

GS Board Summary
June 27, 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 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	420	1.15	8/20/2024	380.551432	6.1500	3:26:12 PM	6.4617			6.0300	6.4750	6.0300	6.1500
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HMP44	4.2500	478	1.31	10/17/2024	263.521000	6.5000	3:58:19 PM	6.4531			6.3500	6.5000	6.1000	6.5000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	503	1.38	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	650	1.78	4/7/2025	10.500000	6.3750	2:44:10 PM	6.3703			6.3500	6.3750	6.3500	6.3750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	655	1.79	4/12/2025	246.460000	6.4500	3:27:09 PM	6.4068			6.3500	6.4500	6.3500	6.4500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	657	1.80	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	777	2.13	8/12/2025	105.785000	6.5000	3:57:29 PM	6.3312			6.1300	6.5000	6.0250	6.5000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVVW76	3.6250	805	2.20	9/9/2025	172.950000	6.4500	3:22:48 PM	6.4145			6.3000	6.4500	6.3000	6.4500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	846	2.32	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	886	2.43	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	937	2.57	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	953	2.61	2/4/2026	18.500000	6.5000	3:59:35 PM	6.2579			6.3750	6.5000	6.0300	6.5000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	963	2.64	2/14/2026	31.300000	6.5000	3:57:39 PM	6.3551			6.1550	6.5000	6.1550	6.5000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,016	2.78	4/8/2026	543.950000	6.2750	3:34:51 PM	6.3183			6.3025	6.4500	6.2750	6.2750
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,181	3.23	9/20/2026	1.000000	6.3500	10:37:34 AM	6.3500			6.3500	6.3500	6.3500	6.3500
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,211	3.32	10/20/2026	1.500000									
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,259	3.45	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,343	3.68	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,346	3.69	3/4/2027	126.750000	6.1600	3:49:13 PM	6.1338			6.1000	6.2500	6.0875	6.1600
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,407	3.85	5/4/2027	2.600000	6.4000	3:59:05 PM	6.2990			6.2750	6.4000	6.2750	6.4000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,436	3.93	6/2/2027	9.500000	6.3250	3:33:02 PM	6.1882			6.2500	6.3250	6.0800	6.3250
RPGB 5 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,532	4.19	9/6/2027	0.100000									
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,715	4.70	3/7/2028	14.600000	6.1650	2:54:10 PM	6.1205			6.1000	6.1650	6.1000	6.1650
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HJA50	6.2500	1,730	4.74	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,761	4.82	4/22/2028	2.600000	5.9250	2:22:49 PM	6.0837			6.2000	6.2000	5.9250	5.9250
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,873	5.13	8/12/2028	5.000000	6.2400	2:45:04 PM	6.2250			6.2000	6.2500	6.1900	6.2500
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,883	5.16	8/22/2028	36.500000	6.0600	3:59:09 PM	6.0631			6.0200	6.2000	6.0200	6.0600
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,987	5.44	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,024	5.54	1/10/2029	25.350000	6.2490	3:20:16 PM	6.2187			6.1500	6.2500	6.1250	6.2490
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,153	5.90	5/19/2029	0.700000	6.0750	3:34:43 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMZ64	7.0000	2,300	6.30	10/13/2029										
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,496	6.83	4/27/2030	0.600000	6.1750	11:57:02 AM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,526	6.92	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,569	7.03	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,588	7.09	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG91	11.2500	2,770	7.58	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,944	8.06	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,947	8.07	7/22/2031	5.100000	6.0750	3:34:57 PM	6.1265			6.2500	6.2500	6.0750	6.0750
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,022	8.27	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,129	8.57	1/20/2032	8.030000	6.1505	2:39:56 PM	6.1314			6.1000	6.1505	6.1000	6.1505
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,142	8.60	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,170	8.68	3/1/2032	2.000000	6.2400	11:23:13 AM	6.2450			6.2500	6.2500	6.2400	6.2400
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,284	8.99	6/23/2032	5.000000	6.2000	2:40:52 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,368	9.22	9/15/2032	21.600000	6.2375	3:06:08 PM	6.2331			6.1775	6.2375	6.1775	6.2375
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,380	9.25	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,403	9.32	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,443	9.43	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,555	9.73	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,149	11.36	11/5/2034	3.100000	6.2625	2:35:22 PM	6.2605			6.2000	6.2625	6.2000	6.2625
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,478	12.26	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,555	12.47	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,681	12.82	4/20/2036	2.500000	6.1400	9:58:40 AM	6.1400			6.1400	6.1400	6.1400	6.1400
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,843	13.26	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,074	13.89	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,164	14.14	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,233	14.33	10/24/2037	69.500000	6.5000	2:48:32 PM	6.4349			6.2000	6.5000	6.1500	6.5000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,354	14.66	2/22/2038	189.500000	6.2350	3:14:03 PM	6.2138			6.2200	6.2350	6.2100	6.2350
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCC74	6.7500	5,690	15.58	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,284	17.21	9/9/2040	1.000000	6.2300	3:47:15 PM	6.2300			6.2300	6.2300	6.2300	6.2300
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,593	18.05	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,090	19.41	11/24/2042	13.340000	6.1850	3:59:12 PM	6.1921			6.1800	6.2200	6.1750	6.1850