

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	PHY6972HNO56		1	0.00	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		8	0.02	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		15	0.04	1/31/2024	20.022000									
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		22	0.06	2/7/2024	180.000000									
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		29	0.08	2/14/2024	2.000000	5.4500	2:14:23 PM	5.4500	5.4500		5.4500	5.4500	5.4500	5.4500
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		36	0.10	2/21/2024	1.110000	5.4000	10:16:55 AM	5.4000	5.5000		5.4000	5.4000	5.4000	5.4000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		43	0.12	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		50	0.14	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	53	0.15	3/9/2024	1,771.696000	5.9000	3:59:21 PM	5.8027	6.0000	5.6000	5.8000	5.9000	5.8000	5.9000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	56	0.15	3/12/2024	354.580000	5.9000	3:59:27 PM	5.8083	6.0000	5.2500	5.8000	5.9750	5.7750	5.9000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		57	0.16	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		64	0.18	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		71	0.19	3/27/2024	0.510000	5.5000	2:10:20 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		78	0.21	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		85	0.23	4/10/2024	487.047000	5.2300	3:48:08 PM	5.2291	5.5000		5.2250	5.2350	5.2150	5.2300
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		92	0.25	4/17/2024	492.934000	5.2325	3:58:23 PM	5.2285	5.5000		5.2260	5.2325	5.1000	5.2325
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	95	0.26	4/20/2024	200.000000	5.7000	11:14:28 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		99	0.27	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			105	0.29	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			113	0.31	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			120	0.33	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			127	0.35	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			134	0.37	5/29/2024	0.986000	5.4000	2:45:08 PM	5.6787			5.7000	5.7000	5.4000	5.4000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.37													

GS Board Summary
January 16, 2024

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RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	574	1.57	8/12/2025	2,414.040000	5.6000	3:04:36 PM	5.5946	5.6000	5.3750	5.6000	6.2500	5.5500	5.6000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	602	1.65	9/9/2025	561.735000	5.8300	2:20:20 PM	5.8730			5.8750	5.8750	5.8300	5.8300
RPGB 12 1/8 10/20/25	PIBD2025J116	FXTN 20-11	PHY6972FGD60	12.1250	643	1.76	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	PHY6972FGF19	18.2500	683	1.87	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	PHY6972FBS84	10.2500	734	2.01	1/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	PHY6972HMR49	5.2500	750	2.05	2/4/2026	1.260000	5.9500	3:59:38 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	PHY6972HDE37	6.2500	760	2.08	2/14/2026	1.000000	5.8750	3:59:49 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	PHY6972HJG21	3.3750	813	2.23	4/8/2026	1,453.650000	5.8700	3:56:18 PM	5.8697			5.9100	5.9100	5.8500	5.8700
RPGB 6 1/4 09/07/26	03-29		PH0000057473	6.2500	965	2.64	9/7/2026	796.500000	5.8600	3:01:06 PM	5.8852			5.9000	5.9150	5.8600	5.8600
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	PHY6972FWX41	3.5000	978	2.68	9/20/2026	2.100000	5.8300	10:01:40 AM	5.8300			5.8300	5.8300	5.8300	5.8300
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	PHY6972FQN33	6.2500	1,008	2.76	10/20/2026	0.555000	5.8250	3:20:49 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	PHY6972FCN88	8.0000	1,056	2.89	12/7/2026										
RPGB 6 01/04/27	03-30		PH0000058109	6.0000	1,084	2.97	1/4/2027	250.000000	5.8500	3:21:29 PM	5.8510			5.8500	5.8525	5.8500	5.8500
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	PHY6972FSC59	5.3750	1,140	3.12	3/1/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	PHY6972HLV69	4.8750	1,143	3.13	3/4/2027	1,188.450000	5.8600	3:31:48 PM	5.9070	6.2500	5.5000	5.9900	5.9900	5.8600	5.8600
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	PHY6972FYD68	4.7500	1,204	3.30	5/4/2027	98.000000	5.9500	2:55:25 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	PHY6972HLA23	4.6250	1,233	3.38	6/2/2027	9.080000	5.8000	3:15:19 PM	5.9046	6.2500	5.5000	5.9200	6.0000	5.8000	5.8000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	PHY6972FED88	8.6250	1,329	3.64	9/6/2027	42.700000	5.9000	9:37:18 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	PHY6972HMV50	5.7500	1,512	4.14	3/7/2028	1,374.000000	5.9600	3:48:14 PM	5.9515	6.2500	5.5000	5.9950	5.9950	5.9200	5.9600
RPGB 8 1/4 03/22/28	FXTN 10-63	PIBD1028C635	PHY6972HAJ50	6.2500	1,527	4.18	3/22/2028	442.690000	5.9900	3:19:57 PM	5.9900			5.9900	5.9900	5.9900	