

GS Board Summary
November 20, 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		2	0.01	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		9	0.03	11/29/2023					6.0000					
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			16	0.04	12/6/2023					6.0000					
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		23	0.06	12/13/2023					6.0000					
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		30	0.08	12/20/2023	8.000000	5.8000	2:22:37 PM	5.8250	6.0000		5.8500	5.8500	5.8000	5.8000
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		37	0.10	12/27/2023					6.0000					
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		44	0.12	1/3/2024	12.389000	5.7750	2:50:25 PM	5.7740			5.7750	5.7750	5.7500	5.7750
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		51	0.14	1/10/2024	10.780000	5.7750	3:00:22 PM	5.7750			5.7750	5.7750	5.7750	5.7750
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		58	0.16	1/17/2024	1.400000	5.8000	2:47:22 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		65	0.18	1/24/2024	6.600000	5.7000	3:10:57 PM	5.7182			5.7750	5.7750	5.7000	5.7000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		72	0.20	1/31/2024	135.076000	5.7750	3:56:00 PM	5.7744			5.7750	5.7800	5.6500	5.7750
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		79	0.22	2/7/2024	3.017000	5.7500	2:39:52 PM	5.7500	6.0000		5.7500	5.7500	5.7500	5.7500
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		86	0.24	2/14/2024	232.269000	5.7500	3:52:52 PM	5.7548	6.0000		5.7750	5.7750	5.7500	5.7500
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		93	0.26	2/21/2024							5.7500	5.7500	5.7500	5.7500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		100	0.27	2/28/2024	118.513000	5.7500	3:34:53 PM	5.7500	6.0000		5.7500	5.7500	5.7500	5.7500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		107	0.29	3/6/2024	18.138000	5.9750	2:55:06 PM	5.8655			6.0000	6.0000	5.7500	5.9750
RPG 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	110	0.30	3/9/2024	3,371.473000	5.9825	3:58:53 PM	5.9925	6.1250	5.8750	6.0000	6.0000	5.9650	5.9825
RPG 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	113	0.31	3/12/2024	131.700000	6.0000	2:44:25 PM	6.0006			6.0000	6.0500	6.0000	6.0000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		114	0.31	3/13/2024	30.000000	5.7500	11:31:55 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		121	0.33	3/20/2024	82.043000	6.0750	3:57:02 PM	6.0744			6.0750	6.0750	6.0250	6.0750
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		128	0.35	3/27/2024	50.600000	5.7500	11:15:03 AM	5.7524	6.0000	5.7500	5.9500	5.9500	5.7500	5.7500
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		135	0.37	4/3/2024	0.600000	6.1250	9:46:00 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		142	0.39	4/10/2024	0.600000	6.1250	9:45:58 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		149	0.41	4/17/2024										
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	152	0.42	4/20/2024	10.400000	6.2000	3:22:59 PM	6.2019			6.2500	6.2500	6.2000	6.2000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		156	0.43	4/24/2024	69.436000	6.1250	3:48:15 PM	6.1438	6.2500	6.0000	6.1255	6.3750	5.9000	6.1250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			162	0.44	4/30/2024	0.350000	6.1250	3:58:47 PM	6.1250	6.2500	6.0000	6.1250	6.1250	6.1250	6.1250
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			170	0.47	5/8/2024	944.962000	6.1250	3:40:46 PM	6.1535			6.1500	6.1850	6.1250	6.1250
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			177	0.49	5/15/2024	522.342000	6.2500	3:54:55 PM	6.1838	6.2500		6.1500	6.2755	6.1250	6.2500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			184	0.50	5/22/2024	54.000000	6.1250	3:17:45 PM	6.1250	6.2500		6.1250	6.1250	6.1250	6.1250
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			191	0.52	5/29/2024										
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	196	0.54	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			198	0.54	6/5/2024	56.850000	6.2250	3:54:52 PM	6.2250	6.5000		6.2250	6.2250	6.2250	6.2250
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		204	0.56	6/11/2024	1.540000	6.1250	2:52:16 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		212	0.58	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		219	0.60	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		226	0.62	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		233	0.64	7/10/2024	258.088000	6.2500	3:38:36 PM	6.2500	6.5000		6.2500	6.2500	6.2500	6.2500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		240	0.66	7/17/2024	291.897000	6.1500	3:15:37 PM	6.2505	6.5000		6.4250	6.4250	6.1500	6.1500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		247	0.68	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		254	0.70	7/31/2024										
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	259	0.71	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		261	0.72	8/7/2024	10.555000	6.3000	3:11:34 PM	6.2755			6.2500	6.3000	6.2500	6.3000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		268	0.73	8/14/2024	104.653000	6.1500	2:12:29 PM	6.1805			6.1500	6.2000	6.1500	6.1500
RPG 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	274	0.75	8/20/2024	621.216314	6.2000	3:45:37 PM	6.0152			6.1500	6.2000	5.9700	6.2000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		275	0.75	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		282	0.77	8/28/2024	1.060000	6.1500	3:35:48 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		289	0.79	9/4/2024	9.000000	6.1500	2:48:23 PM	6.2389			6.3500	6.3500	6.1500	6.1500
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		296	0.81	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		303	0.83	9/18/2024	9.258000	6.1500	2:47:02 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		310	0.85	9/25/2024	125.598000	6.1500	2:24:24 PM	6.1976			6.2000	6.2000	6.1500	6.1500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		317	0.87	10/2/2024	34.011000	6.3000	3:42:46 PM	6.3030			6.3650	6.3650	6.2500	6.3000
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		324	0.89	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		331	0.91	10/16/2024	6.821000	6.2500	11:35:52 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPG 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	332	0.91	10/17/2024	21.670000	6.1850	3:55:02 PM	6.1870			6.2250	6.2250	6.1750	6.1850
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		338	0.93	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		345	0.95	10/30/2024	20.000000	6.1250	2:32:43 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		352	0.96	11/6/2024	10.570000	6.3000	3:22:42 PM	6.3000			6.3000	6.3000	6.3000	6.3000
RPG 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	357	0.98	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		359	0.98	11/13/2024										

