

GS Board Summary
August 16, 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 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		7	0.02	8/23/2023	16.030000	5.4000	11:13:40 AM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		14	0.04	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		21	0.06	9/6/2023	2.000000	5.5500	2:20:03 PM	5.5500			5.5500	5.5500	5.5500	5.5500
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	25	0.07	9/10/2023	14.500000	6.0750	3:12:44 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		28	0.08	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		35	0.10	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		42	0.12	9/27/2023	20.000000	5.6000	11:01:40 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		49	0.13	10/4/2023	5.400000	5.6250	10:34:51 AM	5.6250			5.6250	5.6250	5.6250	5.6250
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		56	0.15	10/11/2023	135.754000	5.6000	3:50:13 PM	5.6418			5.6500	5.6500	5.6000	5.6000
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		63	0.17	10/18/2023	575.338000	5.6050	3:55:26 PM	5.6641			5.6050	5.7000	5.6025	5.6050
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	68	0.19	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		70	0.19	10/25/2023	315.969000	5.6025	3:38:03 PM	5.6153			5.6550	5.6550	5.6025	5.6025
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		76	0.21	10/31/2023	291.015000	5.6500	3:41:12 PM	5.6932			5.7000	5.7000	5.5000	5.6500
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		84	0.23	11/8/2023	212.175000	5.6500	3:29:52 PM	5.7287			5.7500	5.7500	5.6000	5.6500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		91	0.25	11/15/2023	1,234.295200	5.6500	3:54:17 PM	5.6819			5.6750	5.7500	5.5000	5.6500
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNP14		98	0.27	11/22/2023	315.626000	6.0000	3:40:33 PM	5.6994			5.7100	6.0000	5.6575	6.0000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		105	0.29	11/29/2023	1.000000	5.7500	11:10:25 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			112	0.31	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		119	0.33	12/13/2023	2.453000	5.6000	10:05:26 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		126	0.35	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		133	0.36	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		140	0.38	1/3/2024	61.416000	5.9500	3:27:00 PM	5.9859			6.0000	6.0000	5.9000	5.9500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		147	0.40	1/10/2024	5.093000	5.9000	3:29:01 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		154	0.42	1/17/2024	210.557000	5.9250	3:52:33 PM	5.9501			6.0000	6.0000	5.9000	5.9250
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		161	0.44	1/24/2024	58.668000	5.9000	2:54:33 PM	5.9279			5.9000	5.9000	5.9000	5.9000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		168	0.46	1/31/2024	271.316500	6.0000	3:51:50 PM	5.9873			5.9515	6.0000	5.9500	6.0000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		175	0.48	2/7/2024	241.826000	6.0000	2:34:32 PM	6.0038			6.0200	6.0200	6.0000	6.0000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		182	0.50	2/14/2024	470.038200	5.9000	3:55:08 PM	5.9005			5.9000	5.9050	5.9000	5.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		189	0.52	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		196	0.54	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		203	0.56	3/6/2024	2.109000	6.0000	3:12:08 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HUA50	2.3750	206	0.56	3/9/2024	26.710000	6.0500	3:51:38 PM	6.1377			6.2500	6.2500	6.0500	6.0500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	209	0.57	3/12/2024	332.330000	6.1300	3:51:48 PM	6.1052			6.1200	6.2500	6.1000	6.1300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		210	0.58	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPPE09		217	0.59	3/20/2024	400.000000	6.1250	2:42:46 PM	6.1350			6.1450	6.1450	6.1250	6.1250
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		224	0.61	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		231	0.63	4/3/2024	0.100000	6.0500	2:38:46 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		238	0.65	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		245	0.67	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	248	0.68	4/20/2024	40.950000	6.2000	2:26:13 PM	6.1758			6.2500	6.2500	6.1200	6.2000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		252	0.69	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			258	0.71	4/30/2024	4.550000	6.0750	3:40:30 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			266	0.73	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			273	0.75	5/15/2024	176.208000	6.0500	2:53:11 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			280	0.77	5/22/2024	2.681000	6.0550	11:06:17 AM	6.0550			6.0550	6.0550	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			287	0.79	5/29/2024	4.169000	6.0550	2:07:06 PM	6.0601			6.0750	6.0750	6.0550	6.0550
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	292	0.80	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			294	0.81	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		300	0.82	6/11/2024	200.000000	6.1500	3:04:03 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		308	0.84	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		315	0.86	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		322	0.88	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		329	0.90	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		336	0.92	7/17/2024	211.100000	6.2800	3:55:57 PM	6.2811			6.3000	6.3000	6.2800	6.2800
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		343	0.94	7/24/2024	72.107000	6.2650	3:58:14 PM	6.2696			6.2650	6.3000	6.2500	6.2650
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		350	0.96	7/31/2024	43.289000	6.2010	3:51:33 PM	6.1985			6.2010	6.2010	6.1000	6.2010
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	355	0.97	8/5/2024	8.000000	6.1200	2:08:25 PM	6.1200			6.1200	6.1200	6.1200	6.1200
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		357	0.98	8/7/2024	86.241000	6.2150	3:56:37 PM	6.2703			6.2800	6.2800	6.2000	6.2150
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		364	1.00	8/14/2024	607.459000	6.2750	3:56:41 PM	6.2819			6.3000	6.3000	6.2750	6.2750
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	370	1.01	8/20/2024	86.662717	6.2500	3:43:09 PM	6.2302			6.1500	6.3000	6.1500	6.2500

GS Board Summary
August 16, 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 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	428	1.17	10/17/2024	325.350000	6.2200	3:56:11 PM	6.2388			6.2000	6.3000	6.1500	6.2200
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	453	1.24	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	600	1.64	4/7/2025	9.700000	6.3000	2:37:42 PM	6.3000			6.3000	6.3000	6.3000	6.3000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	605	1.66	4/12/2025	107.470000	6.3000	2:40:39 PM	6.2691			6.2100	6.3250	6.2000	6.3000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	607	1.66	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	727	1.99	8/12/2025	530.152000	6.2300	3:50:55 PM	6.2470			6.2200	6.3750	6.2050	6.2300
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	755	2.07	9/9/2025	10.400000	6.3400	11:59:21 AM	6.3357			6.2500	6.3400	6.2500	6.3400
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	796	2.18	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	836	2.29	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	887	2.43	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	903	2.47	2/4/2026	203.350000	6.1700	3:28:13 PM	6.2490			6.3350	6.3500	6.1700	6.1700
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	913	2.50	2/14/2026	101.118000	6.2750	3:29:42 PM	6.2087			6.3050	6.3500	6.1550	6.2750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	966	2.65	4/8/2026	61.950000	6.3100	2:56:34 PM	6.2975			6.1750	6.3400	6.1750	6.3100
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,131	3.10	9/20/2026	13.590000	6.2300	3:50:34 PM	6.2249			6.2050	6.2300	6.2000	6.2300
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,161	3.18	10/20/2026	4.100000									
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FGN88	8.0000	1,209	3.31	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,293	3.54	3/1/2027	1.000000	6.3500	3:23:17 PM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,296	3.55	3/4/2027	878.300000	6.2250	3:46:33 PM	6.2772			6.2400	6.3350	6.1750	6.2250
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,357	3.72	5/4/2027	29.720000	6.2250	3:40:38 PM	6.1927			6.1500	6.3500	6.1500	6.2250
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,386	3.80	6/2/2027	1,909.350000	6.2550	3:51:45 PM	6.2757			6.5000	6.5000	6.2000	6.2550
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,482	4.06	9/6/2027	17.550000	6.3100	2:57:05 PM	6.2974			6.2850	6.3500	6.2850	6.3100
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HNV50	5.7500	1,665	4.56	3/7/2028	256.930000	6.2000	3:57:54 PM	6.2009			6.2300	6.3500	6.1250	6.2000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,680	4.60	3/22/2028	111.000000	6.2300	2:45:08 PM	6.2355			6.2850	6.2850	6.2300	6.2300
RPGB 3 3/4 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,711	4.68	4/22/2028	145.100000	6.3000	3:03:58 PM	6.3010			6.2550	6.3750	6.2550	6.3000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,823	4.99	8/12/2028	39.140000	6.3000	3:41:11 PM	6.3089			6.3000	6.3500	6.3000	6.3000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,833	5.02	8/22/2028	1,834.734000	6.1755	3:51:42 PM	6.1939			6.2100	6.2450	6.1755	6.1755
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,937	5.30	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	1,974	5.41	1/10/2029	308.500000	6.3400	3:04:30 PM	6.2638			6.2750	6.3400	6.2500	6.3400
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,103	5.76	5/19/2029	196.460000	6.3100	3:22:21 PM	6.3051			6.3500	6.3500	6.3000	6.3100
RPGB 7 10/13/29	FXTN 07-68	PHY6972HMC79	PHY6972HMC79	7.0000	2,250	6.16	10/13/2029	3,239.000000	6.3300	3:52:01 PM	6.3425			6.3900	6.3900	6.3250	6.3300
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,446	6.70	4/27/2030	133.800000	6.3500	3:27:08 PM	6.2978			6.3900	6.4000	6.2250	6.3500
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,476	6.78	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,519	6.90	7/9/2030										
RPGB 6 3/8 07/27/30	07-70	PH0000057218	PH0000057218	6.3750	2,537	6.95	7/27/2030	773.257000	6.3250	3:14:40 PM	6.3301			6.3250	6.3250	6.3250	6.3250
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,538	6.95	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,720	7.45	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,894	7.92	7/19/2031	113.129000	6.4800	3:04:10 PM	6.4503			6.4500	6.4800	6.4500	6.4800
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,897	7.93	7/22/2031	199.800000	6.5000	2:04:10 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,972	8.14	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,079	8.43	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,092	8.47	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,120	8.54	3/1/2032	2.000000	6.6000	2:26:33 PM	6.6000			6.6000	6.6000	6.6000	6.6000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,234	8.85	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,318	9.08	9/15/2032	2,895.945000	6.4800	3:52:46 PM	6.5035			6.5250	6.5250	6.4800	6.4800
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,330	9.12	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,353	9.18	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,393	9.29	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,505	9.60	3/21/2033	100.000000	6.5000	3:48:17 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 6 5/8 08/17/33	10-71	PH0000057374	PH0000057374	6.6250	3,654	10.00	8/17/2033	2,864.520000	6.5250	3:59:29 PM	6.5810			6.6250	6.6250	6.5100	6.5250
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,099	11.22	11/5/2034	464.200000	6.5900	2:51:58 PM	6.5997			6.6000	6.6000	6.5900	6.5900
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,428	12.12	9/30/2035	703.810000	6.6250	3:38:41 PM	6.6106			6.6000	6.6250	6.6000	6.6250
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,505	12.33	12/16/2035	81.630000	6.6500	2:52:34 PM	6.6360			6.6250	6.6500	6.6250	6.6500
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,631	12.68	4/20/2036	3.500000	6.6500	3:19:15 PM	6.6500			6.6500	6.6500	6.6500	6.6500
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,793	13.12	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,024	13.76	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,114	14.00	8/16/2037	2.950000	6.9000	2:26:27 PM	6.8420			6.7200	6.9000	6.7200	6.9000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,183	14.19	10/24/2037	11.150000	6.5000	3:27:33 PM	6.5083			6.5200	6.7500	6.5000	6.5000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,304	14.52	2/22/2038	31.800000	6.6000	3:07:48 PM	6.6000			6.6000	6.6000	6.6000	6.6000
RPGB 7 07/13/38	15-01	PH0000057200	PH0000057200	7.0000	5,445	14.91	7/13/2038	10.000000	6.7000	3:19:35 PM	6.7000			6.7000	6.7000	6.7000	6.7000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,640	15.44	1/24/2039	7.900000	6.6775	3:19:53 PM	6.6775			6.6775	6.6775	6.6775	6.6775
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,234	17.07	9/9/2040	2.130000	6.7500	2:28:24 PM	6.7500			6.7500	6.7500	6.7500	6.7500
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,543	17.91	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,040	19.27	11/24/2042	13.500000	6.7750	3:20:09 PM	6.7750			6.7750	6.7750	6.775	