32.982000	6.1551	3:26:15 PM	6.1550			6.1550	6.1551	6.1550	6.1551
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	120	0.33	3/9/2024	2,021.250000	6.6250	3:41:29 PM	6.2651			6.2700	6.6250	6.2500	6.6250
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	123	0.34	3/12/2024	12.029000	6.2500	3:20:17 PM	6.2656			6.3500	6.3500	6.2500	6.2500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		124	0.34	3/13/2024	2.540000	6.1685	11:16:11 AM	6.1685			6.1685	6.1685	6.1685	6.1685
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		131	0.36	3/20/2024	5.085000	6.1750	2:44:13 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		138	0.38	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		145	0.40	4/3/2024	81.900000	6.4000	3:16:12 PM	6.3845			6.3750	6.4250	6.3750	6.4000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		152	0.42	4/10/2024	229.374000	6.3750	3:44:18 PM	6.3753			6.3750	6.4500	6.3750	6.3750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		159	0.44	4/17/2024	19.294000	6.4900	11:39:12 AM	6.4900			6.4900	6.4900	6.4900	6.4900
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	162	0.44	4/20/2024	1.000000	6.3750	10:44:43 AM	6.3750			6.3750	6.3750	6.3750	6.3750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		166	0.45	4/24/2024	138.649000	6.4250	3:36:01 PM	6.4676			6.5000	6.5000	6.4000	6.4250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			172	0.47	4/30/2024	62.748000	6.5100	3:10:29 PM	6.5100			6.5100	6.5100	6.5100	6.5100
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			180	0.49	5/8/2024	850.313000	6.4300	3:47:23 PM	6.4487	6.8750		6.4850	6.5000	6.4300	6.4300
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			187	0.51	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			194	0.53	5/22/2024	1,000.000000									
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			201	0.55	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	206	0.56	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			208	0.57	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		214	0.59	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		222	0.61	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		229	0.63	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		236	0.65	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		243	0.67	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		250	0.68	7/17/2024	844.000000									
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		257	0.70	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		264	0.72	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	269	0.74	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		271	0.74	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		278	0.76	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	284	0.78	8/20/2024	5.000000	6.3250	2:37:20 PM	6.3250			6.3250	6.3250	6.3250	6.3250
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		285	0.78	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		292	0.80	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		299	0.82	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		306	0.84	9/11/2024	101.500000	6.5250	11:22:40 AM	6.5254			6.5500	6.5500	6.5250	6.5250
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		313	0.86	9/18/2024	212.400000	6.3000	2:25:16 PM	6.4731			6.5250	6.5500	6.3000	6.3000
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		320	0.88	9/25/2024	416.620000	6.5000	3:36:02 PM	6.5496			6.5500	6.6000	6.5000	6.5000
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		327	0.90	10/2/2024	106.300000	6.5900	3:36:07 PM	6.5882			6.5900	6.5900	6.5500	6.5900
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		334	0.91	10/9/2024	120.645000	6.5000	3:20:37 PM	6.5374			6.5375	6.5900	6.5000	6.5000
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		341	0.93	10/16/2024	337.864000	6.5000	3:44:19 PM	6.5167			6.5000	6.6000	6.5000	6.5000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	342	0.94	10/17/2024	89.765000	6.3500	3:02:48 PM	6.3433			6.3500	6.3500	6.2000	6.3500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		348	0.95	10/23/2024	103.917000	6.5400	3:16:27 PM	6.5498			6.5500	6.5500	6.5400	6.5400
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		355	0.97	10/30/2024	81.241000	6.5500	3:43:50 PM	6.5748	7.1250		6.5900	6.5900	6.4500	6.5500
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		362	0.99	11/6/2024	64.450000	6.5750	3:52:51 PM	6.5627	7.1250		6.5250	6.5750	6.5250	6.5750
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	367	1.01	11/11/2024										

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RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	514	1.41	4/7/2025	41.500000	6.4750	11:32:41 AM	6.4750			6.4750	6.4750	6.4750	6.4750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	519	1.42	4/12/2025	21.873000	6.4750	3:01:52 PM	6.4418			6.4025	6.4750	6.4025	6.4750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	521	1.43	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	641	1.76	8/12/2025	3.350000	6.4250	3:55:12 PM	6.4294			6.4200	6.7500	6.4200	6.4250
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	669	1.83	9/9/2025	1.000000	6.5000	3:35:20 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	710	1.94	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	750	2.05	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	801	2.19	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	817	2.24	2/4/2026	756.500000	6.5100	2:39:01 PM	6.5323			6.5250	6.5400	6.5100	6.5100
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	827	2.26	2/14/2026	13.420000	6.4500	3:51:58 PM	6.5026			6.5250	6.5250	6.4500	6.4500
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	880	2.41	4/8/2026	3.930000	6.4850	3:46:22 PM	6.4803			6.4500	6.4850	6.4500	6.4850
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	1,032	2.83	9/7/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,045	2.86	9/20/2026	8.050000	6.3800	2:53:46 PM	6.4222			6.4000	6.5000	6.3800	6.3800
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,075	2.94	10/20/2026	1.500000	6.5000	2:45:55 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,123	3.08	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,207	3.31	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,210	3.31	3/4/2027	306.500000	6.5000	3:40:04 PM	6.4462			6.4000	6.5000	6.4000	6.5000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,271	3.48	5/4/2027	93.800000	6.5000	2:47:57 PM	6.5166			6.5750	6.5750	6.4750	6.5000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,300	3.56	6/2/2027	19.200000	6.4750	3:48:46 PM	6.4704			6.4750	6.5000	6.4500	6.4750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,396	3.82	9/6/2027	0.200000	6.5000	3:38:56 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,579	4.32	3/7/2028	13.500000	6.4000	3:38:58 PM	6.4537			6.4750	6.4750	6.3750	6.4000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,594	4.36	3/22/2028	1.000000	6.5500	3:37:33 PM	6.5500			6.5500	6.5500	6.5500	6.5500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,625	4.45	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,737	4.76	8/12/2028	16.000000	6.5500	3:52:24 PM	6.4847			6.4500	6.5500	6.4500	6.5500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,747	4.78	8/22/2028	61.205000	6.7500	3:40:57 PM	6.4794			6.4950	6.7500	6.4000	6.7500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,851	5.07	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,888	5.17	1/10/2029	126.146000	6.5250	3:37:59 PM	6.4006			6.4750	6.5500	6.3000	6.5250
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,017	5.52	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,164	5.93	10/13/2029	59.768000	6.5250	11:54:39 AM	6.5250			6.5250	6.5250	6.5250	6.5250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,360	6.46	4/27/2030	9.750000	6.6500	3:36:30 PM	6.5551			6.5500	6.6500	6.5500	6.6500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,390	6.54	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,433	6.66	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,451	6.71	7/27/2030	180.700000	6.6500	3:37:01 PM	6.6276			6.6250	6.6500	6.5850	6.6500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,452	6.71	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,634	7.21	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,808	7.69	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,811	7.70	7/22/2031	10.000000	6.6750	3:01:56 PM	6.6750			6.6750	6.6750	6.6750	6.6750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,886	7.90	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,993	8.19	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,006	8.23	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,034	8.31	3/1/2032	2.000000	6.6800	2:31:35 PM	6.6800			6.6800	6.6800	6.6800	6.6800
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,148	8.62	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,232	8.85	9/15/2032	106.000000	6.7500	3:38:33 PM	6.7417			6.7400	6.7500	6.7400	6.7500
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,244	8.88	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,267	8.95	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,307	9.05	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,419	9.36	3/21/2033										
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,568	9.77	8/17/2033	179.500000	6.7100	3:48:02 PM	6.7212			6.7300	6.7300	6.7100	6.7100
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,013	10.99	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,342	11.89	9/30/2035	5.000000	6.7350	9:29:25 AM	6.7350			6.7350	6.7350	6.7350	6.7350
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,419	12.10	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,545	12.44	4/20/2036	5.240000	6.6500	2:37:20 PM	6.6500			6.6500	6.6500	6.6500	6.6500
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,707	12.89	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,938	13.52	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,028	13.77	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,097	13.96	10/24/2037	1.000000	6.7000	3:39:16 PM	6.7000			6.7000	6.7000	6.7000	6.7000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,218	14.29	2/22/2038	170.600000	6.8300	3:43:38 PM	6.8415			6.8500	6.8500	6.7600	6.8300
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,359	14.67	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,554	15.21	1/24/2039	122.430000	6.8750	11:33:15 AM	6.8750			6.8750	6.8750	6.8750	6.8750
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,148	16.83	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,457	17.68	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,954	19.04	11/24/2042										