

GS Board Summary
September 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 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		5	0.01	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		12	0.03	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		19	0.05	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		26	0.07	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		33	0.09	10/18/2023	1.000000	5.5000	10:23:52 AM	5.5000		5.5000	5.5000	5.5000	5.5000	
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	38	0.10	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		40	0.11	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		46	0.13	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		54	0.15	11/8/2023	12.350000	5.6000	11:47:19 AM	5.5765		5.4500	5.8000	5.4500	5.6000	
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		61	0.17	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		68	0.19	11/22/2023	288.000000	5.5400	11:20:05 AM	5.5278		5.5000	5.5400	5.5000	5.5400	
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		75	0.21	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			82	0.23	12/6/2023	152.885000	5.5750	3:55:35 PM	5.5735		5.5750	5.5755	5.4250	5.5750	
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		89	0.24	12/13/2023	169.507000	5.5400	3:52:50 PM	5.5379		5.5350	5.5405	5.4500	5.5400	
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		96	0.26	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		103	0.28	12/27/2023	1.000000	5.8500	9:12:54 AM	5.8500		5.8500	5.8500	5.8500	5.8500	
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		110	0.30	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		117	0.32	1/10/2024	36.385000	5.7500	3:27:43 PM	5.6582		5.6500	5.7500	5.6500	5.7500	
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC056		124	0.34	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR130		131	0.36	1/24/2024	17.888000	5.7000	3:14:35 PM	5.7122		5.7250	5.7505	5.7000	5.7000	
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		138	0.38	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		145	0.40	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		152	0.42	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		159	0.44	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		166	0.45	2/28/2024	319.932000	5.9450	3:41:37 PM	5.9395		5.9600	5.9600	5.8500	5.9450	
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		173	0.47	3/6/2024	321.819000	5.9375	3:50:12 PM	5.9431		5.9255	5.9450	5.8250	5.9375	
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	176	0.48	3/9/2024	893.595000	6.0350	3:32:42 PM	6.0502		6.0750	6.0750	6.0000	6.0350	
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	179	0.49	3/12/2024	6.390000	6.0700	2:58:38 PM	6.0691		6.2500	6.2500	6.0500	6.0700	
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC64		180	0.49	3/13/2024	574.329000	5.9000	3:45:01 PM	5.9441		5.9400	6.0000	5.9000	5.9000	
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		187	0.51	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		194	0.53	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		201	0.55	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		208	0.57	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		215	0.59	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	218	0.60	4/20/2024	38.900000	6.1000	2:13:43 PM	6.1254		6.1000	6.2000	6.1000	6.1000	
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		222	0.61	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			228	0.62	4/30/2024	0.750000	6.3000	11:12:55 AM	6.3000		6.3000	6.3000	6.3000	6.3000	
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			236	0.65	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			243	0.67	5/15/2024	1.000000	6.0250	3:02:52 PM	6.0250		6.0250	6.0250	6.0250	6.0250	
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			250	0.68	5/22/2024	482.064000	6.0250	11:34:14 AM	6.0150		6.0250	6.0250	6.0150	6.0250	
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			257	0.70	5/29/2024	0.723000	6.0300	10:02:41 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	262	0.72	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			264	0.72	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		270	0.74	6/11/2024	1.610000	6.0000	2:53:12 PM	6.0000		6.0000	6.0000	6.0000	6.0000	
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		278	0.76	6/19/2024	88.058600	6.0350	9:40:46 AM	6.0350		6.0350	6.0350	6.0350	6.0350	
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		285	0.78	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		292	0.80	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		299	0.82	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		306	0.84	7/17/2024	4.813000	6.1000	3:18:23 PM	6.1000		6.1000	6.1000	6.1000	6.1000	
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		313	0.86	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		320	0.88	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	325	0.89	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		327	0.90	8/7/2024	8.000000	6.1000	11:15:59 AM	6.1000		6.1000	6.1000	6.1000	6.1000	
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		334	0.91	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	340	0.93	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		341	0.93	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		348	0.95	8/28/2024	9.610000	6.1000	3:53:06 PM	6.1000		6.1000	6.1000	6.1000	6.1000	
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		355	0.97	9/4/2024	118.942000	6.0500	3:51:21 PM	6.0613		6.0750	6.0800	6.0000	6.0500	
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		362	0.99	9/11/2024	419.257900	6.0750	3:30:29 PM	6.0748		6.0500	6.1100	5.9000	6.0750	
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	398	1.09	10/17/2024	27.480000	6.1600	3:19:22 PM	6.1706		6.1600	6.1750	6.1500	6.1600	

