

GS Board Summary
August 25, 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 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		5	0.01	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		12	0.03	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	16	0.04	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		19	0.05	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		26	0.07	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		33	0.09	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		40	0.11	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		47	0.13	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		54	0.15	10/18/2023	644.860000	5.7000	3:49:41 PM	5.7109		5.6000	5.7250	5.6000	5.7000	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	59	0.16	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		61	0.17	10/25/2023	254.500000	5.7500	3:46:34 PM	5.7476		5.5500	5.7500	5.5500	5.7500	
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		67	0.18	10/31/2023	3.730000	5.6750	11:43:01 AM	5.6750		5.6750	5.6750	5.6750	5.6750	
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		75	0.21	11/8/2023	2.020000	5.6500	10:17:45 AM	5.6500		5.6500	5.6500	5.6500	5.6500	
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		82	0.23	11/15/2023	622.608000	5.5700	3:50:16 PM	5.7644		5.5700	5.7750	5.5500	5.5700	
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNI14		89	0.24	11/22/2023	355.015000	5.6525	3:55:01 PM	5.6528		5.6525	5.7000	5.5000	5.6525	
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		96	0.26	11/29/2023	20.225000	5.6600	2:53:13 PM	5.6600		5.6600	5.6600	5.6600	5.6600	
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			103	0.28	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		110	0.30	12/13/2023	1.020000	5.7750	2:48:32 PM	5.7750		5.7750	5.7750	5.7750	5.7750	
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		117	0.32	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		124	0.34	12/27/2023	1.000000	5.7500	11:11:01 AM	5.7500	5.7000	5.7500	5.7500	5.7500	5.7500	
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		131	0.36	1/3/2024	10.504000	5.8150	2:58:03 PM	5.8138		5.8150	5.8150	5.8000	5.8150	
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		138	0.38	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNS66		145	0.40	1/17/2024					5.8500					
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		152	0.42	1/24/2024	12.453000	5.8000	3:09:41 PM	5.8010		5.8000	5.8015	5.8000	5.8000	
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		159	0.44	1/31/2024	51.078000	5.9750	3:22:01 PM	5.9750		5.9750	5.9760	5.9750	5.9750	
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		166	0.45	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		173	0.47	2/14/2024	1.041000	6.0000	11:43:46 AM	6.0000		6.0000	6.0000	6.0000	6.0000	
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		180	0.49	2/21/2024	176.675000	5.9575	3:50:10 PM	5.9570		5.9575	6.0075	5.9000	5.9575	
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		187	0.51	2/28/2024					5.9750					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		194	0.53	3/6/2024	3.073000	6.0000	3:50:19 PM	6.0000	6.0000	6.0000	6.0000	6.0000	6.0000	
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	197	0.54	3/9/2024	60.970000	6.0800	2:32:11 PM	6.0735		6.0500	6.0800	6.0500	6.0800	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	200	0.55	3/12/2024	124.244000	6.1000	3:30:57 PM	6.1563		6.1300	6.1980	6.0800	6.1000	
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		201	0.55	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		208	0.57	3/20/2024					6.1000					
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		215	0.59	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		222	0.61	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		229	0.63	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		236	0.65	4/17/2024	5.000000	6.0000	11:34:36 AM	6.0600		6.0750	6.0750	6.0000	6.0000	
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	239	0.65	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		243	0.67	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			249	0.68	4/30/2024	10.000000	6.0750	2:44:27 PM	6.0750		6.0750	6.0750	6.0750	6.0750	
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			257	0.70	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			264	0.72	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			271	0.74	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			278	0.76	5/29/2024	7.710000	6.0500	2:44:37 PM	6.0500		6.0500	6.0500	6.0500	6.0500	
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	283	0.78	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			285	0.78	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		291	0.80	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		299	0.82	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		306	0.84	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		313	0.86	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		320	0.88	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		327	0.90	7/17/2024	129.500000	6.2000	3:59:19 PM	6.2186		6.2350	6.2350	6.2000	6.2000	
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		334	0.91	7/24/2024	4.700000	6.2150	2:36:53 PM	6.2012		6.2150	6.2150	6.1500	6.2150	
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		341	0.93	7/31/2024	20.200000	6.2025	3:02:22 PM	6.2025		6.2025	6.2025	6.2025	6.2025	
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	346	0.95	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		348	0.95	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		355	0.97	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	361	0.99	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		362	0.99	8/21/2024	1,006.853000	6.3125	3:51:43 PM	6.2992		6.3125	6.3250	6.1000	6.3125	

