

GS Board Summary
February 14, 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 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		7	0.02	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		14	0.04	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		21	0.06	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	24	0.07	3/9/2024	6.520000	5.8500	3:18:16 PM	5.8736	6.0000	5.2500	5.8000	6.0000	5.8000	5.8500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	27	0.07	3/12/2024	427.085000	5.9000	2:59:58 PM	5.9935			5.9000	6.2000	5.9000	5.9000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		28	0.08	3/13/2024	1.000000	5.3500	10:17:01 AM	5.3500	5.7500		5.3500	5.3500	5.3500	5.3500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		35	0.10	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		42	0.12	3/27/2024	1.000000	5.4500	10:16:48 AM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		49	0.13	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		56	0.15	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		63	0.17	4/17/2024	0.500000	5.4000	3:36:48 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	66	0.18	4/20/2024	0.500000	6.1000	2:27:53 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		70	0.19	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			76	0.21	4/30/2024	153.868000	5.3850	3:23:09 PM	5.3850			5.3850	5.3850	5.3850	5.3850
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			84	0.23	5/8/2024	376.460000	5.5180	3:29:01 PM	5.4859			5.5180	5.6500	5.2500	5.5180
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			91	0.25	5/15/2024	1,372.521500	5.5175	3:58:28 PM	5.5167	5.7500		5.5175	5.5175	5.3750	5.5175
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			98	0.27	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			105	0.29	5/29/2024	0.500000	5.5175	11:02:56 AM	5.5175			5.5175	5.5175	5.5175	5.5175
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	110	0.30	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			112	0.31	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		118	0.32	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		126	0.35	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		133	0.37	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		140	0.38	7/3/2024	5.086000	5.7500	11:23:14 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		147	0.40	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		154	0.42	7/17/2024	85.921000	5.9000	3:15:36 PM	5.8674			5.7650	5.9000	5.7650	5.9000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		161	0.44	7/24/2024	22.269000	5.7850	3:35:39 PM	5.7850			5.7850	5.7850	5.7850	5.7850
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		168	0.46	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	173	0.47	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		175	0.48	8/7/2024	37.544000	5.8600	3:18:34 PM	5.8449	6.1250		5.8380	5.8600	5.8360	5.8600
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		182	0.50	8/14/2024	670.823600	5.8750	3:48:25 PM	5.8779	6.0000		5.8750	5.8850	5.8500	5.8750
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	188	0.51	8/20/2024	21.798249	5.8800	2:27:14 PM	5.8127			5.8750	5.8800	5.8050	5.8800
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		189	0.52	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		196	0.54	8/28/2024	17.544000	5.8000	3:19:24 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		203	0.56	9/4/2024	15.000000	5.9000	3:33:06 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		210	0.58	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		217	0.60	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		224	0.62	9/25/2024	0.652000	5.7500	10:43:05 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		231	0.63	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		238	0.65	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		245	0.67	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	246	0.67	10/17/2024	10.040000	6.0950	3:14:44 PM	6.0995			6.1000	6.1000	6.0950	6.0950
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		252	0.69	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		259	0.71	10/30/2024	1.200000	5.9000	3:45:26 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		266	0.73	11/6/2024	1.550000	5.7500	10:38:43 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	271	0.74	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		273	0.75	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		287	0.79	11/27/2024	1.040000	5.8250	11:18:53 AM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		294	0.81	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		323	0.89	1/2/2025										
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		329	0.90	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		336	0.92	1/15/2025	9.156000	6.1000	2:30:20 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		343	0.94	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		350	0.96	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		357	0.98	2/5/2025	4.592000	6.0750	3:13:26 PM	6.0640	6.3750		6.0350	6.0750	6.0350	6.0750
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		364	1.00	2/12/2025	772.591100	6.0750	3:59:38 PM	6.0725	6.2500		6.0750	6.0800	5.8500	6.0750
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	418	1.14	4/7/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	423	1.16	4/12/2025	24.550000	6.1500	10:40:26 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	425	1.16	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	545	1.49	8/12/2025	10,080.500000	5.9767	3:38:46 PM	6.1149	6.2500	5.6250	5.9750	6.2500	5.9750	5.9767

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	PHY6972FVW76	3.6250	573	1.57	9/9/2025	6.714000	6.1200	2:27:18 PM	6.1102			6.2000	6.2000	6.0000	6.1200
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	614	1.68	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	654	1.79	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	705	1.93	1/19/2026										
RPGB 6 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	721	1.97	2/4/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	731	2.00	2/14/2026	615.540000	6.0500	3:05:31 PM	6.0630			6.2000	6.2000	6.0000	6.0500
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	784	2.15	4/8/2026	28.640000	6.1150	2:56:20 PM	6.0677		5.9000	6.0500	6.1150	6.0500	6.1150
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	936	2.56	9/7/2026	8.300000	6.0750	2:06:00 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPGB 3 1/2 09/20/26	RTB 10-05	PIID10261057	PHY6972FWX41	3.5000	949	2.60	9/20/2026	1.000000	6.1500	10:45:36 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	979	2.68	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,027	2.81	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,055	2.89	1/4/2027	50.000000	6.0250	3:55:36 PM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,111	3.04	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,114	3.05	3/4/2027	52.605000	6.1500	3:37:59 PM	6.1503	6.2500	5.9500	6.2250	6.2250	6.0750	6.1500
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,175	3.22	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HZA23	4.6250	1,204	3.30	6/2/2027	41.789000	6.2250	11:40:50 AM	6.1677	6.2500	5.6250	6.1200	6.2250	6.1200	6.2250
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,300	3.56	9/6/2027	13.400000	6.0625	2:05:05 PM	6.0625			6.0625	6.0625	6.0625	6.0625
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,483	4.06	3/7/2028	15.160000	6.2000	2:28:06 PM	6.1907	6.3750	5.9500	6.1500	6.3750	6.1500	6.2000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,498	4.10	3/22/2028	2.870000	6.2500	10:40:55 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,529	4.19	4/22/2028	180.537000	6.2200	11:26:04 AM	6.2251			6.2500	6.2500	6.2200	6.2200
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,641	4.49	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,651	4.52	8/22/2028	34.147000	6.2050	2:41:56 PM	6.1511	6.3750	5.7500	6.1250	6.2250	6.1250	6.2050
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972HFH00	9.5000	1,755	4.80	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,792	4.91	1/10/2029	49.247500	6.2450	2:42:14 PM	6.2645			6.2750	6.2750	6.1350	6.2450
RPGB 6 1/8 01/11/29	05-78		PH0000058117	6.1250	1,793	4.91	1/11/2029	1.600000	6.1300	11:33:48 AM	6.1300	6.3750	5.7500	6.1300	6.1300	6.1300	6.1300
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,921	5.26	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HML64	7.0000	2,068	5.66	10/13/2029	1.835000	6.0000	3:11:01 PM	6.2180	6.5000	6.1250	6.2500	6.2500	6.0000	6.0000
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,264	6.20	4/27/2030										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,294	6.28	5/27/2030	2.670000	6.2000	11:19:38 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,337	6.40	7/9/2030	34.520000	6.3000	10:43:59 AM	6.3000			6.3000	6.3000	6.3000	6.3000
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,355	6.45	7/27/2030	1.900000	6.2500	2:59:15 PM	6.2516			6.2650	6.2650	6.2500	6.2500
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,356	6.45	7/28/2030										
RPGB 6 1/8 01/18/31	07-71		PH0000058125	6.1250	2,530	6.93	1/18/2031					6.5000	5.7500				
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,538	6.95	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,712	7.43	7/19/2031	10.000000	6.3500	10:50:58 AM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,715	7.43	7/22/2031	6.500000	6.3000	10:50:56 AM	6.3000			6.3000	6.3000	6.3000	6.3000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,790	7.64	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,897	7.93	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,910	7.97	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,938	8.04	3/1/2032	0.200000	6.3350	3:03:37 PM	6.3350			6.3350	6.3350	6.3350	6.3350
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,052	8.36	6/23/2032	5.465000	6.3000	2:43:03 PM	6.3000			6.3000	6.3000	6.3000	6.3000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,136	8.59	9/15/2032	652.100000	6.2500	2:42:43 PM	6.2401	6.5000	5.8750	6.2750	6.2750	6.2400	6.2500
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,148	8.62	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,171	8.68	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,211	8.79	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,323	9.10	3/21/2033	600.000000	6.3500	11:33:34 AM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,472	9.51	8/17/2033	17.000000	6.1900	3:25:55 PM	6.1786	6.5000	5.8750	6.1775	6.1900	6.1775	6.1900
RPGB 6 1/4 01/25/34	10-72		PH0000058133	6.2500	3,633	9.95	1/25/2034					6.5000	5.8750				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,917	10.72	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,246	11.62	9/30/2035	4.215000	6.3150	3:07:10 PM	6.3053			6.3000	6.3150	6.3000	6.3150
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,323	11.84	12/16/2035	80.020000	6.3100	3:41:44 PM	6.2669			6.2250	6.3150	6.2250	6.3100
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,449	12.18	4/20/2036	602.700000	6.3000	3:59:03 PM	6.2999			6.3050	6.3050	6.2500	6.3000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,611	12.62	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,842	13.26	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,932	13.50	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,001	13.69	10/24/2037	4.428230	6.3000	3:17:45 PM	6.3000			6.3000	6.3000	6.3000	6.3000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,122	14.02	2/22/2038	1.000000	6.3350	11:41:35 AM	6.3350			6.3350	6.3350	6.3350	6.3350
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,263	14.41	7/13/2038	0.300000	6.3500	3:07:19 PM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,458	14.94	1/24/2039	542.800000	6.3000	3:17:42 PM	6.2681			6.2200	6.3300	6.2200	6.3000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,052	16.57	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,361	17.42	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,858	18.78	11/24/2042	72.574000	6.3000	3:07:36 PM	6.2047			6.0700	6.3000	6.0700	6.3000