

GS Board Summary
July 26, 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 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		7	0.02	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		14	0.04	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972HUR90	3.2500	20	0.06	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		21	0.06	8/16/2023	21.500000	5.7000	11:51:22 AM	5.5837			5.4500	5.7000	5.4500	5.7000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		28	0.08	8/23/2023	1.015000	5.4500	11:11:17 AM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		35	0.10	8/30/2023										
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		42	0.12	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	46	0.13	9/10/2023	3.000000	5.8000	11:33:04 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		49	0.13	9/13/2023	29.550000	5.4000	3:53:08 PM	5.4054			5.4000	5.6000	5.4000	5.4000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		56	0.15	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		63	0.17	9/27/2023	0.500000	5.6000	10:33:58 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		70	0.19	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		77	0.21	10/11/2023	0.458000	5.6000	2:23:35 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		84	0.23	10/18/2023	437.016000	5.5100	3:43:29 PM	5.5977			5.6000	5.6000	5.5100	5.5100
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	89	0.24	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		91	0.25	10/25/2023	1.738.611000	5.5000	3:53:04 PM	5.5308	5.7500		5.6110	5.6110	5.5000	5.5000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		105	0.29	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		112	0.31	11/15/2023	1.000000	5.6000	2:40:19 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		119	0.33	11/22/2023	100.000000	5.7500	11:34:14 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		126	0.35	11/29/2023	16.550000	5.8000	11:40:39 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			133	0.36	12/6/2023	107.036000	5.6000	2:48:07 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		140	0.38	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		147	0.40	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		154	0.42	12/27/2023	27.275000	5.7500	2:54:40 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		161	0.44	1/3/2024	12.549000	5.7500	11:18:30 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		168	0.46	1/10/2024	9.000000	5.9500	10:36:00 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		175	0.48	1/17/2024	31.269000	5.7500	3:39:49 PM	5.7322			5.7250	5.7500	5.7250	5.7500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		182	0.50	1/24/2024	1,038.894000	5.7570	3:57:08 PM	5.7585	5.8750		5.8230	5.8230	5.5000	5.7570
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		189	0.52	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		196	0.54	2/7/2024	16.562000	5.9015	3:34:35 PM	5.9002			5.9000	5.9015	5.9000	5.9015
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		203	0.56	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		210	0.58	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		217	0.59	2/28/2024	139.756000	5.9000	3:34:49 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		224	0.61	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	227	0.62	3/9/2024	50.260000	5.9550	3:48:42 PM	5.9842			5.9500	6.1000	5.9500	5.9550
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	230	0.63	3/12/2024	94.520000	6.0400	3:29:52 PM	6.0930			6.1000	6.2000	5.9800	6.0400
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		231	0.63	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		238	0.65	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		245	0.67	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		252	0.69	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		259	0.71	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		266	0.73	4/17/2024	20.580000	5.9600	2:40:51 PM	5.9631			6.0000	6.0000	5.9600	5.9600
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	269	0.74	4/20/2024	286.240000	6.3250	3:03:03 PM	6.0983			6.0850	6.3250	6.0000	6.3250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		273	0.75	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			279	0.76	4/30/2024	9.399000	6.0000	2:59:59 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			287	0.79	5/8/2024	3.512000	6.0500	9:58:10 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			294	0.81	5/15/2024	53.781000	6.0500	3:16:08 PM	6.0484			6.0500	6.0501	6.0000	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			301	0.82	5/22/2024	40.504000	6.0500	3:35:25 PM	6.0536			6.0500	6.0600	6.0250	6.0500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			308	0.84	5/29/2024	27.730000	6.0500	2:48:37 PM	6.0365			6.0000	6.0500	5.9500	6.0500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	313	0.86	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			315	0.86	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		321	0.88	6/11/2024	12.239000	6.0500	3:19:06 PM	6.0493			6.0500	6.0550	6.0000	6.0500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		329	0.90	6/19/2024	0.010000	5.9500	10:31:00 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		336	0.92	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		343	0.94	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		350	0.96	7/10/2024	2.090000									
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		357	0.98	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		364	1.00	7/24/2024	1,553.023100	6.0500	3:55:47 PM	6.1032	6.2500		6.1840	6.1840	6.0000	6.0500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	376	1.03	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	391	1.07	8/20/2024	71.990000	6.3750	3:38:57 PM	6.2406			6.0500	6.3750	6.0500	6.3750

