

GS Board Summary
June 09, 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 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		5	0.01	6/14/2023						5.7500				
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		12	0.03	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		19	0.05	6/28/2023	1.000000	6.2000	2:50:27 PM	6.2000		6.2000	6.2000	6.2000	6.2000	6.2000
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		26	0.07	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		33	0.09	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		40	0.11	7/19/2023	1.900000	5.6500	2:18:58 PM	5.6500		5.6500	5.6500	5.6500	5.6500	5.6500
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		47	0.13	7/26/2023	17.180000	5.7050	3:11:17 PM	5.7050		5.7050	5.7050	5.7050	5.7050	5.7050
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		54	0.15	8/2/2023	50.766000	5.7050	3:34:13 PM	5.7022		5.7000	5.7100	5.7000	5.7050	5.7050
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		61	0.17	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	67	0.18	8/15/2023	15.000000	6.1000	3:31:11 PM	6.1000		6.1000	6.1000	6.1000	6.1000	6.1000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		68	0.19	8/16/2023	34.936000	5.8500	3:40:51 PM	5.8473		5.8310	5.8500	5.8310	5.8500	5.8500
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		75	0.21	8/23/2023	35.289000	5.8500	3:36:55 PM	5.8500		5.8500	5.8500	5.8500	5.8500	5.8500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		82	0.23	8/30/2023	27.181000	5.8475	3:32:20 PM	5.8475		5.8471	5.8480	5.8471	5.8475	5.8475
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		89	0.24	9/6/2023	198.172000	5.8400	3:17:12 PM	5.8500		5.8401	5.9500	5.8400	5.8400	5.8400
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	93	0.26	9/10/2023	118.190000	5.9100	3:05:35 PM	5.8945		5.9000	5.9100	5.8850	5.9100	5.9100
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		96	0.26	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		103	0.28	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		110	0.30	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		117	0.32	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		124	0.34	10/11/2023	3.000000	5.8750	2:19:36 PM	5.8750		5.8750	5.8750	5.8750	5.8750	5.8750
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		131	0.36	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	136	0.37	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		138	0.38	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		152	0.42	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		159	0.44	11/15/2023	19.649000	5.9075	3:24:28 PM	5.9079		5.9075	5.9100	5.9075	5.9075	5.9075
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		166	0.45	11/22/2023	1.900000	5.8905	10:39:43 AM	5.8905		5.8905	5.8905	5.8905	5.8905	5.8905
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		173	0.47	11/29/2023	31.986000	5.9065	3:54:32 PM	5.9072		5.9055	5.9110	5.9050	5.9065	5.9065
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			180	0.49	12/6/2023	62.987000	5.9075	3:34:38 PM	5.9096		5.8500	5.9750	5.8500	5.9075	5.9075
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		208	0.57	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		215	0.59	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNG56		222	0.61	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		229	0.63	1/24/2024	2.000000	5.8500	2:24:48 PM	5.8500		5.8500	5.8500	5.8500	5.8500	5.8500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		236	0.65	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		243	0.67	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		250	0.68	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		257	0.70	2/21/2024	0.840000	5.9150	2:39:27 PM	5.9150		5.9150	5.9150	5.9150	5.9150	5.9150
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		264	0.72	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		271	0.74	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	274	0.75	3/9/2024	98.330000	6.1000	2:13:38 PM	6.1203		6.1200	6.1250	6.0500	6.1000	6.1000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	277	0.76	3/12/2024	49.995000	6.1500	3:53:01 PM	6.0864		6.1500	6.1500	6.0200	6.1500	6.1500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		278	0.76	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		285	0.78	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		292	0.80	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		299	0.82	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		306	0.84	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		313	0.86	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	316	0.87	4/20/2024	2.700000	6.1250	9:51:31 AM	6.1250		6.1250	6.1250	6.1250	6.1250	6.1250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		320	0.88	4/24/2024	100.000000	5.9950	10:18:54 AM	5.9950		5.9950	5.9950	5.9950	5.9950	5.9950
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			326	0.89	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			334	0.91	5/8/2024	410.629000	5.9350	2:43:05 PM	5.9888		5.9900	5.9900	5.9350	5.9350	5.9350
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			341	0.93	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			348	0.95	5/22/2024	30.325000	5.9375	3:00:08 PM	5.9377		5.9375	5.9381	5.9375	5.9375	5.9375
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			355	0.97	5/29/2024	149.425000	5.9350	3:48:53 PM	5.9960		6.0000	6.0000	5.9350	5.9350	5.9350
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	360	0.99	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			362	0.99	6/5/2024	268.040000	5.9350	3:55:11 PM	5.9368		5.9375	5.9425	5.9000	5.9350	5.9350
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	423	1.16	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	438	1.20	8/20/2024	87.940000	6.1000	2:04:47 PM	6.0060		6.1000	6.1000	5.9900	6.1000	6.1000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	496	1.36	10/17/2024	12.200000	5.9500	3:10:49 PM	6.0545		6.0750	6.0750	5.9500	5.9500	5.9500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	521	1.43	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	668	1.83	4/7/2025	2.000000	6.0000	3:52:58 PM	6.0000		6.0000	6.0000	6.0000	6.0000	6.0000

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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 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	673	1.84	4/12/2025	16.500000	5.9550	2:31:39 PM	5.9605			6.0000	6.0000	5.9550	5.9550
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	675	1.85	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	795	2.18	8/12/2025	7.260000	5.8000	2:24:26 PM	5.8596			5.9500	5.9500	5.8000	5.8000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	823	2.25	9/9/2025	69.448272	5.9300	2:31:02 PM	5.9305			6.0000	6.0000	5.9300	5.9300
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	864	2.37	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	904	2.48	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	955	2.62	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	971	2.66	2/4/2026	213.563000	5.6500	2:59:55 PM	5.6570			5.7500	5.7500	5.6500	5.6500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	981	2.69	2/14/2026	7.500000	5.9250	3:53:12 PM	5.9017			5.8250	5.9250	5.8250	5.9250
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,034	2.83	4/8/2026	101.500000	5.9250	3:53:58 PM	5.9151			5.9300	5.9300	5.9000	5.9250
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,199	3.28	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,229	3.37	10/20/2026	5.360000	5.9500	3:20:47 PM	5.8670			5.9250	5.9500	5.7550	5.9500
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,277	3.50	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,361	3.73	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,364	3.73	3/4/2027	4.505000	5.9000	3:54:38 PM	5.7914			6.0500	6.0500	5.7250	5.9000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,425	3.90	5/4/2027	1.000000	5.8250	2:49:34 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,454	3.98	6/2/2027	108.000000	5.8250	2:36:02 PM	5.7301			5.7100	5.8250	5.7100	5.8250
RPGB 5 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,550	4.24	9/6/2027	0.100000	5.8000	2:53:01 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMC59	5.7500	1,733	4.75	3/7/2028	54.200000	5.7750	2:44:54 PM	5.8105			5.8500	6.0000	5.7750	5.7750
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,748	4.79	3/22/2028	17.600000	5.8350	2:46:14 PM	5.8343			5.9000	5.9000	5.8300	5.8350
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJL69	3.6250	1,779	4.87	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,891	5.18	8/12/2028	6.000000	5.8400	3:10:35 PM	5.8450			5.8500	5.8500	5.8400	5.8400
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,901	5.21	8/22/2028	428.900000	5.8300	2:41:33 PM	5.8487			5.8500	5.8500	5.8300	5.8300
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	2,005	5.49	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	2,042	5.59	1/10/2029	5.189000	5.7500	11:38:31 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,171	5.94	5/19/2029										
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,318	6.35	10/13/2029										
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,514	6.88	4/27/2030	508.500000	5.8600	2:39:00 PM	5.8295			5.8250	5.8750	5.8250	5.8600
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,544	6.97	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,587	7.08	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FJG31	12.5000	2,606	7.14	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FJG91	11.2500	2,788	7.63	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,962	8.11	7/19/2031	66.286000	5.8500	3:09:05 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,965	8.12	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,040	8.32	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,147	8.62	1/20/2032	7.300000	5.8550	3:25:01 PM	5.8550			5.8550	5.8550	5.8550	5.8550
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,160	8.65	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,188	8.73	3/1/2032	3.000000	5.8300	3:12:21 PM	5.8300			5.8300	5.8300	5.8300	5.8300
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,302	9.04	6/23/2032	37.800000	5.9100	9:56:07 AM	5.9100			5.9100	5.9100	5.9100	5.9100
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,386	9.27	9/15/2032	3,593.926000	5.9350	3:59:44 PM	5.9044			5.9000	5.9350	5.8500	5.9350
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,398	9.30	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,421	9.37	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,461	9.48	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,573	9.78	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,167	11.41	11/5/2034	186.600000	5.9500	3:20:11 PM	5.8636			5.8750	5.9500	5.8500	5.9500
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,496	12.31	9/30/2035	600.000000	5.9500	9:49:13 AM	5.9292			5.8750	5.9700	5.8750	5.9500
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,573	12.52	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,699	12.87	4/20/2036	30.000000	5.9250	11:53:29 AM	5.9250			5.9250	5.9250	5.9250	5.9250
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,861	13.31	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,092	13.94	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,182	14.19	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,251	14.38	10/24/2037	5.000000	5.8500	10:37:09 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,372	14.71	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,708	15.63	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,302	17.25	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,611	18.10	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,108	19.46	11/24/2042	150.000000	5.9250	10:53:19 AM	5.9333			5.9500	5.9500	5.9250	5.9250