

GS Board Summary  
October 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 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		6	0.02	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		13	0.04	10/18/2023										
RPG 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	18	0.05	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		20	0.06	10/25/2023	7.317000	5.6500	2:42:54 PM	5.7199			5.7250	5.8500	5.6500	5.6500
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		26	0.07	10/31/2023	1.000000	5.7500	11:43:53 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		34	0.09	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		41	0.11	11/15/2023	1.000000	5.8750	11:05:36 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJJ14		48	0.13	11/22/2023	1.010000	5.7000	2:14:45 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		55	0.15	11/29/2023	0.202000	5.8750	11:09:49 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			62	0.17	12/6/2023	0.402000	5.6500	11:59:23 AM	5.6500	6.0000		5.6500	5.6500	5.6500	5.6500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		69	0.19	12/13/2023	0.400000	5.6350	3:03:50 PM	5.6350	6.0000		5.6350	5.6350	5.6350	5.6350
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		76	0.21	12/20/2023	80.133000	5.6500	3:50:24 PM	5.6500	6.0000	5.6500	5.6500	5.6500	5.6500	5.6500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		83	0.23	12/27/2023	101.059000	5.6761	3:31:33 PM	5.6791	6.0000	5.6500	5.6750	5.7250	5.6261	5.6761
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		90	0.25	1/3/2024	311.294000	5.6500	3:56:46 PM	5.7000	6.0000	5.6950	5.6960	5.7055	5.5000	5.6500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		97	0.27	1/10/2024	17.000000	5.6510	3:22:02 PM	5.6839			5.6510	5.7000	5.6510	5.6510
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		104	0.29	1/17/2024	5.478000	5.7050	2:48:22 PM	5.6918			5.6510	5.7050	5.5000	5.7050
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		111	0.30	1/24/2024	1.000000	5.6950	11:33:39 AM	5.6950			5.6950	5.6950	5.6950	5.6950
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		118	0.32	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		125	0.34	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		132	0.36	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		139	0.38	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		146	0.40	2/28/2024	61.380000	5.9250	3:43:39 PM	5.9216			5.9150	5.9250	5.9150	5.9250
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		153	0.42	3/6/2024	5.066000	5.9500	3:24:39 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPG 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	156	0.43	3/9/2024	47.300000	6.1500	3:18:24 PM	6.1394	6.2500	6.1000	6.1500	6.1725	6.1300	6.1500
RPG 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	159	0.44	3/12/2024	113.712000	6.1100	3:21:20 PM	6.1432	6.2500	6.1000	6.1500	6.2000	6.1100	6.1100
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		160	0.44	3/13/2024	118.297000	6.0510	3:32:48 PM	6.0510	6.2500	6.0500	6.0510	6.0510	6.0510	6.0510
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		167	0.46	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		174	0.48	3/27/2024	108.276500	6.0500	2:27:08 PM	6.0591	6.2500	6.0500	6.0550	6.0600	6.0500	6.0500
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		181	0.50	4/3/2024	455.712000	6.1000	3:59:56 PM	6.0574	6.2500	6.0500	6.0500	6.1000	5.9800	6.1000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		188	0.52	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		195	0.53	4/17/2024										
RPG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	198	0.54	4/20/2024	3.000000	6.1750	2:51:43 PM	6.1750	6.2500	6.1750	6.1750	6.1750	6.1750	6.1750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		202	0.55	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			208	0.57	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			216	0.59	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			223	0.61	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			230	0.63	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			237	0.65	5/29/2024										
RPG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	242	0.66	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			244	0.67	6/5/2024	0.496000	6.2500	3:53:16 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		250	0.68	6/11/2024	76.200000	6.0250	11:09:37 AM	6.0250			6.0250	6.0250	6.0250	6.0250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		258	0.71	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		265	0.73	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		272	0.75	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		279	0.76	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		286	0.78	7/17/2024	12.250000	6.1250	2:42:11 PM	6.1376			6.0750	6.1750	6.0750	6.1250
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		293	0.80	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		300	0.82	7/31/2024	0.261000	6.2500	11:46:25 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	305	0.84	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		307	0.84	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		314	0.86	8/14/2024										
RPG 4 1/8 08/20/24	FXTN 10-59		PHY6972FVB30	4.1250	320	0.88	8/20/2024	9.500000	6.2000	2:45:52 PM	6.2895			6.3000	6.3000	6.2000	6.2000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		321	0.88	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		328	0.90	8/28/2024	10.000000	6.0750	3:33:33 PM	6.1000			6.1250	6.1250	6.0750	6.0750
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		335	0.92	9/4/2024	0.200000	6.1550	2:54:25 PM	6.1550			6.1550	6.1550	6.1550	6.1550
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		342	0.94	9/11/2024	7.153000	6.2300	3:28:39 PM	6.2290	6.3750	6.2250	6.2250	6.2300	6.2250	6.2300
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		349	0.96	9/18/2024	95.050000	6.2300	3:50:06 PM	6.2289	6.3750	6.2250	6.2300	6.2300	6.2250	6.2300
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		356	0.98	9/25/2024	647.766000	6.2260	3:32:58 PM	6.2576	6.3750	6.2250	6.2700	6.2700	6.2251	6.2260
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		363	0.99	10/2/2024	281.273000	6.2250	3:40:14 PM	6.2242	6.3750	6.2250	6.2250	6.2300	6.0000	6.2250
RPG 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	378	1.04	10/17/2024	58.200000	6.2500	3:34:47 PM	6.2295			6.2250	6.3000	6.2250	6.2500

