

GS Board Summary  
September 07, 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 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	3	0.01	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		6	0.02	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		13	0.04	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		20	0.06	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		27	0.07	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		34	0.09	10/11/2023	10.241000	5.5000	11:32:59 AM	5.5000		5.5000	5.5000	5.5000	5.5000	
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		41	0.11	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	46	0.13	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		48	0.13	10/25/2023	64.070000	5.4550	2:08:50 PM	5.4393		5.5000	5.5000	5.4250	5.4550	
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		54	0.15	10/31/2023	8.864000	5.4000	2:10:02 PM	5.4000		5.4000	5.4000	5.4000	5.4000	
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		62	0.17	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		69	0.19	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		76	0.21	11/22/2023	244.499000	5.5575	3:46:27 PM	5.5439		5.5525	5.5575	5.5250	5.5575	
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		83	0.23	11/29/2023	86.911000	5.5450	2:57:16 PM	5.5397		5.5350	5.5585	5.5350	5.5450	
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			90	0.25	12/6/2023	824.239000	5.5586	3:47:58 PM	5.5567		5.5525	5.5587	5.5000	5.5586	
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		97	0.27	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		104	0.29	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		111	0.30	12/27/2023					5.6000					
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		118	0.32	1/3/2024	15.362000	5.7000	3:36:09 PM	5.5393		5.5000	5.7000	5.5000	5.7000	
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		125	0.34	1/10/2024	30.911000	5.9500	2:37:08 PM	5.7629		5.7600	5.9500	5.7500	5.9500	
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		132	0.36	1/17/2024					5.8000					
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		139	0.38	1/24/2024	24.033000	5.8000	3:49:39 PM	5.8353		5.8500	5.8600	5.7500	5.8000	
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		146	0.40	1/31/2024	52.000000	5.9750	3:09:33 PM	5.9750		5.9750	5.9750	5.9750	5.9750	
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		153	0.42	2/7/2024	9.000000	5.8000	11:58:42 AM	5.8333		5.8500	5.8500	5.8000	5.8000	
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNW42		160	0.44	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		167	0.46	2/21/2024	71.436000	5.9760	3:45:14 PM	5.9667		5.9000	5.9760	5.8500	5.9760	
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		174	0.48	2/28/2024	129.207000	5.9600	3:20:07 PM	5.9604	5.9600	5.9500	5.9650	5.7500	5.9600	
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		181	0.50	3/6/2024	383.434000	5.9800	3:46:21 PM	5.9778		5.9775	5.9800	5.8280	5.9800	
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HNA50	2.3750	184	0.50	3/9/2024	6.892.915000	6.2150	3:59:58 PM	6.1694		6.1250	6.3750	6.0500	6.2150	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDC84	6.2500	187	0.51	3/12/2024	69.260000	6.1800	3:50:46 PM	6.1732		6.1400	6.1800	6.1000	6.1800	
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HNC43		188	0.52	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		195	0.53	3/20/2024					6.0000					
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		202	0.55	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		209	0.57	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		216	0.59	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		223	0.61	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	226	0.62	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		230	0.63	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			236	0.65	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			244	0.67	5/8/2024	64.000000	6.0550	11:41:26 AM	6.0550		6.0550	6.0550	6.0550	6.0550	
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			251	0.69	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			258	0.71	5/22/2024	9.530000	6.0550	3:24:34 PM	6.0550		6.0550	6.0550	6.0550	6.0550	
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			265	0.73	5/29/2024	5.688000	6.0300	3:40:17 PM	6.0300		6.0300	6.0300	6.0300	6.0300	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	270	0.74	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			272	0.75	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		278	0.76	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		286	0.78	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		293	0.80	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		300	0.82	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		307	0.84	7/10/2024	0.600000	6.1300	2:59:19 PM	6.1467		6.1500	6.1500	6.1300	6.1300	
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		314	0.86	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		321	0.88	7/24/2024	11.462000	6.1500	2:50:46 PM	6.1500	6.1500	6.1500	6.1500	6.1500	6.1500	
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		328	0.90	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	333	0.91	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		335	0.92	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		342	0.94	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	348	0.95	8/20/2024	2.000000	6.1500	2:27:58 PM	6.1500		6.1500	6.1500	6.1500	6.1500	
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		349	0.96	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		356	0.98	8/28/2024	24.301000	6.1775	3:16:56 PM	6.1760		6.1775	6.1775	6.1500	6.1775	
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		363	0.99	9/4/2024	310.496000	6.1775	3:58:01 PM	6.1778		6.1750	6.1875	6.0250	6.1775	

GS Board Summary  
September 07, 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	406	1.11	10/17/2024	9.520000	6.1500	3:33:44 PM	6.1631			6.2000	6.2000	6.1500	6.1500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FF722	13.7500	431	1.18	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HAL14	4.2500	578	1.58	4/7/2025	354.200000	6.1750	3:25:14 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	583	1.60	4/12/2025	140.180000	6.1500	3:29:28 PM	6.3079			6.3000	6.3250	6.1500	6.1500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	585	1.60	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	705	1.93	8/12/2025	36.393000	6.2300	3:49:44 PM	6.2125			6.2000	6.3000	6.1500	6.2300
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	733	2.01	9/9/2025	9.800000	6.1750	11:18:59 AM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	774	2.12	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	814	2.23	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	865	2.37	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	881	2.41	2/4/2026	600.000000	6.2500	3:14:37 PM	6.1750			6.1000	6.2500	6.1000	6.2500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	891	2.44	2/14/2026	34.500000	6.2000	2:26:40 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG59	3.3750	944	2.59	4/8/2026	20.530000	6.2000	2:29:47 PM	6.2978			6.3500	6.3500	6.2000	6.2000
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	1,096	3.00	9/7/2026	4,724.101000	6.2900	3:58:32 PM	6.2919			6.3000	6.3005	6.2750	6.2900
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FVW41	3.5000	1,109	3.04	9/20/2026	28.120000	6.2600	3:53:39 PM	6.2519			6.2500	6.4250	6.2500	6.2600
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FCN33	6.2500	1,139	3.12	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,187	3.25	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,271	3.48	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,274	3.49	3/4/2027	162.010000	6.3550	2:47:45 PM	6.2517			6.4500	6.4500	6.1500	6.3550
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,335	3.66	5/4/2027	0.400000	6.4000	10:59:03 AM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,364	3.73	6/2/2027	5.540000	6.4000	3:41:44 PM	6.3792			6.3750	6.4000	6.3750	6.4000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	PHY6972FED88	8.6250	1,460	4.00	9/6/2027	570.650000	6.3550	11:54:52 AM	6.2636			6.3600	6.3600	6.2500	6.3550
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMMV0	5.7500	1,643	4.50	3/7/2028	77.790000	6.4000	3:41:55 PM	6.3031			6.3750	6.4000	6.1750	6.4000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HJA50	6.2500	1,658	4.54	3/22/2028	54.600000	6.3125	2:44:58 PM	6.3734			6.3750	6.3750	6.3125	6.3125
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJL69	3.6250	1,689	4.62	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,801	4.93	8/12/2028	14.300000	6.3500	3:36:44 PM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,811	4.96	8/22/2028	36.360000	6.2500	3:42:49 PM	6.2962			6.3500	6.4000	6.2000	6.2500
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,915	5.24	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,952	5.34	1/10/2029	2.000000	6.3375	2:45:29 PM	6.3375			6.3375	6.3375	6.3375	6.3375
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,081	5.70	5/19/2029	13.700000	6.3850	2:13:46 PM	6.3863			6.4000	6.4000	6.3850	6.3850
RPGB 7 1/0/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMA24	7.0000	2,228	6.10	10/13/2029	218.500000	6.3600	2:34:39 PM	6.3609			6.3650	6.3850	6.3350	6.3600
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,424	6.64	4/27/2030	47.000000	6.3800	3:11:09 PM	6.3885			6.3850	6.3950	6.3800	6.3800
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,454	6.72	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,497	6.84	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,515	6.89	7/27/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,516	6.89	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,698	7.39	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,872	7.86	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,875	7.87	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,950	8.08	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLLJ2	4.8750	3,057	8.37	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,070	8.41	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,098	8.48	3/1/2032										
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,212	8.79	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMMW34	6.7500	3,296	9.02	9/15/2032	94.320000	6.4750	11:21:01 AM	6.4773			6.5000	6.5000	6.4750	6.4750
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,308	9.06	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,331	9.12	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,371	9.23	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,483	9.54	3/21/2033										
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,632	9.94	8/17/2033	23.000000	6.5000	3:27:25 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,077	11.16	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,406	12.06	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,483	12.27	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,609	12.62	4/20/2036	0.202000	6.5750	11:11:12 AM	6.5750			6.5750	6.5750	6.5750	6.5750
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,771	13.06	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,002	13.70	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,092	13.94	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,161	14.13	10/24/2037	15.500000	6.4500	2:46:19 PM	6.4516			6.5000	6.5000	6.4500	6.4500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,282	14.46	2/22/2038	17.800000	6.6000	3:28:46 PM	6.6097			6.6100	6.6100	6.6000	6.6000
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,423	14.85	7/13/2038	15.000000	6.6000	3:25:53 PM	6.6000			6.6000	6.6000	6.6000	6.6000
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,618	15.38	1/24/2039	21.070000	6.5250	2:15:18 PM	6.6900			6.7000	6.7000	6.5250	6.5250
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,212	17.01	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,521	17.85	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,018	19.21	11/24/2042							6.7000			