

GS Board Summary
November 17, 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		5	0.01	11/22/2023					6.0000					
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		12	0.03	11/29/2023	10.000000	5.7500	9:32:12 AM	5.7500	6.0000		5.7500	5.7500	5.7500	5.7500
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			19	0.05	12/6/2023					6.0000					
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		26	0.07	12/13/2023					6.0000					
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		33	0.09	12/20/2023	10.400000	6.0000	2:37:41 PM	5.9163	6.0000		5.9000	6.0000	5.9000	6.0000
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		40	0.11	12/27/2023	20.020000	5.7250	3:07:43 PM	5.7438	6.0000		5.8000	5.8000	5.7250	5.7250
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		47	0.13	1/3/2024	14.551000	5.8000	3:38:15 PM	5.8862		5.9250	5.9250	5.8000	5.8000	
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		54	0.15	1/10/2024	41.492000	5.8000	2:21:11 PM	5.8644		5.9250	5.9250	5.8000	5.8000	
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNP056		61	0.17	1/17/2024	5.140000	6.0000	2:39:46 PM	5.9617		5.9500	6.0000	5.9300	6.0000	
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		68	0.19	1/24/2024	2.090000	6.1000	9:50:22 AM	6.1000		6.1000	6.1000	6.1000	6.1000	
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		75	0.21	1/31/2024	514.424000	5.8025	3:30:27 PM	5.9721		5.9300	5.9750	5.8000	5.8025	
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		82	0.23	2/7/2024	5.500000	5.9000	11:41:50 AM	5.9909	6.0000	5.7500	6.0000	6.0000	5.9000	5.9000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		89	0.24	2/14/2024	193.650000	5.7750	3:54:56 PM	5.8624	6.0000	5.7500	5.9250	6.0000	5.7500	5.7750
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		96	0.26	2/21/2024	3.034000	5.7500	11:09:59 AM	5.7500	6.0000	5.7500	5.7500	5.7500	5.7500	5.7500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNV80		103	0.28	2/28/2024					6.0000	5.7500				
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		110	0.30	3/6/2024					6.0000	5.8750				
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	113	0.31	3/9/2024	1.873.000000	6.0500	3:58:00 PM	6.0908	6.3750	6.0000	6.1400	6.5000	6.0500	6.0500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HJG84	6.2500	116	0.32	3/12/2024	200.548000	6.1000	3:48:27 PM	6.0450	6.3750		6.1750	6.1750	6.0000	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		117	0.32	3/13/2024					6.0000	5.8750				
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		124	0.34	3/20/2024	421.916000	6.0750	3:44:37 PM	6.1525		6.1250	6.2000	6.0750	6.0750	
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		131	0.36	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		138	0.38	4/3/2024	1,017.218000	6.2000	3:10:42 PM	6.2355	6.2500	6.0000	6.2250	6.2500	5.9750	6.2000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		145	0.40	4/10/2024	34.290000	6.2000	3:20:00 PM	6.2410		6.1550	6.3450	6.1550	6.2000	
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		152	0.42	4/17/2024	100.000000	6.2000	3:03:54 PM	6.2000		6.2000	6.2000	6.2000	6.2000	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	155	0.42	4/20/2024	3.000000	6.2000	2:16:56 PM	6.2000		6.2000	6.2000	6.2000	6.2000	
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		159	0.44	4/24/2024	157.663000	6.1650	3:50:12 PM	6.1799	6.2500	6.0000	6.2000	6.3750	6.1250	6.1650
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			165	0.45	4/30/2024	108.000000	6.1650	3:50:07 PM	6.1691	6.2500	6.0000	6.2200	6.2200	6.1650	6.1650
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			173	0.47	5/8/2024	26.037000	6.1250	3:56:49 PM	6.2353		6.2500	6.3750	6.1250	6.1250	
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			180	0.49	5/15/2024	343.315200	6.2755	3:56:58 PM	6.2897	6.3750		6.3000	6.3750	6.2150	6.2755
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			187	0.51	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			194	0.53	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	199	0.55	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			201	0.55	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		207	0.57	6/11/2024	210.000000	6.1500	3:15:21 PM	6.1548	6.3750		6.2500	6.2500	6.1500	6.1500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		215	0.59	6/19/2024	50.000000	6.2500	2:46:02 PM	6.2500	6.3750		6.2500	6.2500	6.2500	6.2500
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		222	0.61	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		229	0.63	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		236	0.65	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		243	0.67	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		250	0.68	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		257	0.70	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	262	0.72	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		264	0.72	8/7/2024	36.230000	6.3500	2:54:11 PM	6.3500		6.3500	6.3500	6.3500	6.3500	
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		271	0.74	8/14/2024	107.506000	6.3500	3:34:13 PM	6.3757	6.5000		6.3850	6.3850	6.3500	6.3500
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	277	0.76	8/20/2024	423.000000	6.1750	3:18:42 PM	6.1769		6.2900	6.2900	6.1750	6.1750	
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		278	0.76	8/21/2024	550.000000	6.2500	2:50:13 PM	6.2500		6.2500	6.2500	6.2500	6.2500	
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		285	0.78	8/28/2024	360.029000	6.3750	3:06:08 PM	6.3738	6.5000		6.3750	6.3750	6.3250	6.3750
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		292	0.80	9/4/2024	12.638000	6.3500	3:22:05 PM	6.3514		6.4000	6.4000	6.3500	6.3500	
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		299	0.82	9/11/2024	70.000000	6.3000	3:17:53 PM	6.3214	6.5000		6.3750	6.3750	6.3000	6.3000
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		306	0.84	9/18/2024	63.100000	6.3000	3:18:12 PM	6.3156	6.5000		6.3750	6.3750	6.3000	6.3000
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		313	0.86	9/25/2024	315.116000	6.1500	3:48:44 PM	6.3462		6.4100	6.4100	6.1500	6.1500	
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		320	0.88	10/2/2024	23.060000	6.3000	3:29:17 PM	6.3978		6.4000	6.4750	6.3000	6.3000	
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		327	0.90	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		334	0.91	10/16/2024	110.000000	6.4000	2:15:23 PM	6.3977	6.5000		6.3750	6.4000	6.3750	6.4000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	335	0.92	10/17/2024	74.000000	6.2800	11:38:29 AM	6.2755		6.2750	6.2900	6.2750	6.2800	
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		341	0.93	10/23/2024	5.220000	6.3500	11:52:12 AM	6.3500		6.3500	6.3500	6.3500	6.3500	
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		348	0.95	10/30/2024	46.705000	6.3750	2:51:30 PM	6.3509	6.5000		6.3750	6.4950	6.3000	6.3750
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		355	0.97	11/6/2024	20.400000	6.3500	3:47:18 PM	6.3750		6.4000	6.4000	6.3500	6.3500	
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFJ22	13.7500	360	0.99	11/11/2024	50.000000	6.2250	10:19:05 AM	6.2250		6.2250	6.2250	6.2250	6.2250	
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		362	0.99	11/13/2024	46.870000	6.3250	3:57:11 PM	6.3379	6.5000		6.3750	6.3750	6.3000	6.3250

