

GS Board Summary  
July 06, 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		6	0.02	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		13	0.04	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		20	0.06	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMO65		27	0.07	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		34	0.09	8/9/2023	108.199000	5.8200	3:55:53 PM	5.8711			5.8800	5.8800	5.8200	5.8200
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	40	0.11	8/15/2023	83.300000	6.2550	3:44:32 PM	6.2782			6.1800	6.5000	6.1800	6.2550
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		41	0.11	8/16/2023										
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU7		48	0.13	8/23/2023										
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		55	0.15	8/30/2023	122.337000	6.0250	3:35:21 PM	6.0373			6.0500	6.1000	6.0000	6.0250
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		62	0.17	9/6/2023	53.779900	6.0515	3:54:19 PM	6.0479			6.0500	6.0550	6.0000	6.0515
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HG63	2.3750	66	0.18	9/10/2023										
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		69	0.19	9/13/2023	2.336000	6.3000	3:13:31 PM	6.1833			6.0250	6.3000	6.0250	6.3000
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		76	0.21	9/20/2023	70.297000	6.0000	3:35:00 PM	6.0108			6.0000	6.0750	6.0000	6.0000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		83	0.23	9/27/2023	335.552800	6.0000	3:39:06 PM	6.0356			6.0250	6.0550	6.0000	6.0000
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		90	0.25	10/4/2023	399.463000	6.0350	3:34:44 PM	6.0728			6.0350	6.1750	5.9500	6.0350
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		97	0.27	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		104	0.29	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	109	0.30	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		111	0.30	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		125	0.34	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		132	0.36	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		139	0.38	11/22/2023	67.473000	6.1100	3:15:11 PM	6.0686			6.1100	6.1250	5.9600	6.1100
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNN43		146	0.40	11/29/2023	593.775000	6.1650	3:30:53 PM	6.1728			6.1750	6.2000	6.0600	6.1650
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			153	0.42	12/6/2023	140.177000	6.1650	3:53:13 PM	6.1646			6.1650	6.1660	6.1500	6.1650
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		160	0.44	12/13/2023	88.002500	6.1550	3:54:48 PM	6.1554			6.1550	6.1600	6.1010	6.1550
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		167	0.46	12/20/2023	116.900000	6.1550	3:16:18 PM	6.1554			6.1550	6.1600	6.1550	6.1550
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		174	0.48	12/27/2023	3.307000	6.2250	3:00:45 PM	6.2250			6.2250	6.2250	6.2250	6.2250
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		181	0.50	1/3/2024	10.910000	6.2250	2:19:53 AM	6.2250			6.2250	6.2250	6.2250	6.2250
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		188	0.52	1/10/2024	0.700000	6.2000	10:51:07 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNS66		195	0.53	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		202	0.55	1/24/2024	3.000000	6.0300	11:52:51 AM	6.0300			6.0300	6.0300	6.0300	6.0300
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		209	0.57	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		216	0.59	2/7/2024	0.900000	6.0450	3:08:03 PM	6.0478			6.0500	6.0500	6.0450	6.0450
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		223	0.61	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		230	0.63	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		237	0.65	2/28/2024	2.070000	6.2000	11:42:07 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		244	0.67	3/6/2024	2.730000	6.1750	2:31:54 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	247	0.68	3/9/2024	309.075000	6.4700	3:52:59 PM	6.4578			6.2500	6.5500	6.2500	6.4700
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	250	0.68	3/12/2024	1,690.762000	6.4100	3:57:38 PM	6.4048			6.5000	6.5500	6.3000	6.4100
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		251	0.69	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		258	0.71	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		265	0.73	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		272	0.75	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		279	0.76	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		286	0.78	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	289	0.79	4/20/2024	5.867000	6.5000	3:56:54 PM	6.5588			6.5000	6.6000	6.5000	6.5000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		293	0.80	4/24/2024	8.809000	6.2075	3:46:18 PM	6.2075			6.2075	6.2075	6.2075	6.2075
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			299	0.82	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			307	0.84	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			314	0.86	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			321	0.88	5/22/2024	1.252000	6.1500	3:24:33 PM	6.1915			6.2000	6.2000	6.1500	6.1500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			328	0.90	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	333	0.91	6/3/2024	0.190000	6.4625	2:22:24 PM	6.4625			6.4625	6.4625	6.4625	6.4625
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			335	0.92	6/5/2024	1.190000	6.2300	11:42:13 AM	6.2300			6.2300	6.2300	6.2300	6.2300
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		341	0.93	6/11/2024	1.355000	6.2000	11:13:43 AM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		349	0.96	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		356	0.98	6/26/2024	24.579000	6.2000	2:45:27 PM	6.2736			6.2825	6.2825	6.2000	6.2000
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		363	0.99	7/3/2024	910.067000	6.2850	3:55:06 PM	6.2819			6.1830	6.2900	6.1830	6.2850
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	396	1.08	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	411	1.13	8/20/2024	29.905015	6.3500	2:33:28 PM	6.4952			6.6000	6.6000	6.3250	6.3500

