

GS Board Summary
February 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 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNW25		6	0.02	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		13	0.04	2/28/2024	1.510000	5.3000	2:36:52 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		20	0.06	3/6/2024	1.134000	5.7500	3:29:08 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	23	0.06	3/9/2024	525.050000	6.1000	3:53:05 PM	5.9663	6.1250	5.5000	6.2000	6.2000	5.9400	6.1000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	26	0.07	3/12/2024	150.780000	6.0500	3:39:38 PM	5.9690			5.9000	6.1500	5.8000	6.0500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		27	0.07	3/13/2024					5.7500					
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		34	0.09	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		41	0.11	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		48	0.13	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		55	0.15	4/10/2024	2.220000	5.6000	11:30:31 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		62	0.17	4/17/2024	1.637000	5.7500	3:30:09 PM	5.4904			5.4000	5.7500	5.4000	5.7500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	65	0.18	4/20/2024	10.010000	6.2000	3:36:24 PM	6.1001			6.1000	6.2000	6.1000	6.2000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		69	0.19	4/24/2024	1.510000	5.6500	9:42:56 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			75	0.21	4/30/2024	89.326000	5.3850	3:23:01 PM	5.3332			5.3850	5.3850	5.2000	5.3850
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			83	0.23	5/8/2024	567.359000	5.5200	3:45:02 PM	5.5071			5.5180	5.5210	5.2500	5.5200
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			90	0.25	5/15/2024	1,156.472000	5.5180	3:58:20 PM	5.5533	5.7500		5.5800	5.5800	5.5000	5.5180
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			97	0.27	5/22/2024	2.000000	5.6000	2:01:30 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			104	0.29	5/29/2024	142.896000	5.5000	3:09:46 PM	5.5265			5.6000	5.6000	5.5000	5.5000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075		12.3750	109	0.30	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			111	0.30	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		117	0.32	6/11/2024	0.540000	5.5200	9:53:37 AM	5.5200			5.5200	5.5200	5.5200	5.5200
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		125	0.34	6/19/2024	0.484000	6.0000	3:30:49 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		132	0.36	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		139	0.38	7/3/2024	0.814000	5.7600	3:14:13 PM	5.7600			5.7600	5.7600	5.7600	5.7600
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		146	0.40	7/10/2024	3.378000	6.0000	3:31:19 PM	5.9547			5.9500	6.0000	5.9500	6.0000
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		153	0.42	7/17/2024	855.298000	5.7650	3:32:20 PM	5.8885			5.7650	5.8900	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		160	0.44	7/24/2024	25.936000	5.7500	3:44:47 PM	5.7664			5.7850	6.0000	5.7500	5.7500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		167	0.46	7/31/2024	16.000000	5.9500	2:38:47 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	172	0.47	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		174	0.48	8/7/2024	27.522000	5.8650	3:05:48 PM	5.8607	6.1250		5.8600	5.8850	5.8360	5.8650
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		181	0.50	8/14/2024	352.209000	5.8800	3:53:02 PM	5.8787	6.0000		5.8750	5.9250	5.6500	5.8800
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	187	0.51	8/20/2024	20.000000	6.1250	2:44:29 PM	5.9563			5.9000	6.1250	5.9000	6.1250
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		188	0.52	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		195	0.53	8/28/2024	5.037000	5.8000	2:34:59 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		202	0.55	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		209	0.57	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		216	0.59	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		223	0.61	9/25/2024	1.000000	5.7500	10:05:12 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		230	0.63	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		237	0.65	10/9/2024	0.533000	5.9850	3:37:28 PM	5.9850			5.9850	5.9850	5.9850	5.9850
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		244	0.67	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	245	0.67	10/17/2024	4.000000	6.1000	2:41:24 PM	5.9875			5.9500	6.1000	5.9500	6.1000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		251	0.69	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		258	0.71	10/30/2024	0.500000	5.5500	9:50:18 AM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		265	0.73	11/6/2024	1.000000	5.9500	10:31:52 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	270	0.74	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		272	0.75	11/13/2024	1.000000	5.7500	11:01:11 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		286	0.78	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		293	0.80	12/4/2024	5.498000	6.0000	10:39:55 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		322	0.88	1/2/2025										
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		328	0.90	1/8/2025	1.200000	6.1500	11:40:59 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		335	0.92	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		342	0.94	1/22/2025	0.104800	6.1500	11:30:09 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		349	0.96	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		356	0.98	2/5/2025	21.028000	6.0500	3:01:37 PM	6.0187	6.3750		6.0400	6.0895	5.9000	6.0500
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		363	0.99	2/12/2025	738.699000	6.0895	3:56:23 PM	6.0842	6.2500		6.0000	6.0950	5.8500	6.0895
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	417	1.14	4/7/2025	18.600000	5.9500	3:36:01 PM	6.0339			5.9500	6.1000	5.9500	5.9500
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	422	1.16	4/12/2025	78.050000	5.8500	3:37:43 PM	6.0776			6.0000	6.1000	5.8500	5.8500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	424	1.16	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	544	1.49	8/12/2025	800.605000	6.1485	3:50:56 PM	6.1485	6.1500	5.6250	6.1500	6.3000	6.1050	6.1485

