

GS Board Summary
September 18, 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		2	0.01	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		9	0.03	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		16	0.04	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		23	0.06	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		30	0.08	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	35	0.10	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		37	0.10	10/25/2023	0.563000	5.5500	2:31:19 PM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		43	0.12	10/31/2023	2.053000	5.5000	3:29:56 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		51	0.14	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		58	0.16	11/15/2023	8.170000	5.5500	3:04:34 PM	5.5532			5.6450	5.6500	5.4650	5.5500
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNN14		65	0.18	11/22/2023	2.000000	5.5500	11:21:27 AM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		72	0.20	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			79	0.22	12/6/2023	84.322000	5.5750	3:45:04 PM	5.5621			5.5750	5.5750	5.4250	5.5750
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		86	0.24	12/13/2023	200.268000	5.5400	3:43:11 PM	5.5399	5.5500	5.5250	5.5385	5.5410	5.5375	5.5400
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		93	0.26	12/20/2023	1.684.628000	5.5500	3:23:23 PM	5.5343	5.5500		5.5400	5.5500	5.5000	5.5500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		100	0.27	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		107	0.29	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		114	0.31	1/10/2024	73.824000	5.6000	2:09:43 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNP56		121	0.33	1/17/2024	3.000000	5.6000	2:51:52 PM	5.6667			5.7000	5.7000	5.6000	5.6000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNP30		128	0.35	1/24/2024	710.951000	5.7250	3:33:33 PM	5.7369			5.7250	5.8950	5.7000	5.7250
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		135	0.37	1/31/2024	1.000000	5.7000	11:19:16 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		142	0.39	2/7/2024	46.168000	5.9250	2:31:49 PM	5.8842			5.9000	5.9250	5.8000	5.9250
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNW42		149	0.41	2/14/2024	5.117000	5.9000	2:57:17 PM	5.9070			5.9500	5.9500	5.9000	5.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		156	0.43	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		163	0.45	2/28/2024	290.103000	5.9600	3:28:02 PM	5.9585			5.9600	5.9600	5.9000	5.9600
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		170	0.47	3/6/2024	23.602000	5.9500	3:48:41 PM	5.9449			5.9385	5.9500	5.9350	5.9500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	173	0.47	3/9/2024	43.820000	6.0450	3:59:43 PM	6.0371	6.0500	6.0000	6.0500	6.0500	6.0250	6.0450
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	176	0.48	3/12/2024	40.917000	6.0450	3:34:36 PM	6.0374	6.0500		6.0450	6.0480	6.0237	6.0450
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		177	0.49	3/13/2024	166.604000	5.9000	3:57:30 PM	5.9214	5.9750	5.9000	5.9385	5.9500	5.8000	5.9000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		184	0.50	3/20/2024	1,404.348000	5.9350	3:27:19 PM	5.9349	5.9750		5.9300	5.9350	5.9300	5.9350
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		191	0.52	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		198	0.54	4/3/2024	30.910000	6.0500	2:00:29 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		205	0.56	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		212	0.58	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	215	0.59	4/20/2024	36.410000	6.1000	2:57:49 PM	6.1041			6.1050	6.1050	6.1000	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		219	0.60	4/24/2024	3.000000	6.0000	9:48:07 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			225	0.62	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			233	0.64	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			240	0.66	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			247	0.68	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			254	0.70	5/29/2024	10.250000	6.0300	3:34:20 PM	6.0300			6.0300	6.0300	6.0300	6.0300
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	259	0.71	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			261	0.72	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		267	0.73	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		275	0.75	6/19/2024		6.0375	10:58:38 AM	6.0375			6.0375	6.0375	6.0375	6.0375
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		282	0.77	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		289	0.79	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		296	0.81	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		303	0.83	7/17/2024	0.300000	6.1000	2:52:46 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		310	0.85	7/24/2024	39.700000	6.0500	3:31:14 PM	6.0491			6.0000	6.0500	6.0000	6.0500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		317	0.87	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	322	0.88	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		324	0.89	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		331	0.91	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	337	0.92	8/20/2024	32.000000	6.1750	2:42:38 PM	6.1516			6.1500	6.1750	6.1500	6.1750
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		338	0.93	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		345	0.95	8/28/2024	6.790000	6.0000	3:15:10 PM	6.0150			6.0650	6.0650	6.0000	6.0000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		352	0.96	9/4/2024	94.300000	6.0510	3:55:20 PM	6.0579			6.1250	6.1250	6.0500	6.0510
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		359	0.98	9/11/2024	64.338000	6.0750	3:39:15 PM	6.0606	6.1000	6.0350	6.0750	6.0750	6.0350	6.0750
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	395	1.08	10/17/2024	209.000000	6.1500	3:58:08 PM	6.1509			6.1860	6.1860	6.1500	6.1500

