

GS Board Summary
 July 10, 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		2	0.01	7/12/2023										
RPTB 0 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		9	0.03	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		16	0.04	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		23	0.06	8/2/2023	5.110000	6.2000	2:39:04 PM	6.2000			6.2000	6.2000	6.2000	6.2000
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		30	0.08	8/9/2023	8.000000	5.8800	9:41:35 AM	5.8800			5.8800	5.8800	5.8800	5.8800
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	36	0.10	8/15/2023	113.770000	6.1750	11:53:33 AM	6.2283			6.2300	6.4000	6.1750	6.1750
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		37	0.10	8/16/2023	7.633000	5.9000	3:41:05 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU7		44	0.12	8/23/2023	2.403000	6.1500	2:39:26 PM	6.0043			5.9750	6.1500	5.9750	6.1500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		51	0.14	8/30/2023	85.562000	5.8750	3:21:47 PM	5.9655			5.9750	6.0000	5.8750	5.8750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		58	0.16	9/6/2023	73.877000	5.9500	3:48:43 PM	6.0557			6.2000	6.2000	5.9500	5.9500
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HG63	2.3750	62	0.17	9/10/2023	50.000000	6.3525	10:28:33 AM	6.3525			6.3525	6.3525	6.3525	6.3525
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		65	0.18	9/13/2023	39.065000	6.0250	3:37:13 PM	6.0017			6.0250	6.0250	5.9500	6.0250
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		72	0.20	9/20/2023	37.739000	5.8750	3:59:34 PM	5.9037			5.9750	5.9750	5.8750	5.8750
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		79	0.22	9/27/2023	160.732000	5.8750	3:58:29 PM	5.9428			5.9750	5.9750	5.8750	5.8750
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		86	0.24	10/4/2023	2.250000	5.9500	2:06:04 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		93	0.26	10/11/2023	405.171000	5.9500	2:32:55 PM	5.9672			5.9750	5.9750	5.9500	5.9500
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		100	0.27	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	105	0.29	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		107	0.29	10/25/2023	50.880000	6.0750	3:14:38 PM	6.0769			6.0750	6.1755	5.9500	6.0750
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		121	0.33	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		128	0.35	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		135	0.37	11/22/2023	2.650000	6.1200	3:37:58 PM	6.1109			6.0000	6.1200	6.0000	6.1200
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNN43		142	0.39	11/29/2023	97.649000	6.1250	3:49:43 PM	6.1251			6.1250	6.1255	6.1250	6.1250
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			149	0.41	12/6/2023	111.755000	6.1500	3:50:46 PM	6.1626			6.1655	6.1675	6.1000	6.1500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		156	0.43	12/13/2023	50.570000	6.1550	3:39:51 PM	6.1533			6.1550	6.1565	6.1500	6.1550
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		163	0.45	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		170	0.47	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		177	0.49	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		184	0.50	1/10/2024	17.890000	6.1250	2:32:29 PM	6.1823			6.2000	6.2000	6.1250	6.1250
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HMQ56		191	0.52	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		198	0.54	1/24/2024	65.627000	6.0300	3:54:10 PM	6.0303			6.0300	6.0350	6.0300	6.0300
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		205	0.56	1/31/2024	0.500000	6.1250	11:51:22 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		212	0.58	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		219	0.60	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		226	0.62	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		233	0.64	2/28/2024	15.000000	5.9500	11:50:50 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		240	0.66	3/6/2024	0.515000	5.9500	11:13:09 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	243	0.67	3/9/2024	141.127000	6.4550	3:59:52 PM	6.4495			6.4000	6.4550	6.4000	6.4550
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	246	0.67	3/12/2024	547.034000	6.4000	3:59:45 PM	6.3815			6.3750	6.5250	6.3000	6.4000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		247	0.68	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		254	0.70	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		261	0.72	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		268	0.73	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		275	0.75	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		282	0.77	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	285	0.78	4/20/2024	4.990000	6.5500	2:21:05 PM	6.6025			6.6250	6.6250	6.5500	6.5500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		289	0.79	4/24/2024	2.000000	6.2075	10:59:03 AM	6.2075			6.2075	6.2075	6.2075	6.2075
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			295	0.81	4/30/2024	1.000000	6.3500	11:26:14 AM	6.3500			6.3500	6.3500	6.3500	6.3500
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			303	0.83	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			310	0.85	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			317	0.87	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			324	0.89	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	329	0.90	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			331	0.91	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		337	0.92	6/11/2024	60.210000	6.2500	3:20:05 PM	6.2533			6.2500	6.2550	6.2500	6.2500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		345	0.95	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		352	0.96	6/26/2024	209.914000	6.2200	3:33:01 PM	6.2243			6.2500	6.2550	6.2000	6.2200
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		359	0.98	7/3/2024	72.157000	6.2250	3:33:48 PM	6.2285			6.2250	6.2800	6.1850	6.2250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	392	1.07	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	407	1.11	8/20/2024	171.894000	6.6000	3:37:43 PM	6.5660			6.4500	6.6000	6.4000	6.6000

