

GS Board Summary  
November 08, 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 11/15/23	RPTB 0 11/15/23	PIBL1222K469	PHY6972HNF91		7	0.02	11/15/2023										
RPTB 0 11/22/23	RPTB 0 11/22/23	PIBL1222K478	PHY6972HNNJ14		14	0.04	11/22/2023	12.200000	6.0250	2:26:30 PM	6.0500			6.0750	6.0750	6.0250	6.0250
RPTB 0 11/29/23	RPTB 0 11/29/23	PIBL1222K487	PHY6972HNNM43		21	0.06	11/29/2023										
RPTB 0 12/06/23	RPTB 0 12/06/23	PIBL0623F107			28	0.08	12/6/2023	162.620000	5.8500	2:32:16 PM	5.9994	6.3750		6.0000	6.0000	5.8500	5.8500
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		35	0.10	12/13/2023	5.106000	6.2500	2:56:07 PM	6.2500	6.3750		6.2500	6.2500	6.2500	6.2500
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		42	0.12	12/20/2023					6.3750					
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		49	0.13	12/27/2023	1.700000	6.0500	2:11:28 PM	6.0382	6.3750		5.9500	6.0500	5.9500	6.0500
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		56	0.15	1/3/2024	293.081800	6.0500	3:38:04 PM	6.0464			6.0450	6.0500	6.0450	6.0500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		63	0.17	1/10/2024	35.993000	6.0000	3:27:27 PM	6.0577			6.0250	6.1250	6.0000	6.0000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNS056		70	0.19	1/17/2024	236.513000	6.0500	3:32:23 PM	6.1451			6.0500	6.5500	6.0500	6.0500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNNR30		77	0.21	1/24/2024	0.510000	6.2500	10:52:35 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		84	0.23	1/31/2024	91.237800	6.0500	3:27:34 PM	6.0779			6.0250	6.5500	6.0250	6.0500
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		91	0.25	2/7/2024	664.474800	6.0000	3:52:16 PM	6.0669	6.3750		6.2750	6.2750	5.9250	6.0000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		98	0.27	2/14/2024	111.888000	6.0500	3:49:53 PM	6.0682			6.0000	6.2500	6.0000	6.0500
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNNW25		105	0.29	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		112	0.31	2/28/2024	178.764000	6.1500	3:55:56 PM	6.1448			6.1500	6.1500	6.1000	6.1500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		119	0.33	3/6/2024	67.140000	6.2450	3:20:36 PM	6.1638			6.1000	6.2450	6.1000	6.2450
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	122	0.33	3/9/2024	64.590000	6.2750	3:54:35 PM	6.2983	6.3750		6.3750	6.3750	6.2750	6.2750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	125	0.34	3/12/2024	33.075000	6.3400	2:24:37 PM	6.3006	6.3750		6.3750	6.3750	6.2690	6.3400
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		126	0.35	3/13/2024	18.250000	6.1685	3:17:41 PM	6.1655			6.1500	6.1685	6.1500	6.1685
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		133	0.36	3/20/2024	1.000000	6.1750	2:22:06 PM	6.1750			6.1750	6.1750	6.1750	6.1750
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		140	0.38	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		147	0.40	4/3/2024	132.653000	6.3750	3:38:59 PM	6.3728			6.3550	6.3750	6.3550	6.3750
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		154	0.42	4/10/2024	127.241700	6.3750	3:38:51 PM	6.3618			6.3750	6.4500	6.0500	6.3750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		161	0.44	4/17/2024	72.418000	6.4900	3:25:23 PM	6.4900			6.4900	6.4900	6.4900	6.4900
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	164	0.45	4/20/2024	8.550000	6.3750	2:36:42 PM	6.3730	6.5000		6.3500	6.3750	6.3500	6.3750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		168	0.46	4/24/2024	52.482000	6.5000	3:44:51 PM	6.4970			6.5000	6.5015	6.4600	6.5000
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			174	0.48	4/30/2024	219.570000	6.5100	3:44:48 PM	6.5038			6.4900	6.5125	6.4500	6.5100
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			182	0.50	5/8/2024	1,525.930000	6.4750	3:55:28 PM	6.4927	6.5000		6.4750	6.5100	6.2850	6.4750
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			189	0.52	5/15/2024	0.554000	6.5000	3:15:22 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			196	0.54	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			203	0.56	5/29/2024	3.300000	6.4000	11:16:15 AM	6.4000			6.4000	6.4000	6.4000	6.4000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	208	0.57	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			210	0.58	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		216	0.59	6/11/2024	6.600000	6.2500	11:18:15 AM	6.2500			6.2500	6.2500	6.2500	6.2500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		224	0.61	6/19/2024	2.418000	6.2500	11:20:10 AM	6.2932			6.5000	6.5000	6.2500	6.2500
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		231	0.63	6/26/2024	0.377000	6.5000	10:53:16 AM	6.5000			6.5000	6.5000	6.5000	6.5000
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		238	0.65	7/3/2024	9.760000	6.5000	2:36:52 PM	6.3975			6.2500	6.5000	6.2500	6.5000
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		245	0.67	7/10/2024	2.041000	6.5000	10:53:36 AM	6.5000			6.5000	6.5000	6.5000	6.5000
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		252	0.69	7/17/2024	2.000000	6.3500	11:23:32 AM	6.3500			6.3500	6.3500	6.3500	6.3500
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		259	0.71	7/24/2024	10.200000	6.2500	11:25:17 AM	6.3186			6.3750	6.3750	6.2500	6.2500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		266	0.73	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	271	0.74	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		273	0.75	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		280	0.77	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	286	0.78	8/20/2024	18.010000	6.4100	2:28:05 PM	6.4186			6.4250	6.5150	6.3750	6.4100
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		287	0.79	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		294	0.81	8/28/2024	24.080000	6.5250	2:46:43 PM	6.5250			6.5250	6.5250	6.5250	6.5250
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		301	0.82	9/4/2024	6.000000	6.5000	3:35:05 PM	6.5000			6.5000	6.5000	6.5000	6.5000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		308	0.84	9/11/2024	26.538000	6.5900	2:23:20 PM	6.5896			6.5750	6.5900	6.5000	6.5900
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		315	0.86	9/18/2024	175.442000	6.5900	3:46:24 PM	6.5854			6.5900	6.6250	6.4500	6.5900
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		322	0.88	9/25/2024	180.618000	6.5900	3:35:20 PM	6.5903			6.5900	6.5905	6.5900	6.5900
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		329	0.90	10/2/2024	13.000000	6.5900	11:27:21 AM	6.5900			6.5900	6.5900	6.5900	6.5900
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		336	0.92	10/9/2024	28.675000	6.5910	2:42:31 PM	6.5833			6.5000	6.5910	6.5000	6.5910
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		343	0.94	10/16/2024	1.033000	6.5900	10:28:41 AM	6.5900			6.5900	6.5900	6.5900	6.5900
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	344	0.94	10/17/2024	8.600000	6.4735	2:43:56 PM	6.5030	6.6250		6.5250	6.5250	6.4650	6.4735
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		350	0.96	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		357	0.98	10/30/2024	634.959000	6.5900	3:44:10 PM	6.5932	7.1250		6.5900	6.6000	6.5750	6.5900
RPTB 0 11/06/24	RPTB 0 11/06/24																

