

GS Board Summary
August 01, 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		1	0.00	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		8	0.02	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972HUR90	3.2500	14	0.04	8/15/2023	0.600000	5.4000	11:26:20 AM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		15	0.04	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMU77		22	0.06	8/23/2023	0.943000	5.4000	3:00:42 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HNX08		29	0.08	8/30/2023	137.026000	5.3750	11:53:03 AM	5.3932			5.4000	5.4000	5.3750	5.3750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		36	0.10	9/6/2023	5.510000	5.1750	11:09:11 AM	5.1750			5.1750	5.1750	5.1750	5.1750
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	40	0.11	9/10/2023	10.000000	5.9600	3:25:16 PM	5.9600			5.9600	5.9600	5.9600	5.9600
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		43	0.12	9/13/2023	7.600000	5.1750	3:14:23 PM	5.2217			5.2250	5.2250	5.1750	5.1750
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		50	0.14	9/20/2023										
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		57	0.16	9/27/2023	2.000000	5.6250	3:17:36 PM	5.6250			5.6250	5.6250	5.6250	5.6250
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		64	0.18	10/4/2023										
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		71	0.19	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		78	0.21	10/18/2023	417.490000	5.0500	3:58:25 PM	5.2066			5.2500	5.2500	5.0500	5.0500
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	83	0.23	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		85	0.23	10/25/2023	57.114000	5.1750	3:50:58 PM	5.1853			5.2000	5.2150	5.1750	5.1750
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		91	0.25	10/31/2023	1,258.982000	5.2000	3:49:43 PM	5.2196			5.2250	5.2250	5.1500	5.2000
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		99	0.27	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		106	0.29	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNN14		113	0.31	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		120	0.33	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			127	0.35	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		134	0.37	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		141	0.39	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		148	0.41	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		155	0.42	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		162	0.44	1/10/2024	10.871000	5.6500	3:56:27 PM	5.6868			5.6500	5.7500	5.6500	5.6500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		169	0.46	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		176	0.48	1/24/2024	217.226000	5.8250	3:49:40 PM	5.8012			5.7750	5.8250	5.7200	5.8250
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		183	0.50	1/31/2024	277.593000	5.8300	3:53:22 PM	5.8022			5.7625	5.8300	5.7000	5.8300
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		190	0.52	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		197	0.54	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		204	0.56	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		211	0.58	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		218	0.60	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	221	0.61	3/9/2024	210.634000	5.9500	3:35:27 PM	6.1260			6.0000	6.2500	5.9500	5.9500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	224	0.61	3/12/2024	50.617000	6.0300	3:44:33 PM	6.0635			6.3000	6.3000	6.0000	6.0300
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		225	0.62	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		232	0.64	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		239	0.65	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		246	0.67	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		253	0.69	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		260	0.71	4/17/2024	11.620000	6.0000	3:20:19 PM	5.9417			5.8750	6.0000	5.8750	6.0000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	263	0.72	4/20/2024	12.800000	6.0000	3:08:24 PM	6.0837			6.0800	6.0900	6.0000	6.0000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		267	0.73	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			273	0.75	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			281	0.77	5/8/2024	0.700000	5.9525	10:50:14 AM	5.9525			5.9525	5.9525	5.9525	5.9525
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			288	0.79	5/15/2024	70.390000	6.0500	3:48:44 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			295	0.81	5/22/2024	13.250000	6.0550	2:29:09 PM	6.0534			6.0550	6.0550	6.0500	6.0550
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			302	0.83	5/29/2024	8.000000	6.0500	3:00:40 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	307	0.84	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			309	0.85	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		315	0.86	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		323	0.88	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		330	0.90	6/26/2024	0.530000	6.2000	3:19:56 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		337	0.92	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		344	0.94	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		351	0.96	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		358	0.98	7/24/2024	139.429000	6.1100	3:26:45 PM	6.1117			6.1000	6.1650	6.1000	6.1100
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		365	1.00	7/31/2024	479.833000	5.9000	3:58:22 PM	6.1465			6.1500	6.1600	5.9000	5.9000

