

GS Board Summary
September 21, 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 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		6	0.02	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		13	0.04	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		20	0.06	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		27	0.07	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	32	0.09	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		34	0.09	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		40	0.11	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		48	0.13	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		55	0.15	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJN14		62	0.17	11/22/2023	112.492000	5.5000	3:07:48 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		69	0.19	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			76	0.21	12/6/2023	48.415000	5.5650	3:45:39 PM	5.5412			5.4500	5.5650	5.4500	5.5650
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		83	0.23	12/13/2023	1,073.105000	5.5425	3:56:49 PM	5.5968	5.6000	5.5650	5.5350	5.6000	5.4925	5.5425
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		90	0.25	12/20/2023	524.512900	5.5750	3:52:01 PM	5.5632	5.6000	5.5650	5.5350	5.5750	5.5000	5.5750
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		97	0.27	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		104	0.29	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		111	0.30	1/10/2024	10.000000	5.6000	11:55:34 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNG56		118	0.32	1/17/2024	24.580000	5.8000	3:08:46 PM	5.6291			5.6000	5.8000	5.6000	5.8000
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		125	0.34	1/24/2024	2.509000	5.6000	2:16:50 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		132	0.36	1/31/2024	15.247800	5.7000	11:28:07 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		139	0.38	2/7/2024	1.000000	5.8000	10:06:06 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNW42		146	0.40	2/14/2024	8.029000	5.9000	10:42:08 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		153	0.42	2/21/2024	0.016000	5.9000	2:57:36 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		160	0.44	2/28/2024	75.753000	5.9053	3:37:10 PM	5.9056			5.9050	5.9100	5.9050	5.9053
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		167	0.46	3/6/2024	110.823000	5.9500	2:55:19 PM	5.9399			5.9360	5.9500	5.9350	5.9500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	170	0.47	3/9/2024	1,599.517000	6.0150	3:41:45 PM	5.9996	6.1000	6.0000	5.9800	6.0250	5.9800	6.0150
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	173	0.47	3/12/2024	776.125000	6.0250	3:48:20 PM	6.0135	6.1000		5.9900	6.0250	5.9900	6.0250
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		174	0.48	3/13/2024	106.123000	5.9050	3:03:33 PM	5.9297	6.0000	5.9500	5.9350	5.9350	5.8500	5.9050
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		181	0.50	3/20/2024	199.349000	5.9500	3:53:20 PM	5.9420	6.0000	5.9500	5.9350	5.9501	5.9050	5.9500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		188	0.52	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		195	0.53	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		202	0.55	4/10/2024	5.165000	5.9750	2:41:33 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		209	0.57	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	212	0.58	4/20/2024	1,601.393000	6.1000	3:53:47 PM	6.1000			6.0750	6.1000	6.0750	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPC39		216	0.59	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			222	0.61	4/30/2024	2.200000	5.9250	3:37:06 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			230	0.63	5/8/2024	120.000000	6.0475	9:35:41 AM	6.0475			6.0475	6.0475	6.0475	6.0475
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			237	0.65	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			244	0.67	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			251	0.69	5/29/2024	12.037000	6.0300	2:47:56 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	256	0.70	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			258	0.71	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		264	0.72	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		272	0.75	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		279	0.76	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		286	0.78	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		293	0.80	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		300	0.82	7/17/2024	67.567000	6.0000	3:16:55 PM	5.9985			6.0000	6.0150	5.9200	6.0000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		307	0.84	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		314	0.86	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	319	0.87	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		321	0.88	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		328	0.90	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	334	0.91	8/20/2024	6.000066	6.1500	2:05:19 PM	6.0667			6.0500	6.1500	6.0500	6.1500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		335	0.92	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		342	0.94	8/28/2024	57.806000	6.0000	2:55:46 PM	6.0181			6.0250	6.0250	6.0000	6.0000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		349	0.96	9/4/2024	58.859000	6.0650	2:28:23 PM	6.0527			6.0525	6.0650	6.0525	6.0650
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		356	0.98	9/11/2024	17.061000	6.0650	2:46:50 PM	6.0534	6.1000	6.0650	6.0525	6.0650	6.0000	6.0650
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		363	0.99	9/18/2024	312.997000	6.0650	3:53:16 PM	6.0503	6.1000	6.0650	6.0350	6.0650	6.0350	6.0650
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	392	1.07	10/17/2024	39.050000	6.1500	3:26:47 PM	6.1508			6.1500	6.1650	6.1500	6.1500

