

GS Board Summary
August 15, 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 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		1	0.00	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMMU77		8	0.02	8/23/2023	0.500000	5.4500	11:24:52 AM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		15	0.04	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNYZ55		22	0.06	9/6/2023	45.573000	5.5500	3:18:04 PM	5.5500			5.5500	5.5500	5.5500	5.5500
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	26	0.07	9/10/2023	7.910000	5.9800	2:07:10 PM	5.9800			5.9800	5.9800	5.9800	5.9800
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		29	0.08	9/13/2023	1.012000	6.0000	11:21:21 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		36	0.10	9/20/2023	2.000000	5.8750	10:37:51 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		43	0.12	9/27/2023	12.000000	5.5000	2:55:22 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		50	0.14	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		57	0.16	10/11/2023	555.463000	5.6251	3:54:13 PM	5.6246			5.6250	5.6251	5.6005	5.6251
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		64	0.18	10/18/2023	2,766.756000	5.7250	3:51:54 PM	5.7680			5.6025	5.8250	5.6000	5.7250
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	69	0.19	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		71	0.19	10/25/2023	1,372.552000	5.6025	3:58:22 PM	5.7096			5.8250	5.8250	5.6000	5.6025
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		77	0.21	10/31/2023	1,820.781000	5.7500	2:34:41 PM	5.7929			5.8500	5.8500	5.7000	5.7500
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		85	0.23	11/8/2023	694.144000	5.7500	3:27:59 PM	5.7346			5.7500	5.7500	5.7000	5.7500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		92	0.25	11/15/2023	477.616000	5.6550	3:41:13 PM	5.6692			5.7040	5.7500	5.6500	5.6550
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNN14		99	0.27	11/22/2023	1.000000	5.7500	3:35:01 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		106	0.29	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			113	0.31	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		120	0.33	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		127	0.35	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		134	0.37	12/27/2023	5.000000	6.0500	9:34:57 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		141	0.39	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		148	0.41	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNS56		155	0.42	1/17/2024	562.632100	6.0000	3:47:51 PM	6.0001			6.0000	6.0160	5.9500	6.0000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		162	0.44	1/24/2024	1.000000	5.9000	2:04:14 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		169	0.46	1/31/2024	1,058.228000	5.9500	2:49:57 PM	5.9994			5.9500	6.0000	5.9500	5.9500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		176	0.48	2/7/2024	151.716000	6.1000	3:52:54 PM	6.0100			6.0000	6.1000	5.9750	6.1000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		183	0.50	2/14/2024	1,202.940000	5.9000	3:23:29 PM	5.9072			5.9450	5.9450	5.8750	5.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		190	0.52	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		197	0.54	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		204	0.56	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	207	0.57	3/9/2024	89.240000	6.1900	3:00:58 PM	6.1344			6.1950	6.2000	6.0500	6.1900
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	210	0.58	3/12/2024	381.402000	6.2350	3:01:45 PM	6.1722			6.0500	6.2500	6.0500	6.2350
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		211	0.58	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		218	0.60	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		225	0.62	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		232	0.64	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		239	0.65	4/10/2024	7.230000	6.1250	3:23:13 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		246	0.67	4/17/2024	19.473000	6.0500	3:37:04 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	249	0.68	4/20/2024	54.350000	6.1000	3:18:07 PM	6.1974			6.2750	6.2750	6.1000	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		253	0.69	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			259	0.71	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			267	0.73	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			274	0.75	5/15/2024	3.110000	6.0500	2:29:45 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			281	0.77	5/22/2024	2.000000	6.0550	2:14:21 PM	6.1288			6.3500	6.3500	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			288	0.79	5/29/2024	9.000000	6.0550	2:38:47 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	293	0.80	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			295	0.81	6/5/2024	1.000000	6.3750	11:00:38 AM	6.3750			6.3750	6.3750	6.3750	6.3750
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		301	0.82	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		309	0.85	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		316	0.87	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		323	0.88	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		330	0.90	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		337	0.92	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		344	0.94	7/24/2024	23.338000	6.2650	3:47:16 PM	6.2630			6.2650	6.2650	6.2500	6.2650
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		351	0.96	7/31/2024	28.136000	6.2005	3:44:29 PM	6.2005			6.2005	6.2005	6.2005	6.2005
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	356	0.98	8/5/2024	24.000000	5.8500	2:53:33 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		358	0.98	8/7/2024	107.848000	6.2800	3:26:02 PM	6.2620			6.2800	6.2800	6.2400	6.2800
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		365	1.00	8/14/2024	935.082000	6.3000	3:58:12 PM	6.2869			6.3000	6.3250	6.2500	6.3000

