

GS Board Summary
October 25, 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 10/31/23	RPTB 0 10/31/23		PH0000057275		6	0.02	10/31/2023										
RPTB 0 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		14	0.04	11/8/2023					6.1250					
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		21	0.06	11/15/2023					6.1250					
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNU14		28	0.08	11/22/2023	514.217000	5.8250	3:40:45 PM	5.8346	6.1250		5.8150	6.1250	5.8000	5.8250
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNM43		35	0.10	11/29/2023	612.330000	5.9500	3:49:39 PM	5.9551	6.1250		5.9500	6.1250	5.9500	5.9500
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			42	0.12	12/6/2023					6.1250					
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		49	0.13	12/13/2023					6.1250					
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		56	0.15	12/20/2023	3.000000	6.1250	2:44:28 PM	6.1250	6.1250		6.1250	6.1250	6.1250	6.1250
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		63	0.17	12/27/2023	690.540000	5.9250	3:45:23 PM	5.9232	6.1250		5.9250	6.1250	5.9000	5.9250
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		70	0.19	1/3/2024	55.656000	6.0450	2:40:17 PM	6.0486			6.0400	6.1500	6.0000	6.0450
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		77	0.21	1/10/2024	160.707000	6.0450	3:43:07 PM	6.0285			6.0250	6.0500	5.9000	6.0450
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		84	0.23	1/17/2024	144.549000	6.0650	3:18:12 PM	6.0660			6.0650	6.1500	6.0650	6.0650
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		91	0.25	1/24/2024	3,995.684000	6.1605	3:55:23 PM	6.1488	6.2500		6.1550	6.1700	6.1150	6.1605
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		98	0.27	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		105	0.29	2/7/2024	5.340000	6.3000	10:45:03 AM	6.3000			6.3000	6.3000	6.3000	6.3000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		112	0.31	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		119	0.33	2/21/2024	37.200000	6.1750	2:04:56 PM	6.2000			6.2250	6.2250	6.1750	6.1750
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		126	0.35	2/28/2024	67.294000	6.1500	3:21:46 PM	6.1502			6.1500	6.1525	6.1500	6.1500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		133	0.36	3/6/2024	5.000000	6.1500	10:43:41 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	136	0.37	3/9/2024	8,368.960000	6.3900	3:48:17 PM	6.3906	6.5000	6.2500	6.3900	6.3975	6.3800	6.3900
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	139	0.38	3/12/2024	30.450000	6.4150	3:38:30 PM	6.4134	6.5000	6.2500	6.4150	6.5000	6.4050	6.4150
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		140	0.38	3/13/2024	15.694000	6.1500	2:45:34 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		147	0.40	3/20/2024	85.584000	6.1500	3:31:07 PM	6.1751			6.1500	6.3500	6.1500	6.1500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		154	0.42	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		161	0.44	4/3/2024	69.399000	6.1750	3:21:58 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		168	0.46	4/10/2024	1.500000	6.1555	11:21:16 AM	6.3018			6.3750	6.3750	6.1555	6.1555
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		175	0.48	4/17/2024	35.985000	6.2750	3:27:15 PM	6.2843	6.3750	6.2500	6.3000	6.3000	6.2750	6.2750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	178	0.49	4/20/2024	1.900000	6.4150	3:38:26 PM	6.4279	6.5000	6.2500	6.4500	6.4500	6.4150	6.4150
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		182	0.50	4/24/2024	1,048.830000	6.3555	3:54:07 PM	6.3620	6.3750		6.3550	6.4000	6.2900	6.3555
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			188	0.52	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			196	0.54	5/8/2024	143.700000	6.0500	11:21:34 AM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			203	0.56	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			210	0.58	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			217	0.59	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	222	0.61	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			224	0.61	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		230	0.63	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		238	0.65	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		245	0.67	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		252	0.69	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		259	0.71	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		266	0.73	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		273	0.75	7/24/2024	0.100000	6.2500	10:41:21 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		280	0.77	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	285	0.78	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		287	0.79	8/7/2024	14.714000	6.3500	3:26:34 PM	6.3500			6.3500	6.3500	6.3500	6.3500
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		294	0.81	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	300	0.82	8/20/2024	11.725471	6.5000	3:17:54 PM	6.4559			6.3000	6.5000	6.1750	6.5000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		301	0.82	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		308	0.84	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		315	0.86	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		322	0.88	9/11/2024	18.371000	6.4750	2:46:45 PM	6.4750			6.4750	6.4750	6.4750	6.4750
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		329	0.90	9/18/2024	34.633000	6.4850	3:44:32 PM	6.4852			6.4850	6.4855	6.4850	6.4850
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		336	0.92	9/25/2024	24.577000	6.4000	2:55:56 PM	6.3585			6.4000	6.4500	6.3000	6.4000
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		343	0.94	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		350	0.96	10/9/2024						6.3000				
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		357	0.98	10/16/2024	262.219000	6.4855	3:54:04 PM	6.4852	6.5000	6.4500	6.4855	6.4855	6.4000	6.4855
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	358	0.98	10/17/2024	20.900000	6.5000	3:44:32 PM	6.4980	6.6250		6.4850	6.5000	6.4850	6.5000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		364	1.00	10/23/2024	643.251700	6.4900	3:57:00 PM	6.4792	6.5000		6.4850	6.4900	6.4000	6.4900
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FF722	13.7500	383	1.05	11/11/2024	700.000000	6.5650	10:56:37 AM	6.5650			6.5650	6.5650	6.5650	6.5650

