

GS Board Summary
March 11, 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
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	PHY6972HDG84	6.2500		1	0.00	3/12/2024									
RPTB 0 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		2	0.01	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		9	0.03	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		16	0.04	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		23	0.06	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		30	0.08	4/10/2024	1.690000	5.6500	2:36:33 PM	5.6444			5.6000	5.6500	5.6000	5.6500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		37	0.10	4/17/2024	27.520000	5.4000	3:16:12 PM	5.4000	5.8750		5.4000	5.4000	5.4000	5.4000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	40	0.11	4/20/2024	1,258.800000	5.8500	2:37:09 PM	5.9227			5.9600	6.1000	5.8500	5.8500
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		44	0.12	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			50	0.14	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			58	0.16	5/8/2024	43.790000	5.6550	3:55:09 PM	5.6594		5.6550	5.6550	5.7080	5.5500	5.6550
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			65	0.18	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			72	0.20	5/22/2024	530.791000	5.7150	3:49:34 PM	5.8031		5.7500	5.7150	5.8750	5.7150	5.7150
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			79	0.22	5/29/2024	1,096.429000	5.8000	3:53:37 PM	5.8147		5.8000	5.8015	6.1000	5.8000	5.8000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	84	0.23	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			86	0.24	6/5/2024	421.699000	5.7550	3:52:14 PM	5.7960		5.8000	5.8000	5.8050	5.6250	5.7550
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		92	0.25	6/11/2024	5.000000	5.8750	11:48:11 AM	5.8750	5.8750		5.8000	5.8750	5.8750	5.8750
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		100	0.27	6/19/2024						5.8000				
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		107	0.29	6/26/2024						5.8000				
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		114	0.31	7/3/2024	1,004.786000	5.7500	3:05:00 PM	5.9884			5.7750	6.0000	5.7500	5.7500
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		121	0.33	7/10/2024	3.084000	5.8250	2:41:30 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		128	0.35	7/17/2024	616.171000	5.7650	3:13:41 PM	5.7655			5.7650	5.8250	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		135	0.37	7/24/2024	7.110000	5.7800	3:10:29 PM	5.8453			6.0000	6.0000	5.7800	5.7800
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		142	0.39	7/31/2024	102.496000	5.8500	2:50:56 PM	5.7167			5.6500	5.8500	5.6500	5.8500
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	147	0.40	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		149	0.41	8/7/2024	18.017000	5.8650	3:43:29 PM	5.8786			5.9000	5.9000	5.8650	5.8650
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		156	0.43	8/14/2024	9.821000	5.9250	2:36:39 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	162	0.44	8/20/2024	109.042000	6.0250	3:20:05 PM	6.0277			6.0650	6.0650	6.0000	6.0250
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		163	0.45	8/21/2024	10.060000	5.9025	3:58:23 PM	5.7740			5.7250	5.9025	5.7000	5.9025
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		170	0.47	8/28/2024	70.239100	5.9250	3:41:38 PM	5.9435			5.9500	5.9505	5.9000	5.9250
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		177	0.49	9/4/2024	418.576000	5.9250	3:59:23 PM	5.9597			5.9750	5.9800	5.9250	5.9250
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		184	0.50	9/11/2024	25.672000	5.9600	3:10:06 PM	5.9370	6.0000		5.9500	5.9600	5.9250	5.9600
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		191	0.52	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		198	0.54	9/25/2024	9.876000	5.9500	2:30:21 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		205	0.56	10/2/2024						5.9500				
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		212	0.58	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		219	0.60	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	220	0.60	10/17/2024	162.000000	6.0750	3:38:10 PM	6.0399			6.0300	6.0750	6.0300	6.0750
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		226	0.62	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		233	0.64	10/30/2024	16.000000	5.9800	2:31:45 PM	5.9800			5.9800	5.9800	5.9800	5.9800
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		240	0.66	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	245	0.67	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		247	0.68	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		261	0.72	11/27/2024	5.180000	6.0000	2:31:38 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		268	0.73	12/4/2024	1.030000	6.0000	11:03:49 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		297	0.81	1/2/2025	10.644000	6.0000	2:59:53 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		303	0.83	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		310	0.85	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		317	0.87	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		324	0.89	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		331	0.91	2/5/2025	155.016700	6.0930	3:46:46 PM	6.0930			6.0930	6.0931	6.0930	6.0930
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		338	0.93	2/12/2025	6.446000	6.1250	3:59:39 PM	6.0362			6.0200	6.1250	6.0200	6.1250
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		345	0.95	2/19/2025										
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		352	0.96	2/26/2025	524.146500	6.0900	3:28:55 PM	6.0930			6.0900	6.1020	6.0900	6.0900
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		359	0.98	3/5/2025	756.795000	6.0850	3:48:04 PM	6.0958	6.1250		6.1000	6.1050	5.8500	6.0850
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLL14	4.2500	392	1.07	4/7/2025	22.000000	6.0300	3:24:27 PM	6.0507			6.0500	6.0850	6.0300	6.0300
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	397	1.09	4/12/2025	426.942000	6.0000	3:50:55 PM	6.0102			6.0150	6.1500	6.0000	6.0000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	399	1.09	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	519	1.42	8/12/2025	1,683.000000	6.0150	3:57:30 PM	6.0281	6.1250	5.6250	6.1000	6.1000	6.0000	6.0150
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	547	1.50	9/9/2025	97.260000	6.0500	3:51:51 PM	6.0968			6.0500	6.1500	6.0500	6.0500

