

GS Board Summary  
September 25, 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		2	0.01	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		9	0.03	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		16	0.04	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		23	0.06	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	28	0.08	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		30	0.08	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		36	0.10	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		44	0.12	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		51	0.14	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		58	0.16	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		65	0.18	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			72	0.20	12/6/2023	26.356000	5.6000	2:16:48 PM	5.5798	5.7500	5.6000	5.5500	5.6000	5.5500	5.6000
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		79	0.22	12/13/2023	555.186000	5.5500	3:01:01 PM	5.5747			5.5750	5.5775	5.5500	5.5500
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		86	0.24	12/20/2023	388.894000	5.6000	3:54:10 PM	5.5810	5.7500	5.6000	5.5800	5.6000	5.5500	5.6000
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		93	0.26	12/27/2023	30.892000	5.5350	3:29:28 PM	5.5349			5.5350	5.5355	5.5200	5.5350
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		100	0.27	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		107	0.29	1/10/2024	13.055000	5.6000	2:47:04 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNG56		114	0.31	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		121	0.33	1/24/2024	13.548000	5.6750	3:08:07 PM	5.6729			5.6750	5.6960	5.5000	5.6750
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		128	0.35	1/31/2024	13.500000	5.7000	11:22:38 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		135	0.37	2/7/2024	20.470000	5.6750	2:41:56 PM	5.7655			5.6750	5.8750	5.6750	5.6750
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		142	0.39	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		149	0.41	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		156	0.43	2/28/2024	12.658000	5.9050	3:01:38 PM	5.9050			5.9050	5.9050	5.9050	5.9050
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HJA86		163	0.45	3/6/2024	45.599000	5.9500	3:07:41 PM	5.9476			5.9500	5.9500	5.9000	5.9500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	166	0.45	3/9/2024	213.925000	6.0460	3:51:29 PM	6.0454	6.1250	6.0000	6.1000	6.1000	6.0200	6.0460
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	169	0.46	3/12/2024	55.417000	6.0350	2:12:05 PM	6.0060	6.1250	6.0000	6.0900	6.1000	6.0000	6.0350
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		170	0.47	3/13/2024	71.975000	5.9525	3:29:43 PM	5.9508	6.0000	5.9500	5.9550	5.9550	5.9500	5.9525
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		177	0.49	3/20/2024	145.858000	5.9500	3:41:00 PM	5.9519	6.0000	5.9500	5.9550	5.9550	5.9500	5.9500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		184	0.50	3/27/2024	458.766000	5.9450	2:28:18 PM	5.9486			6.0000	6.0000	5.9450	5.9450
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		191	0.52	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		198	0.54	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		205	0.56	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	208	0.57	4/20/2024					6.2500	6.0250				
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		212	0.58	4/24/2024	20.000000	6.0000	11:37:44 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			218	0.60	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			226	0.62	5/8/2024	2.100000	6.1000	11:28:10 AM	6.0048			5.9000	6.1000	5.9000	6.1000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			233	0.64	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			240	0.66	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			247	0.68	5/29/2024	1,000.000000	6.0000	11:20:47 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	252	0.69	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			254	0.70	6/5/2024	1.200000	6.0350	3:13:52 PM	6.0350			6.0350	6.0350	6.0350	6.0350
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		260	0.71	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		268	0.73	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		275	0.75	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		282	0.77	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		289	0.79	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		296	0.81	7/17/2024	21.735000	6.0100	11:10:05 AM	6.0096			6.0000	6.0100	6.0000	6.0100
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		303	0.83	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		310	0.85	7/31/2024	5.000000	6.1250	9:44:26 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	315	0.86	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		317	0.87	8/7/2024	15.000000	6.1250	2:35:00 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		324	0.89	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	330	0.90	8/20/2024	12.370000	6.1600	2:51:33 PM	6.1251			6.1000	6.1600	6.1000	6.1600
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		331	0.91	8/21/2024	25.950000	6.1250	11:36:22 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		338	0.93	8/28/2024	52.790000	6.0000	3:32:03 PM	6.0841			6.0000	6.1250	5.9800	6.0000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		345	0.95	9/4/2024	11.760000	6.2000	2:50:07 PM	6.0871	6.2500	6.1250	6.0750	6.2000	6.0750	6.2000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		352	0.96	9/11/2024	1.569000	6.1250	2:13:07 PM	6.1250	6.2500	6.1250	6.1250	6.1250	6.1250	6.1250
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		359	0.98	9/18/2024	129.022000	6.1250	3:54:25 PM	6.1063	6.2500	6.1250	6.0750	6.1700	6.0000	6.1250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	388	1.06	10/17/2024	22.800000	6.1580	3:03:01 PM	6.1670			6.2250	6.2500	6.1500	6.1580

