

GS Board Summary
October 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 10/11/23	RPTB 0 10/11/23	PIBL0623D074	PHY6972HPK68		5	0.01	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		12	0.03	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	17	0.05	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		19	0.05	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		25	0.07	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		33	0.09	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		40	0.11	11/15/2023	600.000000	5.7500	10:54:29 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJN14		47	0.13	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		54	0.15	11/29/2023	0.514000	5.8750	10:17:23 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			61	0.17	12/6/2023	8.050000	5.5500	2:27:22 PM	5.5500	6.0000		5.5500	5.5500	5.5500	5.5500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		68	0.19	12/13/2023	73.436000	5.6350	3:02:58 PM	5.6360	6.0000		5.6350	5.6500	5.6350	5.6350
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		75	0.21	12/20/2023	11.882000	5.6500	2:32:31 PM	5.6500	6.0000	5.6500	5.6500	5.6510	5.6500	5.6500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		82	0.23	12/27/2023	106.033000	5.6800	3:40:52 PM	5.6716	6.0000		5.6800	5.6800	5.6260	5.6800
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		89	0.24	1/3/2024	441.916000	5.7200	3:50:13 PM	5.7172	6.0000	5.6950	5.7150	5.7200	5.6500	5.7200
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		96	0.26	1/10/2024	12.416000	5.6510	2:40:16 PM	5.6510			5.6510	5.6510	5.6510	5.6510
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		103	0.28	1/17/2024	3.000000	5.6510	11:58:37 AM	5.6510			5.6510	5.6510	5.6510	5.6510
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		110	0.30	1/24/2024	3.537000	5.6510	2:09:21 PM	5.6510			5.6510	5.6510	5.6510	5.6510
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		117	0.32	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		124	0.34	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		131	0.36	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		138	0.38	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		145	0.40	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		152	0.42	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	155	0.42	3/9/2024	4.819.722000	6.1250	2:46:06 PM	6.1320	6.2500		6.1750	6.1750	6.1250	6.1250
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	158	0.43	3/12/2024	30.000000	6.1500	11:35:03 AM	6.1058	6.2500		6.1000	6.1500	6.1000	6.1500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC63		159	0.44	3/13/2024	31.230000	6.0510	3:11:00 PM	6.0525	6.2500	6.0500	6.0510	6.0600	6.0510	6.0510
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		166	0.45	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		173	0.47	3/27/2024	37.546000	6.0600	3:36:21 PM	6.0541	6.2500	6.0500	5.9200	6.0600	5.9200	6.0600
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		180	0.49	4/3/2024	136.945000	6.0550	3:50:12 PM	6.0544	6.2500	6.0500	6.0510	6.0625	6.0450	6.0550
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		187	0.51	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		194	0.53	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	197	0.54	4/20/2024	502.000000	6.2000	11:15:30 AM	6.2002	6.2500	6.1750	6.2500	6.2500	6.2000	6.2000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		201	0.55	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			207	0.57	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			215	0.59	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			222	0.61	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			229	0.63	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			236	0.65	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	241	0.66	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			243	0.67	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		249	0.68	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		257	0.70	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		264	0.72	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		271	0.74	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		278	0.76	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		285	0.78	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		292	0.80	7/24/2024	4.463000	6.1250	10:54:43 AM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		299	0.82	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	304	0.83	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		306	0.84	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		313	0.86	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PHY6972FVB30		4.1250	319	0.87	8/20/2024	1.054662	6.3000	10:58:52 AM	6.3000			6.3000	6.3000	6.3000	6.3000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		320	0.88	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		327	0.90	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		334	0.91	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		341	0.93	9/11/2024	25.248000	6.2310	3:11:55 PM	6.2396	6.3750	6.2250	6.2300	6.2500	6.2250	6.2310
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		348	0.95	9/18/2024	44.531000	6.2350	3:50:08 PM	6.2286	6.3750	6.2250	6.2300	6.2350	6.2250	6.2350
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		355	0.97	9/25/2024	291.400000	6.2251	2:54:25 PM	6.2010	6.3750	6.2250	6.2000	6.2251	6.2000	6.2251
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		362	0.99	10/2/2024	52.154000	6.2250	3:37:48 PM	6.2209	6.3750	6.2250	6.2250	6.2280	6.1500	6.2250
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	377	1.03	10/17/2024	98.730000	6.1700	3:31:17 PM	6.2000	6.3250		6.2750	6.2750	6.1700	6.1700

