

GS Board Summary
June 01, 2023

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 06/07/23	RPTB 0 06/07/23	PIBL1222F232	PHY6972HMD52		6	0.02	6/7/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		13	0.04	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		20	0.06	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		27	0.07	6/28/2023	17.000000	5.6500	2:22:13 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		34	0.09	7/5/2023	17.150000	5.6334	2:15:07 PM	5.6019			5.6000	5.6334	5.6000	5.6334
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		41	0.11	7/12/2023	0.300000	5.6505	11:34:24 AM	5.6505			5.6505	5.6505	5.6505	5.6505
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		48	0.13	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		55	0.15	7/26/2023	45.018000	5.8003	3:27:18 PM	5.7844			5.8050	5.8050	5.6500	5.8003
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		62	0.17	8/2/2023	12.394000	5.6553	3:18:43 PM	5.6553			5.6553	5.6553	5.6553	5.6553
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		69	0.19	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	75	0.21	8/15/2023	35.173000	6.0000	3:37:58 PM	6.0098			5.9900	6.0500	5.9800	6.0000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		76	0.21	8/16/2023	20.710000	5.7880	3:05:10 PM	5.7946			5.8000	5.8000	5.7873	5.7880
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		83	0.23	8/23/2023	5.703000	5.7880	3:32:27 PM	5.7871			5.7870	5.7880	5.7870	5.7880
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		90	0.25	8/30/2023	183.182000	5.8000	3:49:32 PM	5.7889			5.7835	5.8350	5.6000	5.8000
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNY55		97	0.27	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	101	0.28	9/10/2023	7.000000	5.9900	2:17:44 PM	5.9900			5.9900	5.9900	5.9900	5.9900
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		104	0.29	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		111	0.30	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		118	0.32	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		125	0.34	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		132	0.36	10/11/2023	2.540000	5.8250	3:05:01 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		139	0.38	10/18/2023	4.880000	5.9400	11:30:58 AM	5.9400			5.9400	5.9400	5.9400	5.9400
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	144	0.39	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		146	0.40	10/25/2023	1.112000	6.0000	10:36:03 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		160	0.44	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		167	0.46	11/15/2023	4.070000	5.8502	3:05:34 PM	5.8624			5.8750	5.8750	5.8502	5.8502
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		174	0.48	11/22/2023	66.650000	5.8802	3:42:57 PM	5.8689			5.8802	5.9255	5.7000	5.8802
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		181	0.50	11/29/2023	125.451000	5.8825	3:31:49 PM	5.8810			5.8750	5.9000	5.8500	5.8825
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		216	0.59	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		223	0.61	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		230	0.63	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		237	0.65	1/24/2024	1.000000	5.7600	3:48:51 PM	5.7600			5.7600	5.7600	5.7600	5.7600
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		244	0.67	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		251	0.69	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		258	0.71	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNN25		265	0.73	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		272	0.75	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		279	0.76	3/6/2024	1.030000	5.8650	3:08:47 PM	5.8650			5.8650	5.8650	5.8650	5.8650
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	282	0.77	3/9/2024	654.003000	6.0265	3:50:03 PM	6.0276			6.0200	6.0475	6.0000	6.0265
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	285	0.78	3/12/2024	753.570000	6.0500	3:49:21 PM	6.0458			5.9850	6.0850	5.9850	6.0500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		286	0.78	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		293	0.80	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		300	0.82	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		307	0.84	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		314	0.86	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		321	0.88	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	324	0.89	4/20/2024	915.251890	6.0500	3:18:40 PM	6.0051			6.0150	6.0500	6.0000	6.0500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		328	0.90	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			334	0.91	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			342	0.94	5/8/2024	366.800000	5.9400	3:42:48 PM	5.9400			5.9400	5.9400	5.9400	5.9400
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			349	0.96	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			356	0.98	5/22/2024	81.440000	5.8900	3:51:49 PM	5.9155			5.9152	5.9200	5.8900	5.8900
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			363	0.99	5/29/2024	97.980000	5.9160	3:42:56 PM	5.8973			5.8500	5.9200	5.5000	5.9160
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	368	1.01	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	431	1.18	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	446	1.22	8/20/2024	320.101540	6.0200	3:20:11 PM	6.0012			5.9800	6.0500	5.9250	6.0200
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	504	1.38	10/17/2024	34.250000	5.9500	3:19:19 PM	5.9336			5.9500	5.9500	5.8500	5.9500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	529	1.45	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	676	1.85	4/7/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	681	1.86	4/12/2025	6.800000	5.8500	3:11:15 PM	5.8500			5.8500	5.8500	5.8500	5.8500

GS Board Summary
June 01, 2023

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 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	683	1.87	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	803	2.20	8/12/2025	269.850000	5.8265	3:59:22 PM	5.8034			5.7950	5.8265	5.7300	5.8265
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	831	2.28	9/9/2025	93.750000	5.8750	3:24:58 PM	5.8473			5.8750	5.8750	5.8400	5.8750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	872	2.39	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	912	2.50	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	963	2.64	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	979	2.68	2/4/2026	53.900000	5.8500	2:55:57 PM	5.7556			5.7550	5.8500	5.7500	5.8500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0728B627	PHY6972HDE37	6.2500	989	2.71	2/14/2026	197.150000	5.7500	3:51:29 PM	5.7298			5.7500	5.7950	5.7200	5.7500
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,042	2.85	4/8/2026	0.800000	5.8250	3:19:28 PM	5.8081			5.7800	5.8250	5.7800	5.8250
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,207	3.31	9/20/2026	10.000000	5.8250	2:43:25 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,237	3.39	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,285	3.52	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,369	3.75	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,372	3.76	3/4/2027	105.737000	5.7100	3:57:37 PM	5.7524			5.7500	5.8250	5.7100	5.7100
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,433	3.92	5/4/2027	1.000000	5.8000	3:15:37 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,462	4.00	6/2/2027	1.900000	5.7750	3:52:32 PM	5.7750			5.7750	5.7750	5.7750	5.7750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,558	4.27	9/6/2027	3.300000	5.7750	3:53:37 PM	5.7750			5.7750	5.7750	5.7750	5.7750
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HNV50	5.7500	1,741	4.77	3/7/2028	1,004.246000	5.7000	3:49:28 PM	5.6981			5.7000	5.7500	5.6700	5.7000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,756	4.81	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,787	4.89	4/22/2028	14.300000	5.8000	3:55:38 PM	5.7685			5.8000	5.8000	5.7500	5.8000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,899	5.20	8/12/2028	0.180000	5.8000	3:12:22 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,909	5.23	8/22/2028	30.220000	5.7500	3:40:32 PM	5.7052			5.7050	5.7500	5.6750	5.7500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	2,013	5.51	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,050	5.61	1/10/2029	71.733000	5.8000	2:51:39 PM	5.7447			5.7650	5.8000	5.7250	5.8000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,179	5.97	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMC74	7.0000	2,326	6.37	10/13/2029	19.450000	5.8000	3:26:05 PM	5.7611			5.7600	5.8000	5.7600	5.8000
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,522	6.91	4/27/2030	404.920000	5.7700	3:26:01 PM	5.7606			5.7400	5.8000	5.7400	5.7700
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,552	6.99	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,595	7.11	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,614	7.16	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,796	7.66	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,970	8.13	7/19/2031	1.000000	5.9500	10:16:38 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HCK97	4.0000	2,973	8.14	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,048	8.35	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,155	8.64	1/20/2032	1.000000	5.8000	11:04:40 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,168	8.67	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,196	8.75	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,310	9.06	6/23/2032	154.680000	5.8500	3:10:31 PM	5.8232			5.8200	5.8500	5.7900	5.8500
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,394	9.29	9/15/2032	5,653.580000	5.8095	3:50:09 PM	5.8055			5.7800	5.8500	5.7750	5.8095
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,406	9.33	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,429	9.39	10/20/2032	11.700000	5.8000	11:32:50 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,469	9.50	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,581	9.80	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,175	11.43	11/5/2034	424.200000	5.8600	3:34:17 PM	5.8084			5.7950	5.8600	5.7950	5.8600
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,504	12.33	9/30/2035	939.950000	5.8500	3:23:24 PM	5.8066			5.7950	5.8500	5.7945	5.8500
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972HMA49	8.1250	4,581	12.54	12/16/2035	84.600000	5.8350	10:51:29 AM	5.8107			5.8100	5.8500	5.8050	5.8350
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,707	12.89	4/20/2036	74.220000	5.8750	3:02:43 PM	5.8137			5.8200	5.8750	5.8000	5.8750
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,869	13.33	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,100	13.96	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,190	14.21	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,259	14.40	10/24/2037	6.080000	5.8500	3:15:27 PM	5.8931			6.0000	6.0000	5.8500	5.8500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,380	14.73	2/22/2038	10.000000	6.0000	3:09:02 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,716	15.65	1/24/2039	48.500000	5.8850	3:25:07 PM	5.8641			5.8500	5.8850	5.8500	5.8850
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,310	17.28	9/9/2040	5.000000	5.9000	3:09:50 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,619	18.12	7/15/2041	33.000000	5.9000	11:42:56 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,116	19.48	11/24/2042	37.800000	5.9000	3:29:09 PM	5.8788			5.8600	5.9000	5.8600	5.9000