

GS Board Summary
August 11, 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
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	4	0.01	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		5	0.01	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU7		12	0.03	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		19	0.05	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		26	0.07	9/6/2023	79.698000	5.5550	3:25:09 PM	5.5566			5.5500	5.6000	5.5250	5.5550
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HG63	2.3750	30	0.08	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		33	0.09	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		40	0.11	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		47	0.13	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		54	0.15	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		61	0.17	10/11/2023	37.773000	5.5600	3:50:29 PM	5.5706			5.6000	5.6050	5.5600	5.5600
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		68	0.19	10/18/2023	142.745000	5.7550	2:38:15 PM	5.8969			5.5625	6.0000	5.5625	5.7550
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	73	0.20	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		75	0.21	10/25/2023	180.470000	5.8500	3:49:44 PM	5.9114			6.0000	6.0000	5.6000	5.8500
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		81	0.22	10/31/2023	66.552000	5.8500	3:35:03 PM	5.8499			5.8500	5.8500	5.8250	5.8500
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		89	0.24	11/8/2023	714.321000	5.8500	3:49:53 PM	5.8483			5.8500	5.8625	5.6000	5.8500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		96	0.26	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNI14		103	0.28	11/22/2023	2.102000	6.0000	9:51:49 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		110	0.30	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			117	0.32	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		124	0.34	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		131	0.36	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		138	0.38	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		145	0.40	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		152	0.42	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		159	0.44	1/17/2024	195.318000	6.0000	3:17:41 PM	5.9712			6.0000	6.0000	5.9500	6.0000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		166	0.45	1/24/2024	86.300000	5.9500	3:50:13 PM	5.9657			5.9500	5.9750	5.9000	5.9500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		173	0.47	1/31/2024	99.020100	6.0750	3:20:14 PM	6.0481			6.0250	6.0750	6.0250	6.0750
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		180	0.49	2/7/2024	131.032000	6.0750	3:18:40 PM	6.0740			6.0750	6.0750	6.0500	6.0750
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		187	0.51	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		194	0.53	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		201	0.55	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		208	0.57	3/6/2024	0.300000	6.0250	10:45:34 AM	6.0250			6.0250	6.0250	6.0250	6.0250
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	211	0.58	3/9/2024	16.145000	6.1000	2:51:56 PM	6.1282			6.0500	6.4500	6.0500	6.1000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HJG84	6.2500	214	0.59	3/12/2024	82.653000	6.2500	3:46:39 PM	6.1814			6.1750	6.2500	6.1000	6.2500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		215	0.59	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		222	0.61	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		229	0.63	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		236	0.65	4/3/2024	0.200000	6.1000	2:19:51 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		243	0.67	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		250	0.68	4/17/2024	36.235000	6.0750	3:16:09 PM	6.0278			6.0250	6.0750	6.0250	6.0750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	253	0.69	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		257	0.70	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			263	0.72	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			271	0.74	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			278	0.76	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			285	0.78	5/22/2024	1.555000	6.0550	10:05:56 AM	6.0550			6.0550	6.0550	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			292	0.80	5/29/2024	2.075000	6.0550	3:30:20 PM	6.0550			6.0550	6.0550	6.0550	6.0550
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	297	0.81	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			299	0.82	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		305	0.84	6/11/2024	200.000000	6.1250	2:16:56 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		313	0.86	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		320	0.88	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		327	0.90	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		334	0.91	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		341	0.93	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		348	0.95	7/24/2024	41.390000	6.2700	3:51:00 PM	6.2700			6.2700	6.2700	6.2700	6.2700
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		355	0.97	7/31/2024	20.240000	6.2000	3:40:44 PM	6.1978			6.2000	6.2100	6.1800	6.2000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNI91	12.8750	360	0.99	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		362	0.99	8/7/2024	249.769000	6.2850	3:54:02 PM	6.2835			6.2850	6.2855	6.1000	6.2850

