

GS Board Summary
February 12, 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 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		2	0.01	2/14/2024										
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		9	0.03	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNV80		16	0.04	2/28/2024	5.376000	5.1700	3:27:06 PM	5.1950			5.2200	5.2200	5.1700	5.1700
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		23	0.06	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	26	0.07	3/9/2024	7.160000	5.8000	3:27:37 PM	5.7610	6.0000	5.2500	5.8000	5.8000	5.7500	5.8000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	29	0.08	3/12/2024	716.540000	6.0500	3:27:36 PM	5.9986			6.0000	6.1000	5.9000	6.0500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		30	0.08	3/13/2024					5.7500					
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		37	0.10	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		44	0.12	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		51	0.14	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		58	0.16	4/10/2024	1.000000	5.5000	2:40:35 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		65	0.18	4/17/2024	3.020000	5.3800	11:22:48 AM	5.3800			5.3800	5.3800	5.3800	5.3800
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	68	0.19	4/20/2024	325.000000	6.0000	11:16:01 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HQA39		72	0.20	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			78	0.21	4/30/2024	88.365000	5.3850	3:20:08 PM	5.3852			5.3850	5.3855	5.3850	5.3850
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			86	0.24	5/8/2024	388.560000	5.5050	5/8/2024	5.4937			5.4850	5.5050	5.4250	5.5050
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			93	0.26	5/15/2024	403.049000	5.4965	2:45:17 PM	5.4992	5.7500		5.5060	5.5060	5.4965	5.4965
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			100	0.27	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			107	0.29	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	112	0.31	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			114	0.31	6/5/2024	0.500000	5.7000	11:30:50 AM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		120	0.33	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		128	0.35	6/19/2024	2.400000	5.9500	3:08:13 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		135	0.37	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		142	0.39	7/3/2024	1,400.400000	5.7500	11:52:08 AM	5.6950			5.6950	5.7500	5.6950	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		149	0.41	7/10/2024	10.300000	5.7500	2:24:26 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		156	0.43	7/17/2024	37.005000	5.7650	3:19:17 PM	5.7650			5.7650	5.7650	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		163	0.45	7/24/2024	10.467000	5.7850	3:30:12 PM	5.7815			5.7850	5.8000	5.6000	5.7850
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		170	0.47	7/31/2024	23.257000	5.8800	2:55:50 PM	5.8323			5.7900	5.8800	5.7900	5.8800
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNF91	12.8750	175	0.48	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		177	0.49	8/7/2024	494.038000	5.8350	3:55:34 PM	5.8373	6.0000		5.8350	5.8400	5.7250	5.8350
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		184	0.50	8/14/2024	56.810000	5.8425	2:53:27 PM	5.8425			5.8425	5.8425	5.8425	5.8425
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	190	0.52	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		191	0.52	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		198	0.54	8/28/2024	37.173000	5.8000	3:40:00 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		205	0.56	9/4/2024	5.120000	5.7500	2:35:28 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		212	0.58	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		219	0.60	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		226	0.62	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		233	0.64	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		240	0.66	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		247	0.68	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	248	0.68	10/17/2024	79.800000	6.0000	11:42:53 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		254	0.70	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		261	0.72	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		268	0.73	11/6/2024	1.533000	5.7500	11:33:02 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	273	0.75	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		275	0.75	11/13/2024	0.800000	6.0000	9:35:15 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		289	0.79	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		296	0.81	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		325	0.89	1/2/2025										
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		331	0.91	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		338	0.93	1/15/2025	20.656000	6.0000	11:33:26 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		345	0.95	1/22/2025	0.500000	6.0000	10:10:38 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		352	0.96	1/29/2025	3.330000	6.0500	2:54:43 PM	6.0500			6.0500	6.0500	6.0500	6.0500
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		359	0.98	2/5/2025	431.518000	6.0150	3:58:02 PM	6.0153	6.2500		6.0150	6.0650	6.0150	6.0150
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HAL14	4.2500	420	1.15	4/7/2025	32.100000	5.8750	2:54:28 PM	6.0110			6.0200	6.0200	5.8750	5.8750
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	425	1.16	4/12/2025	13.490000	6.0000	3:48:33 PM	6.0215			6.0500	6.0500	6.0000	6.0000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFK34	12.1250	427	1.17	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	547	1.50	8/12/2025	249.246000	5.8750	3:59:34 PM	5.8837	6.0000	5.6250	5.9700	5.9750	5.8750	5.8750

