

GS Board Summary
April 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 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		1	0.00	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		8	0.02	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		15	0.04	4/17/2024	3.500000	5.7500	11:30:49 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	18	0.05	4/20/2024	5.000000	6.0000	3:16:14 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		22	0.06	4/24/2024	1.900000	5.7500	2:59:56 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			28	0.08	4/30/2024	2.090000	5.7500	9:54:44 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			36	0.10	5/8/2024	177.710000	5.7000	3:28:32 PM	5.5965	5.8750		5.5800	5.7000	5.5750	5.7000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			43	0.12	5/15/2024	11.000000	5.7000	10:12:48 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			50	0.14	5/22/2024	1.486000	5.8500	10:23:07 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			57	0.16	5/29/2024	36.244000	5.7500	3:23:27 PM	5.6157			5.6550	5.7500	5.6000	5.7500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	62	0.17	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			64	0.18	6/5/2024	6.787000	5.7010	3:38:10 PM	5.7010			5.7010	5.7010	5.7010	5.7010
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		70	0.19	6/11/2024	22.190000	5.7000	2:21:12 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		78	0.21	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		85	0.23	6/26/2024	480.895000	5.7000	3:59:47 PM	5.7745			5.7500	5.8000	5.7000	5.7000
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		92	0.25	7/3/2024	2,818.913700	5.7595	3:55:27 PM	5.7189	5.8750		5.7040	5.7595	5.6800	5.7595
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		99	0.27	7/10/2024	0.500000	5.7000	3:19:50 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		106	0.29	7/17/2024	3.317000	5.7000	2:36:05 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		113	0.31	7/24/2024	0.709000	5.7000	10:04:33 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		120	0.33	7/31/2024	3.044000	5.7000	10:40:50 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	125	0.34	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		127	0.35	8/7/2024	39.988000	5.7850	3:52:32 PM	5.7850			5.7850	5.7850	5.7850	5.7850
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		134	0.37	8/14/2024	25.770000	5.8150	3:34:39 PM	5.8150			5.8150	5.8150	5.8150	5.8150
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	140	0.38	8/20/2024	6.200000	6.0000	3:45:06 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		141	0.39	8/21/2024	3.150000	5.8250	3:58:04 PM	5.8014			5.7800	5.8250	5.7800	5.8250
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		148	0.41	8/28/2024	343.183000	5.8350	3:54:35 PM	5.8394			5.8350	5.8400	5.8200	5.8350
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		155	0.42	9/4/2024	1.400000	5.7800	3:54:47 PM	5.7800			5.7800	5.7800	5.7800	5.7800
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		162	0.44	9/11/2024	38.022000	5.8350	3:06:56 PM	5.8381			5.8500	5.8500	5.8350	5.8350
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		169	0.46	9/18/2024	3.476000	5.8750	3:07:09 PM	5.8468			5.8350	5.8750	5.8350	5.8750
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		176	0.48	9/25/2024	4.822000	5.8350	3:50:51 PM	5.8103			5.8350	5.8500	5.7000	5.8350
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		183	0.50	10/2/2024	947.342000	5.8450	3:46:56 PM	5.8839	6.0000		5.8775	5.8900	5.8400	5.8450
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		190	0.52	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		197	0.54	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	198	0.54	10/17/2024	8.000000	5.9900	3:02:54 PM	5.9950			6.0000	6.0000	5.9900	5.9900
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		204	0.56	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		211	0.58	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		218	0.60	11/6/2024	15.789000	5.8750	3:29:12 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	223	0.61	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		225	0.62	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		239	0.65	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		246	0.67	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		275	0.75	1/2/2025	62.280000	5.9400	3:08:08 PM	5.9400			5.9400	5.9400	5.9400	5.9400
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		281	0.77	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		288	0.79	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		295	0.81	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		302	0.83	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		309	0.85	2/5/2025	1.050000	6.0500	2:18:10 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		316	0.87	2/12/2025	4.180000	5.9500	3:00:47 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		323	0.88	2/19/2025	1.046000	6.0000	9:54:16 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		330	0.90	2/26/2025										
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		337	0.92	3/5/2025										
RPTB 0 03/12/25	RPTB 0 03/12/25		PH0000058356		344	0.94	3/12/2025										
RPTB 0 03/19/25	RPTB 0 03/19/25		PH0000058364		351	0.96	3/19/2025	1.045000	5.9500	3:11:04 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/26/25	RPTB 0 03/26/25		PH0000058372		358	0.98	3/26/2025	252.784000	5.9865	3:59:21 PM	5.9859			5.9850	5.9865	5.9500	5.9865
RPTB 0 04/02/25	RPTB 0 04/02/25		PH0000058422		365	1.00	4/2/2025	1,823.849000	5.9865	3:53:11 PM	5.9838	6.1250		5.9850	5.9865	5.9400	5.9865
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	370	1.01	4/7/2025	70.000000	6.0000	3:46:46 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	375	1.03	4/12/2025	44.200000	6.1000	3:59:17 PM	6.0553			6.0500	6.1000	6.0500	6.1000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	377	1.03	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	497	1.36	8/12/2025	619.535000	6.0750	2:54:56 PM	6.0251	6.1250	5.6250	6.0500	6.0750	6.0000	6.0750
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	525	1.44	9/9/2025	74.400000	6.1000	3:11:22 PM	6.0681			6.0975	6.1000	5.9750	6.1000

