

GS Board Summary
July 14, 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 07/19/23	RPTB 0 07/19/23	PIBL1222G295	PHY6972HMM35		5	0.01	7/19/2023										
RPTB 0 07/26/23	RPTB 0 07/26/23	PIBL1222G302	PHY6972HMP82		12	0.03	7/26/2023										
RPTB 0 08/02/23	RPTB 0 08/02/23	PIBL1222H310	PHY6972HMQ65		19	0.05	8/2/2023										
RPTB 0 08/09/23	RPTB 0 08/09/23	PIBL1222H329	PHY6972HMS22		26	0.07	8/9/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	PHY6972FUR90	3.2500	32	0.09	8/15/2023	1,128.940000	6.0800	3:04:01 PM	6.0439			6.3000	6.3000	6.0150	6.0800
RPTB 0 08/16/23	RPTB 0 08/16/23	PIBL1222H338	PHY6972HMT05		33	0.09	8/16/2023	2,143,000	5.8750	2:19:54 PM	5.8927	6.0000		6.0000	6.0000	5.8750	5.8750
RPTB 0 08/23/23	RPTB 0 08/23/23	PIBL1222H347	PHY6972HMTU77		40	0.11	8/23/2023	10,220,000	5.8500	11:34:52 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 08/30/23	RPTB 0 08/30/23	PIBL0623C011	PHY6972HMX08		47	0.13	8/30/2023	58,894,000	5.8750	3:53:38 PM	5.8348			5.8250	5.9000	5.8250	5.8750
RPTB 0 09/06/23	RPTB 0 09/06/23	PIBL0623C020	PHY6972HNZ55		54	0.15	9/6/2023	10,500,000	5.8500	11:34:41 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	PHY6972HGY63	2.3750	58	0.16	9/10/2023	1,594.102000	6.0250	11:09:40 AM	6.0423			6.0355	6.1100	6.0100	6.0250
RPTB 0 09/13/23	RPTB 0 09/13/23	PIBL0623C039	PHY6972HPB69		61	0.17	9/13/2023	350,784,000	5.8750	3:35:27 PM	5.8890	5.8000		5.9000	5.9000	5.8750	5.8750
RPTB 0 09/20/23	RPTB 0 09/20/23	PIBL0623C048	PHY6972HPD26		68	0.19	9/20/2023	0,542,000	6.0000	2:39:25 PM	6.0000	5.8000		6.0000	6.0000	6.0000	6.0000
RPTB 0 09/27/23	RPTB 0 09/27/23	PIBL0623C057	PHY6972HPF73		75	0.21	9/27/2023	50,000,000				5.8000					
RPTB 0 10/04/23	RPTB 0 10/04/23	PIBL0623D065	PHY6972HPH30		82	0.23	10/4/2023	25,740,000									
RPTB 0 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		89	0.24	10/11/2023	367,699,000	5.9500	3:54:06 PM	5.9286	6.0000		5.9505	5.9510	5.8500	5.9500
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		96	0.26	10/18/2023	2,001,143,700	5.8650	11:57:48 AM	5.8813			6.0000	6.0000	5.8650	5.8650
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD0203J068	PHY6972FFV77	11.3750	101	0.28	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		103	0.28	10/25/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		117	0.32	11/8/2023	29,793,000	5.9000	3:05:47 PM	5.9478			5.9505	5.9505	5.9000	5.9000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		124	0.34	11/15/2023					5.9500					
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNJ14		131	0.36	11/22/2023					5.9750					
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		138	0.38	11/29/2023	1,314,000	5.9750	11:03:28 AM	6.0648			6.1200	6.1200	5.9750	5.9750
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			145	0.40	12/6/2023	53,633,000	5.9500	3:39:51 PM	5.9714			6.0000	6.0300	5.9500	5.9500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		152	0.42	12/13/2023	5,000,000	6.0000	10:52:23 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		159	0.44	12/20/2023										
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		166	0.45	12/27/2023										
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNM26		173	0.47	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		180	0.49	1/10/2024	760,288,800	6.1000	3:55:44 PM	6.1179	6.2500		6.0000	6.2350	6.0000	6.1000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNS56		187	0.51	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		194	0.53	1/24/2024	1,047,890,000	6.0000	3:33:38 PM	5.9524			6.0000	6.0100	5.9500	6.0000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		201	0.55	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		208	0.57	2/7/2024	23,000,000	6.0000	2:41:52 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		215	0.59	2/14/2024	5,200,000	6.1100	11:54:05 AM	6.1100			6.1100	6.1100	6.1100	6.1100
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		222	0.61	2/21/2024	6,550,000	6.2275	2:16:02 PM	6.1351	6.0000		6.2275	6.2275	5.9250	6.2275
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		229	0.63	2/28/2024					6.0000					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		236	0.65	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	239	0.65	3/9/2024	439,020,000	6.2100	3:35:38 PM	6.2400			6.2500	6.3500	6.2000	6.2100
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	242	0.66	3/12/2024	417,617,000	6.2000	3:33:47 PM	6.2460			6.3000	6.5000	6.1500	6.2000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		243	0.67	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		250	0.68	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		257	0.70	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		264	0.72	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		271	0.74	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		278	0.76	4/17/2024						6.1500				
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	281	0.77	4/20/2024	9,000,000	6.3000	3:00:49 PM	6.2906			6.2900	6.3000	6.2250	6.3000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		285	0.78	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			291	0.80	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			299	0.82	5/8/2024	500,000,000	5.9800	2:21:01 PM	5.9800			5.9800	5.9800	5.9800	5.9800
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			306	0.84	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			313	0.86	5/22/2024	5,000,000	6.2250	2:20:56 PM	6.2250			6.2250	6.2250	6.2250	6.2250
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			320	0.88	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	325	0.89	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			327	0.90	6/5/2024	0,520,000	6.0000	2:27:04 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		333	0.91	6/11/2024	1,163,429,000	6.2750	3:44:17 PM	6.0284			6.0550	6.2750	6.0000	6.2750
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		341	0.93	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		348	0.95	6/26/2024	60,388,000	6.2755	3:56:10 PM	6.2599			6.2755	6.2755	6.2250	6.2755
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		355	0.97	7/3/2024	20,710,000	6.2750	3:20:25 PM	6.2750			6.2750	6.2750	6.2750	6.2750
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		362	0.99	7/10/2024	181,473,000	6.1260	3:57:07 PM	6.1474	6.3750		6.1250	6.2850	6.1000	6.1260
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNI91	12.8750	388	1.06	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	403	1.10	8/20/2024	3,072,502,000	6.3500	3:59:08 PM	6.1591			6.2200	6.3500	6.1000	6.3500

