

GS Board Summary  
December 05, 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 12/06/23	RPTB 0 12/06/23	PIBL0623F107			1	0.00	12/6/2023					5.5000					
RPTB 0 12/13/23	RPTB 0 12/13/23		PH0000056871		8	0.02	12/13/2023					5.5000					
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		15	0.04	12/20/2023	78.750000	4.7300	3:42:42 PM	4.7324	5.5000		4.7300	4.7500	4.7300	4.7300
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		22	0.06	12/27/2023					5.5000					
RPTB 0 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		29	0.08	1/3/2024	0.250000	5.7500	10:24:39 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		36	0.10	1/10/2024	4.250000	5.1500	10:31:40 AM	5.1500			5.1500	5.1500	5.1500	5.1500
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		43	0.12	1/17/2024	48.220000	5.2500	3:25:54 PM	5.1026			4.7500	5.2500	4.7500	5.2500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		50	0.14	1/24/2024	26.575000	4.6500	2:35:48 PM	4.6430	5.5000	4.6500	4.6500	4.8000	4.5500	4.6500
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		57	0.16	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		64	0.18	2/7/2024	150.075000	4.7300	3:57:29 PM	4.7305			4.7300	4.7500	4.7300	4.7300
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		71	0.19	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		78	0.21	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		85	0.23	2/28/2024	60.375000	4.6500	3:53:37 PM	5.0641	5.5000	4.6500	4.6500	5.1500	4.6500	4.6500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		92	0.25	3/6/2024	622.978000	4.8250	3:55:20 PM	4.8416	5.5000		4.9960	4.9960	4.8250	4.8250
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	95	0.26	3/9/2024	620.840000	5.6500	3:15:50 PM	5.6253	6.0000	5.5000	5.6275	5.6750	5.5250	5.6500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	98	0.27	3/12/2024	5.500000	5.9750	3:25:43 PM	5.9409		5.6500	5.9000	5.9750	5.9000	5.9750
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		99	0.27	3/13/2024	1.325000	5.2500	9:48:59 AM	5.2500			5.2500	5.2500	5.2500	5.2500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		106	0.29	3/20/2024	20.964000	4.7500	3:45:18 PM	4.8096			4.7500	5.2500	4.7500	4.7500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		113	0.31	3/27/2024	2.971000	4.7300	2:28:34 PM	4.7300			4.7300	4.7300	4.7300	4.7300
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		120	0.33	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		127	0.35	4/10/2024	1.861000	4.8000	11:33:09 AM	5.2395			5.7500	5.7500	4.8000	4.8000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		134	0.37	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972HFZ89	4.5000	137	0.38	4/20/2024	539.980000	6.0000	3:28:25 PM	5.9009			5.9000	6.0000	5.9000	6.0000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		141	0.39	4/24/2024	0.411000	4.8250	3:03:35 PM	4.8250			4.8250	4.8250	4.8250	4.8250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			147	0.40	4/30/2024	0.214000	4.7300	11:17:33 AM	4.7300			4.7300	4.7300	4.7300	4.7300
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			155	0.42	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			162	0.44	5/15/2024	33.701000	5.0000	3:11:31 PM	5.0471			5.0150	5.0500	5.0000	5.0000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			169	0.46	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			176	0.48	5/29/2024	343.879000	5.1250	3:36:07 PM	5.1489	5.7500	5.1500	5.1500	5.2900	5.1250	5.1250
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	181	0.50	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			183	0.50	6/5/2024	81.772000	5.1500	3:53:06 PM	5.1522	5.7500		5.1750	5.1750	5.1250	5.1500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		189	0.52	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		197	0.54	6/19/2024	46.767000	5.1250	3:41:55 PM	5.1254			5.1500	5.1500	5.1250	5.1250
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		204	0.56	6/26/2024	4.000000	5.1250	2:26:15 PM	5.1250			5.1250	5.1250	5.1250	5.1250
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		211	0.58	7/3/2024	2.770000	5.2000	11:22:26 AM	5.2000	6.2500	5.2000	5.2000	5.2000	5.2000	5.2000
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		218	0.60	7/10/2024					6.2500	5.2000				
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		225	0.62	7/17/2024					6.2500	5.2000				
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		232	0.64	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		239	0.65	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	244	0.67	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		246	0.67	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		253	0.69	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	259	0.71	8/20/2024	1.000000	6.0000	3:10:34 PM	6.0000		5.9000	6.0000	6.0000	6.0000	6.0000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		260	0.71	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		267	0.73	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		274	0.75	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		281	0.77	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		288	0.79	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		295	0.81	9/25/2024	3.234000	5.9250	3:20:19 PM	5.7859			5.4750	5.9250	5.4750	5.9250
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		302	0.83	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		309	0.85	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		316	0.87	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	317	0.87	10/17/2024	44.040000	5.9500	3:10:53 PM	5.6159		5.9500	5.6000	5.9500	5.6000	5.9500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		323	0.88	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		330	0.90	10/30/2024	5.000000	5.5250	3:57:29 PM	5.5250			5.5250	5.5250	5.5250	5.5250
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		337	0.92	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	342	0.94	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		344	0.94	11/13/2024	170.000000	5.9750	3:24:14 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		358	0.98	11/27/2024	99.030000	5.5505	3:48:31 PM	5.5822			5.6500	5.6500	5.5000	5.5505
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		365	1.00	12/4/2024	37.368000	5.5550	3:53:45 PM	5.5800	6.2500		5.5550	5.7000	5.5500	5.5550

