

GS Board Summary  
March 12, 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 03/13/24	RPTB 0 03/13/24	PIBL1223C117	PHY6972HPC43		1	0.00	3/13/2024										
RPTB 0 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		8	0.02	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		15	0.04	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		22	0.06	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		29	0.08	4/10/2024	0.500000	5.6500	11:37:28 AM	5.6500			5.6500	5.6500	5.6500	5.6500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		36	0.10	4/17/2024					5.8750					
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	39	0.11	4/20/2024	134.910000	5.8000	2:52:38 PM	5.8193			5.9300	5.9300	5.8000	5.8000
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		43	0.12	4/24/2024	10.000000	5.6550	9:50:37 AM	5.6550			5.6550	5.6550	5.6550	5.6550
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			49	0.13	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			57	0.16	5/8/2024	254.754000	5.6600	3:55:26 PM	5.6564			5.6550	5.7100	5.6500	5.6600
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			64	0.18	5/15/2024	24.908000	5.6550	3:36:28 PM	5.6554			5.6550	5.7100	5.6550	5.6550
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			71	0.19	5/22/2024	452.872000	5.7350	3:49:17 PM	5.7362			5.7350	5.7650	5.2750	5.7350
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			78	0.21	5/29/2024	1,452.628900	5.8020	3:23:56 PM	5.7997			5.8020	5.9000	5.6000	5.8020
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	83	0.23	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			85	0.23	6/5/2024	600.870000	5.7500	3:44:50 PM	5.7859			5.8020	5.8020	5.7500	5.7500
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		91	0.25	6/11/2024	1,358.825000	5.7300	3:57:56 PM	5.7569	5.8750		5.7720	5.7720	5.7300	5.7300
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		99	0.27	6/19/2024										
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		106	0.29	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		113	0.31	7/3/2024	654.634000	5.7505	3:55:55 PM	5.7582			5.7505	5.7600	5.7500	5.7505
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		120	0.33	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		127	0.35	7/17/2024	13.652000	5.7650	2:53:18 PM	5.7650			5.7650	5.7650	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		134	0.37	7/24/2024	0.400000	5.6500	10:22:07 AM	5.7025			5.7550	5.7550	5.6500	5.6500
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		141	0.39	7/31/2024	9.212000	5.7550	3:31:14 PM	5.7345			5.7550	5.7550	5.6500	5.7550
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNN91	12.8750	146	0.40	8/5/2024	2.700000	5.9650	3:21:18 PM	5.9650			5.9650	5.9650	5.9650	5.9650
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		148	0.41	8/7/2024	1.018000	5.8650	11:53:45 AM	5.8650			5.8650	5.8650	5.8650	5.8650
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		155	0.42	8/14/2024	59.981000	5.9300	3:34:50 PM	5.9300			5.9300	5.9300	5.9300	5.9300
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	161	0.44	8/20/2024	46.000000	6.0250	2:43:55 PM	6.0250			6.0250	6.0250	6.0250	6.0250
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		162	0.44	8/21/2024	10.078000	5.9025	3:58:07 PM	5.8832			5.9025	5.9025	5.8000	5.9025
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		169	0.46	8/28/2024	37.515000	5.9500	3:56:28 PM	5.9348			5.9250	5.9500	5.7000	5.9500
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		176	0.48	9/4/2024	535.250000	5.9500	3:57:25 PM	5.9533			5.9500	6.1500	5.9250	5.9500
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		183	0.50	9/11/2024	764.402000	5.9300	3:59:52 PM	5.9401	6.0000		5.9660	5.9660	5.9250	5.9300
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		190	0.52	9/18/2024										
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		197	0.54	9/25/2024	174.943000	5.9500	3:58:25 PM	5.9500			5.9500	5.9501	5.9500	5.9500
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		204	0.56	10/2/2024	4.900000	5.9500	3:41:21 PM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		211	0.58	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		218	0.60	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	219	0.60	10/17/2024	211.165000	6.0950	2:33:36 PM	6.0852			6.0000	6.0950	6.0000	6.0950
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		225	0.62	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		232	0.64	10/30/2024										
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		239	0.65	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	244	0.67	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		246	0.67	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		260	0.71	11/27/2024	4.100000	5.8500	11:57:11 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		267	0.73	12/4/2024	4.500000	6.0000	10:10:52 AM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		296	0.81	1/2/2025	9.098000	6.0000	3:29:44 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		302	0.83	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		309	0.85	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		316	0.87	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		323	0.88	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		330	0.90	2/5/2025	4.400000	6.0930	3:25:44 PM	6.0930			6.0930	6.0930	6.0930	6.0930
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		337	0.92	2/12/2025	87.032000	6.0000	3:41:30 PM	6.0065			6.0000	6.0400	6.0000	6.0000
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		344	0.94	2/19/2025										
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		351	0.96	2/26/2025	109.672000	6.0250	3:52:55 PM	6.0478			6.0850	6.0850	6.0250	6.0250
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		358	0.98	3/5/2025	934.107000	6.0750	3:27:27 PM	6.0521			6.0500	6.0750	5.8500	6.0750
RPTB 0 03/12/25	RPTB 0 03/12/25		PH0000058356		365	1.00	3/12/2025	1,447.572000	6.0550	3:53:57 PM	6.0590	6.1250		6.0870	6.0870	6.0500	6.0550
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLL14	4.2500	391	1.07	4/7/2025	121.360000	6.1000	3:53:31 PM	6.0179			6.0250	6.1000	5.9800	6.1000
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	396	1.08	4/12/2025	19.400000	5.9800	2:45:22 PM	5.9846			6.0100	6.0100	5.9800	5.9800
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	398	1.09	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HGP56	2.6250	518	1.42	8/12/2025	483.010000	5.9600	3:58:05 PM	6.0022	6.1250	5.6250	6.0000	6.3500	5.9500	5.9600
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	546	1.50	9/9/2025	326.821000	6.1250	3:55:50 PM	6.0866			6.0700	6.1250	6.0700	6.1250

