

GS Board Summary
November 14, 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 11/13/24	RPTB 0 11/13/24		PH0000057739			365	1.00	11/13/2024	713.566000								
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLL14	4.2500	510	1.40	4/7/2025	13.400000	6.5255	3:58:16 PM	6.5605	6.6250		6.5600	6.5950	6.3750	6.5255
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	515	1.41	4/12/2025	388.182000	6.3900	3:44:39 PM	6.4054			6.4750	6.4750	6.3900	6.3900
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	517	1.42	4/14/2025							6.4650	6.4750	6.3650	6.4500
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	637	1.74	8/12/2025	2,904.215000	6.2750	3:14:18 PM	6.2868	6.5000	6.2500	6.3600	6.7000	6.2750	6.2750
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	665	1.82	9/9/2025	251.212500	6.4250	3:59:39 PM	6.4154			6.3775	6.4500	6.3750	6.4250
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	706	1.93	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	746	2.04	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	797	2.18	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	813	2.23	2/4/2026	7.200000	6.4250	3:59:20 PM	6.4243			6.4750	6.4750	6.4150	6.4250
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	823	2.25	2/14/2026	205.350000	6.3750	3:27:12 PM	6.3757			6.4500	6.4500	6.3700	6.3750
RPGB 3 3/8 04/08/26	FXTN 05-72	PIBD0526D772	PHY6972HJG21	3.3750	876	2.40	4/8/2026	450.300000	6.4250	3:42:56 PM	6.4177			6.4000	6.4500	6.4000	6.4250
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	1,028	2.82	9/7/2026	102.623000	6.2950	11:42:28 AM	6.2950	6.5000		6.2950	6.2950	6.2950	6.2950
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FVW41	3.5000	1,041	2.85	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,071	2.93	10/20/2026	1.000000	6.3300	2:30:08 PM	6.3300			6.3300	6.3300	6.3300	6.3300
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,119	3.06	12/7/2026	0.300000									
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,203	3.29	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,206	3.30	3/4/2027	3,396.900000	6.3750	3:59:09 PM	6.3854	6.5000		6.3850	6.4450	6.3450	6.3750
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,267	3.47	5/4/2027	1,235.650000	6.4700	11:57:55 AM	6.4991			6.5050	6.5050	6.4550	6.4700
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,296	3.55	6/2/2027	6.700000	6.4000	3:27:38 PM	6.3588	6.5000	6.2500	6.3300	6.4000	6.3300	6.4000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	PHY6972FED88	8.6250	1,392	3.81	9/6/2027	0.500000	6.4750	3:31:18 PM	6.4750			6.4750	6.4750	6.4750	6.4750
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,575	4.31	3/7/2028	9.945000	6.4000	3:30:50 PM	6.3588	6.5000	6.2500	6.4500	6.7000	6.3500	6.4000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,590	4.35	3/22/2028	96.959000	6.4650	3:45:30 PM	6.4450			6.4200	6.4750	6.4200	6.4650
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,621	4.44	4/22/2028	101.000000	6.5000	3:31:55 PM	6.4257			6.4250	6.5000	6.4250	6.5000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH64	3.7500	1,733	4.75	8/12/2028	53.110000	6.5250	3:51:04 PM	6.4779			6.4750	6.5250	6.4750	6.5250
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HJG88	6.1250	1,743	4.77	8/22/2028	126.505000	6.4000	3:23:53 PM	6.3961	6.5000	6.2500	6.4500	6.7000	6.3500	6.4000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972HFH00	9.5000	1,847	5.06	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,884	5.16	1/10/2029	3,639.041000	6.4500	3:45:31 PM	6.4424			6.4250	6.4650	6.4250	6.4500
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	2,013	5.51	5/19/2029					6.6250	6.3000				
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMC79	7.0000	2,160	5.91	10/13/2029	8.462000	6.5250	3:00:41 PM	6.5250			6.5250	6.5250	6.5250	6.5250
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,356	6.45	4/27/2030	10.000000	6.5750	2:44:42 PM	6.5750	6.6250	6.3500	6.5750	6.5750	6.5750	6.5750
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FSL74	8.7500	2,386	6.53	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,429	6.65	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,447	6.70	7/27/2030	4,608.790000	6.5750	3:52:25 PM	6.5709	6.7500	6.3750	6.6050	6.6150	6.5525	6.5750
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,448	6.70	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,630	7.20	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,804	7.68	7/19/2031	150.000000	6.6000	3:27:21 PM	6.5982			6.6000	6.6000	6.5750	6.6000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,807	7.69	7/22/2031	4.496000	6.5000	2:16:09 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	2,882	7.89	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,989	8.18	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	3,002	8.22	2/2/2032	3.000000	6.6500	2:53:39 PM	6.6500			6.6500	6.6500	6.6500	6.6500
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	3,030	8.30	3/1/2032	61.955000	6.5500	2:28:05 PM	6.5737			6.6000	6.6000	6.5500	6.5500
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,144	8.61	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,228	8.84	9/15/2032	1,435.960000	6.5900	3:59:29 PM	6.6060	6.7500	6.5000	6.6100	6.6350	6.5900	6.5900
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,240	8.87	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,263	8.93	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,303	9.04	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,415	9.35	3/21/2033	1.000000	6.7400	11:25:21 AM	6.7400			6.7400	6.7400	6.7400	6.7400
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,564	9.76	8/17/2033	4,536.400000	6.7200	3:50:22 PM	6.7257	6.8750	6.5000	6.7500	6.8000	6.7050	6.7200
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	4,009	10.98	11/5/2034	100.000000	6.7250	11:04:19 AM	6.7375			6.7500	6.7500	6.7250	6.7250
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,338	11.88	9/30/2035	150.000000	6.7250	10:42:39 AM	6.7250			6.7250	6.7250	6.7250	6.7250
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,415	12.09	12/16/2035	14.050000	6.8500	3:51:09 PM	6.8447			6.8300	6.8500	6.8300	6.8500
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,541	12.43	4/20/2036	24.080000	6.8150	3:53:17 PM	6.6613			6.6350	6.8150	6.6250	6.8150
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,703	12.88	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,934	13.51	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	5,024	13.76	8/16/2037	5.000000	6.8650	3:43:16 PM	6.8650			6.8650	6.8650	6.8650	6.8650
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,093	13.94	10/24/2037	102.675000	6.6500	3:20:59 PM	6.7845			6.7200	6.9000	6.6500	6.6500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,214	14.28	2/22/2038	30.000000	6.7250	3:27:03 PM	6.7875			6.8000	6.8000	6.7250	6.7250
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,355	14.66	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,550	15.20	1/24/2039	100.000000	6.7750	11:56:09 AM	6.7750			6.7750	6.7750	6.7750	6.7750
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,144	16.82	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,453	17.67	7/15/2041	40.000000	6.8400	3:48:30 PM	6.8450			6.8500	6.8500	6.8400	6.8400
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,950	19.03	11/24/2042	50.000000	6.8000	3:05:41 PM	6.8000			6.8000	6.8000	6.80	