

GS Board Summary  
October 12, 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		6	0.02	10/18/2023	5.700000	5.7000	3:35:33 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	PHY6972FFV77	11.3750	11	0.03	10/23/2023										
RPTB 0 10/25/23	RPTB 0 10/25/23	PIBL1222J434	PHY6972HNB87		13	0.04	10/25/2023										
RPTB 0 10/31/23	RPTB 0 10/31/23		PH0000057275		19	0.05	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		27	0.07	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		34	0.09	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		41	0.11	11/22/2023	23.450000	5.6750	3:09:23 PM	5.6382		5.6000	5.6750	5.6000	5.6750	
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		48	0.13	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			55	0.15	12/6/2023										
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		62	0.17	12/13/2023										
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		69	0.19	12/20/2023	222.320000	5.8375	3:20:09 PM	5.8346	6.0000	5.8380	5.8250	5.8600	5.8250	5.8375
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		76	0.21	12/27/2023	29.735000	5.8410	2:57:14 PM	5.8384	6.0000	5.8380	5.8025	5.8410	5.8025	5.8410
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		83	0.23	1/3/2024	29.692000	5.9010	2:52:18 PM	5.9007			5.9010	5.9010	5.9000	5.9010
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		90	0.25	1/10/2024	349.341000	5.9100	3:53:47 PM	5.9029	6.0000	5.9070	5.9010	5.9100	5.7850	5.9100
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC056		97	0.27	1/17/2024	2.065000	5.7510	2:25:35 PM	5.7510			5.7510	5.7510	5.7510	5.7510
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		104	0.29	1/24/2024	0.700000	6.1000	11:00:23 AM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		111	0.30	1/31/2024	1.000000	5.8000	10:16:38 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		118	0.32	2/7/2024	2.030000	5.9000	10:57:46 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		125	0.34	2/14/2024	17.200000	5.9000	3:44:37 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		132	0.36	2/21/2024	2.500000	5.8800	10:47:56 AM	5.8800			5.8800	5.8800	5.8800	5.8800
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNV80		139	0.38	2/28/2024	49.655000	5.9500	2:18:28 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		146	0.40	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PHD0324C115	PHY6972HJA50		149	0.41	3/9/2024	1.612.905000	6.1500	3:22:47 PM	6.1485	6.2500		6.1750	6.5000	6.1250	6.1500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDC84	6.2500	152	0.42	3/12/2024	9.573000	6.1750	3:51:34 PM	6.1699	6.2500		6.1505	6.2000	6.1505	6.1750
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		153	0.42	3/13/2024	49.667000	6.1251	3:29:53 PM	6.1302		6.1251	6.2500	6.1251	6.1251	6.1251
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPQ09		160	0.44	3/20/2024	1.116.877000	6.1550	11:07:51 AM	6.1550			6.1500	6.1550	6.1500	6.1550
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		167	0.46	3/27/2024	52.965000	6.1000	3:41:16 PM	6.1734	6.2500	6.1770	6.1750	6.1800	6.1000	6.1000
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		174	0.48	4/3/2024	23.480000	6.1000	3:51:27 PM	6.1146			6.1250	6.1250	6.1000	6.1000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		181	0.50	4/10/2024	209.574000	6.1500	3:54:12 PM	6.1524	6.2500	6.1300	6.1500	6.2000	6.1353	6.1500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN00		188	0.52	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	191	0.52	4/20/2024	350.000000	6.2000	11:24:13 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		195	0.53	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			201	0.55	4/30/2024	0.350000	6.2500	11:00:36 AM	6.2500		6.2500	6.2500	6.2500	6.2500	6.2500
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			209	0.57	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			216	0.59	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			223	0.61	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			230	0.63	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	235	0.64	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			237	0.65	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		243	0.67	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		251	0.69	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		258	0.71	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		265	0.73	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		272	0.75	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		279	0.76	7/17/2024	1.072000	6.1500	10:21:44 AM	6.1500		6.1500	6.1500	6.1500	6.1500	
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		286	0.78	7/24/2024	0.300000	6.2000	3:14:14 PM	6.2000		6.2000	6.2000	6.2000	6.2000	
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		293	0.80	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	298	0.82	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		300	0.82	8/7/2024	2.000000	6.1000	3:47:05 PM	6.1000		6.1000	6.1000	6.1000	6.1000	
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		307	0.84	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	313	0.86	8/20/2024	59.697748	6.2500	3:12:55 PM	6.2871			6.3000	6.3000	6.2100	6.2500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		314	0.86	8/21/2024	305.000000	6.1500	10:52:15 AM	6.1500		6.1500	6.1500	6.1500	6.1500	
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		321	0.88	8/28/2024	10.380000	6.1800	3:51:17 PM	6.1800		6.1800	6.1800	6.1800	6.1800	
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		328	0.90	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		335	0.92	9/11/2024	13.244000	6.3250	3:41:39 PM	6.3327	6.3750	6.3000	6.3500	6.3500	6.3250	6.3250
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		342	0.94	9/18/2024	27.930000	6.3255	3:55:04 PM	6.3239	6.3750	6.3000	6.3255	6.3255	6.2851	6.3255
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		349	0.96	9/25/2024	2.778000	6.3125	3:47:45 PM	6.3241	6.3750	6.3000	6.3250	6.3250	6.3125	6.3125
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		356	0.98	10/2/2024	2.100000	6.2000	3:40:53 PM	6.2333		6.2500	6.2500	6.2000	6.2000	6.2000
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		363	0.99	10/9/2024	245.105000	6.3100	3:42:46 PM	6.3197	6.3750	6.3000	6.3250	6.3255	6.1000	6.3100
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	371	1.02	10/17/2024	653.000000	6.1250	3:56:46 PM	6.1439			6.1500	6.1500	6.1250	6.1250

