

GS Board Summary
August 14, 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	1	0.00	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		2	0.01	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		9	0.03	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		16	0.04	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		23	0.06	9/6/2023	59.256000	5.4000	3:49:32 PM	5.5513			5.5500	5.5550	5.4000	5.4000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	27	0.07	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		30	0.08	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		37	0.10	9/20/2023	8.850000	6.0000	11:39:26 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		44	0.12	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		51	0.14	10/4/2023	5.040000	5.7750	11:31:27 AM	5.7750			5.7750	5.7750	5.7750	5.7750
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		58	0.16	10/11/2023	7.844000	5.6005	3:31:28 PM	5.6005			5.6005	5.6005	5.6005	5.6005
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		65	0.18	10/18/2023	1,106.194000	5.8000	3:40:58 PM	5.8726			5.8500	6.0000	5.7000	5.8000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	70	0.19	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		72	0.20	10/25/2023	7.759000	5.6000	3:52:15 PM	5.8339			5.8500	5.8500	5.6000	5.6000
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		78	0.21	10/31/2023	329.461900	5.8500	3:55:50 PM	5.8494			5.8525	5.8650	5.8000	5.8500
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		86	0.24	11/8/2023	1,525.690000	5.8500	3:44:10 PM	5.8495			5.8500	5.8550	5.7250	5.8500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		93	0.26	11/15/2023	690.305000	5.7600	2:51:52 PM	5.7011			5.7000	5.9750	5.6500	5.7600
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		100	0.27	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		107	0.29	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			114	0.31	12/6/2023	1.530000	6.2500	2:07:02 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		121	0.33	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		128	0.35	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		135	0.37	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		142	0.39	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		149	0.41	1/10/2024	15.300000	5.8000	3:29:56 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		156	0.43	1/17/2024	129.456000	6.0000	3:35:38 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		163	0.45	1/24/2024	69.710000	5.9250	3:42:41 PM	5.9380			5.9500	6.0975	5.9250	5.9250
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		170	0.47	1/31/2024	149.470000	6.0750	3:33:22 PM	6.0730			6.0750	6.0750	5.9000	6.0750
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		177	0.49	2/7/2024	525.017700	6.0750	3:24:13 PM	6.0742			6.0750	6.0770	6.0000	6.0750
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		184	0.50	2/14/2024	78.648000	5.9000	2:46:58 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		191	0.52	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		198	0.54	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		205	0.56	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	208	0.57	3/9/2024	617.185000	6.2000	3:55:02 PM	6.1581			6.1000	6.3500	6.0500	6.2000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HJG84	6.2500	211	0.58	3/12/2024	684.831000	6.1300	3:08:06 PM	6.2011			6.2000	6.2500	6.1300	6.1300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		212	0.58	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		219	0.60	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		226	0.62	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		233	0.64	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		240	0.66	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		247	0.68	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	250	0.68	4/20/2024	2.590000	6.2750	3:53:56 PM	6.2480			6.2750	6.2750	6.2050	6.2750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		254	0.70	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			260	0.71	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			268	0.73	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			275	0.75	5/15/2024	7.580000	6.0500	11:38:23 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			282	0.77	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			289	0.79	5/29/2024	2.844000	6.0550	11:37:24 AM	6.0550			6.0550	6.0550	6.0550	6.0550
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	294	0.81	6/3/2024	0.185000	6.2500	3:13:25 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			296	0.81	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		302	0.83	6/11/2024	479.160000	6.2500	2:08:48 PM	6.2489			6.1250	6.2500	6.1250	6.2500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		310	0.85	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		317	0.87	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		324	0.89	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		331	0.91	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		338	0.93	7/17/2024	1,257.430000	6.3750	3:43:38 PM	6.3104			6.2800	6.3750	6.2800	6.3750
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		345	0.95	7/24/2024	185.690000	6.2750	3:56:05 PM	6.2898			6.2750	6.3250	6.2750	6.2750
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		352	0.96	7/31/2024	11.891000	6.0500	3:49:29 PM	6.1911			6.2005	6.2100	6.0500	6.0500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNF91	12.8750	357	0.98	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		359	0.98	8/7/2024	202.331600	6.2800	3:55:35 PM	6.2771			6.2750	6.2850	6.1850	6.2800

