

GS Board Summary
July 12, 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 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		7	0.02	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		14	0.04	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		21	0.06	8/2/2023	5.732000	5.8800	9:41:53 AM	5.8800		5.8800	5.8800	5.8800	5.8800	
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		28	0.08	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	34	0.09	8/15/2023	80.000000	6.3000	11:45:37 AM	6.4875			6.5500	6.5500	6.3000	6.3000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		35	0.10	8/16/2023	38.276000	5.8000	11:54:10 AM	5.9822	6.1250		5.8000	6.0500	5.8000	5.8000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		42	0.12	8/23/2023	24.072000	5.9015	3:22:58 PM	5.9015			5.9015	5.9015	5.9015	5.9015
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		49	0.13	8/30/2023	265.354000	5.9250	3:54:09 PM	5.9296			5.9000	5.9500	5.8500	5.9250
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		56	0.15	9/6/2023	2.075000	5.8800	11:36:04 AM	5.8800			5.8800	5.8800	5.8800	5.8800
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	60	0.16	9/10/2023	645.711000	6.2300	2:45:00 PM	6.2769			6.2000	6.5000	6.2000	6.2300
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		63	0.17	9/13/2023	116.658000	5.8850	3:55:22 PM	5.9308			5.9000	5.9350	5.8850	5.8850
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		70	0.19	9/20/2023	22.443000	5.8750	2:28:18 PM	5.8798			5.8800	5.8800	5.8750	5.8750
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		77	0.21	9/27/2023	328.760000	5.8750	3:43:19 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		84	0.23	10/4/2023	0.510000	5.9000	2:16:06 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		91	0.25	10/11/2023	1,740.099200	5.9250	3:50:59 PM	5.9518	6.1250		5.9750	5.9750	5.9250	5.9250
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		98	0.27	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	103	0.28	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		105	0.29	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		119	0.33	11/8/2023	23.490000	5.9500	3:33:09 PM	5.9543			6.0000	6.0000	5.9500	5.9500
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		126	0.35	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNI14		133	0.36	11/22/2023	4.157000	6.2000	10:49:35 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		140	0.38	11/29/2023	262.019000	6.1250	3:47:16 PM	6.1133			6.1000	6.2000	6.1000	6.1250
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			147	0.40	12/6/2023	229.455900	6.0500	2:49:52 PM	6.1557			6.1655	6.1655	6.0500	6.0500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		154	0.42	12/13/2023	493.932000	6.0550	3:11:00 PM	6.0651			6.0750	6.0750	6.0500	6.0550
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		161	0.44	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		168	0.46	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		175	0.48	1/3/2024	2.000000	6.2400	3:38:46 PM	6.1200			6.0000	6.2400	6.0000	6.2400
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		182	0.50	1/10/2024	1,547.132500	6.2300	3:51:16 PM	6.2314	6.2500		6.2303	6.2400	6.1000	6.2300
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		189	0.52	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		196	0.54	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		203	0.56	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		210	0.58	2/7/2024	0.500000	6.0450	3:26:55 PM	6.0450			6.0450	6.0450	6.0450	6.0450
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		217	0.59	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNN25		224	0.61	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		231	0.63	2/28/2024	12.341600	6.0750	11:33:40 AM	5.9751			5.9500	6.1250	5.9500	6.0750
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		238	0.65	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	241	0.66	3/9/2024	1,938.508000	6.3750	2:54:21 PM	6.3600			6.4250	6.5000	6.3000	6.3750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	244	0.67	3/12/2024	897.815000	6.4250	3:58:56 PM	6.3718			6.3500	6.4250	6.3250	6.4250
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		245	0.67	3/13/2024	0.170000	6.4000	2:12:56 PM	6.4000			6.4000	6.4000	6.4000	6.4000
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		252	0.69	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		259	0.71	3/27/2024	1.030000	6.1250	10:29:44 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		266	0.73	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		273	0.75	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		280	0.77	4/17/2024	4.156000	6.2000	3:17:21 PM	6.1711			6.0000	6.2000	6.0000	6.2000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	283	0.78	4/20/2024	665.800000	6.5250	3:41:36 PM	6.3574			6.3750	6.5500	6.3500	6.5250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		287	0.79	4/24/2024	14.861000	6.2075	2:35:55 PM	6.2075			6.2075	6.2075	6.2075	6.2075
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			293	0.80	4/30/2024	15.000000	6.4000	11:48:03 AM	6.4000			6.4000	6.4000	6.4000	6.4000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			301	0.82	5/8/2024	10.000000	6.1050	11:10:09 AM	6.1050			6.1050	6.1050	6.1050	6.1050
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			308	0.84	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			315	0.86	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			322	0.88	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	327	0.90	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			329	0.90	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		335	0.92	6/11/2024	214.164000	6.2550	3:52:13 PM	6.2828			6.2500	6.2850	6.2500	6.2550
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		343	0.94	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		350	0.96	6/26/2024	81.468000	6.3250	3:55:57 PM	6.2778			6.2750	6.3250	6.2250	6.3250
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		357	0.98	7/3/2024	13.030000	6.2750	11:45:16 AM	6.2750			6.2750	6.2750	6.2750	6.2750
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		364	1.00	7/10/2024	508.744800	6.2850	3:59:43 PM	6.2841	6.3750		6.2805	6.2900	6.2805	6.2850
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNI91	12.8750	390	1.07	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	405	1.11	8/20/2024	512.330000	6.5750	2:47:17 PM	6.5291			6.5500	6.5750	6.5000	6.5750

