

GS Board Summary
July 27, 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		6	0.02	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		13	0.04	8/9/2023	5.060000	5.8500	2:37:41 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	19	0.05	8/15/2023										
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		20	0.06	8/16/2023	48.043000	5.5500	3:32:55 PM	5.2534			5.3500	5.5500	5.0000	5.5500
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		27	0.07	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		34	0.09	8/30/2023	7.349000	5.3750	3:55:20 PM	5.6360			5.3750	5.9000	5.3750	5.3750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		41	0.11	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	45	0.12	9/10/2023	2.800000	5.7500	2:37:12 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		48	0.13	9/13/2023	284.200000	5.4500	3:24:43 PM	5.4922			5.5000	5.5300	5.4000	5.4500
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		55	0.15	9/20/2023	43.040000	5.9000	2:38:13 PM	5.6677			5.6500	5.9000	5.6500	5.9000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		62	0.17	9/27/2023										
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		69	0.19	10/4/2023	5.000000	5.4500	11:37:06 AM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		76	0.21	10/11/2023	0.200000	5.3000	11:00:33 AM	5.4000			5.5000	5.5000	5.3000	5.3000
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		83	0.23	10/18/2023	634.870000	5.4550	3:55:59 PM	5.5137			5.5000	5.5500	5.4000	5.4550
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	88	0.24	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNH87		90	0.25	10/25/2023	252.142000	5.5050	3:57:03 PM	5.5099	5.7000		5.5050	5.5500	5.5000	5.5050
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		104	0.29	11/8/2023	1.000000	5.3000	2:47:43 PM	5.4125			5.5250	5.5250	5.3000	5.3000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		111	0.30	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNU14		118	0.32	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		125	0.34	11/29/2023	0.200000	5.6000	2:09:07 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			132	0.36	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		139	0.38	12/13/2023	0.500000	5.7000	10:33:13 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		146	0.40	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		153	0.42	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		160	0.44	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		167	0.46	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		174	0.48	1/17/2024	35.533000	5.7250	3:30:06 PM	5.7250			5.7250	5.7250	5.7250	5.7250
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		181	0.50	1/24/2024	1,347.204900	5.7600	3:57:07 PM	5.7667	5.9000		5.7570	5.7700	5.6000	5.7600
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		188	0.52	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		195	0.53	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		202	0.55	2/14/2024	5.000000	5.8000	9:42:13 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		209	0.57	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		216	0.59	2/28/2024	102.402000	5.9000	3:05:09 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		223	0.61	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	226	0.62	3/9/2024	4.000000	6.0800	11:59:04 AM	6.0800			6.0800	6.0800	6.0800	6.0800
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	229	0.63	3/12/2024	7.250000	6.1000	2:47:09 PM	6.0959			5.9000	6.1000	5.9000	6.1000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		230	0.63	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		237	0.65	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		244	0.67	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		251	0.69	4/3/2024	50.000000	6.0000	3:06:00 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		258	0.71	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		265	0.73	4/17/2024	10.900000	5.9500	3:16:25 PM	5.9479			5.9250	5.9500	5.9250	5.9500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	268	0.73	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		272	0.75	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			278	0.76	4/30/2024	16.848000	6.0000	3:20:48 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			286	0.78	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			293	0.80	5/15/2024	123.336000	6.0600	2:18:06 PM	6.0565			6.0500	6.0600	5.9500	6.0600
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			300	0.82	5/22/2024	16.103000	6.0500	3:03:48 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			307	0.84	5/29/2024	250.570000	6.0500	11:23:57 AM	6.0999			6.1000	6.1000	6.0500	6.0500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	312	0.85	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			314	0.86	6/5/2024	0.212000	5.9500	9:39:19 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		320	0.88	6/11/2024	314.395000	6.0500	3:58:32 PM	6.0546			6.0500	6.0550	6.0000	6.0500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		328	0.90	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		335	0.92	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		342	0.94	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		349	0.96	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		356	0.98	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		363	0.99	7/24/2024	322.912000	6.1100	3:56:04 PM	6.1098	6.2500		6.1250	6.1750	5.9000	6.1100
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNU91	12.8750	375	1.03	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	390	1.07	8/20/2024	6.000000	6.1350	10:55:03 AM	6.1350			6.1350	6.1350	6.1350	6.1350

