

GS Board Summary
July 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 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		1	0.00	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		8	0.02	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		15	0.04	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	21	0.06	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		22	0.06	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		29	0.08	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		36	0.10	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		43	0.12	9/6/2023	15.843000	5.7000	3:57:34 PM	5.7339			5.7500	5.8000	5.7000	5.7000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	47	0.13	9/10/2023	141.720000	4.9000	10:52:44 AM	4.9750			5.0000	5.0000	4.9000	4.9000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		50	0.14	9/13/2023	54.440000	5.4500	3:55:14 PM	5.6704			5.8250	5.8250	5.4500	5.4500
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		57	0.16	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPPF73		64	0.18	9/27/2023	20.340000	5.7250	11:39:27 AM	5.7250			5.7250	5.7250	5.7250	5.7250
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		71	0.19	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		78	0.21	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		85	0.23	10/18/2023	82.630000	5.7550	10:43:11 AM	5.7550			5.7550	5.7550	5.7550	5.7550
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	90	0.25	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		92	0.25	10/25/2023	4,200.913000	5.5200	3:56:09 PM	5.5504			5.5500	5.5600	5.5200	5.5200
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		106	0.29	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNP91		113	0.31	11/15/2023	2.030000	5.7500	11:16:22 AM	5.7751			5.8500	5.8500	5.7500	5.7500
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		120	0.33	11/22/2023	22.940000	5.7750	3:45:29 PM	5.7615			5.8000	5.8000	5.7000	5.7750
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		127	0.35	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			134	0.37	12/6/2023	242.736000	5.7000	3:06:03 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		141	0.39	12/13/2023	245.546000	5.6500	3:32:10 PM	5.7478			5.7500	5.7500	5.6500	5.6500
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		148	0.41	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		155	0.42	12/27/2023	45.510000	5.9000	3:48:15 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		162	0.44	1/3/2024	1,000.000000	5.8500	10:20:17 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		169	0.46	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNNQ56		176	0.48	1/17/2024	141.152000	5.7750	3:40:32 PM	5.8984			5.9000	5.9250	5.7750	5.7750
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNNR30		183	0.50	1/24/2024	142.634000	5.7525	3:56:31 PM	5.7912			5.8500	5.8500	5.7525	5.7525
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		190	0.52	1/31/2024	16.090000	5.7750	2:38:12 PM	5.8821			5.9000	5.9000	5.7750	5.7750
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		197	0.54	2/7/2024	41.918000	5.9000	2:45:59 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		204	0.56	2/14/2024	10.000000	6.0000	2:00:15 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		211	0.58	2/21/2024	6.800000	5.9500	11:35:57 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNNY80		218	0.60	2/28/2024	50.501000	5.9000	3:29:11 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		225	0.62	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	228	0.62	3/9/2024	18.770000	6.6000	3:17:27 PM	5.9954			6.1000	6.6000	5.9550	6.6000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	231	0.63	3/12/2024	10.710000	6.1000	3:29:10 PM	5.9919			5.9800	6.1000	5.8600	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		232	0.64	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		239	0.65	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		246	0.67	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		253	0.69	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		260	0.71	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		267	0.73	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	270	0.74	4/20/2024	4.150000	6.2500	3:19:05 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		274	0.75	4/24/2024	26.872000	6.0000	3:41:36 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			280	0.77	4/30/2024	3.647000	6.0000	10:45:05 AM	6.0426			6.0500	6.0500	6.0000	6.0000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			288	0.79	5/8/2024	26.824700	6.0500	2:40:32 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			295	0.81	5/15/2024	504.712000	6.0500	3:33:43 PM	6.0644			6.1000	6.1050	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			302	0.83	5/22/2024	16.870000	6.1000	3:31:53 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			309	0.85	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	314	0.86	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			316	0.87	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		322	0.88	6/11/2024	38.954000	6.0500	3:47:16 PM	6.0526			6.1000	6.1000	6.0500	6.0500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		330	0.90	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		337	0.92	6/26/2024	71.441000	6.1000	2:08:36 PM	6.0556			6.1000	6.1000	5.9000	6.1000
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		344	0.94	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		351	0.96	7/10/2024	0.200000	5.9950	3:02:53 PM	5.9950			5.9950	5.9950	5.9950	5.9950
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		358	0.98	7/17/2024	50.930000	5.9900	3:18:24 PM	6.0632			6.0900	6.0900	5.9900	5.9900
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	377	1.03	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	392	1.07	8/20/2024	79.865351	6.1000	3:14:04 PM	6.0510			6.0250	6.3000	6.0250	6.1000

