

GS Board Summary
January 12, 2024

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 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNCQ56		5	0.01	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		12	0.03	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		19	0.05	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		26	0.07	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		33	0.09	2/14/2024					5.5000					
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		40	0.11	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		47	0.13	2/28/2024	6.170000	5.0250	3:16:31 PM	5.2519			5.2500	5.3000	5.0250	5.0250
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		54	0.15	3/6/2024	0.543000	5.0000	2:11:30 PM	5.0000			5.0000	5.0000	5.0000	5.0000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	57	0.16	3/9/2024	32.367000	5.8000	2:52:12 PM	5.7525	6.0000	5.2500	6.1250	6.1250	5.7000	5.8000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	60	0.16	3/12/2024	11.040000	5.8250	11:52:47 AM	5.7981	6.0000	5.2500	5.8000	5.8250	5.7800	5.8250
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		61	0.17	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		68	0.19	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		75	0.21	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		82	0.23	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		89	0.24	4/10/2024	261.445000	5.1750	3:43:45 PM	5.1719	5.5000	5.0000	5.1660	5.1800	5.1000	5.1750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		96	0.26	4/17/2024	5.000000	5.4750	10:50:10 AM	5.4750			5.4750	5.4750	5.4750	5.4750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	99	0.27	4/20/2024	13.760000	5.6000	10:44:34 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		103	0.28	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			109	0.30	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			117	0.32	5/8/2024	500.000000	5.5900	10:39:20 AM	5.5900			5.5900	5.5900	5.5900	5.5900
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			124	0.34	5/15/2024	1.150000	5.1500	3:51:05 PM	5.1174			4.9000	5.1500	4.9000	5.1500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			131	0.36	5/22/2024	501.497000	5.5900	10:39:19 AM	5.5905			5.7500	5.7500	5.5900	5.5900
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			138	0.38	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	143	0.39	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			145	0.40	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		151	0.41	6/11/2024	477.862000	5.5900	10:39:42 AM	5.5900			5.5900	5.5900	5.5900	5.5900
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		159	0.44	6/19/2024	0.396000	5.6500	11:33:34 AM	5.6250			5.6000	5.6500	5.6000	5.6500
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		166	0.45	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		173	0.47	7/3/2024	12.759000	5.5750	11:37:19 AM	5.4962			5.5750	5.5750	5.4000	5.5750
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		180	0.49	7/10/2024	835.781000	5.6360	3:57:39 PM	5.6412	5.7500	5.2500	5.6360	5.6505	5.6100	5.6360
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		187	0.51	7/17/2024	5.408000	5.4000	2:15:33 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		194	0.53	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		201	0.55	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	206	0.56	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		208	0.57	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		215	0.59	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	221	0.61	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		222	0.61	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		229	0.63	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		236	0.65	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		243	0.67	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		250	0.68	9/18/2024	17.730000	5.6500	2:47:06 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		257	0.70	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		264	0.72	10/2/2024	7.310000	5.7500	3:09:49 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		271	0.74	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		278	0.76	10/16/2024	0.971000	5.6000	2:22:07 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	279	0.76	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		285	0.78	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		292	0.80	10/30/2024	6.090000	5.4500	3:40:00 PM	5.4423			5.4000	5.4500	5.4000	5.4500
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		299	0.82	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	304	0.83	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		306	0.84	11/13/2024	5.386000	5.8000	3:11:21 PM	5.7978			5.8000	5.8000	5.7950	5.8000
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		320	0.88	11/27/2024	2.911000	5.8050	2:39:00 PM	5.8050			5.8050	5.8050	5.8050	5.8050
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		327	0.90	12/4/2024	69.851000	5.8050	3:44:42 PM	5.8082			5.8050	5.8750	5.8050	5.8050
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		356	0.98	1/2/2025	4.119000	5.9100	3:33:12 PM	5.9306			5.9100	5.9950	5.9100	5.9100
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		362	0.99	1/8/2025	380.941000	5.9950	3:52:42 PM	5.9850	6.1250	5.8750	5.9850	5.9950	5.9000	5.9950
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	451	1.24	4/7/2025	62.000000	5.8750	2:55:40 PM	5.9116			5.9200	5.9200	5.8750	5.8750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	456	1.25	4/12/2025	2.500000	5.8500	2:12:56 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	458	1.25	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	578	1.58	8/12/2025	50.000000	5.6000	10:21:42 AM	5.6000	5.6500	5.3750	5.6000	5.6000	5.6000	5.6000

