

GS Board Summary
November 15, 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 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJN14		7	0.02	11/22/2023					6.2500						
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		14	0.04	11/29/2023					6.2500						
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			21	0.06	12/6/2023					6.2500						
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		28	0.08	12/13/2023	1.087000	6.2500	10:04:40 AM	6.2500	6.2500	6.2500	6.2500	6.2500	6.2500	6.2500	
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		35	0.10	12/20/2023					6.2500						
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		42	0.12	12/27/2023					6.2500						
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		49	0.13	1/3/2024	85.615000	5.9750	3:47:52 PM	5.9750		5.9750	5.9750	5.9750	5.9750	5.9750	
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		56	0.15	1/10/2024	123.794000	5.9750	3:07:03 PM	5.9793		5.9750	5.9750	6.0000	5.9750	5.9750	
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		63	0.17	1/17/2024	21.692000	5.9000	3:56:55 PM	5.9644		5.9750	5.9750	5.9750	5.9000	5.9000	
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		70	0.19	1/24/2024	4.445000	6.0750	11:09:57 AM	6.0750			6.0750	6.0750	6.0750	6.0750	
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		77	0.21	1/31/2024	18.065000	5.9750	3:07:38 PM	5.9762			5.9850	5.9750	5.9850	5.9750	
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		84	0.23	2/7/2024						6.0000					
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		91	0.25	2/14/2024	1,532.884700	5.9750	3:56:35 PM	6.0011	6.2500		6.0000	6.0000	6.1000	5.9000	5.9750
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		98	0.27	2/21/2024						6.0000					
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		105	0.29	2/28/2024						6.0500					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		112	0.31	3/6/2024	108.628000	6.2250	3:10:16 PM	6.1557		6.1500	6.1550	6.2250	6.1550	6.2250	
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	115	0.32	3/9/2024	3,730.894000	6.2000	3:55:12 PM	6.1940	6.3750	6.1250	6.2350	6.6000	6.1750	6.2000	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HJG84	6.2500	118	0.32	3/12/2024	23.200000	6.2500	3:19:27 PM	6.1945	6.3750	6.1250	6.2500	6.2500	6.1600	6.2500	
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		119	0.33	3/13/2024	53.711400	6.1650	3:57:15 PM	6.1650			6.1650	6.1650	6.1650	6.1650	
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		126	0.35	3/20/2024	11.405000	6.1750	3:45:36 PM	6.1754		6.2000	6.1750	6.2000	6.1750	6.1750	
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		133	0.36	3/27/2024											
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		140	0.38	4/3/2024	276.054000	6.3500	3:10:11 PM	6.3748			6.3750	6.3760	6.3500	6.3500	
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		147	0.40	4/10/2024	10.715000	6.1550	2:18:51 PM	6.1781			6.1550	6.2750	6.1550	6.1550	
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		154	0.42	4/17/2024	2.090000	6.5000	3:46:54 PM	6.5000		6.4000	6.5000	6.5000	6.5000	6.5000	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	157	0.43	4/20/2024	979.358000	6.2000	3:27:29 PM	6.2014	6.3750	6.1250	6.2250	6.2250	6.2000	6.2000	
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		161	0.44	4/24/2024	590.057100	6.4250	3:38:48 PM	6.4251			6.4250	6.4950	6.4250	6.4250	
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			167	0.46	4/30/2024											
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			175	0.48	5/8/2024	134.998000	6.4300	3:48:07 PM	6.4288			6.4300	6.4300	6.4250	6.4300	
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			182	0.50	5/15/2024	1,789.526000	6.4300	3:54:39 PM	6.4345	6.5000	6.3750	6.4605	6.5000	6.4250	6.4300	
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			189	0.52	5/22/2024						6.4500					
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			196	0.54	5/29/2024											
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	201	0.55	6/3/2024											
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			203	0.56	6/5/2024											
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		209	0.57	6/11/2024						6.4500					
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		217	0.59	6/19/2024	0.515000	6.4000	9:30:36 AM	6.4000		6.4500	6.4000	6.4000	6.4000	6.4000	
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		224	0.61	6/26/2024						6.4500					
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		231	0.63	7/3/2024											
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		238	0.65	7/10/2024											
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		245	0.67	7/17/2024	70.766400	6.3750	11:58:53 AM	6.4871		6.4750	6.5000	6.5000	6.3750	6.3750	
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		252	0.69	7/24/2024	30.500000	6.3000	11:31:09 AM	6.3504			6.3750	6.4000	6.3000	6.3000	
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		259	0.71	7/31/2024						6.4750					
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	264	0.72	8/5/2024											
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		266	0.73	8/7/2024	36.000000	6.3000	2:27:38 PM	6.3500			6.4000	6.4000	6.3000	6.3000	
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		273	0.75	8/14/2024											
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	279	0.76	8/20/2024	15.047000	6.3500	3:54:07 PM	6.2829			6.3500	6.3500	6.2500	6.3500	
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		280	0.77	8/21/2024											
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		287	0.79	8/28/2024	123.622000	6.3000	11:37:14 AM	6.4992			6.5000	6.5000	6.3000	6.3000	
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		294	0.81	9/4/2024	0.200000	6.5000	3:26:09 PM	6.5000			6.5000	6.5000	6.5000	6.5000	
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		301	0.82	9/11/2024											
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		308	0.84	9/18/2024	265.000000	6.4500	3:01:38 PM	6.4528		6.5000	6.5000	6.5000	6.4500	6.4500	
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		315	0.86	9/25/2024	26.518000	6.4500	2:42:30 PM	6.4500		6.5000	6.4500	6.4500	6.4500	6.4500	
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		322	0.88	10/2/2024	187.238000	6.5250	3:37:04 PM	6.5250			6.5250	6.5260	6.5000	6.5250	
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		329	0.90	10/9/2024	115.242000	6.5000	3:50:39 PM	6.4971			6.5350	6.5350	6.4250	6.5000	
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		336	0.92	10/16/2024	279.968000	6.5260	2:03:24 PM	6.5260			6.5260	6.5260	6.5260	6.5260	
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	337	0.92	10/17/2024	20.000000	6.2000	3:32:11 PM	6.2000	6.5000		6.2000	6.2000	6.2000	6.2000	
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		343	0.94	10/23/2024	50.000000	6.5000	2:57:00 PM	6.5000			6.5000	6.5000	6.5000	6.5000	
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		350	0.96	10/30/2024	4.518000	6.4250	2:12:49 PM	6.4500			6.4750	6.4750	6.4250	6.4250	
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		357	0.98	11/6/2024	123.820000	6.4750	3:45:47 PM	6.4750			6.4750	6.5750	6.4750	6.4750	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFJ22	13.7500	362	0.99	11/11/2024											
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		364	1.00	11/13/2024	751.482000	6.4755	3:55:19 PM	6.5007	6.6250		6.5250	6.5350	6.4500	6.4755	

