

GS Board Summary
July 05, 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 07/12/23	RPTB 0 07/12/23	PIBL1222G286	PHY6972HMM51		7	0.02	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMMN35		14	0.04	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		21	0.06	7/26/2023	3.000000	6.2500	3:04:31 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		28	0.08	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		35	0.10	8/9/2023	247.048000	5.8800	3:24:28 PM	5.8849			5.8825	6.0000	5.8800	5.8800
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	41	0.11	8/15/2023	315.000000	6.2500	2:41:07 PM	6.2965			6.3000	6.3000	6.2100	6.2500
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		42	0.12	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		49	0.13	8/23/2023	1.019000	6.2000	10:19:14 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		56	0.15	8/30/2023	1,886.360000	6.1750	3:46:52 PM	6.2120			6.1750	6.3500	6.0500	6.1750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		63	0.17	9/6/2023	688.776600	6.0000	3:57:48 PM	6.0675			6.1000	6.2000	6.0000	6.0000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HG63	2.3750	67	0.18	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		70	0.19	9/13/2023	133.063000	6.0750	3:39:43 PM	6.0708			6.0250	6.1500	6.0250	6.0750
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		77	0.21	9/20/2023	351.138000	6.0750	3:49:59 PM	6.0896			6.0750	6.1050	6.0500	6.0750
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		84	0.23	9/27/2023	332.302000	6.0500	3:19:22 PM	6.0537			6.0750	6.1000	6.0500	6.0500
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		91	0.25	10/4/2023	1,571.780300	6.0700	3:58:55 PM	6.1255			6.1350	6.1750	6.0300	6.0700
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		98	0.27	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		105	0.29	10/18/2023	16.300000	6.1750	3:41:52 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	110	0.30	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		112	0.31	10/25/2023	2.030000	6.1750	3:22:36 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		126	0.35	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		133	0.36	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		140	0.38	11/22/2023	63.062000	6.1100	3:43:27 PM	6.1365			6.1100	6.2050	6.1100	6.1100
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNN43		147	0.40	11/29/2023	905.791000	6.1650	3:53:22 PM	6.1954			6.1650	6.2500	6.0450	6.1650
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			154	0.42	12/6/2023	1,144.609000	6.1650	3:43:47 PM	6.1603			6.1650	6.2000	6.1500	6.1650
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		161	0.44	12/13/2023	130.562000	6.1550	3:53:55 PM	6.1450			6.1600	6.1600	6.0250	6.1550
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		168	0.46	12/20/2023	0.511000	6.1550	10:10:43 AM	6.1550			6.1550	6.1550	6.1550	6.1550
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		175	0.48	12/27/2023	656.800400	6.2250	3:51:55 PM	6.2222			6.2250	6.2250	6.2151	6.2250
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		182	0.50	1/3/2024	57.010000	6.2250	3:53:06 PM	6.2216			6.2000	6.2250	6.2000	6.2250
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		189	0.52	1/10/2024	5.120000	6.2000	11:57:20 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNS66		196	0.54	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		203	0.56	1/24/2024	0.500000	6.0300	3:42:43 PM	6.0300			6.0300	6.0300	6.0300	6.0300
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		210	0.58	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		217	0.59	2/7/2024	19.053000	6.0450	3:42:46 PM	6.0450			6.0450	6.0450	6.0450	6.0450
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		224	0.61	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		231	0.63	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		238	0.65	2/28/2024	6.115000	5.9500	11:53:03 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		245	0.67	3/6/2024	0.500000	6.1750	3:16:10 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	248	0.68	3/9/2024	338.870000	6.5000	3:49:08 PM	6.4362			6.4475	6.5000	6.3500	6.5000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	251	0.69	3/12/2024	87.248000	6.4000	3:31:03 PM	6.4271			6.4650	6.5000	6.4000	6.4000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		252	0.69	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		259	0.71	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		266	0.73	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		273	0.75	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		280	0.77	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		287	0.79	4/17/2024	30.000000	6.3000	11:42:11 AM	6.3000			6.3000	6.3000	6.3000	6.3000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	290	0.79	4/20/2024	16.500000	6.5500	2:00:25 PM	6.5471			6.5500	6.5500	6.5400	6.5500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		294	0.81	4/24/2024	2.617000	6.2075	3:37:51 PM	6.2075			6.2075	6.2075	6.2075	6.2075
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			300	0.82	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			308	0.84	5/8/2024	300.000000	6.0500	10:45:38 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			315	0.86	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			322	0.88	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			329	0.90	5/29/2024	43.563000	6.2500	3:16:53 PM	6.2485			6.2500	6.2500	6.2075	6.2500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	334	0.91	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			336	0.92	6/5/2024	100.500000	6.1000	3:02:27 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		342	0.94	6/11/2024	3.780000	6.2300	3:41:54 PM	6.2392			6.2500	6.2825	6.2300	6.2300
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		350	0.96	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		357	0.98	6/26/2024	34.370000	6.2230	2:28:50 PM	6.2383			6.2825	6.2825	6.2230	6.2230
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		364	1.00	7/3/2024	324.698300	6.2850	3:56:33 PM	6.2839			6.2830	6.2851	6.0000	6.2830
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	397	1.09	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	412	1.13	8/20/2024	45.302898	6.3550	2:16:12 PM	6.4208			6.5500	6.5500	6.3550	6.3550

