

GS Board Summary
September 13, 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 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		7	0.02	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		14	0.04	9/27/2023	6.000000	5.5000	10:01:56 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		21	0.06	10/4/2023	0.428000	5.7000	2:52:04 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		28	0.08	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		35	0.10	10/18/2023	14.960000	5.4500	3:09:58 PM	5.4634			5.4500	5.5500	5.4500	5.4500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	40	0.11	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		42	0.12	10/25/2023	23.230000	5.5500	9:58:02 AM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		48	0.13	10/31/2023	3.000000	5.7000	11:43:41 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		56	0.15	11/8/2023	3.000000	5.7500	11:52:17 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		63	0.17	11/15/2023	25.500000	5.7000	3:31:30 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		70	0.19	11/22/2023	121.287000	5.5500	3:51:05 PM	5.5362			5.5250	5.5750	5.5000	5.5500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		77	0.21	11/29/2023	0.311000	5.7000	10:28:48 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			84	0.23	12/6/2023	623.932000	5.5750	3:50:16 PM	5.5754			5.5750	5.6000	5.5000	5.5750
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		91	0.25	12/13/2023	2,254.381000	5.5400	3:42:23 PM	5.5389			5.5500	5.5600	5.3500	5.5400
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		98	0.27	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		105	0.29	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		112	0.31	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		119	0.33	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC056		126	0.35	1/17/2024	80.756000	5.7000	10:37:43 AM	5.7002			5.7200	5.7200	5.7000	5.7000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNP30		133	0.36	1/24/2024	530.634000	5.7500	3:47:05 PM	5.7557			5.7500	5.8000	5.7500	5.7500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		140	0.38	1/31/2024	60.810000	5.8000	10:34:10 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		147	0.40	2/7/2024	8.339000	5.9000	2:07:23 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		154	0.42	2/14/2024	5.200000	6.0000	2:22:14 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		161	0.44	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		168	0.46	2/28/2024	62.364000	5.8500	3:41:15 PM	5.9248			5.9600	5.9605	5.8500	5.8500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		175	0.48	3/6/2024	861.594000	5.9750	3:32:42 PM	5.9600			5.9750	5.9750	5.8000	5.9750
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	178	0.49	3/9/2024	3,298.793000	6.0600	3:46:10 PM	6.0587			6.0500	6.2500	6.0450	6.0600
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	181	0.50	3/12/2024	301.040000	6.0600	3:52:16 PM	6.0476			6.1000	6.1000	6.0450	6.0600
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC63		182	0.50	3/13/2024	407.705000	5.9275	3:52:01 PM	5.9280			5.9250	5.9350	5.8000	5.9275
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		189	0.52	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		196	0.54	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		203	0.56	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		210	0.58	4/10/2024	4.200000	6.0500	2:28:28 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		217	0.59	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	220	0.60	4/20/2024	1,017.160000	6.2150	3:10:58 PM	6.2088			6.1750	6.2250	6.1750	6.2150
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		224	0.61	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			230	0.63	4/30/2024	0.400000	6.1500	2:26:02 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			238	0.65	5/8/2024	300.000000	6.0500	10:30:05 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			245	0.67	5/15/2024	260.000000	6.0000	10:37:15 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			252	0.69	5/22/2024	210.516000	6.0550	2:54:00 PM	6.0978			6.0550	6.1000	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			259	0.71	5/29/2024	4.600000	6.0300	10:15:58 AM	6.0300			6.0300	6.0300	6.0300	6.0300
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	264	0.72	6/3/2024	1.000000	6.1000	2:41:09 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			266	0.73	6/5/2024	150.000000	6.1300	10:45:24 AM	6.1300			6.1300	6.1300	6.1300	6.1300
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		272	0.75	6/11/2024	200.000000	6.1500	11:27:57 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		280	0.77	6/19/2024	321.492000	6.0050	3:41:25 PM	6.0548			6.0550	6.0550	6.0050	6.0050
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		287	0.79	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		294	0.81	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		301	0.82	7/10/2024	33.312000	6.1300	2:49:18 PM	6.1488			6.1500	6.1500	6.1300	6.1300
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		308	0.84	7/17/2024	180.626000	6.1500	3:21:52 PM	6.1330			6.1800	6.1800	6.1250	6.1500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		315	0.86	7/24/2024	103.047200	6.1500	3:35:05 PM	6.1504			6.1500	6.2000	6.1500	6.1500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		322	0.88	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	327	0.90	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		329	0.90	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		336	0.92	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	342	0.94	8/20/2024	260.810000	6.1700	3:16:16 PM	6.1776			6.2250	6.2250	6.1600	6.1700
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		343	0.94	8/21/2024	295.000000	6.1850	3:56:54 PM	6.1850			6.1850	6.1850	6.1850	6.1850
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		350	0.96	8/28/2024	3.730000	6.1500	3:38:43 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		357	0.98	9/4/2024	544.543000	6.1100	3:33:19 PM	6.1106			6.1250	6.1250	6.1000	6.1100
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		364	1.00	9/11/2024	1,341.004000	6.1100	3:55:49 PM	6.1112			6.1500	6.1550	6.1000	6.1100
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	400	1.10	10/17/2024	188.950000	6.1755	3:44:41 PM	6.1902			6.1925	6.2500	6.1500	6.1755

