

GS Board Summary
October 31, 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 11/08/23	RPTB 0 11/08/23	PIBL1222K450	PHY6972HNC60		8	0.02	11/8/2023										
RPTB 0 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		15	0.04	11/15/2023	1.071000	6.2500	3:32:15 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HJN14		22	0.06	11/22/2023										
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNN43		29	0.08	11/29/2023	3.900000	6.2500	3:37:57 PM	6.0577			6.0000	6.2500	6.0000	6.2500
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			36	0.10	12/6/2023	2.000000	6.0250	10:50:50 AM	6.0250	6.5000		6.0250	6.0250	6.0250	6.0250
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		43	0.12	12/13/2023	0.305000	5.9500	11:37:45 AM	5.9500	6.5000		5.9500	5.9500	5.9500	5.9500
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		50	0.14	12/20/2023	0.500000	5.9500	9:59:41 AM	5.9500	6.5000		5.9500	5.9500	5.9500	5.9500
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		57	0.16	12/27/2023	0.305000	5.9500	10:11:42 AM	5.9500	6.5000		5.9500	5.9500	5.9500	5.9500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		64	0.18	1/3/2024	82.212000	6.0450	3:48:00 PM	6.0467			6.0450	6.1500	6.0450	6.0450
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		71	0.19	1/10/2024	766.356000	6.1415	3:55:15 PM	6.1442			6.1350	6.1600	6.1250	6.1415
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNC56		78	0.21	1/17/2024	236.832400	6.1375	3:34:08 PM	6.1350			6.0000	6.1550	6.0000	6.1375
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		85	0.23	1/24/2024	1.010.000000	6.3500	2:30:21 PM	6.3500			6.3500	6.3500	6.3500	6.3500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		92	0.25	1/31/2024	416.202000	6.1500	3:44:59 PM	6.1248	6.5000		6.1250	6.5000	6.0000	6.1500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		99	0.27	2/7/2024	89.641000	6.1250	3:43:05 PM	6.1254			6.1450	6.1450	6.1250	6.1250
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		106	0.29	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		113	0.31	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		120	0.33	2/28/2024	32.984000	6.1500	3:24:17 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		127	0.35	3/6/2024	2.039000	6.1525	3:41:17 PM	6.1525			6.1525	6.1525	6.1525	6.1525
RPG6 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	130	0.36	3/9/2024	2.192.490000	6.4650	3:47:09 PM	6.4139	6.6250		6.4250	6.4650	6.4000	6.4650
RPG6 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDC84	6.2500	133	0.36	3/12/2024	56.250000	6.3900	2:13:59 PM	6.3974	6.6250		6.3700	6.4025	6.3700	6.3900
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		134	0.37	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		141	0.39	3/20/2024	17.509000	6.1750	11:47:20 AM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		148	0.41	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		155	0.42	4/3/2024	1.806000	6.3265	3:06:35 PM	6.3262			6.3250	6.3265	6.3250	6.3265
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		162	0.44	4/10/2024	276.150000	6.3550	3:56:12 PM	6.3528			6.3500	6.3550	6.3000	6.3550
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		169	0.46	4/17/2024	1.934000	6.3750	3:22:56 PM	6.3750			6.3750	6.3750	6.3750	6.3750
RPG6 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	172	0.47	4/20/2024					6.6250					
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		176	0.48	4/24/2024	260.519000	6.3550	3:55:43 PM	6.3989			6.3850	6.4600	6.3500	6.3550
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			182	0.50	4/30/2024	3.440000	6.5000	3:15:06 PM	6.5000	6.7500		6.5000	6.5000	6.5000	6.5000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			190	0.52	5/8/2024	5.040000	6.2850	2:13:52 PM	6.3087			6.4000	6.4000	6.2850	6.2850
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			197	0.54	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			204	0.56	5/22/2024	1,000.000000									
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			211	0.58	5/29/2024										
RPG6 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	216	0.59	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			218	0.60	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		224	0.61	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		232	0.64	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		239	0.65	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		246	0.67	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		253	0.69	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		260	0.71	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		267	0.73	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		274	0.75	7/31/2024										
RPG6 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	279	0.76	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		281	0.77	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		288	0.79	8/14/2024										
RPG6 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	294	0.81	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		295	0.81	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		302	0.83	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		309	0.85	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		316	0.87	9/11/2024	10.464000	6.5550	3:22:11 PM	6.5266			6.5000	6.5550	6.5000	6.5550
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		323	0.88	9/18/2024	2.800000	6.5600	3:24:24 PM	6.5600			6.5600	6.5600	6.5600	6.5600
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		330	0.90	9/25/2024	20.500000	6.4000	3:25:02 PM	6.4122			6.4875	6.4875	6.3375	6.4000
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		337	0.92	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		344	0.94	10/9/2024	169.490000	6.4900	3:55:11 PM	6.5233			6.4900	6.5600	6.4850	6.4900
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		351	0.96	10/16/2024	262.044000	6.5550	3:59:41 PM	6.5396	7.0000	6.5000	6.5050	6.5600	6.4850	6.5550
RPG6 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	352	0.96	10/17/2024	170.000000	6.6250	2:40:42 AM	6.5662	7.0000		6.5000	6.6250	6.5000	6.6250
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		358	0.98	10/23/2024	41.070000	6.4855	10:50:27 AM	6.4987			6.4855	6.5000	6.4855	6.4855
RPG6 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	377	1.03	11/11/2024										
RPG6 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	524	1.44	4/7/2025	118.150000	6.4000	3:20:56 PM	6.6154			6.6250	6.6250	6.4000	6.4000

