

GS Board Summary
September 22, 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 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPPF73		5	0.01	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		12	0.03	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		19	0.05	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		26	0.07	10/18/2023										
RPTB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	31	0.09	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		33	0.09	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		39	0.11	10/31/2023	25.021000	5.5000	11:23:52 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		47	0.13	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		54	0.15	11/15/2023	7.550000	5.4250	3:58:13 PM	5.4250			5.4250	5.4250	5.4250	5.4250
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJN14		61	0.17	11/22/2023	89.443000	5.5000	11:34:16 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		68	0.19	11/29/2023	2.000000	5.4250	11:21:54 AM	5.4250			5.4250	5.4250	5.4250	5.4250
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			75	0.21	12/6/2023	17.386000	5.5250	3:31:49 PM	5.5251			5.5350	5.5350	5.5250	5.5250
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		82	0.23	12/13/2023	90.393000	5.5565	2:33:49 PM	5.5597	5.6000	5.5560	5.5565	5.5751	5.5565	5.5565
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		89	0.24	12/20/2023	197.700000	5.5750	3:50:42 PM	5.5662	5.6000	5.5560	5.5750	5.5775	5.5250	5.5750
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		96	0.26	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		103	0.28	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		110	0.30	1/10/2024	0.500000	5.6000	3:07:12 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		117	0.32	1/17/2024	4.429000	5.6500	2:51:48 PM	5.5597			5.6500	5.6500	5.5000	5.6500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		124	0.34	1/24/2024	1.015000	5.6750	11:29:09 AM	5.6750			5.6750	5.6750	5.6750	5.6750
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		131	0.36	1/31/2024	5.978000	5.7000	3:32:11 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		138	0.38	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		145	0.40	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		152	0.42	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		159	0.44	2/28/2024	8.974000	5.9053	2:45:41 PM	5.9059			5.9060	5.9060	5.9053	5.9053
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		166	0.45	3/6/2024	125.592000	5.9500	3:07:27 PM	5.9380			5.9500	5.9500	5.9500	5.9500
RPTB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	169	0.46	3/9/2024	1,799.710000	6.0300	2:54:57 PM	6.0371	6.1000	6.0000	6.0250	6.0500	6.0250	6.0300
RPTB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	172	0.47	3/12/2024	194.824000	6.0250	2:57:43 PM	6.0240	6.1000	6.0000	6.0225	6.0250	6.0000	6.0250
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		173	0.47	3/13/2024	3.891000	5.8000	3:44:26 PM	5.8901	6.0000	5.9500	5.8000	5.9550	5.8000	5.8000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		180	0.49	3/20/2024	300.119000	5.9505	3:49:47 PM	5.9510	6.0000	5.9500	5.9500	5.9550	5.9500	5.9505
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		187	0.51	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		194	0.53	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		201	0.55	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		208	0.57	4/17/2024										
RPTB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	211	0.58	4/20/2024	232.713020	6.1250	2:59:22 PM	6.1250	6.1250	6.0500	6.1250	6.1250	6.1250	6.1250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		215	0.59	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			221	0.61	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			229	0.63	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			236	0.65	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			243	0.67	5/22/2024	2.000000	6.0000	2:09:33 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			250	0.68	5/29/2024	18.600000	6.0300	11:35:30 AM	6.0300			6.0300	6.0300	6.0300	6.0300
RPTB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	255	0.70	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			257	0.70	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		263	0.72	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		271	0.74	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		278	0.76	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		285	0.78	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		292	0.80	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		299	0.82	7/17/2024	18.702000	6.0000	3:55:47 PM	6.0035			6.0150	6.0150	6.0000	6.0000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		306	0.84	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		313	0.86	7/31/2024										
RPTB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	318	0.87	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		320	0.88	8/7/2024	2.080000	6.0100	2:24:39 PM	6.0100			6.0100	6.0100	6.0100	6.0100
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		327	0.90	8/14/2024										
RPTB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	333	0.91	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		334	0.91	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		341	0.93	8/28/2024	0.020000	6.1000	11:12:06 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		348	0.95	9/4/2024	0.100000	6.0650	2:37:39 PM	6.0650			6.0650	6.0650	6.0650	6.0650
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		355	0.97	9/11/2024	16.508000	6.0550	3:25:26 PM	6.0550	6.1000	6.0550	6.0550	6.0550	6.0550	6.0550
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		362	0.99	9/18/2024	133.059000	6.0650	3:52:22 PM	6.0605	6.1000	6.0550	6.0550	6.0750	6.0000	6.0650
RPTB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	391	1.07	10/17/2024	89.270000	6.1500	3:10:55 PM	6.1525			6.1650	6.1650	6.1350	6.1500

