

GS Board Summary
October 09, 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		2	0.01	10/11/2023										
RPTB 0 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		9	0.03	10/18/2023										
RPG6 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	14	0.04	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		16	0.04	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		22	0.06	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		30	0.08	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		37	0.10	11/15/2023	2.400000	5.7000	3:05:14 PM	5.7292			5.7500	5.7500	5.7000	5.7000
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNN14		44	0.12	11/22/2023	1,801.159000	5.8750	10:41:20 AM	5.8000			5.8000	5.8750	5.8000	5.8750
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		51	0.14	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			58	0.16	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		65	0.18	12/13/2023	51.457000	5.7000	3:17:52 PM	5.6823			5.6500	5.7000	5.6500	5.7000
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		72	0.20	12/20/2023	0.850000	5.9500	2:31:44 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		79	0.22	12/27/2023	117.445000	5.7000	3:40:03 PM	5.7078			5.7000	5.7525	5.6050	5.7000
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		86	0.24	1/3/2024	286.849000	5.7250	3:46:42 PM	5.7492	6.0000	5.7500	5.7250	5.7800	5.7250	5.7250
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		93	0.26	1/10/2024	76.557000	5.6510	3:44:13 PM	5.6558			5.6510	5.7060	5.6510	5.6510
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNO56		100	0.27	1/17/2024	11.132000	5.6510	3:45:44 PM	5.6560			5.7060	5.7060	5.6510	5.6510
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		107	0.29	1/24/2024	6.000000	5.7250	10:32:20 AM	5.7250			5.7250	5.7250	5.7250	5.7250
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		114	0.31	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		121	0.33	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		128	0.35	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		135	0.37	2/21/2024	6.100000	5.8800	3:26:37 PM	5.8800			5.8800	5.8800	5.8800	5.8800
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		142	0.39	2/28/2024	1.500000	5.9250	3:18:02 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		149	0.41	3/6/2024	8.020000	5.9300	3:26:49 PM	5.9911			6.0000	6.0000	5.9300	5.9300
RPG6 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	152	0.42	3/9/2024	27.415000	6.1350	3:55:33 PM	6.1415	6.2500	6.1250	6.1250	6.1550	6.1250	6.1350
RPG6 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	155	0.42	3/12/2024	117.220000	6.1400	3:01:16 PM	6.1407	6.2500		6.1450	6.2000	6.1250	6.1400
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		156	0.43	3/13/2024	54.951000	6.0510	3:34:02 PM	6.0462			6.0510	6.0510	5.9800	6.0510
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		163	0.45	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		170	0.47	3/27/2024	56.878000	6.1575	3:28:26 PM	6.1408			6.0750	6.1575	6.0750	6.1575
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		177	0.49	4/3/2024	97.128000	6.1000	3:51:18 PM	6.0995	6.2500	6.0500	6.1000	6.1525	6.0550	6.1000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		184	0.50	4/10/2024	155.858000	6.1150	3:03:57 PM	6.1096			6.1050	6.1150	6.1050	6.1150
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		191	0.52	4/17/2024	0.300000	6.2400	11:31:07 AM	6.2400			6.2400	6.2400	6.2400	6.2400
RPG6 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	194	0.53	4/20/2024	370.000000	6.2000	11:01:36 AM	6.2000	6.2500	6.1750	6.2000	6.2000	6.2000	6.2000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		198	0.54	4/24/2024	0.616000	6.2500	3:35:14 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			204	0.56	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			212	0.58	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			219	0.60	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			226	0.62	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			233	0.64	5/29/2024										
RPG6 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	238	0.65	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			240	0.66	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		246	0.67	6/11/2024	200.000000	6.0250	11:02:37 AM	6.0250			6.0250	6.0250	6.0250	6.0250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		254	0.70	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		261	0.72	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		268	0.73	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		275	0.75	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		282	0.77	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		289	0.79	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		296	0.81	7/31/2024										
RPG6 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	301	0.82	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		303	0.83	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		310	0.85	8/14/2024										
RPG6 4 1/8 08/20/24	FXTN 10-59	PHY6972FVB30		4.1250	316	0.87	8/20/2024	1.600000	6.1750	9:46:48 AM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		317	0.87	8/21/2024	590.000000	6.1650	11:02:31 AM	6.1650			6.1650	6.1650	6.1650	6.1650
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		324	0.89	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		331	0.91	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		338	0.93	9/11/2024	12.495000	6.2500	3:41:39 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		345	0.95	9/18/2024	9.180000	6.2500	2:57:45 PM	6.2468			6.2500	6.2500	6.2000	6.2500
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		352	0.96	9/25/2024	2.546000	6.2260	2:15:59 PM	6.2260	6.3750	6.2250	6.2260	6.2260	6.2260	6.2260
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		359	0.98	10/2/2024	85.028000	6.2300	3:45:00 PM	6.2593	6.3750		6.2300	6.2800	6.2250	6.2300
RPG6 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	374	1.02	10/17/2024	26.250000	6.1700	3:58:03 PM	6.1703			6.2000	6.2000	6.1700	6.1700

