

GS Board Summary  
January 05, 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 01/10/24	RPTB 0 01/10/24	PIBL1223A020	PHY6972HNP73		5	0.01	1/10/2024										
RPTB 0 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNSQ56		12	0.03	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		19	0.05	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		26	0.07	1/31/2024	1.000000	5.1550	11:20:43 AM	5.1550			5.1550	5.1550	5.1550	5.1550
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		33	0.09	2/7/2024	15.000000	5.2000	11:06:14 AM	5.2000	5.2500		5.2000	5.2000	5.2000	5.2000
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		40	0.11	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		47	0.13	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		54	0.15	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		61	0.17	3/6/2024	5.000000	5.2500	10:15:25 AM	5.2500			5.2500	5.2500	5.2500	5.2500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	64	0.18	3/9/2024	3,374.981000	5.6900	3:46:09 PM	5.6674			5.7000	5.9500	5.6300	5.6900
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	67	0.18	3/12/2024	601.749500	5.6900	2:44:17 PM	5.6607	6.0000	5.2500	5.7000	5.7000	5.6250	5.6900
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		68	0.19	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		75	0.21	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		82	0.23	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		89	0.24	4/3/2024	344.027000	5.1250	3:35:48 PM	5.0824	5.2500		5.0550	5.3000	5.0250	5.1250
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		96	0.26	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		103	0.28	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	106	0.29	4/20/2024	5.600000	5.6500	3:04:19 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		110	0.30	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			116	0.32	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			124	0.34	5/8/2024	1.013000	5.2000	11:52:58 AM	5.2000			5.2000	5.2000	5.2000	5.2000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			131	0.36	5/15/2024	250.100000	5.2500	3:40:14 PM	5.4956			5.5000	5.5000	5.2500	5.2500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			138	0.38	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			145	0.40	5/29/2024	572.814000	5.0250	11:38:34 AM	5.4894			5.5000	5.5000	5.0250	5.0250
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	150	0.41	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			152	0.42	6/5/2024	23.368000	5.0250	2:23:16 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		158	0.43	6/11/2024	1.000000	5.0250	2:14:03 PM	5.0250			5.0250	5.0250	5.0250	5.0250
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		166	0.45	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		173	0.47	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		180	0.49	7/3/2024	145.898000	5.5500	3:51:32 PM	5.5365	5.5750		5.5500	5.5600	5.4000	5.5500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		187	0.51	7/10/2024	42.364000	5.5500	3:07:59 PM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		194	0.53	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		201	0.55	7/24/2024										
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		208	0.57	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNNH91	12.8750	213	0.58	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		215	0.59	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		222	0.61	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	228	0.62	8/20/2024	82.000000	5.8000	3:06:12 PM	5.8105			5.9230	5.9230	5.8000	5.8000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		229	0.63	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		236	0.65	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		243	0.67	9/4/2024	0.205000	5.5000	10:15:52 AM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		250	0.68	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		257	0.70	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		264	0.72	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		271	0.74	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		278	0.76	10/9/2024	0.839000									
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		285	0.78	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	286	0.78	10/17/2024	10.000000	5.8000	2:27:28 PM	5.8825			5.9500	5.9500	5.8000	5.8000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		292	0.80	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		299	0.82	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		306	0.84	11/6/2024	10.000000	5.8000	10:39:59 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	311	0.85	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		313	0.86	11/13/2024	3.338000	5.7950	3:25:01 PM	5.7950			5.7950	5.7950	5.7950	5.7950
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		327	0.90	11/27/2024	28.106000	5.8020	2:40:07 PM	5.8043			5.8020	5.8050	5.8020	5.8020
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		334	0.91	12/4/2024	9.100000	5.8000	3:14:50 PM	5.8002			5.8000	5.8015	5.8000	5.8000
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		363	0.99	1/2/2025	335.231000	5.9300	3:51:57 PM	5.8195	5.9750	5.9000	5.9250	5.9500	5.7000	5.9300
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	458	1.25	4/7/2025	280.241000	5.8750	2:54:40 PM	5.8213			5.8650	5.8750	5.8000	5.8750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	463	1.27	4/12/2025	16.300000	5.8000	2:23:40 PM	5.8147			5.9500	5.9500	5.8000	5.8000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	465	1.27	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	585	1.60	8/12/2025	605.230000	5.8500	3:29:59 PM	5.8007	5.8750	5.3750	5.8000	5.8900	5.8000	5.8500

