

GS Board Summary  
January 22, 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		2	0.01	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		9	0.03	1/31/2024	7.094000	5.3000	3:34:09 PM	5.2929			5.2500	5.5000	5.2500	5.3000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		16	0.04	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		23	0.06	2/14/2024	0.506000	5.5000	11:33:14 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		30	0.08	2/21/2024	0.365000	5.6500	3:26:17 PM	5.6500	5.8000		5.6500	5.6500	5.6500	5.6500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		37	0.10	2/28/2024					5.7500					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		44	0.12	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	47	0.13	3/9/2024	705.270000	5.9900	3:51:04 PM	6.0206	6.2500	5.6250	6.0000	6.0950	5.9900	5.9900
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	50	0.14	3/12/2024	160.820000	5.9900	3:50:54 PM	6.0036			6.0000	6.1200	5.9900	5.9900
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		51	0.14	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		58	0.16	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		65	0.18	3/27/2024	1.500000	5.0500	9:52:18 AM	5.0500			5.0500	5.0500	5.0500	5.0500
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		72	0.20	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		79	0.22	4/10/2024	161.921000	5.3051	3:50:59 PM	5.3142			5.3000	5.5000	5.2750	5.3051
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		86	0.24	4/17/2024	210.296000	5.2600	3:59:18 PM	5.2612			5.2500	5.3250	5.1500	5.2600
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	89	0.24	4/20/2024	15.500000	5.8000	11:54:31 AM	5.9452			5.9500	5.9500	5.8000	5.8000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		93	0.26	4/24/2024	738.772000	5.3000	2:42:27 PM	5.2914	5.7500		5.2800	5.3000	5.2800	5.3000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			99	0.27	4/30/2024	10.500000	5.4000	11:18:01 AM	5.4971			5.5000	5.5000	5.4000	5.4000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			107	0.29	5/8/2024	0.810000	5.4000	2:01:10 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			114	0.31	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			121	0.33	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			128	0.35	5/29/2024	10.397000	5.4000	2:23:41 PM	5.4490			5.5000	5.5000	5.4000	5.4000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	133	0.36	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			135	0.37	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		141	0.39	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		149	0.41	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		156	0.43	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		163	0.45	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		170	0.47	7/10/2024	189.452000	5.7750	3:49:13 PM	5.7586			5.7500	5.7750	5.7150	5.7750
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		177	0.49	7/17/2024	126.415000	5.7500	3:42:07 PM	5.7090			5.7051	5.7500	5.7000	5.7500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		184	0.50	7/24/2024					6.0000					
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		191	0.52	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	196	0.54	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		198	0.54	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		205	0.56	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	211	0.58	8/20/2024	1.000000	5.7750	10:11:20 AM	5.7750			5.7750	5.7750	5.7750	5.7750
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		212	0.58	8/21/2024	5.030000	5.5000	9:35:35 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		219	0.60	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		226	0.62	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		233	0.64	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		240	0.66	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		247	0.68	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		254	0.70	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		261	0.72	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		268	0.73	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	269	0.74	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		275	0.75	10/23/2024	160.000000	5.8500	3:10:10 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		282	0.77	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		289	0.79	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	294	0.81	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		296	0.81	11/13/2024	15.959000	5.8050	2:44:45 PM	5.8645			5.8050	5.9000	5.8050	5.8050
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		310	0.85	11/27/2024	1.040000	5.9750	10:04:26 AM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		317	0.87	12/4/2024	25.860000	6.0000	3:59:57 PM	5.9910			6.0000	6.0000	5.9500	6.0000
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		346	0.95	1/2/2025	40.000000	6.0000	2:17:04 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		352	0.96	1/8/2025	153.434000	6.0150	3:25:22 PM	6.0028			6.0000	6.0150	6.0000	6.0150
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		359	0.98	1/15/2025	194.356000	6.0150	3:47:24 PM	5.9874	6.2500		6.0000	6.2500	5.8250	6.0150
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	441	1.21	4/7/2025	123.020000	6.0000	3:06:17 PM	5.9545			5.9500	6.0000	5.9250	6.0000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	446	1.22	4/12/2025	3.200000	6.0000	2:54:25 PM	5.9375			5.9000	6.0000	5.9000	6.0000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	448	1.23	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	568	1.56	8/12/2025	6.755000	5.9900	2:03:21 PM	5.8231	5.9500	5.6250	6.2000	6.2000	5.7750	5.9900

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	PHY6972FVW76	3.6250	596	1.63	9/9/2025										
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	637	1.74	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	677	1.85	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	728	1.99	1/19/2026	9.000000	6.0250	2:54:51 PM	6.0250		6.0250	6.0250	6.0250	6.0250	6.0250
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	744	2.04	2/4/2026	70.000000	6.0240	3:06:48 PM	6.0103		6.0000	6.0240	6.0000	6.0000	6.0240
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	754	2.06	2/14/2026	140.100000	6.0200	3:49:56 PM	5.9605		5.9500	6.0200	5.9250	6.0200	6.0200
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	807	2.21	4/8/2026	0.778000	5.9500	10:11:29 AM	5.9500		5.9500	5.9500	5.9500	5.9500	5.9500
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	959	2.63	9/7/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID10261057	PHY6972FWX41	3.5000	972	2.66	9/20/2026	49.180000	6.0000	2:41:55 PM	6.0000		6.0000	6.0000	6.0000	6.0000	6.0000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,002	2.74	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,050	2.88	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,078	2.95	1/4/2027	912.740000	5.9500	3:56:51 PM	5.9471		5.9500	5.9500	5.9400	5.9500	5.9500
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,134	3.11	3/1/2027	7.577000	5.9300	2:31:01 PM	5.9374		5.9100	6.1000	5.9100	5.9100	5.9300
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,137	3.11	3/4/2027	2.535000	5.9300	2:33:53 PM	5.9456	6.2500	5.6250	5.9500	6.2000	5.9300	5.9300
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,198	3.28	5/4/2027	2.000000	6.0000	11:11:18 AM	6.0000		6.0000	6.0000	6.0000	6.0000	6.0000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,227	3.36	6/2/2027	13.770000	5.9000	3:28:58 PM	5.9461	6.2500	5.6250	5.9300	6.2000	5.9000	5.9000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,323	3.62	9/6/2027	15.690000	6.0250	2:55:18 PM	6.0247		5.8000	6.1000	5.8000	6.0250	6.0250
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,506	4.12	3/7/2028	30.640000	6.2500	3:46:00 PM	6.0006	6.3750	5.6250	6.2000	6.2500	5.9300	6.2500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,521	4.16	3/22/2028	0.500000	6.0800	3:51:15 PM	6.0800		6.0800	6.0800	6.0800	6.0800	6.0800
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,552	4.25	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKK84	3.7500	1,664	4.56	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,674	4.58	8/22/2028	2.900000	6.0150	3:52:08 PM	6.0505	6.3750	5.6250	6.1000	6.1000	6.0150	6.0150
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,778	4.87	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,815	4.97	1/10/2029	450.720000	5.9750	2:20:17 PM	6.1229		6.1250	6.1250	5.9750	5.9750	5.9750
RPGB 6 1/8 01/11/29	05-78		PH0000058117	6.1250	1,816	4.97	1/11/2029	414.618000	6.1250	3:52:28 PM	6.1251	6.3750	5.6250	6.1250	6.1300	6.1250	6.1250
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,944	5.32	5/19/2029	22.100000	6.1250	3:32:35 PM	6.1203	6.5000	5.7500	6.1150	6.1250	6.1150	6.1250
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,091	5.73	10/13/2029	252.900000	6.1250	2:29:06 PM	6.1297	6.5000	5.7500	6.1250	6.1350	6.1250	6.1250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,287	6.26	4/27/2030	2.200000	6.1500	2:02:00 PM	6.1484		6.1500	6.1500	6.1400	6.1500	6.1500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,317	6.34	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,360	6.46	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,378	6.51	7/27/2030	1,800.000000	6.1500	3:47:38 PM	6.1486		6.1500	6.1500	6.1400	6.1500	6.1500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,379	6.51	7/28/2030										
RPGB 6 1/8 01/18/31	07-71		PH0000058125	6.1250	2,553	6.99	1/18/2031	362.000000	6.1500	3:53:03 PM	6.1562	6.5000	5.7500	6.1500	6.1700	6.1500	6.1500
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,561	7.01	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,735	7.49	7/19/2031	40.000000	6.1750	9:27:07 AM	6.1750		6.1750	6.1750	6.1750	6.1750	6.1750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,738	7.50	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,813	7.70	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,920	8.00	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,933	8.03	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,961	8.11	3/1/2032	10.000000	6.1200	2:05:31 PM	6.1200		6.1200	6.1200	6.1200	6.1200	6.1200
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,075	8.42	6/23/2032	18.900000	6.2000	3:10:48 PM	6.1999		6.1900	6.2000	6.1900	6.1900	6.2000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,159	8.65	9/15/2032	1,155.000000	6.2250	3:48:12 PM	6.2117	6.5000	6.0000	6.2000	6.2250	6.2000	6.2250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,171	8.68	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,194	8.75	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,234	8.85	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,346	9.16	3/21/2033										
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,495	9.57	8/17/2033	3,602.210000	6.2850	3:59:54 PM	6.2770	6.5000	6.0000	6.2300	6.2900	6.2250	6.2850
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,940	10.79	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,269	11.69	9/30/2035	201.000000	6.2750	3:57:23 PM	6.2744		6.2750	6.2750	6.2700	6.2750	6.2750
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,346	11.90	12/16/2035	0.300000	6.3000	10:28:29 AM	6.3000		6.3000	6.3000	6.3000	6.3000	6.3000
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,472	12.24	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,634	12.69	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,865	13.32	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,955	13.57	8/16/2037	0.500000	6.2400	2:32:18 PM	6.2400		6.2400	6.2400	6.2400	6.2400	6.2400
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,024	13.76	10/24/2037	13.310000	6.1500	2:03:45 PM	6.1500		6.1500	6.1500	6.1500	6.1500	6.1500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,145	14.09	2/22/2038										
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,286	14.47	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,481	15.01	1/24/2039	31.000000	6.2000	2:27:20 PM	6.2000		6.2000	6.2000	6.2000	6.2000	6.2000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,075	16.63	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,384	17.48	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,881	18.84	11/24/2042	250.000000	6.2000	2:26:30 PM	6.2450		6.1750	6.3000	6.1750	6.2000	6.2000