

GS Board Summary
March 21, 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 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	618	1.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	669	1.83	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	685	1.88	2/4/2026	200.000000	6.0000	10:11:52 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	695	1.90	2/14/2026	2.380000	6.0500	2:52:41 PM	6.0483			6.1000	6.1000	6.0000	6.0500
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	748	2.05	4/8/2026	86.103000	6.0600	3:54:56 PM	6.0481			6.0500	6.0600	6.0000	6.0600
RPGB 6 1/4 09/07/26	03-29	PH0000057473	6.2500	900	2.46		9/7/2026	1.500000	5.9500	2:16:52 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	913	2.50	9/20/2026	6.235000	6.0750	2:21:54 PM	6.0631			6.2000	6.2000	6.0000	6.0750
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	943	2.58	10/20/2026	1.000000	5.9900	11:51:09 AM	5.9900			5.9900	5.9900	5.9900	5.9900
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	991	2.71	12/7/2026										
RPGB 6 01/04/27	03-30	PH0000058109	6.0000	1,019	2.79	1/4/2027	92.530000	5.9750	3:39:31 PM	5.9994				6.0000	6.0000	5.9750	5.9750
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,075	2.94	3/1/2027	3.030000	6.1000	2:21:10 PM	6.0700			6.0100	6.1000	6.0100	6.1000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,078	2.95	3/4/2027	119.300000	6.0250	3:53:46 PM	6.0519	6.2500	5.7500	6.0950	6.0950	6.0000	6.0250
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,139	3.12	5/4/2027	24.000000	6.0500	3:57:22 PM	6.0988			6.1500	6.1500	6.0500	6.0500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,168	3.20	6/2/2027	115.400000	6.0750	3:18:28 PM	6.0801	6.2500	5.7500	6.1450	6.1450	6.0000	6.0750
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,264	3.46	9/6/2027										
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,447	3.96	3/7/2028	66.700000	6.1750	3:31:16 PM	6.0607	6.2500	5.8750	6.1750	6.1750	6.0500	6.1750
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,462	4.00	3/22/2028	226.600000	6.1600	3:56:57 PM	6.1521			6.1550	6.1600	6.1500	6.1600
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	PHY6972HJG69	3.6250	1,493	4.09	4/22/2028	100.000000	6.1550	10:56:02 AM	6.1550			6.1550	6.1550	6.1550	6.1550
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	PHY6972HKH84	3.7500	1,605	4.39	8/12/2028	16.750000	6.1600	2:40:46 PM	6.1600			6.1600	6.1600	6.1600	6.1600
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	PHY6972HNU68	6.1250	1,615	4.42	8/22/2028	53.900000	6.1100	3:46:18 PM	6.1268	6.2500	5.8750	6.1700	6.1750	6.1100	6.1100
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	PHY6972FHF00	9.5000	1,719	4.71	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	PHY6972HCX27	6.8750	1,756	4.81	1/10/2029	4.150000	6.1900	3:50:54 PM	6.1829			6.2000	6.2000	6.1775	6.1900
RPGB 6 1/8 01/11/29	05-78	PH0000058117	6.1250	1,757	4.81	1/11/2029	2.900000	6.1500	2:40:34 PM	6.1500	6.2500	6.0000	2.9000	6.1500	6.1500	6.1500	6.1500
RPGB 6 1/4 02/28/29	05-18	PH0000058281	6.2500	1,805	4.94	2/28/2029	9.379.752000	6.2000	3:41:53 PM	6.1986	6.2500	6.0000	6.2100	6.2100	6.1950	6.2000	6.2000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	PHY6972HMC79	6.5000	1,885	5.16	5/19/2029	0.400000	6.1800	3:25:44 PM	6.1800	6.3750	6.0000	6.1800	6.1800	6.1800	6.1800
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	PHY6972HMG64	7.0000	2,032	5.56	10/13/2029	1,900.500000	6.1850	3:27:34 PM	6.1870	6.3750	6.0000	6.2050	6.2050	6.1840	6.1850
RPGB 6 04/27/30	FXTN 07-69	PIBD0730D690	PHY6972HPR12	6.0000	2,228	6.10	4/27/2030										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	PHY6972FSL74	8.7500	2,258	6.18	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	PHY6972HGL34	2.8750	2,301	6.30	7/9/2030										
RPGB 6 3/8 07/27/30	07-70	PH0000057218	6.3750	2,319	6.35	7/27/2030	855.000000	6.2200	2:25:56 PM	6.1930				6.1800	6.2200	6.1800	6.2200
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	PHY6972FGJ31	12.5000	2,320	6.35	7/28/2030										
RPGB 6 1/8 01/18/31	07-71	PH0000058125	6.1250	2,494	6.83	1/18/2031	1,886.430000	6.2050	3:38:39 PM	6.1854	6.3750	6.1250	6.1750	6.2050	6.1750	6.2050	6.2050
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	PHY6972FGG91	11.2500	2,502	6.85	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	PHY6972FPV67	8.0000	2,676	7.33	7/19/2031	100.500000	6.2000	10:08:33 AM	6.1801			6.1800	6.2000	6.1800	6.2000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	PHY6972HKC97	4.0000	2,679	7.34	7/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	PHY6972FBV14	9.3750	2,754	7.54	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	PHY6972HLJ32	4.8750	2,861	7.83	1/20/2032	5.000000	6.2050	3:40:42 PM	6.2050			6.2050	6.2050	6.2050	6.2050
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	PHY6972FSD33	5.8750	2,874	7.87	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	PHY6972FSE16	5.8750	2,902	7.95	3/1/2032	3.000000	6.1750	2:10:26 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	PHY6972HMF01	7.2500	3,016	8.26	6/23/2032	6.650000	6.2200	3:56:04 PM	6.2200			6.2200	6.2200	6.2200	6.2200
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	PHY6972HMW34	6.7500	3,100	8.49	9/15/2032	202.000000	6.1795	3:48:37 PM	6.1750	6.3750	6.1250	6.1750	6.1795	6.1750	6.1795
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	PHY6972FRE25	5.7500	3,112	8.52	9/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	PHY6972HNA05	7.5000	3,135	8.58	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	PHY6972FEW69	8.5000	3,175	8.69	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	PHY6972FTW05	3.6250	3,287	9.00	3/21/2033										
RPGB 6 5/8 08/17/33	10-71	PH0000057374	6.6250	3,436	9.41	8/17/2033	271.668000	6.1850	3:42:46 PM	6.1854	6.3750	6.1250	6.2000	6.2000	6.1850	6.1850	
RPGB 6 1/4 01/25/34	10-72	PH0000058133	6.2500	3,597	9.85	1/25/2034	1,838.450000	6.1900	3:51:25 PM	6.1841	6.3750	6.1250	6.1950	6.1950	6.1750	6.1900	
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	PHY6972FKF62	9.2500	3,881	10.63	11/5/2034	1.500000	6.1850	10:30:45 AM	6.1850			6.1850	6.1850	6.1850	6.1850
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	PHY6972FML13	8.0000	4,210	11.53	9/30/2035	1.700000	6.2295	3:51:01 PM	6.2295			6.2295	6.2295	6.2295	6.2295
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	PHY6972FNA49	8.1250	4,287	11.74	12/16/2035	3.000000	6.2450	11:32:08 AM	6.2250			6.1850	6.2450	6.1850	6.2450
RPGB 6 1/4 04/20/36	FXTN 13-01	PIBD1336D016	PHY6972HPP55	6.2500	4,413	12.08	4/20/2036	119.900000	6.2000	3:22:07 PM	6.1867			6.1900	6.2000	6.1750	6.2000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	PHY6972FQJ21	7.6250	4,575	12.53	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	PHY6972FYG99	5.2500	4,806	13.16	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	PHY6972FRU66	5.7500	4,896	13.41	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	PHY6972FRD42	6.1250	4,965	13.59	10/24/2037	108.227000	6.2200	3:14:09 PM	6.2108			6.2100	6.2200	6.2100	6.2200
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	PHY6972HAE63	6.5000	5,086	13.93	2/22/2038										
RPGB 7 07/13/38	15-01	PH0000057200	7.0000	5,227	14.31	7/13/2038											
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	PHY6972HCZ74	6.7500	5,422	14.85	1/24/2039	659.690000	6.1900	2:28:15 PM	6.1993			6.2000	6.2000	6.1900	6.1900
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	PHY6972FVX59	4.6250	6,016	16.47	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	PHY6972HKA32	5.1250	6,325	17.32	7/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	PHY6972HNG74	8.1250	6,822	18.68	11/24/2042										
RPGB 6 1/4 02/28/44	20-26	PH0000058240	6.2500	7,283	19.94	2/28/2044	15.320000	6.2000	3:50:09 PM	6.1997				6.1900	6.2050	6.1900	6.2000