

GS Board Summary  
January 31, 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 02/07/24	RPTB 0 02/07/24	PIBL1223B065	PHY6972HNT95		7	0.02	2/7/2024										
RPTB 0 02/14/24	RPTB 0 02/14/24	PIBL1223B074	PHY6972HNV42		14	0.04	2/14/2024	2.010000	5.3000	2:18:18 PM	5.3000			5.3000	5.3000	5.3000	5.3000
RPTB 0 02/21/24	RPTB 0 02/21/24	PIBL1223B083	PHY6972HNV25		21	0.06	2/21/2024										
RPTB 0 02/28/24	RPTB 0 02/28/24	PIBL1223C091	PHY6972HNY80		28	0.08	2/28/2024					5.7500					
RPTB 0 03/06/24	RPTB 0 03/06/24	PIBL1223C108	PHY6972HPA86		35	0.10	3/6/2024	5.000000	5.2000	2:18:58 PM	5.2000	5.7500		5.2000	5.2000	5.2000	5.2000
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	PHY6972HJA50	2.3750	38	0.10	3/9/2024	2.946.000000	5.8520	3:21:57 PM	5.8955	6.2500	5.2500	5.9200	5.9350	5.8520	5.8520
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500	41	0.11	3/12/2024	2,111.890000	6.1200	3:40:43 PM	6.1728			6.0500	6.1750	6.0500	6.1200
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		42	0.12	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		49	0.13	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		56	0.15	3/27/2024	2.000000	5.2000	3:24:15 PM	5.2000			5.2000	5.2000	5.2000	5.2000
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		63	0.17	4/3/2024	10.000000	5.5000	3:33:03 PM	5.5250			5.5500	5.5500	5.5000	5.5000
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		70	0.19	4/10/2024	26.257000	5.3800	2:55:24 PM	5.3777			5.3800	5.3800	5.3500	5.3800
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		77	0.21	4/17/2024	273.693000	5.3880	3:42:45 PM	5.3881			5.3850	5.4050	5.3850	5.3880
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	80	0.22	4/20/2024	3.000000	5.7000	2:24:48 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		84	0.23	4/24/2024	175.542000	5.3800	3:49:24 PM	5.3686			5.3800	5.4300	5.2650	5.3800
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			90	0.25	4/30/2024	1,118.804700	5.4000	3:57:18 PM	5.3923	5.7500		5.3900	5.4050	5.2000	5.4000
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			98	0.27	5/8/2024										
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			105	0.29	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			112	0.31	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			119	0.33	5/29/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	124	0.34	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			126	0.35	6/5/2024	16.232000	5.3500	11:48:04 AM	5.3500			5.3500	5.3500	5.3500	5.3500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		132	0.36	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		140	0.38	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		147	0.40	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		154	0.42	7/3/2024	16.284000	5.3500	11:47:52 AM	5.3500			5.3500	5.3500	5.3500	5.3500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		161	0.44	7/10/2024	391.595000	5.7850	3:31:29 PM	5.7874			5.7850	5.8150	5.7850	5.7850
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		168	0.46	7/17/2024	304.367000	5.7650	3:55:01 PM	5.8261			5.7800	5.8500	5.6000	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		175	0.48	7/24/2024	154.988000	5.7850	3:50:53 PM	5.7845			5.8000	5.8000	5.6000	5.7850
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		182	0.50	7/31/2024	2,202.492100	5.7850	3:59:34 PM	5.7927	6.0000		5.8000	5.8500	5.6000	5.7850
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNI91	12.8750	187	0.51	8/5/2024	0.190000	6.0250	3:11:33 PM	6.0250			6.0250	6.0250	6.0250	6.0250
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		189	0.52	8/7/2024	1.000000	5.6000	2:39:32 PM	5.6000			5.6000	5.6000	5.6000	5.6000
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		196	0.54	8/14/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	202	0.55	8/20/2024	1.500000	5.9000	10:00:42 AM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		203	0.56	8/21/2024										
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		210	0.58	8/28/2024	1,104.000000	6.0000	11:39:08 AM	5.8868			5.8750	6.0000	5.8750	6.0000
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		217	0.59	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		224	0.61	9/11/2024										
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		231	0.63	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		238	0.65	9/25/2024	1.264000	5.7500	11:52:50 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		245	0.67	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		252	0.69	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		259	0.71	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	260	0.71	10/17/2024	7.300000	5.9000	2:34:51 PM	5.8705			5.9000	5.9000	5.8500	5.9000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		266	0.73	10/23/2024	26.335000	5.8500	3:00:43 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		273	0.75	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		280	0.77	11/6/2024	19.405000	5.7500	10:03:43 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	285	0.78	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		287	0.79	11/13/2024	86.117000	5.9000	3:20:43 PM	5.8521			5.8500	5.9500	5.8500	5.9000
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		301	0.82	11/27/2024										
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		308	0.84	12/4/2024	17.000000	5.8500	2:25:07 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		337	0.92	1/2/2025	3.310000	6.0000	3:28:46 PM	6.0116			6.0000	6.0250	6.0000	6.0000
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		343	0.94	1/8/2025	568.549000	6.0725	3:20:02 PM	6.0705			6.0500	6.0750	6.0500	6.0725
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		350	0.96	1/15/2025	4.935000	6.0250	2:17:20 PM	6.0108	6.2500		6.0250	6.0250	5.8000	6.0250
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		357	0.98	1/22/2025	473.642000	6.0250	3:29:45 PM	6.0721	6.3000		6.0650	6.0790	6.0000	6.0250
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		364	1.00	1/29/2025	2,172.820100	6.0750	3:55:20 PM	6.0762	6.2500		6.0750	6.0800	6.0750	6.0750
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	432	1.18	4/7/2025	320.040000	5.9250	3:17:36 PM	5.9237			5.9100	5.9250	5.8750	5.9250
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	437	1.20	4/12/2025	52.943100	5.8650	2:46:08 PM	5.9832			5.9950	5.9950	5.8650	5.8650
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	439	1.20	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	559	1.53	8/12/2025	1,745.805000	6.2000	3:34:31 PM	5.9709	5.9750	5.6250	5.9750	6.2000	5.9650	6.2000

