

GS Board Summary  
January 03, 2024

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 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		7	0.02	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC056		14	0.04	1/17/2024	5.355000	5.1500	2:24:13 PM	5.1334			4.9000	5.1500	4.9000	5.1500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		21	0.06	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		28	0.08	1/31/2024	1.049.173000	5.1250	3:42:31 PM	5.6731			5.1250	5.7000	5.1250	5.1250
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		35	0.10	2/7/2024	3.543000	5.2000	3:41:34 PM	5.1153	5.2500		4.9000	5.2000	4.9000	5.2000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		42	0.12	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		49	0.13	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY86		56	0.15	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		63	0.17	3/6/2024	0.050000	5.1500	2:53:15 PM	5.1500			5.1500	5.1500	5.1500	5.1500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	66	0.18	3/9/2024	5.869.567000	5.8850	3:56:22 PM	5.9095	6.0000	5.6250	5.9000	5.9500	5.8800	5.8850
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	69	0.19	3/12/2024	1.252.000000	5.9000	2:42:12 PM	5.9114			5.9500	5.9500	5.8800	5.9000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		70	0.19	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		77	0.21	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		84	0.23	3/27/2024	1.065000	4.9000	2:51:51 PM	4.9000			4.9000	4.9000	4.9000	4.9000
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		91	0.25	4/3/2024	4.583.551000	5.1500	3:58:52 PM	5.1467	5.2500	5.0000	5.1400	5.4000	4.9000	5.1500
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		98	0.27	4/10/2024	1.000000	5.1300	11:07:49 AM	5.1300			5.1300	5.1300	5.1300	5.1300
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		105	0.29	4/17/2024	5.120000	5.4950	2:21:39 PM	5.4950			5.4950	5.4950	5.4950	5.4950
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	108	0.30	4/20/2024	18.505000	5.8500	3:48:46 PM	5.8810			5.8750	5.9850	5.8250	5.8500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		112	0.31	4/24/2024	14.713000	5.0250	3:27:44 PM	5.0699			5.0250	5.3000	5.0250	5.0250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			118	0.32	4/30/2024	4.778000	5.2000	11:30:43 AM	5.0620			5.0250	5.2000	5.0250	5.2000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			126	0.35	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			133	0.36	5/15/2024	8.344000	5.5500	2:21:38 PM	5.4269			5.3000	5.5500	5.2500	5.5500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			140	0.38	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			147	0.40	5/29/2024	12.968000	5.0250	3:04:39 PM	5.0258			5.0250	5.3500	5.0250	5.0250
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	152	0.42	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			154	0.42	6/5/2024	7.000000	5.0250	3:42:01 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		160	0.44	6/11/2024	7.005000	5.0250	2:35:54 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		168	0.46	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		175	0.48	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		182	0.50	7/3/2024	5.467.075000	5.5500	3:54:57 PM	5.4875	5.6000	5.5000	5.5000	5.9000	5.0500	5.5500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		189	0.52	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		196	0.54	7/17/2024	1.000000	5.5100	3:48:07 PM	5.5100			5.5100	5.5100	5.5100	5.5100
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		203	0.56	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		210	0.58	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	215	0.59	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		217	0.59	8/7/2024	35.230000	5.4500	3:27:31 PM	5.4567			5.6750	5.6750	5.4500	5.4500
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		224	0.61	8/14/2024	5.240000	5.7000	2:21:37 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	230	0.63	8/20/2024	1.500000	5.7500	11:11:39 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		231	0.63	8/21/2024	11.846000	5.3000	3:23:20 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		238	0.65	8/28/2024	3.180000	5.4750	11:30:41 AM	5.4750			5.4750	5.4750	5.4750	5.4750
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		245	0.67	9/4/2024	2.050000	5.5000	11:48:31 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		252	0.69	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		259	0.71	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		266	0.73	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		273	0.75	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		280	0.77	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		287	0.79	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	288	0.79	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		294	0.81	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		301	0.82	10/30/2024	50.000000	5.6500	3:28:02 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		308	0.84	11/6/2024	50.000000	5.7200	3:29:27 PM	5.7200			5.7200	5.7200	5.7200	5.7200
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	313	0.86	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		315	0.86	11/13/2024	213.480000	5.8050	3:27:21 PM	5.8036			5.8000	5.8050	5.7950	5.8050
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		329	0.90	11/27/2024	128.251000	5.8050	3:32:47 PM	5.8043			5.8050	5.8060	5.8020	5.8050
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		336	0.92	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		365	1.00	1/2/2025	1.448.866000	5.9300	3:55:18 PM	5.9546	5.9850	5.9250	6.0750	6.0750	5.7800	5.9300
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	460	1.26	4/7/2025	355.800000	5.9000	3:43:13 PM	5.9030			5.9750	5.9750	5.9000	5.9000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	465	1.27	4/12/2025	552.300000	5.9000	3:42:14 PM	5.9273			5.9500	5.9650	5.9000	5.9000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	467	1.28	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	587	1.61	8/12/2025	3.713.138000	5.8750	3:16:44 PM	5.8790	6.0000	5.6250	5.8750	5.9000	5.8500	5.8750

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RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	615	1.68	9/9/2025	344.000000	5.9500	3:15:31 PM	5.9547			5.9500	5.9750	5.9500	5.9500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	656	1.80	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	696	1.91	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	747	2.05	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	763	2.09	2/4/2026	17.000000	5.9950	2:17:26 PM	5.9950			5.9950	5.9950	5.9950	5.9950
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	773	2.12	2/14/2026										
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	826	2.26	4/8/2026	99.340000	5.9750	2:23:25 PM	5.9761			5.9000	5.9875	5.9000	5.9750
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	978	2.68	9/7/2026										
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FVX41	3.5000	991	2.71	9/20/2026	2.310000	5.8750	11:14:48 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FCN33	6.2500	1,021	2.80	10/20/2026	3.000000	5.9800	11:50:24 AM	5.9800			5.9800	5.9800	5.9800	5.9800
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,069	2.93	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,153	3.16	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLCV9	4.8750	1,156	3.17	3/4/2027	10.870000	5.9750	2:17:54 PM	5.9750	6.1250	5.6250	5.9750	5.9750	5.9750	5.9750
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,217	3.33	5/4/2027	3.524000	5.9000	3:03:40 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,246	3.41	6/2/2027	6.576000	5.9750	3:10:29 PM	5.8547	6.1250	5.6250	5.9700	5.9750	5.8000	5.9750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027H140	PHY6972FED88	8.6250	1,342	3.67	9/6/2027	28.600000	6.0350	3:13:04 PM	5.9561			5.9600	6.0350	5.9500	6.0350
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMF50	5.7500	1,525	4.18	3/7/2028	7.300000	6.0500	3:16:35 PM	5.9988	6.1250	5.6250	5.9000	6.2000	5.9000	6.0500
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,540	4.22	3/22/2028	27.207000	6.1000	2:42:44 PM	6.0555			6.0500	6.1000	6.0500	6.1000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,571	4.30	4/22/2028										
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,683	4.61	8/12/2028	4.200000	6.0350	2:10:50 PM	6.0350			6.0350	6.0350	6.0350	6.0350
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,693	4.64	8/22/2028	22.200000	6.0000	3:20:10 PM	5.9932	6.1250	5.6250	6.0500	6.0750	5.9500	6.0000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,797	4.92	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HXC27	6.8750	1,834	5.02	1/10/2029	109.750000	6.0100	3:22:19 PM	6.0054			5.9500	6.0500	5.9500	6.0100
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,963	5.37	5/19/2029					6.2500	5.7500				
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMC64	7.0000	2,110	5.78	10/13/2029	1,714.700000	6.0800	2:53:22 PM	6.0928	6.2500	5.7500	6.1250	6.1350	6.0750	6.0800
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,306	6.31	4/27/2030	115.800000	6.0900	2:16:47 PM	6.1189	6.2500	5.7500	6.1250	6.1400	6.0500	6.0900
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,336	6.40	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,379	6.51	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,397	6.56	7/27/2030	937.790000	6.1050	2:53:54 PM	6.1290	6.2500	5.7500	6.1250	6.1500	6.0750	6.1050
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,398	6.57	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,580	7.06	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,754	7.54	7/19/2031	2.200000	6.1000	3:37:34 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,757	7.55	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,832	7.75	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLCJ3	4.8750	2,939	8.05	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,952	8.08	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,980	8.16	3/1/2032	10.000000	6.1000	3:11:08 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,094	8.47	6/23/2032										
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMF34	6.7500	3,178	8.70	9/15/2032	1,130.000000	6.1000	2:45:45 PM	6.1318	6.2500	5.8750	6.1200	6.1500	6.1000	6.1000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,190	8.73	9/27/2032	2.000000	6.0850	3:02:08 PM	6.0975			6.1100	6.1100	6.0850	6.0850
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,213	8.80	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,253	8.91	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,365	9.21	3/21/2033	0.500000	6.2100	3:11:07 PM	6.2100			6.2100	6.2100	6.2100	6.2100
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,514	9.62	8/17/2033	1,700.000000	6.1000	2:47:30 PM	6.1425	6.2500	5.8750	6.1500	6.1500	6.1000	6.1000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,959	10.84	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,288	11.74	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,365	11.95	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,491	12.30	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,653	12.74	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,884	13.37	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,974	13.62	8/16/2037	2.547000	6.2800	3:11:05 PM	6.2643			6.2600	6.2800	6.2600	6.2800
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,043	13.81	10/24/2037	20.779000	6.3000	3:28:42 PM	6.1993			6.2000	6.3000	6.1000	6.3000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,164	14.14	2/22/2038										
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,305	14.52	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCC274	6.7500	5,500	15.06	1/24/2039	100.000000	6.2500	9:54:56 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,094	16.68	9/9/2040	27.000000	6.0700	2:11:34 PM	6.0700			6.0700	6.0700	6.0700	6.0700
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,403	17.53	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,900	18.89	11/24/2042	27.000000	6.2470	3:41:46 PM	6.0646			6.0500	6.2470	6.0500	6.2470