

GS Board Summary
February 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 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		2	0.01	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		9	0.03	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		16	0.04	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		23	0.06	2/28/2024	10.430000	5.3000	2:29:41 PM	5.3000		5.3000	5.3000	5.3000	5.3000	5.3000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		30	0.08	3/6/2024	1.510000	5.7500	11:11:43 AM	5.7500		5.7500	5.7500	5.7500	5.7500	5.7500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	33	0.09	3/9/2024	1.039.450000	5.9950	3:29:25 PM	5.9744	6.2500	5.9250	5.9750	5.9950	5.9500	5.9950
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	36	0.10	3/12/2024	1.126.518500	5.9750	2:58:30 PM	6.0101	6.2500	6.0750	6.0750	6.1750	5.9750	5.9750
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		37	0.10	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		44	0.12	3/20/2024	0.990000	5.5000	10:51:23 AM	5.5000		5.5000	5.5000	5.5000	5.5000	5.5000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		51	0.14	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		58	0.16	4/3/2024	2.400000	5.6000	11:21:08 AM	5.6000		5.6000	5.6000	5.6000	5.6000	5.6000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		65	0.18	4/10/2024	0.350000	5.3800	10:39:02 AM	5.3800		5.3800	5.3800	5.3800	5.3800	5.3800
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		72	0.20	4/17/2024										
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	75	0.21	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPC09		79	0.22	4/24/2024	340.957000	5.3900	3:50:48 PM	5.3900		5.3900	5.3901	5.3900	5.3900	5.3900
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			85	0.23	4/30/2024	206.228000	5.3900	3:50:18 PM	5.3966		5.3900	5.4750	5.3000	5.3900	5.3900
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			93	0.26	5/8/2024	177.471000	5.4550	2:49:11 PM	5.4369		5.4251	5.4550	5.4251	5.4550	5.4550
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			100	0.27	5/15/2024	200.510000	5.6000	3:29:10 PM	5.5003		5.6000	5.6000	5.5000	5.6000	5.6000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			107	0.29	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			114	0.31	5/29/2024	0.990000	5.6000	10:52:06 AM	5.6000		5.6000	5.6000	5.6000	5.6000	5.6000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	119	0.33	6/3/2024	0.290000	6.0500	2:03:25 PM	6.0500		6.0500	6.0500	6.0500	6.0500	6.0500
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			121	0.33	6/5/2024	1.500000	5.7000	11:21:36 AM	5.7000		5.7000	5.7000	5.7000	5.7000	5.7000
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		127	0.35	6/11/2024	0.300000	5.5500	9:52:38 AM	5.5500		5.5500	5.5500	5.5500	5.5500	5.5500
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		135	0.37	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		142	0.39	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		149	0.41	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		156	0.43	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		163	0.45	7/17/2024	266.519000	5.7650	3:37:16 PM	5.7655		5.7650	5.7655	5.7650	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		170	0.47	7/24/2024	71.330000	5.8000	3:36:57 PM	5.7937		5.7000	5.8000	5.7000	5.8000	5.8000
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		177	0.49	7/31/2024	437.227000	5.7900	3:51:46 PM	5.7901		5.7900	5.7950	5.7900	5.7900	5.7900
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	182	0.50	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		184	0.50	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		191	0.52	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	197	0.54	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		198	0.54	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		205	0.56	8/28/2024	53.316500	5.8000	3:26:30 PM	5.8031		5.8000	6.0000	5.8000	5.8000	5.8000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		212	0.58	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		219	0.60	9/11/2024	27.000000	5.9500	11:03:03 AM	5.9750		6.0000	6.0000	5.9500	5.9500	5.9500
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		226	0.62	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		233	0.64	9/25/2024	4.308000	5.7500	3:14:46 PM	5.7604		5.7650	5.7650	5.7500	5.7500	5.7500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		240	0.66	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		247	0.68	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		254	0.70	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	255	0.70	10/17/2024	30.000000	5.9000	3:05:54 PM	5.9000		5.9000	5.9000	5.9000	5.9000	5.9000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		261	0.72	10/23/2024	1.000000	5.8250	2:47:31 PM	5.8250		5.8250	5.8250	5.8250	5.8250	5.8250
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		268	0.73	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		275	0.75	11/6/2024	1.033000	5.7500	3:46:36 PM	5.7500		5.7500	5.7500	5.7500	5.7500	5.7500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	280	0.77	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		282	0.77	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		296	0.81	11/27/2024	13.628000	5.8250	10:34:01 AM	5.8250		5.8250	5.8250	5.8250	5.8250	5.8250
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		303	0.83	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		332	0.91	1/2/2025	2.213000	5.9800	3:40:16 PM	5.9828		6.0000	6.0000	5.9800	5.9800	5.9800
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		338	0.93	1/8/2025	296.177000	6.0000	2:52:09 PM	6.0000		6.0000	6.0000	6.0000	6.0000	6.0000
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		345	0.95	1/15/2025	100.198000	6.0000	3:22:21 PM	6.0000		6.0000	6.0000	6.0000	6.0000	6.0000
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		352	0.96	1/22/2025	74.493000	6.0000	3:53:27 PM	5.9997		6.0000	6.0000	5.9750	6.0000	6.0000
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		359	0.98	1/29/2025	84.196000	6.0050	3:54:01 PM	6.0047		6.0150	6.0500	5.9750	6.0050	6.0050
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HAL14	4.2500	427	1.17	4/7/2025	3.000000	5.8750	2:42:09 PM	5.8850		5.9000	5.9000	5.8750	5.8750	5.8750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	432	1.18	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	434	1.19	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	554	1.52	8/12/2025	1.026.490000	6.0000	3:49:55 PM	6.0048	6.0500	5.6250	6.0800	6.0800	6.0000	6.0000

