

GS Board Summary
June 05, 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		2	0.01	6/7/2023										
RPTB 0 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		9	0.03	6/14/2023	2.027000	5.7750	2:42:39 PM	5.7750			5.7750	5.7750	5.7750	5.7750
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		16	0.04	6/21/2023	6.400000	5.6000	11:43:33 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		23	0.06	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		30	0.08	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		37	0.10	7/12/2023	4.300000	5.8500	3:22:26 PM	5.8384			5.8500	5.8500	5.8000	5.8500
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMN35		44	0.12	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		51	0.14	7/26/2023	52.632000	5.6000	3:49:33 PM	5.7416			5.7505	5.7600	5.6000	5.6000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		58	0.16	8/2/2023	634.968000	5.6660	3:13:12 PM	5.6798			5.6660	5.6800	5.6660	5.6660
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		65	0.18	8/9/2023	0.820000	5.7000	11:28:05 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	71	0.19	8/15/2023	2.500000	6.0000	2:24:57 PM	5.9850			5.9250	6.0000	5.9250	6.0000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		72	0.20	8/16/2023	112.852000	5.8275	3:47:06 PM	5.8151			5.8000	5.8275	5.8000	5.8275
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		79	0.22	8/23/2023	46.000000	5.8000	2:01:09 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		86	0.24	8/30/2023	259.566000	5.8023	3:59:21 PM	5.8044			5.7500	5.8550	5.6500	5.8023
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		93	0.26	9/6/2023	64.807000	5.7800	2:57:53 PM	5.8067			5.8280	5.8280	5.7800	5.7800
RPGB 2 3/8 09/10/23	FXTN 03-06	PIBD0323I252	PHY6972HG Y63	2.3750	97	0.27	9/10/2023	98.800000	6.0000	11:08:34 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		100	0.27	9/13/2023	3.558000	5.7250	2:32:00 PM	5.7250			5.7250	5.7250	5.7250	5.7250
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		107	0.29	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		114	0.31	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		121	0.33	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		128	0.35	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		135	0.37	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	140	0.38	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		142	0.39	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		156	0.43	11/8/2023	2.010000	5.8250	3:13:38 PM	5.8374			5.8500	5.8500	5.8250	5.8250
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		163	0.45	11/15/2023	4.766000	5.8925	3:02:13 PM	5.8854			5.8825	5.8925	5.8502	5.8925
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		170	0.47	11/22/2023	12.973000	5.8850	2:50:58 PM	5.8813			5.8802	5.8850	5.8802	5.8850
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		177	0.49	11/29/2023	267.119000	5.8833	3:54:56 PM	5.8877			5.8850	5.9400	5.7000	5.8833
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		212	0.58	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		219	0.60	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		226	0.62	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		233	0.64	1/24/2024	7.671000	5.8503	10:49:54 AM	5.8503			5.8503	5.8503	5.8503	5.8503
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		240	0.66	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		247	0.68	2/7/2024	1.030000	5.7503	3:02:38 PM	5.7503			5.7503	5.7503	5.7503	5.7503
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		254	0.70	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		261	0.72	2/21/2024	7.852000	5.9450	2:09:37 PM	5.9053			5.8500	5.9450	5.8500	5.9450
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		268	0.73	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		275	0.75	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	278	0.76	3/9/2024	6.700000	6.0500	11:45:56 AM	6.0488			6.0400	6.0600	6.0400	6.0500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	281	0.77	3/12/2024	1,073.097000	6.0585	3:37:48 PM	6.0561			6.0250	6.0585	6.0250	6.0585
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		282	0.77	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		289	0.79	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		296	0.81	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		303	0.83	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		310	0.85	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		317	0.87	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	320	0.88	4/20/2024	70.210000	5.9500	2:56:06 PM	6.0996			6.1000	6.1000	5.9500	5.9500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		324	0.89	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			330	0.90	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			338	0.93	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			345	0.95	5/15/2024	0.500000	5.8563	11:31:51 AM	5.8563			5.8563	5.8563	5.8563	5.8563
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			352	0.96	5/22/2024	9.447000	5.9153	2:22:11 PM	5.9153			5.9153	5.9153	5.9153	5.9153
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			359	0.98	5/29/2024	149.339000	5.9183	3:51:35 PM	5.9242			5.9190	5.9700	5.9183	5.9183
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	364	1.00	6/3/2024	1.300000	6.1100	2:27:06 PM	6.1100			6.1100	6.1100	6.1100	6.1100
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	427	1.17	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	442	1.21	8/20/2024	64.700000	5.9800	3:44:08 PM	6.0221			6.0230	6.0400	5.9800	5.9800
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	500	1.37	10/17/2024	64.210000	5.8750	3:18:06 PM	5.9954			6.0500	6.0500	5.8750	5.8750
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	525	1.44	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	672	1.84	4/7/2025	6.000000	5.8650	11:09:01 AM	5.8700			5.8750	5.8750	5.8650	5.8650
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	677	1.85	4/12/2025	6.200000	5.8250	3:02:19 PM	5.8492			5.8500	5.8500	5.8250	5.8250

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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	679	1.86	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	799	2.19	8/12/2025	57.615000	5.7500	3:20:59 PM	5.8301			5.8500	5.8500	5.7500	5.7500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	827	2.26	9/9/2025	1.008000	5.7750	3:07:39 PM	5.8826			5.9000	5.9000	5.7750	5.7750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	868	2.38	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	908	2.49	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	959	2.63	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	975	2.67	2/4/2026	72.451000	5.7000	2:52:23 PM	5.7538			5.8500	5.8500	5.7000	5.7000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	985	2.70	2/14/2026	18.400000	5.7000	3:23:50 PM	5.7728			5.8000	5.8000	5.7000	5.7000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,038	2.84	4/8/2026	62.140000	5.7000	2:54:09 PM	5.7988			5.8000	5.8000	5.7000	5.7000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,203	3.29	9/20/2026	1.582000	5.8000	11:59:49 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,233	3.38	10/20/2026	14.350000	5.7500	3:52:39 PM	5.7646			5.7800	5.7800	5.7500	5.7500
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,281	3.51	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,365	3.74	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,368	3.75	3/4/2027	153.370000	5.7300	3:58:21 PM	5.7247			5.7250	5.7300	5.7000	5.7300
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,429	3.91	5/4/2027	10.750000	5.7500	11:30:28 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,458	3.99	6/2/2027	219.310000	6.1500	3:52:22 PM	5.7041			5.7300	6.1500	5.6500	6.1500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,554	4.26	9/6/2027	25.660000	5.7400	2:27:30 PM	5.7153			5.7150	5.7400	5.7150	5.7400
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMH50	5.7500	1,737	4.76	3/7/2028	34.920000	5.8000	3:40:54 PM	5.7462			5.7750	5.8000	5.7000	5.8000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HJA50	6.2500	1,752	4.80	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,783	4.88	4/22/2028	0.120000	5.6500	2:58:06 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,895	5.19	8/12/2028	30.120000	5.6500	3:00:34 PM	5.7894			5.7900	5.7900	5.6500	5.6500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,905	5.22	8/22/2028	6.000000	5.6750	3:43:51 PM	5.6633			5.6000	5.7000	5.6000	5.6750
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	2,009	5.50	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,046	5.60	1/10/2029	79.600000	5.7200	11:54:22 AM	5.7200			5.7200	5.7200	5.7200	5.7200
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,175	5.96	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMG64	7.0000	2,322	6.36	10/13/2029										
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,518	6.89	4/27/2030	114.200000	5.7600	11:37:27 AM	5.7603			5.7800	5.7800	5.7500	5.7600
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,548	6.98	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,591	7.09	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,610	7.15	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG99	11.2500	2,792	7.64	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,966	8.12	7/19/2031	58.300000	5.9000	11:25:04 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,969	8.13	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,044	8.33	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,151	8.63	1/20/2032	30.000000	5.8450	2:49:13 PM	5.8450			5.8450	5.8450	5.8450	5.8450
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,164	8.66	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,192	8.74	3/1/2032	4.250000	5.8500	11:35:25 AM	5.8465			5.8200	5.8500	5.8200	5.8500
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,306	9.05	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMF34	6.7500	3,390	9.28	9/15/2032	1,430.000000	5.8400	3:53:52 PM	5.8427			5.8250	5.8500	5.8250	5.8400
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,402	9.31	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,425	9.38	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,465	9.49	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,577	9.79	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,171	11.42	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,500	12.32	9/30/2035	15.000000	5.8550	10:14:05 AM	5.8550			5.8550	5.8550	5.8550	5.8550
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,577	12.53	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,703	12.88	4/20/2036	7.640000	5.8250	3:35:34 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,865	13.32	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,096	13.95	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,186	14.20	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,255	14.39	10/24/2037										
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,376	14.72	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,712	15.64	1/24/2039	12.700000	5.9000	11:05:03 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,306	17.27	9/9/2040	0.920000	5.8700	11:25:33 AM	5.8700			5.8700	5.8700	5.8700	5.8700
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,615	18.11	7/15/2041	9.000000									
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,112	19.47	11/24/2042	5.000000	5.9750	3:53:06 PM	5.9800			5.9850	5.9850	5.9750	5.9750