

GS Board Summary
December 19, 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 12/20/23	RPTB 0 12/20/23		PH0000056962		1	0.00	12/20/2023					5.5000					
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		8	0.02	12/27/2023					5.5000					
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		15	0.04	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		22	0.06	1/10/2024	60.909000	5.0250	2:36:16 PM	5.0274		5.0250	5.0300	5.0250	5.0250	
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		29	0.08	1/17/2024	14.690000	5.1000	3:52:51 PM	5.1000		5.1000	5.1000	5.1000	5.1000	
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		36	0.10	1/24/2024	21.553000	5.0250	3:06:33 PM	5.0250		5.0250	5.0250	5.0250	5.0250	
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		43	0.12	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		50	0.14	2/7/2024	120.972000	4.9000	2:34:12 PM	4.9000		4.9000	4.9000	4.9000	4.9000	
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		57	0.16	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		64	0.18	2/21/2024	2.000000	4.7750	11:50:10 AM	4.7750		4.7750	4.7750	4.7750	4.7750	
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		71	0.19	2/28/2024	105.602000	5.0875	3:52:56 PM	5.0875	5.7500	4.7500	5.0875	5.0875	5.0875	5.0875
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		78	0.21	3/6/2024	268.997000	4.7300	3:47:58 PM	4.9492			5.0850	5.0850	4.7300	4.7300
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	81	0.22	3/9/2024	1,551.790000	6.0000	3:51:06 PM	6.0025	6.2500	5.5000	6.0200	6.0200	6.0000	6.0000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	84	0.23	3/12/2024	360.950000	6.0500	3:52:38 PM	6.0504			6.0500	6.0750	6.0100	6.0500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		85	0.23	3/13/2024	229.360000	4.7300	3:47:05 PM	4.9868			5.0500	5.0875	4.7300	4.7300
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		92	0.25	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		99	0.27	3/27/2024	5.774000	4.7300	3:29:29 PM	4.7300			4.7300	4.7300	4.7300	4.7300
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		106	0.29	4/3/2024	25.209000	5.0000	3:50:13 PM	5.0000			5.0000	5.0000	5.0000	5.0000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		113	0.31	4/10/2024	16.024000	5.0000	2:37:40 PM	5.1123			5.0000	5.5000	5.0000	5.0000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		120	0.33	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	123	0.34	4/20/2024	0.464000	6.0900	11:04:39 AM	6.0950			6.1000	6.1000	6.0900	6.0900
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		127	0.35	4/24/2024	9.076000	5.2000	2:34:57 PM	5.1779			5.1500	5.2000	5.1500	5.2000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			133	0.36	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			141	0.39	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			148	0.41	5/15/2024	22.702000	5.1750	3:51:05 PM	5.1750			5.1750	5.1750	5.1750	5.1750
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			155	0.42	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			162	0.44	5/29/2024	256.771000	5.0150	3:34:00 PM	5.2739	6.0000		5.2775	5.2800	5.0150	5.0150
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	167	0.46	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			169	0.46	6/5/2024	60.622000	5.2550	3:08:32 PM	5.2658			5.2750	5.2750	5.2550	5.2550
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		175	0.48	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		183	0.50	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		190	0.52	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		197	0.54	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		204	0.56	7/10/2024	18.834000	5.3000	3:26:32 PM	5.3314			5.3500	5.3500	5.3000	5.3000
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		211	0.58	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		218	0.60	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		225	0.62	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	230	0.63	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		232	0.64	8/7/2024	2.000000	5.5000	3:05:05 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		239	0.65	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	245	0.67	8/20/2024	40.000000	6.0500	2:32:17 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		246	0.67	8/21/2024	2.752000	5.3000	2:28:15 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		253	0.69	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		260	0.71	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		267	0.73	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		274	0.75	9/18/2024	1.000000	5.9850	11:42:00 AM	5.9850			5.9850	5.9850	5.9850	5.9850
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		281	0.77	9/25/2024	30.000000	5.9500	11:20:35 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		288	0.79	10/2/2024	3.000000	5.6500	11:40:35 AM	5.9067			6.0000	6.0000	5.6500	5.6500
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		295	0.81	10/9/2024	3.600000	6.1000	11:31:53 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		302	0.83	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	303	0.83	10/17/2024	10.000000	6.0000	11:21:02 AM	5.9950			5.9900	6.0000	5.9900	6.0000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		309	0.85	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		316	0.87	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		323	0.88	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	328	0.90	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		330	0.90	11/13/2024	431.585000	5.7800	3:32:48 PM	5.8225			5.7750	6.1000	5.7750	5.7800
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		344	0.94	11/27/2024	56.988000	5.7750	3:08:39 PM	5.7806			5.7750	5.7850	5.7750	5.7750
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		351	0.96	12/4/2024	46.519000	5.7800	3:48:00 PM	5.7698			5.7550	5.7800	5.7550	5.7800
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	475	1.30	4/7/2025	271.620000	5.9150	3:22:45 PM	5.9493			5.9000	6.0250	5.9000	5.9150
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	480	1.31	4/12/2025	7.290000	5.9000	3:21:16 PM	5.9258			6.0500	6.0500	5.9000	5.9000

