

GS Board Summary
January 25, 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 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		6	0.02	1/31/2024	6.200000	5.3000	10:15:14 AM	5.2750			5.2500	5.3000	5.2500	5.3000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		13	0.04	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		20	0.06	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		27	0.07	2/21/2024					6.0000					
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		34	0.09	2/28/2024					5.7500					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		41	0.11	3/6/2024	9.800000	5.6500	10:14:35 AM	5.6250			5.6000	5.6500	5.6000	5.6500
RPG6 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	44	0.12	3/9/2024	3.530.995000	5.9750	3:57:49 PM	5.9650	6.2500	5.6250	6.1250	6.1250	5.9500	5.9750
RPG6 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	47	0.13	3/12/2024	896.787000	6.0750	3:23:22 PM	6.0858			6.0750	6.1000	6.0000	6.0750
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		48	0.13	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		55	0.15	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		62	0.17	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPLJ95		69	0.19	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		76	0.21	4/10/2024	597.157000	5.3750	3:49:03 PM	5.3871			5.7500	5.7500	5.3500	5.3750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		83	0.23	4/17/2024	603.151500	5.4000	3:51:24 PM	5.3995			5.2600	5.4000	5.2600	5.4000
RPG6 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	86	0.24	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		90	0.25	4/24/2024	360.417000	5.3800	3:58:13 PM	5.3756	5.7500		5.3750	5.5000	5.3000	5.3800
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			96	0.26	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			104	0.29	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			111	0.30	5/15/2024	2.030000	5.4500	10:52:30 AM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			118	0.32	5/22/2024	20.000000	5.3500	10:02:40 AM	5.3500			5.3500	5.3500	5.3500	5.3500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			125	0.34	5/29/2024										
RPG6 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	130	0.36	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			132	0.36	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		138	0.38	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		146	0.40	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		153	0.42	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		160	0.44	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		167	0.46	7/10/2024	652.254000	5.8250	3:58:18 PM	5.8131			5.7750	5.8250	5.5500	5.8250
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		174	0.48	7/17/2024	1.148.499000	5.8000	3:47:13 PM	5.7946			5.7800	5.8000	5.7750	5.8000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		181	0.50	7/24/2024	179.218000	5.7800	3:59:51 PM	5.7790	6.0000		5.7750	5.8300	5.7000	5.7800
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		188	0.52	7/31/2024										
RPG6 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	193	0.53	8/5/2024	0.220000	5.9600	10:27:27 AM	5.9600			5.9600	5.9600	5.9600	5.9600
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		195	0.53	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		202	0.55	8/14/2024										
RPG6 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	208	0.57	8/20/2024	1.447.650939	6.0500	3:45:52 PM	6.0493			6.0200	6.0500	6.0200	6.0500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		209	0.57	8/21/2024	0.213000	6.0500	3:20:18 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		216	0.59	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		223	0.61	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		230	0.63	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		237	0.65	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		244	0.67	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		251	0.69	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		258	0.71	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		265	0.73	10/16/2024										
RPG6 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	266	0.73	10/17/2024	6.000000	5.8500	3:54:45 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		272	0.75	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		279	0.76	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		286	0.78	11/6/2024										
RPG6 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	291	0.80	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		293	0.80	11/13/2024	46.798000	5.9000	3:39:50 PM	5.9010			5.8500	5.9500	5.7950	5.9000
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		307	0.84	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		314	0.86	12/4/2024	2.080000	6.0000	2:38:16 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		343	0.94	1/2/2025	4.500000	6.0000	10:18:45 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		349	0.96	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		356	0.98	1/15/2025	285.870000	6.0550	3:52:41 PM	6.0287			6.0550	6.0600	5.8250	6.0550
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		363	0.99	1/22/2025	317.092100	6.0550	3:59:54 PM	6.0539	6.2500		6.0500	6.1050	6.0375	6.0550
RPG6 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	438	1.20	4/7/2025	505.051000	5.9550	3:56:45 PM	5.9549			5.9600	6.0000	5.9500	5.9550
RPG6 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	443	1.21	4/12/2025	0.500000	5.9500	3:13:00 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPG6 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	445	1.22	4/14/2025										
RPG6 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	565	1.55	8/12/2025	139.970000	5.9000	3:57:40 PM	5.9133	5.9500	5.6250	5.9000	5.9500	5.9000	5.9000

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	593	1.62	9/9/2025	27.182830	6.0150	3:17:29 PM	6.0025			6.0000	6.0150	5.9600	6.0150
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	634	1.74	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	674	1.85	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	725	1.99	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	741	2.03	2/4/2026	13.881000	5.9900	3:15:24 PM	5.9705		5.9900	6.0350	5.9000	5.9900	
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	751	2.06	2/14/2026	10.050000	5.9900	3:15:44 PM	5.9930		6.0500	6.0500	5.9600	5.9900	
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	804	2.20	4/8/2026	7.730000	5.9900	3:16:23 PM	5.9186		5.9000	5.9900	5.9000	5.9900	
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	956	2.62	9/7/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972HLA23	3.5000	969	2.65	9/20/2026	59.500000	6.0000	3:08:47 PM	6.0232		6.0400	6.0400	6.0000	6.0000	
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	999	2.74	10/20/2026	2.800000	6.0995	3:15:58 PM	6.0996		6.1000	6.1000	6.0995	6.0995	
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,047	2.87	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,075	2.94	1/4/2027	8.000000	5.9900	10:43:03 AM	5.9656		5.9250	5.9900	5.9250	5.9900	
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,131	3.10	3/1/2027	1.600000	6.0500	2:32:49 PM	6.0500		6.0500	6.0500	6.0500	6.0500	
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,134	3.11	3/4/2027	4.300000	6.0000	3:17:48 PM	5.9616	6.2500	5.6250	5.7500	6.1000	5.7500	6.0000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,195	3.27	5/4/2027	0.500000	6.0500	3:17:01 PM	6.0500		6.0500	6.0500	6.0500	6.0500	
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,224	3.35	6/2/2027	1.500000	6.1000	11:39:08 AM	5.9367	6.2500	5.6250	5.7500	6.1000	5.7500	6.1000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,320	3.61	9/6/2027	237.600000	6.0500	3:55:24 PM	6.0480		6.0375	6.0700	6.0375	6.0500	
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMY50	5.7500	1,503	4.12	3/7/2028	19.287000	5.9800	3:31:00 PM	5.9717	6.3750	5.6250	5.9500	6.0450	5.9250	5.9800
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HVAJ50	6.2500	1,518	4.16	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,549	4.24	4/22/2028	123.382000	6.1150	11:33:23 AM	6.1150		6.1150	6.1150	6.1150	6.1150	
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,661	4.55	8/12/2028	16.500000	5.9750	3:54:38 PM	6.0174		6.1150	6.1150	5.9750	5.9750	
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,671	4.58	8/22/2028	457.900000	6.0850	3:57:59 PM	6.0776	6.3750	5.6250	6.0000	6.0850	6.0000	6.0850
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,775	4.86	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	1,812	4.96	1/10/2029	24.100000	6.0800	3:03:19 PM	6.0876		6.0600	6.1000	6.0500	6.0800	
RPGB 6 1/8 01/11/29	05-78		PH0000058117	6.1250	1,813	4.96	1/11/2029	431.610000	6.1025	3:59:12 PM	6.1096	6.3750	5.6250	6.1150	6.1150	6.1000	6.1025
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC59	6.5000	1,941	5.31	5/19/2029					6.5000	5.7500				
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMK24	7.0000	2,088	5.72	10/13/2029	405.000000	6.1400	3:57:55 PM	6.1443	6.5000	5.7500	5.9000	6.1500	5.9000	6.1400
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,284	6.25	4/27/2030										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972HFLS74	8.7500	2,314	6.34	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,357	6.45	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,375	6.50	7/27/2030	288.780000	6.1500	3:44:09 PM	6.1312		6.1150	6.1500	6.1150	6.1500	
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,376	6.51	7/28/2030										
RPGB 6 1/8 01/18/31	07-71		PH0000058125	6.1250	2,550	6.98	1/18/2031	130.950000	6.1350	3:59:19 PM	6.1430	6.1500	5.7500	6.1275	6.1500	6.1250	6.1350
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,558	7.00	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,732	7.48	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,735	7.49	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,810	7.69	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLLJ32	4.8750	2,917	7.99	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,930	8.02	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,958	8.10	3/1/2032	5.000000	6.1600	2:32:34 PM	6.1600		6.1600	6.1600	6.1600	6.1600	
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,072	8.41	6/23/2032	1.350000	6.2450	9:43:37 AM	6.2450		6.2450	6.2450	6.2450	6.2450	
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMY34	6.7500	3,156	8.64	9/15/2032	2,254.000000	6.1760	3:28:55 PM	6.1835	6.5000	6.0000	6.2000	6.2000	6.1750	6.1760
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,168	8.67	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,191	8.74	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,231	8.85	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,343	9.15	3/21/2033	5.000000	6.2500	2:36:03 PM	6.2500		6.2500	6.2500	6.2500	6.2500	
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,492	9.56	8/17/2033	2,661.940000	6.2150	3:59:01 PM	6.2145	6.5000	6.0000	6.2600	6.2600	6.2050	6.2150
RPGB 6 1/4 01/25/34	10-72		PH0000058133	6.2500	3,653	10.00	1/25/2034	625.900000	6.1950	3:35:09 PM	6.2195	6.5000	6.0000	6.2100	6.2400	6.1950	6.1950
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,937	10.78	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,266	11.68	9/30/2035	8.000000	6.2900	2:44:49 PM	6.2900		6.2900	6.2900	6.2900	6.2900	
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,343	11.89	12/16/2035	0.230000	6.2325	10:28:55 AM	6.2325		6.2325	6.2325	6.2325	6.2325	
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,469	12.24	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,631	12.68	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,862	13.31	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRLJ66	5.7500	4,952	13.56	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,021	13.75	10/24/2037	59.216000	6.2650	3:37:03 PM	6.1783		6.1600	6.3400	6.1000	6.2650	
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,142	14.08	2/22/2038										
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,283	14.46	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCC74	6.7500	5,478	15.00	1/24/2039	80.000000	6.2500	3:22:12 PM	6.2394		6.1500	6.3300	6.1500	6.2500	
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540H116	PHY6972FVX59	4.6250	6,072	16.62	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,381	17.47	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,878	18.83	11/24/2042	0.030000	6.3500	3:48:46 PM	6.3500		6.3500	6.3500	6.3500	6.3500	