

GS Board Summary
February 16, 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		5	0.01	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		12	0.03	2/28/2024	2.000000	5.3000	10:16:41 AM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		19	0.05	3/6/2024	3.969000	5.3500	3:35:42 PM	5.6784			5.7500	5.7500	5.3500	5.3500
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	22	0.06	3/9/2024	54.833000	6.1750	3:00:52 PM	6.1390	6.2500	5.5000	6.1000	6.2000	5.9600	6.1750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	25	0.07	3/12/2024	124.765000	6.1900	3:15:43 PM	6.1020			6.1000	6.1900	5.9500	6.1900
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		26	0.07	3/13/2024	26.500000	5.5500	3:38:46 PM	5.5528	5.7500		5.6000	5.6000	5.5500	5.5500
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		33	0.09	3/20/2024	25.000000	5.5500	3:38:43 PM	5.5500			5.5500	5.5500	5.5500	5.5500
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		40	0.11	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		47	0.13	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		54	0.15	4/10/2024	7.000000	5.6000	10:52:49 AM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		61	0.17	4/17/2024	0.767000	5.7500	11:43:44 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	64	0.18	4/20/2024	2.000000	6.1500	3:05:26 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		68	0.19	4/24/2024	9.462000	5.5250	3:02:18 PM	5.6307			5.6500	5.6500	5.5250	5.5250
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			74	0.20	4/30/2024	38.145000	5.3900	3:30:19 PM	5.3867			5.3850	5.3900	5.3850	5.3900
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			82	0.23	5/8/2024	207.138000	5.5500	3:36:17 PM	5.5400	5.7500	5.5250	5.5250	5.6700	5.2500	5.5500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			89	0.24	5/15/2024	186.034000	5.5250	3:58:02 PM	5.5236	5.7500		5.5201	5.6750	5.5201	5.5250
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			96	0.26	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			103	0.28	5/29/2024	0.430000	5.5000	2:37:28 PM	5.5000			5.5000	5.5000	5.5000	5.5000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	108	0.30	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			110	0.30	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		116	0.32	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		124	0.34	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		131	0.36	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		138	0.38	7/3/2024	1.016000	5.7000	3:18:09 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		145	0.40	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		152	0.42	7/17/2024	27.918000	5.7670	3:33:09 PM	5.7653			5.7650	5.7670	5.7650	5.7670
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		159	0.44	7/24/2024	2.119000	5.7500	3:25:26 PM	5.7111			5.7500	5.7500	5.6000	5.7500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		166	0.45	7/31/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	171	0.47	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		173	0.47	8/7/2024	18.014000	5.8650	2:13:20 PM	5.8650	6.1250		5.8650	5.8650	5.8650	5.8650
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		180	0.49	8/14/2024	206.792000	5.8900	3:56:04 PM	5.8827	6.0000		5.8000	5.9350	5.8000	5.8900
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	186	0.51	8/20/2024	0.500000	6.1500	3:17:51 PM	6.1500			6.1500	6.1500	6.1500	6.1500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		187	0.51	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		194	0.53	8/28/2024	0.500000	5.8000	11:36:24 AM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		201	0.55	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		208	0.57	9/11/2024	5.000000	5.8800	10:59:09 AM	5.8800			5.8800	5.8800	5.8800	5.8800
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		215	0.59	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		222	0.61	9/25/2024	1.026000	5.7500	11:16:30 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		229	0.63	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		236	0.65	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		243	0.67	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	244	0.67	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		250	0.68	10/23/2024	5.000000	6.1000	2:30:40 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		257	0.70	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		264	0.72	11/6/2024	1.032000	5.7500	11:40:37 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	269	0.74	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		271	0.74	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		285	0.78	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		292	0.80	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		321	0.88	1/2/2025										
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		327	0.90	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		334	0.91	1/15/2025	12.333000	6.1000	3:11:38 PM	6.1000			6.1000	6.1000	6.1000	6.1000
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		341	0.93	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		348	0.95	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		355	0.97	2/5/2025	6.244000	6.0500	11:08:51 AM	6.0500	6.3750		6.0500	6.0500	6.0500	6.0500
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		362	0.99	2/12/2025	377.481400	6.1000	3:56:00 PM	6.1008	6.2500		6.1000	6.1500	6.1000	6.1000
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	416	1.14	4/7/2025	8.100000	6.0000	3:05:01 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	421	1.15	4/12/2025	3.000000	6.1500	11:46:43 AM	6.1500			6.1500	6.1500	6.1500	6.1500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	423	1.16	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	543	1.49	8/12/2025	131.785000	6.1300	3:43:19 PM	6.1000	6.1500	5.6250	6.3000	6.3000	6.0500	6.1300

