GS Board Summary
March 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 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		5	0.01	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		12	0.03	4/3/2024	113.696000	5.7155	11:21:59 AM	5.7155			5.7155	5.7155	5.7155	5.7155
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		19	0.05	4/10/2024	3.598300	5.7155	11:57:43 AM	5.8820			5.9000	5.9000	5.7155	5.7155
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		26	0.07	4/17/2024	2.072000	6.1641	2:12:21 PM	5.8761	5.8750		5.8750	6.1641	5.8750	6.1641
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	29	0.08	4/20/2024	40.800000	5.8250	2:15:07 PM	5.8461			5.9250	6.0000	5.8250	5.8250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		33	0.09	4/24/2024	1.786000	5.8300	3:06:56 PM	5.8997			5.9000	5.9000	5.8300	5.8300
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			39	0.11	4/30/2024	0.738000	5.8200	3:06:59 PM	5.8991			5.9000	5.9000	5.8200	5.8200
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			47	0.13	5/8/2024	2.028300	5.7300	3:06:52 PM	5.6012			5.7300	5.7300	5.6000	5.7300
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			54	0.15	5/15/2024	0.008000	5.7526	3:07:02 PM	5.7526			5.7526	5.7526	5.7526	5.7526
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			61	0.17	5/22/2024	9.816300	5.7800	3:06:57 PM	5.7857			5.6500	5.8400	5.6500	5.7800
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			68	0.19	5/29/2024	138.188000	5.7000	3:44:38 PM	5.7142			5.7155	5.8600	5.7000	5.7000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	73	0.20	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			75	0.21	6/5/2024	340.063620	5.7160	3:32:37 PM	5.7882			5.7000	5.8000	5.7000	5.7160
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		81	0.22	6/11/2024	10.048000	5.7155	3:36:29 PM	5.7155			5.7155	5.7155	5.7155	5.7155
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		89	0.24	6/19/2024	309.167000	5.7150	3:54:34 PM	5.7162	5.8750		5.7000	5.8500	5.7000	5.7150
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		96	0.26	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		103	0.28	7/3/2024	6.490000	5.7500	3:25:18 PM	5.7269			5.7500	5.7500	5.7000	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		110	0.30	7/10/2024	0.500000	5.7500	2:06:07 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		117	0.32	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		124	0.34	7/24/2024	3.574000	5.7250	2:10:57 PM	5.7102			5.7250	5.7250	5.6250	5.7250
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		131	0.36	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	136	0.37	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		138	0.38	8/7/2024	14.200000	5.8250	3:22:54 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		145	0.40	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	151	0.41	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		152	0.42	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		159	0.44	8/28/2024	1,016.170000	5.8750	2:38:50 PM	5.8949			5.9000	5.9000	5.8750	5.8750
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		166	0.45	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		173	0.47	9/11/2024	270.683000	5.9000	3:54:17 PM	5.9024			5.9000	5.9050	5.9000	5.9000
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		180	0.49	9/18/2024	185.082000	5.9125	3:48:39 PM	5.9126	6.0000		5.9150	5.9150	5.8750	5.9125
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		187	0.51	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		194	0.53	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		201	0.55	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		208	0.57	10/16/2024	15.000000	5.9150	2:56:37 PM	5.9150			5.9150	5.9150	5.9150	5.9150
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	209	0.57	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		215	0.59	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		222	0.61	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		229	0.63	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	234	0.64	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		236	0.65	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		250	0.68	11/27/2024	7.920000	6.0000	11:04:49 AM	5.9848			5.9500	6.0000	5.9500	6.0000
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		257	0.70	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		286	0.78	1/2/2025	431.706000	5.9750	2:08:28 PM	5.9754			5.9775	5.9775	5.9000	5.9750
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		292	0.80	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		299	0.82	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		306	0.84	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		313	0.86	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		320	0.88	2/5/2025										
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		327	0.90	2/12/2025	6.000000	5.9750	3:05:22 PM	5.9904			5.9750	6.0000	5.9750	5.9750
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		334	0.91	2/19/2025										
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		341	0.93	2/26/2025										
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		348	0.95	3/5/2025	0.800000	6.0000	2:26:45 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 03/12/25	RPTB 0 03/12/25		PH0000058356		355	0.97	3/12/2025	5.230000	6.0850	9:27:51 AM	6.0850			6.0850	6.0850	6.0850	6.0850
RPTB 0 03/19/25	RPTB 0 03/19/25		PH0000058364		362	0.99	3/19/2025	375.109000	5.9750	3:51:13 PM	5.9970	6.1250		6.0000	6.0550	5.9000	5.9750
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	381	1.04	4/7/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	386	1.06	4/12/2025	15.000000	6.0150	11:32:35 AM	6.0183			6.0250	6.0250	6.0150	6.0150
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	388	1.06	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	508	1.39	8/12/2025	1,002.740000	5.9950	3:39:57 PM	5.9949	6.0000	5.6250	5.9750	5.9950	5.9750	5.9950
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	536	1.47	9/9/2025	2.400000	6.0000	3:49:47 PM	6.0567			6.0680	6.0680	6.0000	6.0000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	577	1.58	10/20/2025										

GS Board Summary
March 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
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	617	1.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	668	1.83	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	684	1.87	2/4/2026	18.200000	6.0200	3:26:12 PM	6.0016			6.0000	6.0200	6.0000	6.0200
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	694	1.90	2/14/2026	13.747000	6.0200	3:53:16 PM	6.0342			5.9750	6.0680	5.9750	6.0200
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	747	2.05	4/8/2026	12.900000	6.0300	2:17:22 PM	6.0418			6.0680	6.0680	6.0300	6.0300
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	899	2.46	9/7/2026	2.000000	6.0400	2:40:11 PM	6.0075			5.9750	6.0400	5.9750	6.0400
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	912	2.50	9/20/2026	4.611000	6.0250	2:45:53 PM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	942	2.58	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	990	2.71	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,018	2.79	1/4/2027	307.210000	5.9800	2:50:37 PM	5.9997			6.0000	6.0000	5.9800	5.9800
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,074	2.94	3/1/2027	4.020000	6.0050	2:57:07 PM	6.0050			6.0050	6.0050	6.0050	6.0050
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,077	2.95	3/4/2027	37.939000	6.0300	3:41:42 PM	6.0303	6.2500	5.7500	6.0100	6.0525	6.0100	6.0300
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,138	3.12	5/4/2027	16.000000	6.1000	2:46:18 PM	6.1030			6.1480	6.1480	6.1000	6.1000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,167	3.20	6/2/2027	10.749000	6.0500	3:00:29 PM	6.0676	6.2500	5.7500	6.0250	6.0800	6.0250	6.0500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,263	3.46	9/6/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,446	3.96	3/7/2028	25.950000	6.0650	3:05:07 PM	6.0704	6.2500	5.8750	6.1500	6.2000	6.0650	6.0650
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,461	4.00	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,492	4.09	4/22/2028	7.452000	6.1325	10:36:16 AM	6.1316			6.1260	6.1325	6.1260	6.1325
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,604	4.39	8/12/2028	112.166000	6.1500	2:09:50 PM	6.1552			6.1700	6.1700	6.1500	6.1500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,614	4.42	8/22/2028	20.070000	6.1500	2:31:58 PM	6.1555	6.2500	5.8750	6.1600	6.1600	6.1500	6.1500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,718	4.70	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,755	4.81	1/10/2029	1,100.000000	6.1700	3:42:47 PM	6.1730			6.1800	6.1800	6.1700	6.1700
RPGB 6 1/8 01/11/29	05-78		PH0000058117	6.1250	1,756	4.81	1/11/2029					6.2500	6.0000				
RPGB 6 1/4 02/28/29	05-18		PH0000058281	6.2500	1,804	4.94	2/28/2029	3,406.430000	6.1875	3:57:47 PM	6.1858	6.2500	6.0000	6.1875	6.1950	6.1750	6.1875
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,884	5.16	5/19/2029	5.000000	6.1850	3:01:36 PM	6.1850	6.3750	6.0000	6.1850	6.1850	6.1850	6.1850
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,031	5.56	10/13/2029	9.000000	6.1750	3:48:08 PM	6.1761	6.3750	6.0000	6.1850	6.1850	6.1750	6.1750
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,227	6.10	4/27/2030										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,257	6.18	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,300	6.30	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,318	6.35	7/27/2030	57.000000	6.2000	3:39:40 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,319	6.35	7/28/2030										
RPGB 6 1/8 01/18/31	07-71		PH0000058125	6.1250	2,493	6.83	1/18/2031	54.000000	6.1850	11:59:23 AM	6.1850	6.3750	6.1250	6.1850	6.1850	6.1850	6.1850
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,501	6.85	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,675	7.32	7/19/2031	0.700000	6.2000	11:18:48 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,678	7.33	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,753	7.54	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,860	7.83	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,873	7.87	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,901	7.94	3/1/2032	2.000000	6.2500	2:50:49 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,015	8.26	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,099	8.49	9/15/2032	54.030000	6.1755	2:43:13 PM	6.1755	6.3750	6.1250	6.1755	6.1755	6.1755	6.1755
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,111	8.52	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,134	8.58	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,174	8.69	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,286	9.00	3/21/2033	2.000000	6.2250	10:26:49 AM	6.2250			6.2250	6.2250	6.2250	6.2250
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,435	9.41	8/17/2033	83.000000	6.1750	3:36:59 PM	6.1757	6.3750	6.1250	6.2000	6.2100	6.1750	6.1750
RPGB 6 1/4 01/25/34	10-72		PH0000058133	6.2500	3,596	9.85	1/25/2034	350.600000	6.1700	3:40:44 PM	6.1700	6.3750	6.1250	6.1850	6.1850	6.1700	6.1700
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,880	10.62	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,209	11.52	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,286	11.73	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,412	12.08	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,574	12.52	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,805	13.16	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,895	13.40	8/16/2037	10.700000	6.2000	3:18:27 PM	6.2701			6.2750	6.2750	6.2000	6.2000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	4,964	13.59	10/24/2037	11.000000	6.2750	3:04:08 PM	6.2668			6.1850	6.2750	6.1850	6.2750
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,085	13.92	2/22/2038										
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,226	14.31	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,421	14.84	1/24/2039	50.760000	6.1950	2:45:05 PM	6.1950			6.1950	6.1950	6.1950	6.1950
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,015	16.47	9/9/2040	3.000000	6.2250	11:27:15 AM	6.2250			6.2250	6.2250	6.2250	6.2250
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,324	17.31	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,821	18.68	11/24/2042										
RPGB 6 1/4 02/28/44	20-26		PH0000058240	6.2500	7,282	19.94	2/28/2044										