

GS Board Summary
October 04, 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 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		7	0.02	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		14	0.04	10/18/2023										
RPGGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	19	0.05	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		21	0.06	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		27	0.07	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		35	0.10	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		42	0.12	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJN14		49	0.13	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		56	0.15	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			63	0.17	12/6/2023					6.0000					
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		70	0.19	12/13/2023	75.129000	5.6350	3:47:24 PM	5.6350	6.0000		5.6350	5.6350	5.6350	5.6350
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		77	0.21	12/20/2023	80.260000	5.6500	3:30:26 PM	5.6516	6.0000	5.6500	5.6500	5.6550	5.6500	5.6500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		84	0.23	12/27/2023	185.423000	5.6750	3:37:50 PM	5.6585	6.0000	5.6500	5.6550	5.6750	5.6550	5.6750
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		91	0.25	1/3/2024	835.701800	5.7000	3:52:50 PM	5.7077	6.0000	5.6950	5.6850	5.7430	5.6850	5.7000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		98	0.27	1/10/2024	25.471000	5.6510	3:46:27 PM	5.6380			5.6510	5.6510	5.5000	5.6510
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		105	0.29	1/17/2024	17.217000	5.6510	2:45:54 PM	5.6537			5.6600	5.6600	5.6500	5.6510
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		112	0.31	1/24/2024	1.100000	5.7250	11:49:05 AM	5.7250			5.7250	5.7250	5.7250	5.7250
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		119	0.33	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		126	0.35	2/7/2024	26.585000	5.8050	2:49:09 PM	5.8045			5.8000	5.8050	5.8000	5.8050
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		133	0.36	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		140	0.38	2/21/2024	0.520000	6.1000	11:12:28 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		147	0.40	2/28/2024	103.272000	5.9150	3:49:06 PM	5.9150			5.9150	5.9150	5.9150	5.9150
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		154	0.42	3/6/2024	13.300000	5.9500	2:55:12 PM	5.9687			6.0300	6.0300	5.9500	5.9500
RPGGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	157	0.43	3/9/2024	1,080.476000	6.1500	3:48:02 PM	6.1500	6.2000	6.1000	6.1500	6.1800	6.1050	6.1500
RPGGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	160	0.44	3/12/2024	16.560000	6.1550	11:39:34 AM	6.1514	6.2000	6.1000	6.1255	6.1550	6.1255	6.1550
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		161	0.44	3/13/2024	98.424000	6.0261	3:40:43 PM	6.0257	6.2500	6.0250	6.0260	6.0300	5.9000	6.0261
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		168	0.46	3/20/2024	57.166000	6.0261	3:50:24 PM	6.0025			6.0261	6.0261	5.9500	6.0261
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		175	0.48	3/27/2024	282.966800	6.0300	3:31:51 PM	6.0326	6.2500	6.0250	6.0253	6.2500	5.8500	6.0300
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		182	0.50	4/3/2024	164.208000	6.0250	3:52:10 PM	6.0229	6.2500	6.0250	5.9750	6.0300	5.9750	6.0250
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		189	0.52	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		196	0.54	4/17/2024										
RPGGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	199	0.55	4/20/2024	139.606000	6.3750	3:09:23 PM	6.2103	6.2500	6.1750	6.1750	6.3750	6.1250	6.3750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		203	0.56	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			209	0.57	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			217	0.59	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			224	0.61	5/15/2024	250.000000	6.0000	11:36:24 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			231	0.63	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			238	0.65	5/29/2024										
RPGGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	243	0.67	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			245	0.67	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		251	0.69	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		259	0.71	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		266	0.73	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		273	0.75	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		280	0.77	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		287	0.79	7/17/2024	8.011000	6.1250	2:57:47 PM	6.0550			6.0450	6.1250	6.0450	6.1250
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		294	0.81	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		301	0.82	7/31/2024										
RPGGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	306	0.84	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		308	0.84	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		315	0.86	8/14/2024										
RPGGB 4 1/8 08/20/24	FXTN 10-59	PHY6972FVB30		4.1250	321	0.88	8/20/2024	34.150000	6.3250	2:59:37 PM	6.3145			6.3250	6.3250	6.2900	6.3250
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		322	0.88	8/21/2024	1.000000	6.1250	2:45:12 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		329	0.90	8/28/2024	1.000000	6.1500	2:45:24 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		336	0.92	9/4/2024	2.000000	6.1500	10:38:14 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		343	0.94	9/11/2024	266.798000	6.2155	3:11:45 PM	6.2218	6.3750	6.2150	6.2155	6.2225	6.2155	6.2155
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		350	0.96	9/18/2024	96.462000	6.2175	3:52:37 PM	6.2175	6.3750	6.2150	6.2175	6.2175	6.2175	6.2175
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		357	0.98	9/25/2024	52.766800	6.2155	3:52:56 PM	6.1918	6.3750	6.2150	6.2155	6.2175	6.1000	6.2155
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		364	1.00	10/2/2024	91.175400	6.2155	3:51:50 PM	6.2111	6.3750	6.2150	6.1500	6.2300	6.0000	6.2155
RPGGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	379	1.04	10/17/2024	50.820000	6.2300	3:17:03 PM	6.2206			6.3000	6.3000	6.2000	6.2300

