

GS Board Summary
December 29, 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		5	0.01	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		12	0.03	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNSQ66		19	0.05	1/17/2024	40.500000	5.1000	3:04:03 PM	4.9025			4.9000	5.1000	4.9000	5.1000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		26	0.07	1/24/2024	1,115.600000	5.0000	2:08:22 PM	5.0283			5.4000	5.4000	5.0000	5.0000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		33	0.09	1/31/2024	234.511000	5.2500	2:53:05 PM	5.3723			5.4500	5.6500	5.0000	5.2500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		40	0.11	2/7/2024	323.420000	5.3500	11:52:24 AM	5.3403			4.9000	5.3500	4.9000	5.3500
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		47	0.13	2/14/2024	16.507000	5.7500	10:59:17 AM	5.0550			4.9000	5.7500	4.9000	5.7500
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		54	0.15	2/21/2024	3.592000	4.9000	11:45:12 AM	5.0164			5.0500	5.0500	4.9000	4.9000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		61	0.17	2/28/2024	15.201000	5.0500	2:38:25 PM	5.0500			5.0500	5.0500	5.0500	5.0500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		68	0.19	3/6/2024	6.310000	4.8500	3:00:34 PM	4.8975			4.9500	4.9500	4.8500	4.8500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	71	0.19	3/9/2024	3,671.960000	5.8880	3:41:50 PM	5.8927	6.2500	5.2500	5.8750	5.9000	5.8750	5.8880
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	74	0.20	3/12/2024	15.340000	5.9500	3:12:38 PM	5.8909			5.8800	5.9500	5.8700	5.9500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		75	0.21	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		82	0.23	3/20/2024	0.308000	5.7500	9:19:30 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		89	0.24	3/27/2024					5.7500					
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		96	0.26	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		103	0.28	4/10/2024	32.070000	5.1050	3:05:17 PM	5.0732			5.0750	5.1050	5.0250	5.1050
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		110	0.30	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	113	0.31	4/20/2024	100.000000	5.9900	11:31:26 AM	5.9900			5.9900	5.9900	5.9900	5.9900
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		117	0.32	4/24/2024	10.000000	5.1000	9:42:17 AM	5.1000			5.1000	5.1000	5.1000	5.1000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			123	0.34	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			131	0.36	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			138	0.38	5/15/2024	245.530000	5.9000	11:00:32 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			145	0.40	5/22/2024	1.267000	5.0500	10:35:28 AM	5.0500			5.0500	5.0500	5.0500	5.0500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			152	0.42	5/29/2024	560.000000	5.9000	11:00:34 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	157	0.43	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			159	0.44	6/5/2024	777.000000	5.5500	10:59:07 AM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		165	0.45	6/11/2024	470.590000	5.5500	10:59:29 AM	5.5258			5.2000	5.5500	5.2000	5.5500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		173	0.47	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		180	0.49	6/26/2024					6.0000					
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		187	0.51	7/3/2024	13.480000	5.1500	10:34:23 AM	5.1579			5.2500	5.2500	5.1500	5.1500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		194	0.53	7/10/2024	32.850000	5.2750	2:40:27 PM	5.2704			5.2500	5.2750	5.2500	5.2750
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		201	0.55	7/17/2024	25.000000	5.2500	9:40:27 AM	5.2500			5.2500	5.2500	5.2500	5.2500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		208	0.57	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		215	0.59	7/31/2024	7.000000	5.2500	11:09:39 AM	5.2696			5.2750	5.2750	5.2500	5.2500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	220	0.60	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		222	0.61	8/7/2024	10.230000	5.3000	2:38:23 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		229	0.63	8/14/2024	7.500000	5.3000	3:29:39 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	235	0.64	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		236	0.65	8/21/2024	46.114000	5.3000	2:11:10 PM	5.2733			5.3000	5.3000	5.2000	5.3000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		243	0.67	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		250	0.68	9/4/2024	26.160000	5.4500	3:20:26 PM	5.6979			5.8000	5.8000	5.3500	5.4500
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		257	0.70	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		264	0.72	9/18/2024	5.000000	5.3500	2:58:14 PM	5.3500			5.3500	5.3500	5.3500	5.3500
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		271	0.74	9/25/2024	7.070000	5.3500	2:02:24 PM	5.3500			5.3500	5.3500	5.3500	5.3500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		278	0.76	10/2/2024	5.000000	5.4000	3:08:37 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		285	0.78	10/9/2024	0.980000	5.4000	3:37:42 PM	5.4000	6.2500	5.4000	5.4000	5.4000	5.4000	5.4000
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		292	0.80	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	293	0.80	10/17/2024	100.000000	5.9500	2:10:20 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		299	0.82	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		306	0.84	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		313	0.86	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	318	0.87	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		320	0.88	11/13/2024	5.000000	5.7900	11:18:52 AM	5.7900			5.7900	5.7900	5.7900	5.7900
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		334	0.91	11/27/2024	641.677600	5.8000	3:49:47 PM	5.8050			5.8000	5.8650	5.7000	5.8000
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		341	0.93	12/4/2024	10.300000	5.7850	3:18:47 PM	5.7833	6.2500		5.7850	5.7850	5.7500	5.7850
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	465	1.27	4/7/2025										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	470	1.29	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	472	1.29	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	592	1.62	8/12/2025	9.280000	5.9000	2:43:43 PM	5.9000	6.2500	5.3750	5.9000	5.9000	5.9000	5.9000

