

GS Board Summary
March 06, 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
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	3	0.01	3/9/2024	3,742.000000	5.9750	10:51:32 AM	5.9683	6.1250	5.9500	5.9500	5.9750	5.9500	5.9750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	6	0.02	3/12/2024	2.000000	5.9500	3:08:00 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		7	0.02	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		14	0.04	3/20/2024	29.028000	5.1000	11:31:49 AM	5.7473			5.7500	5.7500	5.1000	5.1000
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		21	0.06	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		28	0.08	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		35	0.10	4/10/2024	5.035000	5.7000	3:01:48 PM	5.7687	5.8750		5.8700	5.8700	5.7000	5.7000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		42	0.12	4/17/2024	101.650000	5.5500	3:00:33 PM	5.3166			5.4000	5.5500	5.2000	5.5500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	45	0.12	4/20/2024	17.290000	5.9100	3:06:56 PM	5.9119			6.0000	6.0250	5.9100	5.9100
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		49	0.13	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			55	0.15	4/30/2024	1.000000	5.8000	11:02:40 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			63	0.17	5/8/2024	84.807000	5.6550	3:40:20 PM	5.6549			5.6550	5.6550	5.6500	5.6550
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			70	0.19	5/15/2024	181.406000	5.6550	3:32:30 PM	5.6550			5.6550	5.6550	5.6550	5.6550
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			77	0.21	5/22/2024	137.573100	5.7150	3:29:56 PM	5.7169			5.7150	5.8500	5.7125	5.7150
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			84	0.23	5/29/2024	183.135000	5.7825	3:47:03 PM	5.7861			5.7800	5.8500	5.7800	5.7825
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	89	0.24	6/3/2024	0.800000	6.1000	2:22:04 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			91	0.25	6/5/2024	1,692.768800	5.8050	3:56:15 PM	5.7999	5.8750		5.8000	5.8050	5.6050	5.8050
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		97	0.27	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		105	0.29	6/19/2024	15.000000	5.8250	10:40:51 AM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		112	0.31	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		119	0.33	7/3/2024	29.762000	5.7500	11:55:04 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		126	0.35	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057083		133	0.36	7/17/2024	3.310000	5.7650	3:07:46 PM	5.7650			5.7650	5.7650	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		140	0.38	7/24/2024	11.190000	5.9250	3:34:28 PM	5.8751			5.7500	5.9250	5.7500	5.9250
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		147	0.40	7/31/2024	8.000000	5.9250	2:44:51 PM	5.9194			5.9100	5.9250	5.9100	5.9250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	152	0.42	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		154	0.42	8/7/2024	7.375000	5.8650	3:19:16 PM	5.8687			5.8650	5.8825	5.8650	5.8650
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		161	0.44	8/14/2024	30.233000	5.9080	3:55:05 PM	5.9211			5.9300	5.9300	5.9080	5.9080
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	167	0.46	8/20/2024	21.661000	6.1150	3:17:00 PM	6.1150			6.0250	6.1350	6.0250	6.1150
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		168	0.46	8/21/2024	7.740000	5.9300	2:16:31 PM	5.9300			5.9300	5.9300	5.9300	5.9300
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		175	0.48	8/28/2024	259.932500	5.9770	3:54:37 PM	5.9928			5.9800	6.0285	5.9770	5.9770
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		182	0.50	9/4/2024	1,377.128000	5.9985	3:57:14 PM	6.0003	6.0000		5.9925	6.0490	5.9500	5.9985
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		189	0.52	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		196	0.54	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		203	0.56	9/25/2024	21.400000	5.7500	2:29:12 PM	5.7304			5.7500	5.7500	5.6500	5.7500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		210	0.58	10/2/2024	1.610000	6.0100	3:51:37 PM	6.0100			6.0100	6.0100	6.0100	6.0100
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		217	0.59	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		224	0.61	10/16/2024	0.524000	6.2500	3:33:17 PM	6.2500			6.2500	6.2500	6.2500	6.2500
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	225	0.62	10/17/2024	29.710000	5.9800	11:52:42 AM	5.9800			5.9800	5.9800	5.9800	5.9800
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		231	0.63	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		238	0.65	10/30/2024	1.380000	6.0100	3:22:53 PM	6.0100			6.0100	6.0100	6.0100	6.0100
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		245	0.67	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	250	0.68	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		252	0.69	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		266	0.73	11/27/2024	1.446000	5.8500	11:34:48 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		273	0.75	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		302	0.83	1/2/2025	16.578000	6.0750	3:38:02 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		308	0.84	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		315	0.86	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		322	0.88	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		329	0.90	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		336	0.92	2/5/2025	49.127000	6.1000	3:30:16 PM	6.0954			6.0930	6.1000	6.0930	6.1000
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		343	0.94	2/12/2025	292.787000	6.0750	3:17:30 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		350	0.96	2/19/2025										
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		357	0.98	2/26/2025	257.872600	6.1400	3:51:49 PM	6.1128			6.1000	6.1500	6.0500	6.1400
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		364	1.00	3/5/2025	695.345600	6.1125	3:56:27 PM	6.1046	6.1250		6.1000	6.1125	6.0850	6.1125
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HAL14	4.2500	397	1.09	4/7/2025	27.195000	6.0000	3:36:55 PM	6.0326			6.1500	6.1500	5.9000	6.0000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	402	1.10	4/12/2025	78.300000	6.1750	3:31:49 PM	6.0122			6.1200	6.1750	6.0000	6.1750
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	404	1.11	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	524	1.44	8/12/2025	15.800000	6.1100	2:20:47 PM	6.1091	6.1250	5.8750	6.1000	6.1150	6.1000	6.1100

