

GS Board Summary
March 07, 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	2	0.01	3/9/2024	1.800000	6.0000	3:53:39 PM	6.0000	6.1250	5.5000	6.0000	6.0000	6.0000	6.0000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	5	0.01	3/12/2024	2.750000	5.9500	3:53:38 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		6	0.02	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		13	0.04	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		20	0.06	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		27	0.07	4/3/2024	2.060000	5.7000	2:51:19 PM	5.7250			5.7500	5.7500	5.7000	5.7000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		34	0.09	4/10/2024	2.860000	5.8000	3:23:35 PM	5.8000	5.8750		5.8000	5.8000	5.8000	5.8000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		41	0.11	4/17/2024	4.720000	5.4000	3:26:50 PM	5.4000			5.4000	5.4000	5.4000	5.4000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	44	0.12	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		48	0.13	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			54	0.15	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			62	0.17	5/8/2024	19.178000	5.6550	3:49:46 PM	5.6733			5.6550	5.7250	5.6550	5.6550
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			69	0.19	5/15/2024	84.042000	5.6550	3:31:53 PM	5.6557			5.6550	5.6700	5.6550	5.6550
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			76	0.21	5/22/2024	31.454000	5.7150	3:32:14 PM	5.7152			5.7150	5.7250	5.7125	5.7150
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			83	0.23	5/29/2024	253.747000	5.7180	3:43:48 PM	5.8003			5.8000	5.8015	5.7180	5.7180
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	88	0.24	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			90	0.25	6/5/2024	565.250000	5.8050	3:53:53 PM	5.8018	5.8750		5.8000	5.8750	5.7500	5.8050
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		96	0.26	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		104	0.29	6/19/2024	1.000000	5.8275	2:30:50 PM	5.8275			5.8275	5.8275	5.8275	5.8275
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		111	0.30	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		118	0.32	7/3/2024	24.796000	5.7500	2:48:14 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		125	0.34	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		132	0.36	7/17/2024	26.506000	5.7650	3:14:24 PM	5.7650			5.7650	5.7650	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		139	0.38	7/24/2024	8.200000	5.6500	2:05:00 PM	5.7220			6.0000	6.0000	5.6500	5.6500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		146	0.40	7/31/2024	1.000000	5.9250	3:40:30 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	151	0.41	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		153	0.42	8/7/2024	0.500000	5.8750	2:32:38 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		160	0.44	8/14/2024	2.254000	5.9080	10:49:01 AM	5.8421			5.7000	5.9080	5.7000	5.9080
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	166	0.45	8/20/2024	1.000000	6.1500	2:58:02 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		167	0.46	8/21/2024	39.690000	5.9025	3:36:09 PM	5.9479			5.9500	6.0100	5.9025	5.9025
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		174	0.48	8/28/2024	82.354000	5.8800	3:30:14 PM	5.9737			5.9800	5.9950	5.8800	5.8800
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		181	0.50	9/4/2024	938.804900	6.0000	3:53:22 PM	5.9886	6.0000		5.9925	6.0450	5.8900	6.0000
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		188	0.52	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		195	0.53	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		202	0.55	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		209	0.57	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		216	0.59	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		223	0.61	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	224	0.61	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		230	0.63	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		237	0.65	10/30/2024	2.000000	6.0100	3:35:37 PM	6.0100			6.0100	6.0100	6.0100	6.0100
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		244	0.67	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	249	0.68	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		251	0.69	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		265	0.73	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		272	0.75	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		301	0.82	1/2/2025	13.624000	6.0010	3:09:39 PM	6.0003			6.0000	6.0010	6.0000	6.0010
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		307	0.84	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		314	0.86	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		321	0.88	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		328	0.90	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		335	0.92	2/5/2025	32.720000	6.0930	3:37:35 PM	6.0967			6.1000	6.1000	6.0930	6.0930
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		342	0.94	2/12/2025	0.991000	6.0000	2:47:48 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		349	0.96	2/19/2025										
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		356	0.98	2/26/2025	113.030000	6.0900	3:53:53 PM	6.0907			6.0800	6.1000	6.0750	6.0900
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		363	0.99	3/5/2025	195.430000	6.1125	3:53:13 PM	6.1027	6.1250		6.1000	6.1250	6.0750	6.1125
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	396	1.08	4/7/2025	4.000000	6.0250	3:16:38 PM	6.1375			6.1750	6.1750	6.0250	6.0250
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	401	1.10	4/12/2025	4.800000	6.1500	3:15:54 PM	6.1096			6.0875	6.1750	6.0875	6.1500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	403	1.10	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	523	1.43	8/12/2025	889.521000	6.0750	3:58:27 PM	6.0941	6.1250	5.8750	6.1150	6.2500	6.0500	6.0750

