

GS Board Summary
July 28, 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		5	0.01	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		12	0.03	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	18	0.05	8/15/2023	82.900000	5.9000	2:34:30 PM	5.4175			5.4000	5.9000	5.4000	5.9000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		19	0.05	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU7		26	0.07	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		33	0.09	8/30/2023	17.120000	5.3750	3:01:13 PM	5.3750	6.0000		5.3750	5.3750	5.3750	5.3750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HMX55		40	0.11	9/6/2023										
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HG563	2.3750	44	0.12	9/10/2023	62.575000	5.0000	3:40:57 PM	4.9800			5.8000	5.8000	4.9000	5.0000
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		47	0.13	9/13/2023	5.000000	5.4500	2:18:59 PM	5.4500			5.4500	5.4500	5.4500	5.4500
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		54	0.15	9/20/2023	7.136000	5.5000	3:30:50 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		61	0.17	9/27/2023	3.100000	5.6000	2:26:39 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		68	0.19	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		75	0.21	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		82	0.23	10/18/2023	1,259.766000	5.4600	3:56:36 PM	5.6108			5.4550	5.6500	5.3100	5.4600
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	87	0.24	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		89	0.24	10/25/2023	99.067000	5.4500	3:55:33 PM	5.4922	6.0000		5.5000	5.5500	5.4500	5.4500
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		103	0.28	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		110	0.30	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNL14		117	0.32	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		124	0.34	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			131	0.36	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		138	0.38	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		145	0.40	12/20/2023	3.000000	5.7500	10:28:03 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		152	0.42	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		159	0.44	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		166	0.45	1/10/2024	245.000000	6.0000	10:42:50 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		173	0.47	1/17/2024	351.947000	5.7570	11:50:06 AM	5.9560			5.7000	6.0000	5.7000	5.7570
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		180	0.49	1/24/2024	159.872000	5.7650	3:55:36 PM	5.7650	6.2500		5.7650	5.8150	5.7600	5.7650
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		187	0.51	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		194	0.53	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		201	0.55	2/14/2024	5.112000	5.8000	3:59:19 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		208	0.57	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		215	0.59	2/28/2024	21.539000	5.9000	2:54:08 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		222	0.61	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	225	0.62	3/9/2024	323.714000	5.9100	3:59:31 PM	5.9355			6.3000	6.3000	5.9100	5.9100
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	228	0.62	3/12/2024	445.700000	6.3000	3:32:59 PM	6.1541			5.9250	6.3000	5.9250	6.3000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		229	0.63	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		236	0.65	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		243	0.67	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		250	0.68	4/3/2024	2.100000	5.9750	3:41:36 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		257	0.70	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		264	0.72	4/17/2024	1.270000	5.9500	10:59:05 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	267	0.73	4/20/2024	33.000000	6.1200	11:10:31 AM	6.1200			6.1200	6.1200	6.1200	6.1200
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		271	0.74	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			277	0.76	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			285	0.78	5/8/2024	189.000000	6.0500	11:12:24 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			292	0.80	5/15/2024	256.402000	6.0500	2:50:52 PM	6.0547			6.0600	6.0700	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			299	0.82	5/22/2024	3.623000	6.0500	3:08:51 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			306	0.84	5/29/2024	6.258000	6.0500	3:18:42 PM	6.0384			6.0500	6.0525	5.9000	6.0500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	311	0.85	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			313	0.86	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		319	0.87	6/11/2024	0.520000	6.0525	2:17:48 PM	6.0525			6.0525	6.0525	6.0525	6.0525
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		327	0.90	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		334	0.91	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		341	0.93	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		348	0.95	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		355	0.97	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		362	0.99	7/24/2024	316.386000	6.1000	3:57:03 PM	6.1001	6.3750		6.1100	6.1100	6.0000	6.1000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNI91	12.8750	374	1.02	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	389	1.07	8/20/2024	906.950000	6.1250	11:43:48 AM	6.1647			6.1650	6.1650	6.1250	6.1250

