

GS Board Summary
February 26, 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 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		2	0.01	2/28/2024										
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		9	0.03	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	12	0.03	3/9/2024	2,676.915000	5.8750	3:04:37 PM	5.8091	6.1250	5.8250	5.8500	5.8750	5.8000	5.8750
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	15	0.04	3/12/2024	573.763000	5.8500	2:40:07 PM	5.8612		5.8500	5.8500	5.9925	5.8500	5.8500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		16	0.04	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		23	0.06	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		30	0.08	3/27/2024					5.8750					
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		37	0.10	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		44	0.12	4/10/2024	0.800000	5.8750	3:22:45 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		51	0.14	4/17/2024							5.8750	5.8750	5.8750	5.8750
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	54	0.15	4/20/2024	6.500000	5.9250	3:51:16 PM	5.8673			5.8000	5.9250	5.8000	5.9250
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		58	0.16	4/24/2024	0.225000	5.8750	3:22:41 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			64	0.18	4/30/2024	3.058000	5.7500	3:34:52 PM	5.6495			5.6000	5.7500	5.6000	5.7500
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			72	0.20	5/8/2024	174.478000	5.6250	3:50:15 PM	5.6294			5.6250	5.6400	5.6200	5.6250
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			79	0.22	5/15/2024	515.629000	5.5750	3:55:19 PM	5.5386			5.5750	5.5750	5.5000	5.5750
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			86	0.24	5/22/2024	267.732000	5.7050	3:59:57 PM	5.6915			5.7500	5.7500	5.6250	5.7050
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			93	0.26	5/29/2024	652.007000	5.7050	3:57:36 PM	5.7036	5.8750		5.5000	5.7050	5.5000	5.7050
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	98	0.27	6/3/2024	2.200000	6.0550	2:04:17 PM	6.0550			6.0550	6.0550	6.0550	6.0550
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			100	0.27	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		106	0.29	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		114	0.31	6/19/2024	6.130000	6.0000	3:57:58 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		121	0.33	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		128	0.35	7/3/2024	22.874000	5.7500	2:44:23 PM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		135	0.37	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		142	0.39	7/17/2024	4.578000	5.7650	3:39:09 PM	5.7743			5.8500	5.8500	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		149	0.41	7/24/2024	0.400000	5.6500	11:25:51 AM	5.7000			5.7500	5.7500	5.6500	5.6500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		156	0.43	7/31/2024	3.029000	5.7500	2:17:57 PM	5.8342			5.9000	5.9000	5.7500	5.7500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	161	0.44	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		163	0.45	8/7/2024	20.412000	5.8651	10:40:11 AM	5.8651			5.8651	5.8651	5.8651	5.8651
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		170	0.47	8/14/2024	54.857000	5.8950	3:24:36 PM	5.9081			5.9050	5.9650	5.8950	5.8950
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	176	0.48	8/20/2024	43.139000	6.1000	3:21:11 PM	6.1043			6.1500	6.1500	6.1000	6.1000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		177	0.49	8/21/2024	241.827000	5.9025	3:58:11 PM	5.9104			5.9025	5.9400	5.9025	5.9025
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		184	0.50	8/28/2024	7.080000	5.9650	3:33:36 PM	5.9650	6.0000		5.9650	5.9650	5.9650	5.9650
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		191	0.52	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		198	0.54	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		205	0.56	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		212	0.58	9/25/2024	3.581000	5.8000	2:45:51 PM	5.8000			5.8000	5.8000	5.8000	5.8000
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		219	0.60	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		226	0.62	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		233	0.64	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	234	0.64	10/17/2024										
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		240	0.66	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		247	0.68	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		254	0.70	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	259	0.71	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		261	0.72	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		275	0.75	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		282	0.77	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		311	0.85	1/2/2025										
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		317	0.87	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		324	0.89	1/15/2025	26.171000	6.0750	3:29:43 PM	6.0750			6.0750	6.0750	6.0750	6.0750
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		331	0.91	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		338	0.93	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		345	0.95	2/5/2025	11.360000	6.0950	3:58:15 PM	6.0985			6.0950	6.1050	6.0930	6.0950
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		352	0.96	2/12/2025	327.773000	6.1050	3:59:20 PM	6.1051			6.1050	6.1100	6.1050	6.1050
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		359	0.98	2/19/2025	188.389000	6.1025	3:28:43 PM	6.1053	6.1250		6.1025	6.1100	6.0930	6.1025
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	406	1.11	4/7/2025	53.750000	6.1500	3:30:40 PM	6.1163			6.1500	6.1500	5.9900	6.1500
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	411	1.13	4/12/2025	47.520000	6.1350	3:21:12 PM	6.1355			6.1500	6.1500	6.1350	6.1350
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	413	1.13	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	533	1.46	8/12/2025	119.747000	6.0900	3:55:40 PM	6.0826	6.1250	5.6250	6.0900	6.0900	6.0150	6.0900

