

GS Board Summary
June 07, 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 06/14/23	RPTB 0 06/14/23	PIBL1222F241	PHY6972HME36		7	0.02	6/14/2023										
RPTB 0 06/21/23	RPTB 0 06/21/23	PIBL1222F250	PHY6972HMH66		14	0.04	6/21/2023										
RPTB 0 06/28/23	RPTB 0 06/28/23	PIBL1222F269	PHY6972HMK95		21	0.06	6/28/2023										
RPTB 0 07/05/23	RPTB 0 07/05/23	PIBL1222G277	PHY6972HML78		28	0.08	7/5/2023										
RPTB 0 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		35	0.10	7/12/2023	20.084000	5.6000	10:08:46 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		42	0.12	7/19/2023	7.028000	5.6500	11:04:39 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		49	0.13	7/26/2023	57.481000	5.7000	2:45:32 PM	5.8395			5.7000	5.9000	5.7000	5.7000
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		56	0.15	8/2/2023	162.319000	5.6860	2:45:57 PM	5.6865			5.6860	5.6870	5.6860	5.6860
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		63	0.17	8/9/2023	41.035000	5.6500	3:26:26 PM	5.6874			5.6860	5.7800	5.6500	5.6500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	69	0.19	8/15/2023	31.120000	6.0500	11:43:04 AM	6.0490			6.0500	6.0500	6.0400	6.0500
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		70	0.19	8/16/2023	175.893000	5.8310	3:55:04 PM	5.8314			5.8281	5.8350	5.8281	5.8310
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		77	0.21	8/23/2023	33.529000	5.8350	3:31:56 PM	5.8274			5.8200	5.8350	5.8200	5.8350
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		84	0.23	8/30/2023	202.832000	5.8425	3:41:15 PM	5.8379			5.8251	5.8475	5.8251	5.8425
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		91	0.25	9/6/2023	1,414.577600	5.8401	3:49:17 PM	5.8469			5.8400	5.8900	5.8250	5.8401
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	95	0.26	9/10/2023	431.530890	6.0000	3:43:56 PM	5.9075			5.9350	6.0000	5.9000	6.0000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		98	0.27	9/13/2023										
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		105	0.29	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		112	0.31	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		119	0.33	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		126	0.35	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		133	0.36	10/18/2023	1.500000	5.8500	11:01:46 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	138	0.38	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		140	0.38	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		154	0.42	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNN91		161	0.44	11/15/2023	155.946000	5.8925	3:38:55 PM	5.8827			5.8925	5.8925	5.7400	5.8925
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		168	0.46	11/22/2023	4.691000	6.0500	3:18:36 PM	5.9039			5.8856	6.0500	5.8856	6.0500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		175	0.48	11/29/2023	83.276000	5.9050	3:43:39 PM	5.8891			5.9050	5.9110	5.7750	5.9050
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			182	0.50	12/6/2023	579.981800	5.8950	3:49:00 PM	5.8988			5.8900	5.9450	5.8900	5.8950
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		210	0.58	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		217	0.59	1/10/2024	2.000000	5.9000	3:48:57 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		224	0.61	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		231	0.63	1/24/2024	2.030000	5.8500	2:34:43 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		238	0.65	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		245	0.67	2/7/2024	23.000000	5.7503	2:51:13 PM	5.7503			5.7503	5.7503	5.7503	5.7503
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		252	0.69	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		259	0.71	2/21/2024	2.618600	5.9500	11:29:43 AM	5.9107			5.8500	5.9500	5.8500	5.9500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		266	0.73	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		273	0.75	3/6/2024	0.600000	5.8650	10:01:15 AM	5.8650			5.8650	5.8650	5.8650	5.8650
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	276	0.76	3/9/2024	314.360000	6.0050	2:06:05 PM	6.0036			6.1000	6.1000	6.0000	6.0050
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	279	0.76	3/12/2024	717.580000	6.1000	3:46:25 PM	6.0833			6.1200	6.1250	6.0000	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		280	0.77	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		287	0.79	3/20/2024	23.870000	5.9000	3:19:54 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		294	0.81	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		301	0.82	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		308	0.84	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		315	0.86	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	318	0.87	4/20/2024	248.150000	6.1000	11:32:29 AM	6.0745			6.0250	6.1500	6.0250	6.1000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		322	0.88	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			328	0.90	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			336	0.92	5/8/2024	2.586000	5.9350	3:05:35 PM	5.9350			5.9350	5.9350	5.9350	5.9350
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			343	0.94	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			350	0.96	5/22/2024	38.045000	5.9500	3:32:36 PM	5.9372			5.9300	6.0000	5.9300	5.9500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			357	0.98	5/29/2024	1,224.510000	5.9310	3:32:08 PM	5.9620			5.8500	6.0250	5.8301	5.9310
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	362	0.99	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			364	1.00	6/5/2024	254.115400	5.9360	3:49:59 PM	5.9256			5.9310	5.9800	5.9100	5.9360
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	425	1.16	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	440	1.21	8/20/2024	326.004841	6.0000	3:26:33 PM	6.0713			6.0400	6.0750	5.9800	6.0000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	498	1.36	10/17/2024	249.591000	6.0500	11:33:13 AM	6.0480			5.9500	6.0500	5.9500	6.0500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	523	1.43	11/11/2024										
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	670	1.83	4/7/2025	118.200000	5.9150	3:38:56 PM	5.9125			5.9250	5.9250	5.9000	5.9150

