

GS Board Summary  
February 28, 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 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		7	0.02	3/6/2024										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	10	0.03	3/9/2024	2,816.261000	5.9500	3:48:50 PM	5.9301	6.1250	5.9000	5.9450	6.0000	5.8100	5.9500
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDC84	6.2500	13	0.04	3/12/2024	2,869.230000	5.8500	3:50:09 PM	5.8969			5.8750	5.9750	5.8000	5.8500
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		14	0.04	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPC09		21	0.06	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		28	0.08	3/27/2024					5.8750					
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		35	0.10	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		42	0.12	4/10/2024										
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		49	0.13	4/17/2024	4.040000	5.5500	2:11:02 PM	5.4757			5.4000	5.5500	5.4000	5.5500
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	52	0.14	4/20/2024	34.630000	6.0500	11:24:54 AM	6.0498			6.0400	6.0500	6.0400	6.0500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		56	0.15	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			62	0.17	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			70	0.19	5/8/2024	166.754000	5.6500	3:59:32 PM	5.6424			5.6500	5.7050	5.3250	5.6500
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			77	0.21	5/15/2024	11.023000	5.5750	3:43:40 PM	5.5750			5.5750	5.5750	5.5750	5.5750
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			84	0.23	5/22/2024	281.290100	5.7065	3:57:53 PM	5.6942			5.7060	5.7073	5.5000	5.7065
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			91	0.25	5/29/2024					5.8750		5.7080	5.7150	5.3000	5.7090
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	96	0.26	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			98	0.27	6/5/2024										
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		104	0.29	6/11/2024	15.000000	6.0000	11:10:32 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		112	0.31	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		119	0.33	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		126	0.35	7/3/2024	95.218000	5.7500	3:47:22 PM	5.7588			5.7500	5.7650	5.7500	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		133	0.36	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		140	0.38	7/17/2024	66.280500	5.7650	3:36:19 PM	5.7684			5.7650	5.7850	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		147	0.40	7/24/2024	8.803000	5.7500	11:36:26 AM	5.7256			5.8000	5.8000	5.6500	5.7500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		154	0.42	7/31/2024	2.000000	5.9900	10:24:31 AM	5.9900			5.9900	5.9900	5.9900	5.9900
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	159	0.44	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		161	0.44	8/7/2024	1.000000	5.8650	11:56:30 AM	5.8650			5.8650	5.8650	5.8650	5.8650
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		168	0.46	8/14/2024	169.181000	5.9080	3:48:24 PM	5.9085			5.9080	5.9100	5.8080	5.9080
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	174	0.48	8/20/2024										
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		175	0.48	8/21/2024	18.017000	5.9100	3:40:38 PM	5.9050			5.9025	5.9100	5.9025	5.9100
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		182	0.50	8/28/2024	925.787700	5.9775	3:57:52 PM	5.9758	6.0000		5.9750	5.9785	5.7500	5.9775
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		189	0.52	9/4/2024	3.100000	5.8800	3:25:46 PM	5.8800			5.8800	5.8800	5.8800	5.8800
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		196	0.54	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		203	0.56	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		210	0.58	9/25/2024										
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		217	0.59	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		224	0.61	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		231	0.63	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	232	0.64	10/17/2024	0.994000	5.8500	3:03:37 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		238	0.65	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		245	0.67	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		252	0.69	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	257	0.70	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		259	0.71	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		273	0.75	11/27/2024	5.170000	5.8500	2:38:38 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		280	0.77	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		309	0.85	1/2/2025	300.000000	6.1250	2:37:33 PM	6.1250			6.1250	6.1250	6.1250	6.1250
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		315	0.86	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		322	0.88	1/15/2025	118.337000	6.0975	3:36:45 PM	6.0996			6.0950	6.1000	6.0950	6.0975
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		329	0.90	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		336	0.92	1/29/2025	1.043000	6.0975	2:53:40 PM	6.0975			6.0975	6.0975	6.0975	6.0975
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		343	0.94	2/5/2025	51.799000	6.0935	3:18:51 PM	6.0937			6.1000	6.1000	6.0935	6.0935
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		350	0.96	2/12/2025	90.506000	6.1000	3:55:25 PM	6.0943			6.1000	6.1050	5.9500	6.1000
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		357	0.98	2/19/2025	25.235000	6.0950	3:40:31 PM	6.0873			6.1000	6.1000	6.0500	6.0950
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		364	1.00	2/26/2025	651.860000	6.0975	3:59:02 PM	6.0962	6.1250		6.0950	6.1000	6.0750	6.0975
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HL114	4.2500	404	1.11	4/7/2025	7.970000	6.0250	3:45:25 PM	6.0094			6.0000	6.0250	6.0000	6.0250
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	409	1.12	4/12/2025	0.300000	6.0000	3:16:04 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	411	1.13	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	531	1.45	8/12/2025	2,034.200000	6.1000	2:29:22 PM	6.1161	6.1250	5.6250	6.1165	6.1165	6.0850	6.1000

