

GS Board Summary
January 02, 2024

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 01/03/24	RPTB 0 01/03/24	PIBL1223A011	PHY6972HNN26		1	0.00	1/3/2024										
RPTB 0 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		8	0.02	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNG56		15	0.04	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		22	0.06	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		29	0.08	1/31/2024	23.830000	5.1400	3:56:50 PM	5.1302			5.1000	5.1400	5.1000	5.1400
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		36	0.10	2/7/2024					5.7500					
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		43	0.12	2/14/2024	12.898000	4.9000	10:01:07 AM	4.9000			4.9000	4.9000	4.9000	4.9000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		50	0.14	2/21/2024	4.558000	4.9000	3:38:35 PM	4.9000			4.9000	4.9000	4.9000	4.9000
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		57	0.16	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		64	0.18	3/6/2024	14.210000	5.1500	2:59:36 PM	5.1331			5.1000	5.1500	5.1000	5.1500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	67	0.18	3/9/2024	3,250.302000	5.9175	3:56:07 PM	5.9060	6.2500	5.2500	5.8750	5.9250	5.8750	5.9175
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	70	0.19	3/12/2024	155.739000	5.9000	2:47:59 PM	5.8894			5.9000	5.9500	5.8850	5.9000
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		71	0.19	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		78	0.21	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		85	0.23	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		92	0.25	4/3/2024	256.235000	5.0250	3:35:48 PM	5.1141	5.7500		5.0250	5.1400	5.0250	5.0250
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		99	0.27	4/10/2024	67.617000	5.0250	3:41:18 PM	5.0188			5.0000	5.1000	5.0000	5.0250
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		106	0.29	4/17/2024	32.369000	5.1000	3:17:02 PM	5.0456			5.1000	5.1000	5.0000	5.1000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	109	0.30	4/20/2024	586.000000	5.9200	3:28:18 PM	5.9201			5.9200	6.0000	5.9200	5.9200
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		113	0.31	4/24/2024	5.000000	5.0250	3:53:29 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			119	0.33	4/30/2024	18.472000	5.0250	3:54:36 PM	5.0786			5.1000	5.1000	5.0250	5.0250
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			127	0.35	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			134	0.37	5/15/2024	50.416000	5.3000	3:37:27 PM	5.0926			5.1500	5.3000	5.0150	5.3000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			141	0.39	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			148	0.41	5/29/2024	1.000000	5.0150	2:32:43 PM	5.0150			5.0150	5.0150	5.0150	5.0150
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	153	0.42	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			155	0.42	6/5/2024	147.648000	5.0250	3:05:24 PM	5.0327			5.0250	5.3000	5.0250	5.0250
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		161	0.44	6/11/2024	7.500000	5.0250	11:46:20 AM	5.3100			5.5000	5.5000	5.0250	5.0250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		169	0.46	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		176	0.48	6/26/2024	1.500000	5.8500	3:23:39 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		183	0.50	7/3/2024	38.967900	5.2500	3:56:15 PM	5.2643	6.0000		5.2500	5.5000	5.2500	5.2500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		190	0.52	7/10/2024	15.470000	5.2500	2:41:31 PM	5.2500			5.2500	5.2500	5.2500	5.2500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		197	0.54	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		204	0.56	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		211	0.58	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHH91	12.8750	216	0.59	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		218	0.60	8/7/2024	10.950000	5.4000	3:56:44 PM	5.3376			5.3000	5.4000	5.3000	5.4000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		225	0.62	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	231	0.63	8/20/2024	87.200000	5.9000	2:54:56 PM	5.9011			6.0000	6.0000	5.9000	5.9000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		232	0.64	8/21/2024	60.256000	5.3000	3:00:43 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		239	0.65	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		246	0.67	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		253	0.69	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		260	0.71	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		267	0.73	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		274	0.75	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		281	0.77	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		288	0.79	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	289	0.79	10/17/2024	12.500000	6.0000	2:49:40 PM	5.9328			5.8000	6.0000	5.8000	6.0000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		295	0.81	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		302	0.83	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		309	0.85	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	314	0.86	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		316	0.87	11/13/2024	13.392000	5.8000	3:44:27 PM	5.7922			5.7950	5.8000	5.7000	5.8000
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		330	0.90	11/27/2024	290.472000	5.8100	3:58:27 PM	5.8030			5.8000	5.8250	5.6000	5.8100
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		337	0.92	12/4/2024	84.596000	5.7750	9:42:16 AM	5.7026			5.6000	5.7750	5.6000	5.7750
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HAL14	4.2500	461	1.26	4/7/2025	192.340000	5.9800	3:55:30 PM	5.9136			5.9700	6.0000	5.9000	5.9800
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	466	1.28	4/12/2025	0.800000	5.9800	2:48:04 PM	5.9800			5.9800	5.9800	5.9800	5.9800
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	468	1.28	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	588	1.61	8/12/2025	1,717.335000	5.9200	3:50:21 PM	5.8504	6.2500	5.3750	6.1000	6.1000	5.8500	5.9200

