

GS Board Summary
December 28, 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 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		6	0.02	1/3/2024	340.000000	5.1000	10:28:28 AM	5.1000			5.1000	5.1000	5.1000	5.1000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		13	0.04	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNSQ56		20	0.06	1/17/2024	18.582000	5.0000	2:28:20 PM	5.0024			4.9000	5.1000	4.9000	5.0000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		27	0.07	1/24/2024	2.006000	5.0250	9:41:06 AM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		34	0.09	1/31/2024	27.772000	4.6500	3:37:06 PM	5.0390			5.0500	5.0500	4.6500	4.6500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		41	0.11	2/7/2024	116.977000	5.2500	2:27:33 PM	4.8676			4.7500	5.2500	4.7500	5.2500
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		48	0.13	2/14/2024	224.874000	4.9000	2:46:02 PM	4.9000			4.9000	4.9050	4.9000	4.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		55	0.15	2/21/2024	330.836000	4.9000	3:43:30 PM	4.9016	5.7500	5.0500	4.9000	5.0500	4.9000	4.9000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		62	0.17	2/28/2024	9.050000	5.0500	2:15:04 PM	5.0500			5.0500	5.0500	5.0500	5.0500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		69	0.19	3/6/2024	39.074000	4.9000	3:36:35 PM	4.9278			4.9000	4.9500	4.9000	4.9000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	72	0.20	3/9/2024	4.903.110000	5.8600	3:52:43 PM	5.8795	6.2500	5.2500	5.8750	5.9100	5.8300	5.8600
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	75	0.21	3/12/2024	638.380000	5.9100	2:37:13 PM	5.8974			5.8900	5.9250	5.8750	5.9100
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		76	0.21	3/13/2024	20.046000	4.9000	11:40:15 AM	4.9000			4.9000	4.9000	4.9000	4.9000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		83	0.23	3/20/2024	1.300000	5.0000	10:26:16 AM	5.0000			5.0000	5.0000	5.0000	5.0000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		90	0.25	3/27/2024					5.7500					
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		97	0.27	4/3/2024	37.851000	5.1000	11:14:33 AM	5.1000			5.1000	5.1000	5.1000	5.1000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		104	0.29	4/10/2024	41.125000	5.0750	3:34:24 PM	5.0819			5.0750	5.1250	5.0500	5.0750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		111	0.30	4/17/2024	7.859000	5.0500	2:47:46 PM	5.0350			5.0750	5.1000	5.0000	5.0500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	114	0.31	4/20/2024	0.700000	5.8000	2:28:46 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		118	0.32	4/24/2024	100.499000	5.0000	2:42:28 PM	5.1332			5.1500	5.1500	5.0000	5.0000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			124	0.34	4/30/2024	4.900000	5.0000	2:17:31 PM	5.1347			5.1650	5.1650	5.0000	5.0000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			132	0.36	5/8/2024	4.340000	5.7500	11:57:52 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			139	0.38	5/15/2024	325.149000	5.0150	3:26:53 PM	5.2027			5.2500	5.2500	5.0150	5.0150
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			146	0.40	5/22/2024	9.560000	5.1000	11:33:37 AM	5.1653			5.5000	5.5000	5.1000	5.1000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			153	0.42	5/29/2024	0.856000	5.0150	9:54:03 AM	5.0150			5.0150	5.0150	5.0150	5.0150
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	158	0.43	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			160	0.44	6/5/2024	27.787000	5.2550	3:03:02 PM	5.2128			5.2550	5.2550	5.1250	5.2550
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		166	0.45	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		174	0.48	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		181	0.50	6/26/2024					6.0000					
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		188	0.52	7/3/2024	32.060000	5.2750	3:00:52 PM	5.2750			5.2750	5.2750	5.2750	5.2750
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		195	0.53	7/10/2024					6.2500	5.2500				
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		202	0.55	7/17/2024	14.000000	5.2750	3:00:01 PM	5.2750			5.2750	5.2750	5.2750	5.2750
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		209	0.57	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		216	0.59	7/31/2024	0.500000	5.2500	11:40:41 AM	5.2500	6.2500	5.2500	5.2500	5.2500	5.2500	5.2500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNI91	12.8750	221	0.61	8/5/2024	0.200000	5.9450	11:40:06 AM	5.9450			5.9450	5.9450	5.9450	5.9450
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		223	0.61	8/7/2024	2.313000	5.3000	10:46:02 AM	5.3000	6.2500	5.3000	5.3000	5.3000	5.3000	5.3000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		230	0.63	8/14/2024					6.2500	5.3000				
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	236	0.65	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		237	0.65	8/21/2024	148.424000	5.3000	2:51:46 PM	5.2828	6.2500	5.3000	5.3000	5.3010	5.2000	5.3000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		244	0.67	8/28/2024	0.900000	5.6000	3:09:32 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		251	0.69	9/4/2024					6.2500	5.3500				
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		258	0.71	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		265	0.73	9/18/2024					6.2500	5.3500				
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		272	0.75	9/25/2024					6.2500	5.3500				
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		279	0.76	10/2/2024					6.2500	5.4000				
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		286	0.78	10/9/2024					6.2500	5.4000				
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		293	0.80	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	294	0.81	10/17/2024	78.400000	5.8100	11:21:03 AM	5.8100			5.8100	5.8100	5.8100	5.8100
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		300	0.82	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		307	0.84	10/30/2024	45.000000	5.5500	10:07:02 AM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		314	0.86	11/6/2024					6.2500	5.7500				
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	319	0.87	11/11/2024	2.000000	5.9000	3:17:40 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		321	0.88	11/13/2024	1.300000	5.7950	3:29:58 PM	5.7950	6.2500	5.7500	5.7950	5.7950	5.7950	5.7950
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		335	0.92	11/27/2024	191.216000	5.8000	3:56:00 PM	5.8041			5.8000	5.8000	5.8000	5.8000
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		342	0.94	12/4/2024	30.871000	5.7850	2:45:40 PM	5.7745	6.2500		5.7625	5.8000	5.7625	5.7850
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	466	1.28	4/7/2025	405.000000	5.9850	11:51:42 AM	5.9010			5.9000	5.9850	5.9000	5.9850
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	471	1.29	4/12/2025	53.500000	5.9000	2:55:17 PM	5.8986			5.9000	5.9000	5.8750	5.9000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	473	1.30	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	593	1.62	8/12/2025	63.900000	5.9000	3:48:52 PM	5.9008	6.2500	5.3750	5.9000	5.9100	5.8550	5.9000

