

GS Board Summary
January 29, 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 01/31/24	RPTB 0 01/31/24	PIBL1223B056	PHY6972HNS13		2	0.01	1/31/2024										
RPTB 0 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		9	0.03	2/7/2024	5.000000	5.8500	3:12:28 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		16	0.04	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		23	0.06	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		30	0.08	2/28/2024	2.700000	5.7500	2:30:56 PM	5.5259	5.7500		5.2000	5.7500	5.2000	5.7500
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		37	0.10	3/6/2024	19.517000	5.2500	3:24:24 PM	5.3525	5.7500		5.2500	5.6500	5.2500	5.2500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	40	0.11	3/9/2024	4.650.918000	5.9750	3:05:49 PM	5.9733	6.2500	5.5000	5.9500	6.0200	5.9500	5.9750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	43	0.12	3/12/2024	743.550000	6.0600	3:41:28 PM	6.1413			6.1250	6.1500	6.0600	6.0600
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		44	0.12	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		51	0.14	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		58	0.16	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPLJ95		65	0.18	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		72	0.20	4/10/2024	88.863000	5.3750	3:17:57 PM	5.3755			5.3750	5.3800	5.3750	5.3750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		79	0.22	4/17/2024	68.835600	5.3850	3:42:40 PM	5.3809			5.3750	5.3850	5.3000	5.3850
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	82	0.23	4/20/2024	15.000000	5.7000	10:39:48 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		86	0.24	4/24/2024	169.439000	5.3800	3:55:28 PM	5.3790			5.4800	5.4800	5.3250	5.3800
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			92	0.25	4/30/2024					5.7500					
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			100	0.27	5/8/2024	68.000000	5.6000	11:30:16 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			107	0.29	5/15/2024	0.200000	5.6000	10:29:01 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			114	0.31	5/22/2024	1.040000	5.6000	10:50:03 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			121	0.33	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	126	0.35	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			128	0.35	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		134	0.37	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		142	0.39	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		149	0.41	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		156	0.43	7/3/2024										
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		163	0.45	7/10/2024	35.920000	5.7250	3:54:27 PM	5.7711			5.7750	5.7850	5.7250	5.7250
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		170	0.47	7/17/2024	66.350000	5.7800	3:15:39 PM	5.7798			5.7800	5.7800	5.7500	5.7800
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		177	0.49	7/24/2024	133.486000	5.7850	3:57:13 PM	5.7784			5.7800	5.8350	5.7000	5.7850
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		184	0.50	7/31/2024					6.0000					
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	189	0.52	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		191	0.52	8/7/2024										
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		198	0.54	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	204	0.56	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		205	0.56	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		212	0.58	8/28/2024										
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		219	0.60	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		226	0.62	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		233	0.64	9/18/2024	34.103000	5.8000	2:42:19 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		240	0.66	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		247	0.68	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		254	0.70	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		261	0.72	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	262	0.72	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		268	0.73	10/23/2024	13.774400	5.8500	3:01:59 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		275	0.75	10/30/2024	1.500000	5.9000	3:38:54 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		282	0.77	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	287	0.79	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		289	0.79	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		303	0.83	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		310	0.85	12/4/2024	5.250000	5.8500	10:57:44 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		339	0.93	1/2/2025										
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		345	0.95	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		352	0.96	1/15/2025	37.382000	6.0750	3:25:48 PM	6.0700			6.0650	6.0750	6.0650	6.0750
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		359	0.98	1/22/2025	287.913000	6.0700	3:57:39 PM	6.0687	6.2500		6.0650	6.0751	6.0500	6.0700
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	434	1.19	4/7/2025	410.494000	6.0000	3:52:03 PM	6.0970			6.1000	6.1000	5.9500	6.0000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	439	1.20	4/12/2025	12.000000	6.0500	9:57:15 AM	6.0450			6.0400	6.0500	6.0400	6.0500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	441	1.21	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	561	1.54	8/12/2025	6.053.774000	6.0000	3:27:29 PM	5.9830	6.0250	5.6250	5.9450	6.0000	5.8750	6.0000

