

GS Board Summary
September 11, 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 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		2	0.01	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		9	0.03	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		16	0.04	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		23	0.06	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		30	0.08	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		37	0.10	10/18/2023	1.000000	5.6000	11:47:38 AM	5.5250			5.4500	5.6000	5.4500	5.6000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	42	0.12	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		44	0.12	10/25/2023	7.500000	5.4550	11:59:13 AM	5.4550			5.4550	5.4550	5.4550	5.4550
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		50	0.14	10/31/2023	1.765000	5.4000	3:37:02 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		58	0.16	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		65	0.18	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		72	0.20	11/22/2023	108.770000	5.5575	3:47:59 PM	5.5575			5.5575	5.5575	5.5575	5.5575
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		79	0.22	11/29/2023	4.800000	5.5575	3:04:02 PM	5.5575			5.5575	5.5575	5.5575	5.5575
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			86	0.24	12/6/2023	679.020000	5.5750	3:53:56 PM	5.5750			5.5676	5.6750	5.5650	5.5750
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		93	0.26	12/13/2023	2,322.900000	5.5750	3:44:11 PM	5.5437			5.5000	5.5900	5.5000	5.5750
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		100	0.27	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		107	0.29	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		114	0.31	1/3/2024	99.767000	5.6500	10:43:19 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		121	0.33	1/10/2024	11.045000	5.7500	3:49:34 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC56		128	0.35	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNNR30		135	0.37	1/24/2024	12.825000	5.7500	2:55:19 PM	5.7540			5.8000	5.8000	5.7500	5.7500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		142	0.39	1/31/2024	1.650000	5.8750	2:25:51 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		149	0.41	2/7/2024	7.080000	5.9000	2:25:10 PM	5.9147			5.9500	5.9500	5.9000	5.9000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		156	0.43	2/14/2024	34.600000	5.8000	3:48:14 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		163	0.45	2/21/2024	95.846000	5.9760	3:51:59 PM	5.9765			5.9760	6.0000	5.9760	5.9760
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		170	0.47	2/28/2024	115.100000	5.9600	3:25:20 PM	5.9600			5.9600	5.9630	5.9600	5.9600
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		177	0.49	3/6/2024	196.335600	5.9826	3:54:43 PM	5.9800			5.9830	5.9830	5.9500	5.9826
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	180	0.49	3/9/2024	864.135000	6.1200	3:30:32 PM	6.1374			6.1400	6.1650	6.0000	6.1200
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	183	0.50	3/12/2024	608.456000	6.1100	3:58:48 PM	6.1228			6.1735	6.1735	6.1000	6.1100
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		184	0.50	3/13/2024	1,486.721000	5.9000	3:32:58 PM	5.9582			5.9600	5.9600	5.9000	5.9000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		191	0.52	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		198	0.54	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		205	0.56	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		212	0.58	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		219	0.60	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	222	0.61	4/20/2024	2.880000	6.1500	2:15:03 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		226	0.62	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			232	0.64	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			240	0.66	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			247	0.68	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			254	0.70	5/22/2024	113.588000	6.0550	2:46:30 PM	6.0550			6.0550	6.0550	6.0550	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			261	0.72	5/29/2024	6.090000	6.0500	2:25:08 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	266	0.73	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			268	0.73	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		274	0.75	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		282	0.77	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		289	0.79	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		296	0.81	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		303	0.83	7/10/2024	56.342000	6.1350	2:42:42 PM	6.2443			6.2500	6.2500	6.1350	6.1350
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		310	0.85	7/17/2024	50.000000	6.2500	10:29:35 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		317	0.87	7/24/2024	1.000000	6.1800	3:18:54 PM	6.1800			6.1800	6.1800	6.1800	6.1800
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		324	0.89	7/31/2024	0.200000	6.2500	11:31:35 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	329	0.90	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		331	0.91	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		338	0.93	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	344	0.94	8/20/2024	49.750000	6.2000	2:35:59 PM	6.2355			6.2450	6.2450	6.1000	6.2000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		345	0.95	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		352	0.96	8/28/2024	42.870000	6.1500	3:50:11 PM	6.1588			6.1750	6.1750	6.1500	6.1500
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		359	0.98	9/4/2024	3,396.004000	6.1000	3:43:07 PM	6.1751			6.1876	6.1975	6.1000	6.1000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	402	1.10	10/17/2024	13.820000	6.1550	2:12:34 PM	6.1525			6.1500	6.1550	6.1500	6.1550

