

GS Board Summary
December 07, 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 12/13/23	RPTB 0 12/13/23		PH0000056871		6	0.02	12/13/2023					5.5000					
RPTB 0 12/20/23	RPTB 0 12/20/23		PH0000056962		13	0.04	12/20/2023	44.000000	4.7200	2:55:17 PM	4.7200	5.5000		4.7200	4.7200	4.7200	4.7200
RPTB 0 12/27/23	RPTB 0 12/27/23		PH0000056996		20	0.06	12/27/2023					5.5000					
RPTB 0 01/03/24	RPTB 01/03/24	PIBL1223A011	PHY6972HNN26		27	0.07	1/3/2024	0.606000	4.5000	10:34:39 AM	4.5000			4.5000	4.5000	4.5000	4.5000
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		34	0.09	1/10/2024	8.651000	4.5000	3:22:09 PM	4.5054			4.5000	4.7300	4.5000	4.5000
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNP56		41	0.11	1/17/2024	20.270000	4.5500	3:30:44 PM	4.5549			4.5550	4.5550	4.5500	4.5500
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		48	0.13	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		55	0.15	1/31/2024	2.300000	4.9000	2:17:10 PM	4.9000			4.9000	4.9000	4.9000	4.9000
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		62	0.17	2/7/2024	142.431000	4.7300	3:25:24 PM	4.7319			4.7300	4.8000	4.7000	4.7300
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		69	0.19	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		76	0.21	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		83	0.23	2/28/2024	20.159000	4.7050	3:22:35 PM	4.7021	5.7500	4.6250	4.7050	4.7050	4.7000	4.7050
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		90	0.25	3/6/2024	287.594000	4.8000	3:57:41 PM	4.7698	5.7500		4.7300	4.8250	4.6500	4.8000
RPGG 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	93	0.26	3/9/2024	1,381.600000	5.6050	11:49:05 AM	5.8177	6.0000	5.5000	5.5500	6.0000	5.5500	5.6050
RPGG 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDC64	6.2500	96	0.26	3/12/2024	602.000000	5.8500	2:43:09 PM	5.8542			6.0000	6.0000	5.7500	5.8500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC83		97	0.27	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		104	0.29	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		111	0.30	3/27/2024	19.967000	4.8200	3:56:47 PM	4.7314			4.7300	4.8200	4.7300	4.8200
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		118	0.32	4/3/2024	0.486000	4.8250	10:23:21 AM	4.8250			4.8250	4.8250	4.8250	4.8250
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		125	0.34	4/10/2024	1.534000	4.8050	11:49:02 AM	4.8050			4.8050	4.8050	4.8050	4.8050
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		132	0.36	4/17/2024										
RPGG 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	135	0.37	4/20/2024	10.000000	5.7500	2:32:35 PM	5.7300			5.6500	5.7500	5.6500	5.7500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		139	0.38	4/24/2024	1.000000	4.8250	3:08:40 PM	4.8250			4.8250	4.8250	4.8250	4.8250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			145	0.40	4/30/2024	3.000000	4.9000	2:28:09 PM	4.9000			4.9000	4.9000	4.9000	4.9000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			153	0.42	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			160	0.44	5/15/2024	69.970000	5.1100	2:29:31 PM	5.0274			5.0150	5.1100	5.0150	5.1100
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			167	0.46	5/22/2024	0.198000	5.1000	10:51:26 AM	5.3475			5.6000	5.6000	5.1000	5.1000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			174	0.48	5/29/2024	16.116000	5.0500	3:38:12 PM	5.0531	6.0000	5.0500	5.1050	5.1050	5.0150	5.0500
RPGG 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	179	0.49	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			181	0.50	6/5/2024	65.439000	5.1500	3:57:49 PM	5.1195	6.0000		5.1250	5.1525	5.0500	5.1500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		187	0.51	6/11/2024	0.839000	5.1500	3:52:13 PM	5.1500			5.1500	5.1500	5.1500	5.1500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		195	0.53	6/19/2024	0.714000	5.1250	11:51:47 AM	5.1250			5.1250	5.1250	5.1250	5.1250
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		202	0.55	6/26/2024	90.585000	5.1250	3:21:11 PM	5.1250			5.1250	5.1250	5.1250	5.1250
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		209	0.57	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		216	0.59	7/10/2024	1.000000	5.2000	10:35:22 AM	5.2000	6.2500	5.2000	5.2000	5.2000	5.2000	5.2000
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		223	0.61	7/17/2024					6.2500	5.2000				
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		230	0.63	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		237	0.65	7/31/2024										
RPGG 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	242	0.66	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		244	0.67	8/7/2024	1.500000	5.2000	3:26:58 PM	5.2000			5.2000	5.2000	5.2000	5.2000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		251	0.69	8/14/2024										
RPGG 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	257	0.70	8/20/2024	3.350000	6.0000	3:20:49 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		258	0.71	8/21/2024	12.441000	5.3000	3:39:31 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		265	0.73	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		272	0.75	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		279	0.76	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		286	0.78	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		293	0.80	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		300	0.82	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		307	0.84	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		314	0.86	10/16/2024										
RPGG 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	315	0.86	10/17/2024	23.200000	5.8000	3:30:38 PM	5.8048			5.8000	5.8100	5.8000	5.8000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		321	0.88	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		328	0.90	10/30/2024	12.000000	5.5000	2:41:53 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		335	0.92	11/6/2024										
RPGG 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	340	0.93	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		342	0.94	11/13/2024	5.592000	5.5500	3:14:20 PM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		356	0.98	11/27/2024	59.890000	5.6000	3:28:12 PM	5.6204			5.6000	5.6500	5.5500	5.6000
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		363	0.99	12/4/2024	145.127000	5.5550	3:58:30 PM	5.5930	6.2500		5.6000	5.6250	5.5500	5.5550
RPGG 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	487	1.33	4/7/2025	250.890000	5.9800	3:27:49 PM	6.0019			5.9000	6.1000	5.9000	5.9800

