

GS Board Summary  
October 11, 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 10/18/23	RPTB 0 10/18/23	PIBL0623D083	PHY6972HPM25		7	0.02	10/18/2023										
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	12	0.03	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		14	0.04	10/25/2023	12.820000	5.7000	2:34:06 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		20	0.06	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		28	0.08	11/8/2023	0.230000	6.0000	2:35:57 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		35	0.10	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		42	0.12	11/22/2023	46.380000	5.6750	3:56:23 PM	5.6750			5.6750	5.6750	5.6750	5.6750
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		49	0.13	11/29/2023	0.600000	6.0000	2:54:37 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			56	0.15	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		63	0.17	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		70	0.19	12/20/2023	138.227000	5.8000	3:09:53 PM	5.7715	6.0000	5.8000	5.7500	5.8060	5.7500	5.8000
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		77	0.21	12/27/2023	599.954000	5.8000	3:48:51 PM	5.7971	6.0000	5.8000	5.7880	5.8050	5.7850	5.8000
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		84	0.23	1/3/2024	695.526000	5.9010	3:31:23 PM	5.8834			5.8680	5.9100	5.8680	5.9010
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		91	0.25	1/10/2024	953.321000	5.9010	3:58:11 PM	5.8818	6.0000	5.9000	5.8030	5.9010	5.5500	5.9010
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC056		98	0.27	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		105	0.29	1/24/2024	27.674000	5.7510	11:48:06 AM	5.7753			5.8000	5.8000	5.7510	5.7510
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		112	0.31	1/31/2024	21.579000	5.8000	3:50:01 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		119	0.33	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		126	0.35	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		133	0.36	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNV80		140	0.38	2/28/2024	50.011000	5.9250	3:44:32 PM	5.9478			5.9500	5.9530	5.9250	5.9250
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		147	0.40	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PHD0324C115	PHY6972HJA50	2.3750	150	0.41	3/9/2024	791.280000	6.1800	3:58:14 PM	6.1812	6.2500	6.1250	6.1600	6.2000	6.1500	6.1800
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDC84	6.2500	153	0.42	3/12/2024	231.500000	6.2000	3:57:23 PM	6.1506	6.2500	6.1250	6.2500	6.2500	6.1400	6.2000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		154	0.42	3/13/2024	291.642000	6.1251	3:01:18 PM	6.1234			6.1251	6.1300	6.0000	6.1251
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		161	0.44	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPC56		168	0.46	3/27/2024	205.884000	6.1500	3:42:17 PM	6.1468	6.2500	6.1500	6.1250	6.1525	6.1250	6.1500
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		175	0.48	4/3/2024	371.972000	6.1000	3:02:07 PM	6.1352	6.2500	6.1500	6.1250	6.1500	6.1000	6.1000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		182	0.50	4/10/2024	350.518000	6.1500	3:59:24 PM	6.1429	6.2500	6.1500	6.1160	6.1500	6.0000	6.1500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN06		189	0.52	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	192	0.53	4/20/2024	110.595000	6.1750	2:21:55 PM	6.2075	6.2500	6.1750	6.2150	6.2150	6.1750	6.1750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		196	0.54	4/24/2024	1.400000									
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			202	0.55	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			210	0.58	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			217	0.59	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			224	0.61	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			231	0.63	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	236	0.65	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			238	0.65	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		244	0.67	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		252	0.69	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		259	0.71	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		266	0.73	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		273	0.75	7/10/2024	1.900000									
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		280	0.77	7/17/2024	0.500000	6.1500	10:48:24 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		287	0.79	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		294	0.81	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	299	0.82	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		301	0.82	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		308	0.84	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	314	0.86	8/20/2024	86.993561	6.3000	2:07:44 PM	6.2825			6.3500	6.3500	6.2700	6.3000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		315	0.86	8/21/2024	295.000000	6.1500	2:00:39 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		322	0.88	8/28/2024	24.280000	6.1800	10:22:07 AM	6.1800			6.1800	6.1800	6.1800	6.1800
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		329	0.90	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		336	0.92	9/11/2024	71.701000	6.3250	3:29:35 PM	6.3186	6.3750	6.3250	6.2000	6.3255	6.2000	6.3250
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		343	0.94	9/18/2024	35.882000	6.3625	3:17:32 PM	6.3175	6.3750	6.3250	6.3000	6.3625	6.3000	6.3625
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		350	0.96	9/25/2024	33.914000	6.3250	2:16:24 PM	6.3123	6.3750	6.3250	6.2860	6.3250	6.2860	6.3250
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		357	0.98	10/2/2024	23.230000	6.2750	3:43:22 PM	6.2485			6.2600	6.2750	6.2000	6.2750
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		364	1.00	10/9/2024	109.109000	6.2850	3:59:48 PM	6.3167	6.3750	6.3260	6.2851	6.3255	6.2850	6.2850
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	372	1.02	10/17/2024	325.350000	6.3500	3:50:35 PM	6.1578			6.3000	6.3500	6.1150	6.3500

