

GS Board Summary
January 15, 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 01/17/24	RPTB 0 01/17/24	PIBL1223A039	PHY6972HNQ56		2	0.01	1/17/2024										
RPTB 0 01/24/24	RPTB 0 01/24/24	PIBL1223A048	PHY6972HNR30		9	0.03	1/24/2024										
RPTB 0 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		16	0.04	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		23	0.06	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		30	0.08	2/14/2024					5.4500					
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		37	0.10	2/21/2024					5.5000					
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		44	0.12	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		51	0.14	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	54	0.15	3/9/2024	66.800000	5.8300	3:12:38 PM	5.8169	6.0000	5.2500	6.0000	6.0000	5.8000	5.8300
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	57	0.16	3/12/2024	9.900000	5.8250	2:43:49 PM	5.8210	6.0000	5.2500	5.8750	5.8750	5.8000	5.8250
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		58	0.16	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		65	0.18	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		72	0.20	3/27/2024	1.700000	5.5000	11:49:50 AM	5.0588			4.7500	5.5000	4.7500	5.5000
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		79	0.22	4/3/2024						5.1750				
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		86	0.24	4/10/2024	409.581000	5.2150	3:52:48 PM	5.2018	5.4500	5.1750	5.1800	5.2150	5.1750	5.2150
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		93	0.26	4/17/2024	723.338000	5.2100	2:35:46 PM	5.2331	5.5000	5.1750	5.2400	5.2400	5.2005	5.2100
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	96	0.26	4/20/2024										
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		100	0.27	4/24/2024	0.500000	5.1850	10:48:56 AM	5.1850		5.1850	5.1850	5.1850	5.1850	5.1850
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			106	0.29	4/30/2024						5.1850				
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			114	0.31	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			121	0.33	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			128	0.35	5/22/2024	500.000000	5.5700	2:45:18 PM	5.5700		5.2500	5.5700	5.5700	5.5700	5.5700
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			135	0.37	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	140	0.38	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			142	0.39	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		148	0.41	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		156	0.43	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		163	0.45	6/26/2024						5.6000				
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		170	0.47	7/3/2024	38.462000	5.6000	3:39:19 PM	5.6430		5.6000	5.7300	5.7300	5.4000	5.6000
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		177	0.49	7/10/2024	266.371000	5.6800	3:53:57 PM	5.6697	5.8750	5.6500	5.6500	5.7300	5.4000	5.6800
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		184	0.50	7/17/2024	1,185.670000	5.6900	2:20:24 PM	5.6900	5.7500	5.6500	5.6900	5.6900	5.6900	5.6900
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		191	0.52	7/24/2024	0.100000	5.8500	11:40:29 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		198	0.54	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	203	0.56	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		205	0.56	8/7/2024						5.7000				
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		212	0.58	8/14/2024						5.7000				
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	218	0.60	8/20/2024	2.900000	5.9000	11:58:04 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		219	0.60	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		226	0.62	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		233	0.64	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		240	0.66	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		247	0.68	9/18/2024	0.514000	5.6500	3:17:34 PM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		254	0.70	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		261	0.72	10/2/2024						5.7500				
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		268	0.73	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		275	0.75	10/16/2024	0.800000	5.9000	3:14:30 PM	5.8906			5.8850	5.9000	5.8850	5.9000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	276	0.76	10/17/2024	3.000000	5.9400	11:37:51 AM	5.9450			5.9500	5.9500	5.9400	5.9400
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		282	0.77	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		289	0.79	10/30/2024	0.102000	5.3000	10:39:18 AM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		296	0.81	11/6/2024	0.227000	5.7000	10:44:39 AM	5.7000		5.8000	5.7000	5.7000	5.7000	5.7000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FF22	13.7500	301	0.82	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		303	0.83	11/13/2024	1.500000	5.8500	3:05:14 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		317	0.87	11/27/2024	6.750000	5.8050	11:00:35 AM	5.8050		5.8250	5.8050	5.8050	5.8050	5.8050
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		324	0.89	12/4/2024	4.161000	5.8050	10:40:35 AM	5.8050			5.8050	5.8050	5.8050	5.8050
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		353	0.97	1/2/2025	104.200000	5.9850	2:35:29 PM	5.9834			5.9050	5.9850	5.9050	5.9850
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		359	0.98	1/8/2025	309.883000	5.9950	3:51:44 PM	5.9940	6.0000		5.9950	6.0500	5.9500	5.9950
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	448	1.23	4/7/2025	3,999.414000	5.8250	3:34:10 PM	5.8825			5.9000	5.9150	5.8250	5.8250
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	453	1.24	4/12/2025	923.600000	5.8500	3:37:47 PM	5.8549			5.9350	5.9350	5.8500	5.8500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	455	1.25	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	575	1.57	8/12/2025	350.260000	5.5750	3:20:54 PM	5.5821	5.6000	5.3750	5.5850	5.6000	5.5750	5.5750

