

GS Board Summary
September 06, 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 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGUY63	2.3750	4	0.01	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		7	0.02	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		14	0.04	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		21	0.06	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		28	0.08	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		35	0.10	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		42	0.12	10/18/2023	0.802000	5.3500	11:21:14 AM	5.4500			5.5500	5.5500	5.3500	5.3500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	47	0.13	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		49	0.13	10/25/2023	4.680000	5.4500	3:50:34 PM	5.4532			5.5000	5.5000	5.4500	5.4500
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		55	0.15	10/31/2023	22.024000	5.4000	11:13:29 AM	5.4931			5.5000	5.5000	5.4000	5.4000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		63	0.17	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		70	0.19	11/15/2023	34.921000	5.5425	10:27:38 AM	5.5425			5.5425	5.5425	5.5425	5.5425
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNI14		77	0.21	11/22/2023	144.380000	5.5525	3:47:46 PM	5.5521			5.5400	5.5525	5.5400	5.5525
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		84	0.23	11/29/2023	390.393000	5.5355	3:47:41 PM	5.5346			5.4000	5.6000	5.3750	5.5355
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			91	0.25	12/6/2023	714.660100	5.5575	3:57:10 PM	5.5542			5.5425	5.5580	5.4000	5.5575
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		98	0.27	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		105	0.29	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		112	0.31	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		119	0.33	1/3/2024	13.300000	5.6500	10:28:28 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		126	0.35	1/10/2024	21.325000	5.7500	3:49:23 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		133	0.36	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		140	0.38	1/24/2024	0.927000	5.8750	3:06:55 PM	5.8188			5.7500	5.8750	5.7500	5.8750
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		147	0.40	1/31/2024	6.500000	6.1000	3:19:34 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		154	0.42	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		161	0.44	2/14/2024	1.020000	5.8000	11:15:15 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		168	0.46	2/21/2024	539.271000	5.9760	3:43:01 PM	5.9774			5.9755	5.9800	5.9755	5.9760
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY90		175	0.48	2/28/2024	67.870500	5.9600	3:53:36 PM	5.9595			5.9600	5.9630	5.7500	5.9600
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		182	0.50	3/6/2024	361.552000	5.9775	3:54:22 PM	5.9773			5.9775	5.9775	5.8000	5.9775
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	185	0.51	3/9/2024	2,129.460000	6.0800	3:56:55 PM	6.1950			6.1250	6.2000	6.0500	6.0800
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	188	0.52	3/12/2024	48.100000	6.1000	3:19:34 PM	6.1428			6.1050	6.2250	6.0800	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		189	0.52	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		196	0.54	3/20/2024	2.500000	6.0000	3:03:22 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		203	0.56	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		210	0.58	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		217	0.59	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		224	0.61	4/17/2024	0.543000	5.9500	3:15:06 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	227	0.62	4/20/2024	11.150000	6.2500	2:24:57 PM	6.2018			6.2000	6.2500	6.2000	6.2500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		231	0.63	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			237	0.65	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			245	0.67	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			252	0.69	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			259	0.71	5/22/2024	16.988000	6.0550	3:56:02 PM	6.0550			6.0550	6.0550	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			266	0.73	5/29/2024	1.000000	6.0300	11:04:33 AM	6.0300			6.0300	6.0300	6.0300	6.0300
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	271	0.74	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			273	0.75	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		279	0.76	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		287	0.79	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		294	0.81	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		301	0.82	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		308	0.84	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		315	0.86	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		322	0.88	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		329	0.90	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	334	0.91	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		336	0.92	8/7/2024	3.000000	6.1750	2:08:14 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		343	0.94	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	349	0.96	8/20/2024	156.101061	6.2500	2:53:06 PM	6.2428			6.2500	6.2500	6.2350	6.2500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		350	0.96	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		357	0.98	8/28/2024	160.069000	6.1750	3:26:58 PM	6.1764			6.1000	6.2000	6.1000	6.1750
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		364	1.00	9/4/2024	387.753000	6.1875	3:51:25 PM	6.1199			6.1750	6.1875	6.0000	6.1875

