

GS Board Summary
November 23, 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 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		6	0.02	11/29/2023					6.0000					
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			13	0.04	12/6/2023					6.0000					
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		20	0.06	12/13/2023					6.0000					
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		27	0.07	12/20/2023					6.0000					
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		34	0.09	12/27/2023	18.670000	5.4500	3:20:10 PM	5.6043	6.0000		5.7350	5.7350	5.4500	5.4500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		41	0.11	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		48	0.13	1/10/2024	3.270000	5.7000	3:37:25 PM	5.6969			5.6500	5.7000	5.6500	5.7000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC56		55	0.15	1/17/2024	12.364000	5.6500	3:17:46 PM	5.6033			5.6000	5.6500	5.5500	5.6500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		62	0.17	1/24/2024	0.370000	5.4000	3:42:00 PM	5.4000	5.6000	5.6000	5.4000	5.4000	5.4000	5.4000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		69	0.19	1/31/2024	211.354000	5.5500	3:53:10 PM	5.5612			5.6000	5.8000	5.5500	5.5500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		76	0.21	2/7/2024	71.017000	5.6000	3:53:58 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		83	0.23	2/14/2024	99.411000	5.6000	11:25:18 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		90	0.25	2/21/2024	0.500000	5.6500	10:27:40 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		97	0.27	2/28/2024					6.0000					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		104	0.29	3/6/2024	14.654000	5.6500	3:01:52 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	107	0.29	3/9/2024	17.200000	5.7150	3:40:10 PM	5.7035	6.0000		5.7000	5.7250	5.6700	5.7150
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	110	0.30	3/12/2024	290.900000	5.7500	3:45:56 PM	5.8154			5.6500	5.8300	5.6500	5.7500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		111	0.30	3/13/2024	278.839000	5.6500	3:40:21 PM	5.6455			5.6500	5.7500	5.6250	5.6500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		118	0.32	3/20/2024	63.571000	5.6500	3:34:05 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		125	0.34	3/27/2024	1,013.888000	5.6500	11:56:00 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		132	0.36	4/3/2024	133.279000	5.6500	3:47:58 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		139	0.38	4/10/2024	12.500000	5.6500	3:29:57 PM	5.6400			5.6000	5.6500	5.6000	5.6500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		146	0.40	4/17/2024	1.330000	5.7500	2:00:22 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	149	0.41	4/20/2024	872.413000	5.6000	3:05:05 PM	5.6781			5.7500	5.7500	5.6000	5.6000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		153	0.42	4/24/2024	5.000000	5.6500	2:54:18 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			159	0.44	4/30/2024	4.000000	5.6000	10:57:09 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			167	0.46	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			174	0.48	5/15/2024	121.697000	5.7500	2:54:34 PM	5.7280			5.7500	5.7500	5.7000	5.7500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			181	0.50	5/22/2024	9.570000	5.7000	3:04:21 PM	5.7000	6.2500		5.7000	5.7000	5.7000	5.7000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			188	0.52	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	193	0.53	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			195	0.53	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		201	0.55	6/11/2024	488.282000	6.2000	2:21:57 PM	6.1860			6.0250	6.2000	5.5000	6.2000
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		209	0.57	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		216	0.59	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		223	0.61	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		230	0.63	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		237	0.65	7/17/2024	2.100000	6.0000	2:22:26 PM	5.9393	6.5000	5.3750	6.1000	6.1000	5.3750	6.0000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		244	0.67	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		251	0.69	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	256	0.70	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		258	0.71	8/7/2024	10.860000	6.0000	2:27:20 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		265	0.73	8/14/2024	1.060000	5.5250	11:41:11 AM	5.5250			5.5250	5.5250	5.5250	5.5250
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	271	0.74	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		272	0.75	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		279	0.76	8/28/2024	4.065000	5.5250	11:01:20 AM	5.9854			6.0500	6.0500	5.5250	5.5250
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		286	0.78	9/4/2024	55.035000	6.0450	3:36:31 PM	6.0629			6.1000	6.1000	6.0450	6.0450
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		293	0.80	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		300	0.82	9/18/2024	5.000000	6.0500	10:07:21 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		307	0.84	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		314	0.86	10/2/2024	3.781000	6.1000	11:53:35 AM	6.0867			6.0250	6.1000	6.0250	6.1000
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		321	0.88	10/9/2024	192.062000	5.9500	3:59:44 PM	6.0299			6.0500	6.0500	5.9500	5.9500
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		328	0.90	10/16/2024	0.640000	5.5500	11:36:28 AM	5.5500			5.5500	5.5500	5.5500	5.5500
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	329	0.90	10/17/2024	1.200000	5.9885	10:05:35 AM	5.9885			5.9885	5.9885	5.9885	5.9885
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		335	0.92	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		342	0.94	10/30/2024	36.226000	6.0000	3:34:44 PM	6.0051			6.0250	6.1000	5.9000	6.0000
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		349	0.96	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	354	0.97	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		356	0.98	11/13/2024	61.903000	5.9500	3:54:13 PM	5.9502	6.5000		6.0500	6.0500	5.9500	5.9500
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	501	1.37	4/7/2025	1,476.040000	6.0200	3:11:53 PM	6.0364			6.0600	6.1000	6.0000	6.0200

