

GS Board Summary
January 11, 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 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNSQ56		6	0.02	1/17/2024	0.500000	5.0250	2:24:41 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		13	0.04	1/24/2024	1.030000	5.4500	3:27:50 PM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		20	0.06	1/31/2024	1.600000	5.5000	2:33:34 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		27	0.07	2/7/2024	2.000000	5.2500	3:10:01 PM	5.2500			5.2500	5.2500	5.2500	5.2500
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		34	0.09	2/14/2024	15.175000	5.2500	10:17:23 AM	5.2500	5.5000		5.2500	5.2500	5.2500	5.2500
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		41	0.11	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		48	0.13	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		55	0.15	3/6/2024	2.265000	5.2500	2:32:48 PM	5.1656			5.0000	5.2500	5.0000	5.2500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	58	0.16	3/9/2024	2,259.880000	5.7750	2:43:34 PM	5.7999	6.0000	5.2500	5.7500	5.8250	5.7500	5.7750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	61	0.17	3/12/2024	159.504000	5.7500	3:34:01 PM	5.7655	6.0000	5.2500	5.7500	5.8450	5.7500	5.7500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		62	0.17	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		69	0.19	3/20/2024	1.008000	5.0250	2:35:15 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		76	0.21	3/27/2024	1.279000	5.0000	9:57:35 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HJR95		83	0.23	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		90	0.25	4/10/2024	741.572000	5.1660	3:59:05 PM	5.1656	5.5000	5.0000	5.1500	5.2000	5.0900	5.1660
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		97	0.27	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	100	0.27	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		104	0.29	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			110	0.30	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			118	0.32	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			125	0.34	5/15/2024	1.000000	5.5000	3:16:16 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			132	0.36	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			139	0.38	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	144	0.39	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			146	0.40	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		152	0.42	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		160	0.44	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		167	0.46	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		174	0.48	7/3/2024	47.390000	5.4000	2:51:24 PM	5.4333			5.4000	5.5750	5.3000	5.4000
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		181	0.50	7/10/2024	505.372000	5.6360	3:58:57 PM	5.6315	5.7500	5.2500	5.6250	5.6370	5.4000	5.6360
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		188	0.52	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		195	0.53	7/24/2024	0.800000	5.6550	11:18:57 AM	5.6550			5.6550	5.6550	5.6550	5.6550
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		202	0.55	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	207	0.57	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		209	0.57	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		216	0.59	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	222	0.61	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		223	0.61	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		230	0.63	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		237	0.65	9/4/2024	3.544000	5.5000	2:23:32 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		244	0.67	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		251	0.69	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		258	0.71	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		265	0.73	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		272	0.75	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		279	0.76	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	280	0.77	10/17/2024	2.000000	5.8500	2:59:08 PM	5.8500	6.0500		5.8500	5.8500	5.8500	5.8500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		286	0.78	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		293	0.80	10/30/2024	20.219000	5.8000	2:26:17 PM	5.7620			5.3500	5.8000	5.3500	5.8000
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		300	0.82	11/6/2024	131.822000	5.7250	11:44:08 AM	5.7250			5.7250	5.7250	5.7250	5.7250
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	305	0.84	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		307	0.84	11/13/2024	4.620000	5.7950	3:36:50 PM	5.7950			5.7950	5.7950	5.7950	5.7950
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		321	0.88	11/27/2024	187.959000	5.8020	11:22:45 AM	5.8006			5.7500	5.8020	5.7500	5.8020
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		328	0.90	12/4/2024	26.228000	5.8050	2:56:55 PM	5.8083			5.8300	5.8300	5.8050	5.8050
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		357	0.98	1/2/2025	19.133000	5.9050	3:17:03 PM	5.8896			5.8000	5.9050	5.8000	5.9050
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		363	0.99	1/8/2025	318.056000	5.9800	3:59:24 PM	5.9843	6.1250	5.8750	5.9850	5.9850	5.9000	5.9800
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	452	1.24	4/7/2025	13.110000	5.8750	2:40:31 PM	5.8785			5.8900	5.8900	5.8750	5.8750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	457	1.25	4/12/2025	308.000000	5.9000	3:45:16 PM	5.8990			5.8000	5.9000	5.8000	5.9000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	459	1.26	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	579	1.59	8/12/2025	779.817000	5.6050	3:05:01 PM	5.6172	5.6750	5.3750	5.6000	5.6500	5.5000	5.6050

GS Board Summary
January 11, 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
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD10251608	PHY6972FVW76	3.6250	607	1.66	9/9/2025	306.000000	5.9480	2:58:44 PM	5.9255			5.9250	5.9480	5.9250	5.9480
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	PHY6972FGD60	12.1250	648	1.77	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	688	1.88	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBSS84	10.2500	739	2.02	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	755	2.07	2/4/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	765	2.09	2/14/2026	10.800000	5.9400	3:52:50 PM	5.9400			5.9400	5.9400	5.9400	5.9400
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	818	2.24	4/8/2026	2.000000	5.8500	2:29:44 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 6 1/4 09/07/26	RTB 20-29		PH0000057473	6.2500	970	2.66	9/7/2026	1.000000	5.9500	11:42:19 AM	5.9450			5.9400	5.9500	5.9400	5.9500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	983	2.69	9/20/2026	8.000000									
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,013	2.77	10/20/2026	2.000000	5.9000	2:07:09 PM	5.8950			5.8800	5.9000	5.8800	5.9000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,061	2.91	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,089	2.98	1/4/2027	256.000000	5.9700	3:35:24 PM	5.9801			5.9850	5.9850	5.9500	5.9700
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,145	3.14	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,148	3.14	3/4/2027	39.150000	5.9050	3:37:47 PM	5.9530	6.1250	5.5000	6.0000	6.0000	5.9050	5.9050
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,209	3.31	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,238	3.39	6/2/2027	57.141000	6.0000	3:42:16 PM	5.9578	6.1250	5.5000	5.9800	6.0000	5.9000	6.0000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,334	3.65	9/6/2027	30.700000	6.0250	3:26:38 PM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,517	4.15	3/7/2028	94.058000	6.0350	3:56:10 PM	5.9980	6.1250	5.5000	5.9500	6.2000	5.9300	6.0350
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,532	4.19	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJJ69	3.6250	1,563	4.28	4/22/2028	1.913000	5.9750	3:26:28 PM	6.0225			6.0900	6.0900	5.9750	5.9750
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKK84	3.7500	1,675	4.59	8/12/2028										
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,685	4.61	8/22/2028	188.905000	6.0750	3:15:27 PM	6.0207	6.1250	5.5000	6.0250	6.2000	6.0000	6.0750
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972HFH00	9.5000	1,789	4.90	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,826	5.00	1/10/2029	77.000000	6.1000	3:14:00 PM	6.0157			6.0250	6.1000	6.0000	6.1000
RPGB 6 1/8 01/11/29	05-78		PH0000058117	6.1250	1,827	5.00	1/11/2029	6.359.700000	6.1200	3:57:05 PM	6.1206			6.1250	6.1350	6.0800	6.1200
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,955	5.35	5/19/2029					6.2500	5.6250				
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMG64	7.0000	2,102	5.76	10/13/2029	2.400000	6.1750	11:48:56 AM	6.1750	6.2500	5.6250	6.1750	6.1750	6.1750	6.1750
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,298	6.29	4/27/2030	41.600000	6.2100	3:38:32 PM	6.2099	6.2500	5.6250	6.2000	6.2100	6.2000	6.2100
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FLS74	8.7500	2,328	6.37	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL43	2.8750	2,371	6.49	7/9/2030										
RPGB 6 3/8 07/27/30	07-70		PH0000057218	6.3750	2,389	6.54	7/27/2030	3.100000	6.2300	3:27:36 PM	6.2282	6.3750	6.2000	6.2250	6.2300	6.2250	6.2300
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,390	6.54	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,572	7.04	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,746	7.52	7/19/2031										
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKK97	4.0000	2,749	7.53	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,824	7.73	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,931	8.03	1/20/2032										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,944	8.06	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,972	8.14	3/1/2032	2.000000	6.1500	11:09:09 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,086	8.45	6/23/2032	70.000000	6.1800	3:44:49 PM	6.1764			6.1750	6.1800	6.1750	6.1800
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMMW34	6.7500	3,170	8.68	9/15/2032	218.580000	6.2250	3:56:03 PM	6.2412	6.3750	5.7500	6.1800	6.2500	6.1800	6.2250
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,182	8.71	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,205	8.78	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,245	8.88	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,357	9.19	3/21/2033										
RPGB 6 5/8 08/17/33	10-71		PH0000057374	6.6250	3,506	9.60	8/17/2033	2,142.164000	6.2100	3:55:31 PM	6.2461	6.3750	5.7500	6.2350	6.2500	6.2100	6.2100
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,951	10.82	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,280	11.72	9/30/2035	139.000000	6.2750	11:36:11 AM	6.2615			6.2500	6.2750	6.2500	6.2750
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,357	11.93	12/16/2035										
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,483	12.27	4/20/2036										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,645	12.72	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,876	13.35	5/18/2037	0.500000	6.2000	3:37:44 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,966	13.60	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	5,035	13.79	10/24/2037	10.000000	6.2500	3:46:56 PM	6.1650			6.0800	6.2500	6.0800	6.2500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,156	14.12	2/22/2038										
RPGB 7 07/13/38	15-01		PH0000057200	7.0000	5,297	14.50	7/13/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,492	15.04	1/24/2039	94.000000	6.2000	3:46:38 PM	6.1977			6.1950	6.2000	6.1950	6.2000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,086	16.66	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,395	17.51	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,892	18.87	11/24/2042	112.400000	6.2800	10:36:15 AM	6.2533	6.2500		6.2500	6.2800	6.2500	6.2800