

GS Board Summary  
August 31, 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 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNNZ55		6	0.02	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HNGV63	2.3750	10	0.03	9/10/2023	3.500000	6.1000	3:28:32 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		13	0.04	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		20	0.06	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		27	0.07	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		34	0.09	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		41	0.11	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		48	0.13	10/18/2023	271.153000	5.5000	3:54:50 PM	5.4997			5.5000	5.5050	5.4000	5.5000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	53	0.15	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		55	0.15	10/25/2023	3.000000	5.4550	2:15:31 PM	5.4550			5.4550	5.4550	5.4550	5.4550
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		61	0.17	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		69	0.19	11/8/2023	10.608000	5.5500	10:26:40 AM	5.5262			5.5250	5.5500	5.5250	5.5500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		76	0.21	11/15/2023	6.210000	5.5000	3:28:53 PM	5.4831			5.4750	5.5000	5.4750	5.5000
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		83	0.23	11/22/2023	41.505000	5.4500	2:38:06 PM	5.4509			5.5250	5.5250	5.4500	5.4500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		90	0.25	11/29/2023	4.783.833000	5.5300	3:52:02 PM	5.5292			5.5305	5.5500	5.4000	5.5300
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			97	0.27	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		104	0.29	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		111	0.30	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		118	0.32	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		125	0.34	1/3/2024	5.700000	5.6000	2:43:31 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		132	0.36	1/10/2024	38.563000	5.7500	3:31:56 PM	5.7763			5.8000	5.8000	5.7500	5.7500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		139	0.38	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		146	0.40	1/24/2024	87.448000	5.7500	3:32:38 PM	5.7481			5.7500	5.7500	5.6500	5.7500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		153	0.42	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		160	0.44	2/7/2024	1.213000	5.8200	3:36:00 PM	5.8200			5.8200	5.8200	5.8200	5.8200
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		167	0.46	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		174	0.48	2/21/2024	1,112.169100	5.9800	3:53:48 PM	5.9742			5.9750	5.9800	5.8050	5.9800
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		181	0.50	2/28/2024	70.031300	5.9000	2:54:28 PM	5.9345			5.9000	5.9700	5.9000	5.9000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		188	0.52	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	191	0.52	3/9/2024	863.455000	6.0600	3:52:46 PM	6.0692			6.0750	6.1000	6.0000	6.0600
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	194	0.53	3/12/2024	145.649000	6.1000	3:39:57 PM	6.1021			6.1500	6.1500	6.0750	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		195	0.53	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		202	0.55	3/20/2024	153.922000	6.0000	11:46:23 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		209	0.57	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		216	0.59	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		223	0.61	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		230	0.63	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	233	0.64	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		237	0.65	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			243	0.67	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			251	0.69	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			258	0.71	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			265	0.73	5/22/2024	30.176000	6.0550	3:23:12 PM	6.0576			6.0550	6.0600	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			272	0.75	5/29/2024	67.384000	6.0550	3:03:06 PM	6.1214			6.0550	6.1267	6.0500	6.0550
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	277	0.76	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			279	0.76	6/5/2024	3.500000	6.1500	2:09:38 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		285	0.78	6/11/2024	2.000000	5.9500	3:12:23 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		293	0.80	6/19/2024	401.726000	6.1000	9:48:47 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		300	0.82	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		307	0.84	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		314	0.86	7/10/2024	0.500000	6.1500	3:15:41 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		321	0.88	7/17/2024	127.042000	6.1900	11:59:06 AM	6.1888			6.1900	6.2000	6.1000	6.1900
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		328	0.90	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		335	0.92	7/31/2024	1.000000	6.1950	2:40:10 PM	6.1950			6.1950	6.1950	6.1950	6.1950
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	340	0.93	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		342	0.94	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		349	0.96	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	355	0.97	8/20/2024	50.500000	6.0750	3:22:57 PM	6.2957			6.3300	6.3300	6.0750	6.0750
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		356	0.98	8/21/2024	32.456000	6.2500	10:34:37 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		363	0.99	8/28/2024	737.629000	6.2000	3:55:28 PM	6.1822			6.2000	6.2600	6.1500	6.2000

