

GS Board Summary
January 19, 2024

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 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		5	0.01	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		12	0.03	1/31/2024	10.000000	5.2000	10:01:24 AM	5.2000		5.2000	5.2000	5.2000	5.2000	5.2000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		19	0.05	2/7/2024	0.910000	5.5000	10:08:55 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		26	0.07	2/14/2024					5.6500					
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		33	0.09	2/21/2024					5.5000					
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		40	0.11	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		47	0.13	3/6/2024	0.504000	5.5000	11:20:57 AM	5.5000		5.5000	5.5000	5.5000	5.5000	
RPG6 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	50	0.14	3/9/2024	71.019000	6.0000	3:12:17 PM	6.0291	6.1250	5.2500	6.0000	6.0500	5.9050	6.0000
RPG6 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	53	0.15	3/12/2024	19.640000	6.0150	3:09:33 PM	6.0517			6.0015	6.1000	6.0000	6.0150
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		54	0.15	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		61	0.17	3/20/2024	3.550000	5.7000	2:15:40 PM	5.6746		5.5000	5.7000	5.4500	5.7000	
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		68	0.19	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		75	0.21	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		82	0.23	4/10/2024	647.859000	5.2750	3:29:48 PM	5.2919	5.6500		5.2500	5.3000	5.1000	5.2750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		89	0.24	4/17/2024	1,190.206000	5.2550	3:55:48 PM	5.2587	5.5000		5.2500	5.2750	5.0500	5.2550
RPG6 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	92	0.25	4/20/2024	2.000000	5.8000	2:16:05 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		96	0.26	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			102	0.28	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			110	0.30	5/8/2024	19.600000	5.6000	11:11:56 AM	5.5750			5.5500	5.6000	5.5500	5.6000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			117	0.32	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			124	0.34	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			131	0.36	5/29/2024										
RPG6 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	136	0.37	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			138	0.38	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		144	0.39	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		152	0.42	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		159	0.44	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		166	0.45	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		173	0.47	7/10/2024	95.491000	5.7150	3:51:24 PM	5.7123	6.0000		5.6950	5.7150	5.6450	5.7150
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		180	0.49	7/17/2024	1,049.716000	5.7050	3:37:31 PM	5.6606	5.8750		5.7000	5.7150	5.6500	5.7050
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		187	0.51	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		194	0.53	7/31/2024										
RPG6 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	199	0.55	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		201	0.55	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		208	0.57	8/14/2024										
RPG6 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	214	0.59	8/20/2024	1,412.000000	5.7500	10:37:15 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		215	0.59	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		222	0.61	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		229	0.63	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		236	0.65	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		243	0.67	9/18/2024	2.058000	5.6500	11:12:03 AM	5.6500		5.6500	5.6500	5.6500	5.6500	
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		250	0.68	9/25/2024	5.145000	5.5500	2:30:04 PM	5.5500		5.5500	5.5500	5.5500	5.5500	
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		257	0.70	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		264	0.72	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		271	0.74	10/16/2024										
RPG6 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	272	0.75	10/17/2024	10.650000	5.8500	2:10:31 PM	5.9627			5.9700	5.9700	5.8500	5.8500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		278	0.76	10/23/2024	25.000000	5.6250	9:10:57 AM	5.6250			5.6250	5.6250	5.6250	5.6250
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		285	0.78	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		292	0.80	11/6/2024										
RPG6 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	297	0.81	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		299	0.82	11/13/2024	104.578000	5.8250	3:15:57 PM	5.8053			5.8050	5.8250	5.8000	5.8250
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		313	0.86	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		320	0.88	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		349	0.96	1/2/2025	20.000000	5.8950	9:27:19 AM	5.8950			5.8950	5.8950	5.8950	5.8950
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		355	0.97	1/8/2025	104.272000	6.0000	3:28:19 PM	6.0000	6.2500		6.0000	6.0000	6.0000	6.0000
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		362	0.99	1/15/2025	221.938000	6.0000	3:57:24 PM	6.0001	6.1250		6.0000	6.0010	6.0000	6.0000
RPG6 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HAL14	4.2500	444	1.22	4/7/2025	1,093.320000	5.9500	3:42:03 PM	5.9267			5.9000	5.9500	5.9000	5.9500
RPG6 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	449	1.23	4/12/2025										
RPG6 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	451	1.24	4/14/2025										
RPG6 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	571	1.56	8/12/2025	2.500000	5.7000	2:55:13 PM	5.6940	6.0000	5.6000	5.6850	5.7000	5.6850	5.7000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	599	1.64	9/9/2025	550.000000	5.9000	3:20:05 PM	5.9018			5.9200	5.9200	5.9000	5.9000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	640	1.75	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	680	1.86	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	731	2.00	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	747	2.05	2/4/2026	14.800000	6.0000	11:20:34 AM	6.0000		6.0000	6.0000	6.0000	6.0000	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	757	2.07	2/14/2026	29.000000	5.9800	11:20:53 AM	5.9800		5.9800	5.9800	5.9800	5.9800	
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	810	2.22	4/8/2026	29.750000	5.9300	11:18:24 AM	5.9300		5.9300	5.9300	5.9300	5.9300	
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	962	2.63	9/7/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	975	2.67	9/20/2026	15.000000	6.0250	11:19:50 AM	6.0250		6.0250	6.0250	6.0250	6.0250	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FCN33	6.2500	1,005	2.75	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,053	2.88	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,081	2.96	1/4/2027	70.200000	5.8200	9:12:47 AM	5.8200		5.8200	5.8200	5.8200	5.8200	
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,137	3.11	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,140	3.12	3/4/2027	174.559000	5.9500	3:28:20 PM	5.9777	6.1250	5.5000	6.0500	6.0500	5.9000	5.9500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,201	3.29	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,230	3.37	6/2/2027					6.1250	5.5000				
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,326	3.63	9/6/2027	4.000000	6.0250	3:33:44 PM	6.0250		6.0250	6.0250	6.0250	6.0250	
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,509	4.13	3/7/2028	36.711000	6.1000	3:42:04 PM	5.9928	6.2500	5.5000	5.9500	6.1000	5.9500	6.1000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HJA50	6.2500	1,524	4.17	3/22/2028	6.200000	6.0500	3:32:38 PM	6.0596		6.0850	6.0850	6.0500	6.0500	
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,555	4.26	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,667	4.56	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,677	4.59	8/22/2028	7.470000	5.9800	3:12:19 PM	5.9840	6.2500	5.5000	6.0000	6.0000	5.9800	5.9800
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,781	4.88	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	1,818	4.98	1/10/2029	10.000000	6.0750	10:02:51 AM	6.0750		6.0750	6.0750	6.0750	6.0750	
RPGB 6 1/8 01/11/29	05-78		PH0000058117	6.1250	1,819	4.98	1/11/2029	2.500000	6.0750	3:33:18 PM	6.0750	6.2500	5.6250	6.0750	6.0750	6.0750	6.0750
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,947	5.33	5/19/2029					6.2500	5.6250				
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMH264	7.0000	2,094	5.73	10/13/2029	503.000000	6.1250	3:29:48 PM	6.1246	6.2500	5.6250	6.0500	6.1250	6.0500	6.1250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,290	6.27	4/27/2030										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,320	6.35	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,363	6.47	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,381	6.52	7/27/2030	1.640000	6.1450	2:49:38 PM	6.1450		6.1450	6.1450	6.1450	6.1450	
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,382	6.52	7/28/2030										
RPGB 6 1/8 01/18/31	07-71		PH0000058125	6.1250	2,556	7.00	1/18/2031	2,720.075000	6.1500	3:43:44 PM	6.1404	6.2500	5.6250	6.1250	6.1500	6.1250	6.1500
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,564	7.02	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,738	7.50	7/19/2031	0.825000	6.1250	10:06:33 AM	6.1250		6.1250	6.1250	6.1250	6.1250	
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,741	7.50	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,816	7.71	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,923	8.00	1/20/2032	2.500000	6.2500	2:48:14 PM	6.2500		6.2500	6.2500	6.2500	6.2500	
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,936	8.04	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,964	8.12	3/1/2032	26.600000	6.1350	2:29:49 PM	6.1300		6.1250	6.1350	6.1250	6.1350	
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,078	8.43	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMQ34	6.7500	3,162	8.66	9/15/2032	1,203.500000	6.1600	3:58:12 PM	6.1616	6.3750	5.7500	6.1500	6.1750	6.1500	6.1600
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,174	8.69	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,197	8.75	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,237	8.86	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,349	9.17	3/21/2033	22.406000	6.1000	10:02:37 AM	6.1335		6.2500	6.2500	6.1000	6.1000	
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,498	9.58	8/17/2033	613.000000	6.2250	3:59:10 PM	6.2100	6.3750	5.7500	6.2010	6.2250	6.0850	6.2250
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,943	10.80	11/5/2034	10.000000	6.1500	2:19:49 PM	6.1500		6.1500	6.1500	6.1500	6.1500	
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,272	11.70	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,349	11.91	12/16/2035	1.185000	6.1500	10:54:58 AM	6.1500		6.1500	6.1500	6.1500	6.1500	
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,475	12.25	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,637	12.70	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,868	13.33	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,958	13.57	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,027	13.76	10/24/2037	5.343671	6.3250	3:45:59 PM	6.3161		6.3750	6.3750	6.2800	6.3250	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,148	14.09	2/22/2038	63.000000	6.1750	3:24:41 PM	6.1750		6.1750	6.1750	6.1750	6.1750	
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,289	14.48	7/13/2038	19.000000	6.2000	3:24:26 PM	6.2000		6.2000	6.2000	6.2000	6.2000	
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,484	15.01	1/24/2039	100.000000	6.2500	10:42:12 AM	6.2500		6.2500	6.2500	6.2500	6.2500	
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,078	16.64	9/9/2040	65.000000	6.1000	2:03:17 PM	6.2077		6.3000	6.3000	6.1000	6.1000	
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,387	17.49	7/15/2041	5.000000	6.2000	3:24:32 PM	6.2000		6.2000	6.2000	6.2000	6.2000	
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,884	18.85	11/24/2042	6.000000	6.2000	3:24:20 PM	6.2000		6.2000	6.2000	6.2000	6.2000	