

GS Board Summary
March 19, 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 03/20/24	RPTB 0 03/20/24	PIBL1223C126	PHY6972HPE09		1	0.00	3/20/2024										
RPTB 0 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		8	0.02	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		15	0.04	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		22	0.06	4/10/2024	0.140000	5.7000	2:25:36 PM	5.7000			5.7000	5.7000	5.7000	5.7000
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		29	0.08	4/17/2024	3.390000	5.7000	11:39:20 AM	5.8595	5.8750		5.8750	5.8750	5.7000	5.7000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	32	0.09	4/20/2024	10.946000	5.8750	10:49:18 AM	5.8750			5.8750	5.8750	5.8750	5.8750
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		36	0.10	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			42	0.12	4/30/2024										
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			50	0.14	5/8/2024	7.115000	5.8750	10:53:08 AM	5.7271			5.8000	5.8750	5.6000	5.8750
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			57	0.16	5/15/2024										
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			64	0.18	5/22/2024	371.409000	5.7500	3:47:58 PM	5.7471			5.7500	5.7550	5.7350	5.7500
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			71	0.19	5/29/2024	101.270000	5.7500	3:39:07 PM	5.7497			5.7250	5.7500	5.7250	5.7500
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	76	0.21	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			78	0.21	6/5/2024	243.350000	5.7250	2:35:54 PM	5.7250			5.7250	5.7250	5.7250	5.7250
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		84	0.23	6/11/2024	1,132.238000	5.7000	3:57:10 PM	5.7191			5.7450	5.7450	5.3000	5.7000
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		92	0.25	6/19/2024	805.588000	5.7005	3:51:47 PM	5.7205	5.8750		5.7440	5.7500	5.7000	5.7005
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		99	0.27	6/26/2024										
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		106	0.29	7/3/2024	1,479.344000	5.7250	3:58:07 PM	5.7324			5.7550	5.7850	5.7250	5.7250
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		113	0.31	7/10/2024										
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		120	0.33	7/17/2024	1.600000	5.7650	2:23:21 PM	5.7650			5.7650	5.7650	5.7650	5.7650
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		127	0.35	7/24/2024	20.475000	5.7250	3:12:04 PM	5.7316			5.9950	5.9950	5.7250	5.7250
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		134	0.37	7/31/2024	102.128000	5.7250	2:33:49 PM	5.7255			5.8250	5.8250	5.7250	5.7250
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FNH91	12.8750	139	0.38	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		141	0.39	8/7/2024	164.398000	5.8250	3:56:47 PM	5.8255			5.8250	5.8255	5.8250	5.8250
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		148	0.41	8/14/2024	12.536000	5.8350	2:20:16 PM	5.9049			5.9275	5.9275	5.8350	5.8350
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	154	0.42	8/20/2024	2.040000	5.8250	2:25:46 PM	5.9287			6.0500	6.0500	5.8250	5.8250
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		155	0.42	8/21/2024	17.139000	5.8550	3:02:55 PM	5.8643			6.0000	6.0000	5.8550	5.8550
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		162	0.44	8/28/2024	27.575000	5.8950	3:55:06 PM	5.8975			5.8950	5.9000	5.8950	5.8950
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		169	0.46	9/4/2024										
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		176	0.48	9/11/2024	145.309000	5.9050	3:31:10 PM	5.9049			5.9010	5.9100	5.9000	5.9050
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		183	0.50	9/18/2024	548.953000	5.8750	3:59:30 PM	5.9130	6.0000		5.9160	5.9950	5.8250	5.8750
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		190	0.52	9/25/2024	26.579000	5.9100	3:51:55 PM	5.9100			5.9100	5.9100	5.9100	5.9100
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		197	0.54	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		204	0.56	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		211	0.58	10/16/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	212	0.58	10/17/2024	3.213000	6.0000	3:03:19 PM	6.0000			6.0000	6.0000	6.0000	6.0000
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		218	0.60	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		225	0.62	10/30/2024	2.052000	5.8500	2:18:06 PM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		232	0.64	11/6/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	237	0.65	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		239	0.65	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		253	0.69	11/27/2024	4.131000	5.8500	2:32:37 PM	5.8711			5.9950	5.9950	5.8500	5.8500
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		260	0.71	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		289	0.79	1/2/2025	23.235000	5.9750	3:52:51 PM	5.9782			5.9750	5.9900	5.9750	5.9750
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		295	0.81	1/8/2025										
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		302	0.83	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		309	0.85	1/22/2025										
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		316	0.87	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		323	0.88	2/5/2025										
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		330	0.90	2/12/2025	426.530000	6.0000	3:28:50 PM	5.9984			5.9750	6.0000	5.9750	6.0000
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		337	0.92	2/19/2025										
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		344	0.94	2/26/2025										
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		351	0.96	3/5/2025	23.563000	6.0100	3:46:30 PM	6.0062			6.0100	6.0100	5.8500	6.0100
RPTB 0 03/12/25	RPTB 0 03/12/25		PH0000058356		358	0.98	3/12/2025	2.000000	5.8750	9:21:40 AM	5.8875			5.9000	5.9000	5.8750	5.8750
RPTB 0 03/19/25	RPTB 0 03/19/25		PH0000058364		365	1.00	3/19/2025	2,495.702300	6.0150	3:55:49 PM	6.0172	6.1250		6.0330	6.0350	5.9000	6.0150
RPGB 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	384	1.05	4/7/2025	5.200000	6.0350	3:40:39 PM	6.0302			6.0350	6.0350	6.0250	6.0350
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	389	1.07	4/12/2025	236.407000	5.9500	3:43:33 PM	5.9830			6.0250	6.0500	5.8000	5.9500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	391	1.07	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HPG56	2.6250	511	1.40	8/12/2025	1,548.144000	5.9850	3:24:54 PM	5.9993	6.1250	5.6250	6.0000	6.0250	5.9500	5.9850
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	539	1.48	9/9/2025	49.500000	6.0800	3:54:11 PM	6.0768			6.1000	6.1000	6.0000	6.0800

