

GS Board Summary
July 11, 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	406	1.11	8/20/2024	183.615000	6.2750	3:29:22 PM	6.5756			6.6000	6.6250	6.2750	6.2750
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	464	1.27	10/17/2024	90.829000	6.4000	3:03:07 PM	6.5292			6.5750	6.6500	6.4000	6.4000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	489	1.34	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	636	1.74	4/7/2025	18.160000	6.3500	3:17:48 PM	6.4706			6.5350	6.5500	6.3500	6.3500
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	641	1.76	4/12/2025	73.680000	6.5750	2:53:31 PM	6.4978			6.5500	6.6500	6.3500	6.5750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	643	1.76	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	763	2.09	8/12/2025	45.410000	6.3750	3:47:57 PM	6.3477			6.5500	6.5500	6.3000	6.3750
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	791	2.17	9/9/2025	14.520000	6.6000	2:48:56 PM	6.5493			6.6500	6.6500	6.5000	6.6000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	832	2.28	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	872	2.39	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	923	2.53	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	939	2.57	2/4/2026	211.760000	6.3500	3:17:53 PM	6.3990			6.4000	6.4000	6.3500	6.3500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	949	2.60	2/14/2026	207.880000	6.3750	3:10:53 PM	6.4778			6.4500	6.5650	6.3500	6.3750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	1,002	2.74	4/8/2026	6.440000	6.3500	3:38:26 PM	6.5159			6.6000	6.6500	6.3500	6.3500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	1,167	3.20	9/20/2026	5.700000	6.6000	3:35:27 PM	6.5281			6.3000	6.6500	6.3000	6.6000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,197	3.28	10/20/2026	10.000000	6.6500	11:54:39 AM	6.6500			6.6500	6.6500	6.6500	6.6500
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,245	3.41	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,329	3.64	3/1/2027	1.000000	6.6500	11:05:53 AM	6.6500			6.6500	6.6500	6.6500	6.6500
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,332	3.65	3/4/2027	90.510000	6.4000	3:01:52 PM	6.4806			6.4500	6.6500	6.3500	6.4000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,393	3.81	5/4/2027	12.300000	6.5600	11:29:11 AM	6.5616			6.5750	6.5750	6.5600	6.5600
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,422	3.89	6/2/2027	109.900000	6.5500	3:44:33 PM	6.5449			6.0000	6.6000	6.0000	6.5500
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,518	4.16	9/6/2027	23.200000	6.5300	3:07:32 PM	6.5351			6.5400	6.5400	6.5300	6.5300
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMR50	5.7500	1,701	4.66	3/7/2028	126.500000	6.4500	3:46:48 PM	6.3561			6.5000	6.5000	6.3500	6.4500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,716	4.70	3/22/2028	400.745000	6.4600	3:17:29 PM	6.4979			6.3500	6.5000	6.3500	6.4600
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,747	4.78	4/22/2028	16.000000	6.5750	3:31:24 PM	6.5766			6.6000	6.6000	6.5750	6.5750
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,859	5.09	8/12/2028	8.090000	6.6250	3:05:07 PM	6.4998			6.6750	6.6750	6.3500	6.6250
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,869	5.12	8/22/2028	77.530000	6.3750	3:30:47 PM	6.3784			6.5000	6.5000	6.3700	6.3750
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,973	5.40	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	2,010	5.50	1/10/2029	2.000000	6.5625	2:41:39 PM	6.5625			6.5625	6.5625	6.5625	6.5625
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,139	5.86	5/19/2029	290.000000	6.6000	3:00:53 PM	6.6007			6.6000	6.6100	6.6000	6.6000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HML24	7.0000	2,266	6.26	10/13/2029	1.000000	6.5000	3:45:20 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,482	6.80	4/27/2030	50.400000	6.5750	11:52:36 AM	6.5756			6.6500	6.6500	6.5750	6.5750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,512	6.88	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,555	7.00	7/9/2030	4.000000	6.5000	3:49:57 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,574	7.05	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FVG91	11.2500	2,756	7.55	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,930	8.02	7/19/2031	88.170000	6.5750	11:50:23 AM	6.5750			6.5750	6.5750	6.5750	6.5750
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,933	8.03	7/22/2031	155.750000	6.5500	3:50:14 PM	6.6641			6.7500	6.7500	6.5500	6.5500
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	3,008	8.24	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	3,115	8.53	1/20/2032	72.000000	6.5500	3:52:10 PM	6.6715			6.6750	6.6750	6.5500	6.5500
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,128	8.56	2/2/2032	3.300000	6.7500	10:21:41 AM	6.7500			6.7500	6.7500	6.7500	6.7500
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,156	8.64	3/1/2032	18.000000	6.4000	2:11:32 PM	6.6889			6.7250	6.7250	6.4000	6.4000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,270	8.95	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMM34	6.7500	3,354	9.18	9/15/2032	2,393.000000	6.6300	3:55:55 PM	6.6305			6.7100	6.7100	6.5800	6.6300
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,366	9.22	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,389	9.28	10/20/2032	1.000000	6.6000	3:53:48 PM	6.6000			6.6000	6.6000	6.6000	6.6000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,429	9.39	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,541	9.70	3/21/2033	5.800000	6.6500	3:52:51 PM	6.6500			6.6500	6.6500	6.6500	6.6500
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,135	11.32	11/5/2034	600.000000	6.8000	2:15:35 PM	6.7938			6.8000	6.8000	6.7850	6.8000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,464	12.22	9/30/2035	307.160000	6.8250	3:57:42 PM	6.8255			6.8995	6.8995	6.8000	6.8250
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,541	12.43	12/16/2035	10.000000	6.8850	2:26:49 PM	6.8850			6.8850	6.8850	6.8850	6.8850
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,667	12.78	4/20/2036	64.650000	6.7500	3:49:56 PM	6.7537			6.9500	6.9500	6.5500	6.7500
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,829	13.22	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	5,060	13.85	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,150	14.10	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,219	14.29	10/24/2037	19.920000	6.5000	3:54:51 PM	6.5914			6.7250	7.0000	6.5000	6.5000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,340	14.62	2/22/2038	22.500000	6.7250	3:44:52 PM	6.9756			7.0000	7.0000	6.7250	6.7250
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCCZ74	6.7500	5,676	15.54	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,270	17.17	9/9/2040	3.100000	6.7500	10:07:58 AM	6.7500			6.7500	6.7500	6.7500	6.7500
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,579	18.01	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	7,076	19.37	11/24/2042	10.360000	6.8000	11:00:27 AM	6.8154			7.0000	7.0000	6.8000	6.8000