

GS Board Summary  
March 26, 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 03/27/24	RPTB 0 03/27/24	PIBL1223C135	PHY6972HPG56		1	0.00	3/27/2024										
RPTB 0 04/03/24	RPTB 0 04/03/24	PIBL1223D143	PHY6972HPJ95		8	0.02	4/3/2024										
RPTB 0 04/10/24	RPTB 0 04/10/24	PIBL1223D152	PHY6972HPL42		15	0.04	4/10/2024	2.240000	5.2500	11:00:18 AM	5.2500			5.2500	5.2500	5.2500	5.2500
RPTB 0 04/17/24	RPTB 0 04/17/24	PIBL1223D161	PHY6972HPN08		22	0.06	4/17/2024										
RPG6 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	PHY6972FXZ89	4.5000	25	0.07	4/20/2024	94.550000	5.9800	3:46:53 PM	5.9505			5.9500	5.9800	5.9500	5.9800
RPTB 0 04/24/24	RPTB 0 04/24/24	PIBL1223D170	PHY6972HPQ39		29	0.08	4/24/2024										
RPTB 0 04/30/24	RPTB 0 04/30/24	PIBL1223E188			35	0.10	4/30/2024					5.8750					
RPTB 0 05/08/24	RPTB 0 05/08/24	PIBL1223E197			43	0.12	5/8/2024	75.810000	5.5800	3:56:30 PM	5.6034			5.8250	5.8250	5.5800	5.5800
RPTB 0 05/15/24	RPTB 0 05/15/24	PIBL1223E204			50	0.14	5/15/2024	200.500000	5.7500	2:46:46 PM	5.6004			5.6000	5.7500	5.6000	5.7500
RPTB 0 05/22/24	RPTB 0 05/22/24	PIBL1223E213			57	0.16	5/22/2024										
RPTB 0 05/29/24	RPTB 0 05/29/24	PIBL1223E222			64	0.18	5/29/2024	324.822000	5.6650	3:31:23 PM	5.6271			5.6650	5.6650	5.4500	5.6650
RPG6 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	PHY6972FFU94	12.3750	69	0.19	6/3/2024										
RPTB 0 06/05/24	RPTB 0 06/05/24	PIBL1223F230			71	0.19	6/5/2024	9.026000	5.7000	3:07:14 PM	5.6767			5.6650	5.7000	5.6650	5.7000
RPTB 0 06/11/24	RPTB 0 06/11/24		PH0000056947		77	0.21	6/11/2024										
RPTB 0 06/19/24	RPTB 0 06/19/24		PH0000056970		85	0.23	6/19/2024	220.685000	5.7000	3:43:11 PM	5.7051			5.7000	5.7250	5.7000	5.7000
RPTB 0 06/26/24	RPTB 0 06/26/24		PH0000057002		92	0.25	6/26/2024	1,807.488000	5.7000	3:56:58 PM	5.7174	5.8750		5.7250	5.7250	5.6750	5.7000
RPTB 0 07/03/24	RPTB 0 07/03/24		PH0000057069		99	0.27	7/3/2024	418.187000	5.7000	3:55:55 PM	5.7164			5.7000	5.7250	5.7000	5.7000
RPTB 0 07/10/24	RPTB 0 07/10/24		PH0000057077		106	0.29	7/10/2024	2.040000	5.8500	11:48:53 AM	5.8500			5.8500	5.8500	5.8500	5.8500
RPTB 0 07/17/24	RPTB 0 07/17/24		PH0000057085		113	0.31	7/17/2024										
RPTB 0 07/24/24	RPTB 0 07/24/24		PH0000057093		120	0.33	7/24/2024	11.642000	5.7255	2:15:36 PM	5.7304			5.7250	5.8500	5.7250	5.7255
RPTB 0 07/31/24	RPTB 0 07/31/24		PH0000057259		127	0.35	7/31/2024										
RPG6 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	PHY6972FHN91	12.8750	132	0.36	8/5/2024										
RPTB 0 08/07/24	RPTB 0 08/07/24		PH0000057267		134	0.37	8/7/2024	13.247000	5.7850	11:34:42 AM	5.7850			5.7760	5.7850	5.7760	5.7850
RPTB 0 08/14/24	RPTB 0 08/14/24		PH0000057317		141	0.39	8/14/2024	4.038000	5.8150	11:42:39 AM	5.8150			5.8150	5.8150	5.8150	5.8150
RPG6 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	PHY6972FVB30	4.1250	147	0.40	8/20/2024	3.000000	5.9500	2:49:35 PM	5.8833			5.8500	5.9500	5.8500	5.9500
RPTB 0 08/21/24	RPTB 0 08/21/24		PH0000057325		148	0.41	8/21/2024	38.492000	5.8250	3:49:47 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 08/28/24	RPTB 0 08/28/24		PH0000057333		155	0.42	8/28/2024	531.952000	5.8600	3:56:52 PM	5.8835			5.8750	5.9500	5.8200	5.8600
RPTB 0 09/04/24	RPTB 0 09/04/24		PH0000057424		162	0.44	9/4/2024	28.563000	5.7500	11:16:16 AM	5.7500			5.7500	5.7500	5.7500	5.7500
RPTB 0 09/11/24	RPTB 0 09/11/24		PH0000057432		169	0.46	9/11/2024	56.315000	5.8500	3:20:41 PM	5.8540			5.8350	5.8800	5.8350	5.8500
RPTB 0 09/18/24	RPTB 0 09/18/24		PH0000057440		176	0.48	9/18/2024	84.943000	5.8750	3:35:04 PM	5.8576			5.8355	5.8750	5.8350	5.8750
RPTB 0 09/25/24	RPTB 0 09/25/24		PH0000057457		183	0.50	9/25/2024	972.838000	5.9000	3:58:53 PM	5.8943	6.0000		5.9000	5.9015	5.6500	5.9000
RPTB 0 10/02/24	RPTB 0 10/02/24		PH0000057606		190	0.52	10/2/2024										
RPTB 0 10/09/24	RPTB 0 10/09/24		PH0000057614		197	0.54	10/9/2024										
RPTB 0 10/16/24	RPTB 0 10/16/24		PH0000057622		204	0.56	10/16/2024										
RPG6 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	PHY6972HEM44	4.2500	205	0.56	10/17/2024	900.000000	5.8250	3:04:54 PM	5.8250			5.8250	5.8250	5.8250	5.8250
RPTB 0 10/23/24	RPTB 0 10/23/24		PH0000057630		211	0.58	10/23/2024										
RPTB 0 10/30/24	RPTB 0 10/30/24		PH0000057713		218	0.60	10/30/2024	275.498000	5.9250	3:26:24 PM	5.9250			5.9250	5.9250	5.9250	5.9250
RPTB 0 11/06/24	RPTB 0 11/06/24		PH0000057721		225	0.62	11/6/2024	6.585000	5.8750	2:22:45 PM	5.8750			5.8750	5.8750	5.8750	5.8750
RPG6 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	PHY6972FFT22	13.7500	230	0.63	11/11/2024										
RPTB 0 11/13/24	RPTB 0 11/13/24		PH0000057739		232	0.64	11/13/2024										
RPTB 0 11/27/24	RPTB 0 11/27/24		PH0000057754		246	0.67	11/27/2024	1.000000	5.9750	10:01:38 AM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 12/04/24	RPTB 0 12/04/24		PH0000057887		253	0.69	12/4/2024										
RPTB 0 01/02/25	RPTB 0 01/02/25		PH0000058000		282	0.77	1/2/2025	106.848000	5.9750	3:29:57 PM	5.9750			5.9750	5.9750	5.9750	5.9750
RPTB 0 01/08/25	RPTB 0 01/08/25		PH0000058018		288	0.79	1/8/2025	294.723000	5.9500	10:55:29 AM	5.9443			5.9450	5.9500	5.9000	5.9500
RPTB 0 01/15/25	RPTB 0 01/15/25		PH0000058026		295	0.81	1/15/2025										
RPTB 0 01/22/25	RPTB 0 01/22/25		PH0000058034		302	0.83	1/22/2025	2.080000	5.9000	3:19:08 PM	5.9000			5.9000	5.9000	5.9000	5.9000
RPTB 0 01/29/25	RPTB 0 01/29/25		PH0000058042		309	0.85	1/29/2025										
RPTB 0 02/05/25	RPTB 0 02/05/25		PH0000058158		316	0.87	2/5/2025										
RPTB 0 02/12/25	RPTB 0 02/12/25		PH0000058166		323	0.88	2/12/2025	29.908000	5.9750	2:44:28 PM	5.9737			5.9750	5.9750	5.9500	5.9750
RPTB 0 02/19/25	RPTB 0 02/19/25		PH0000058174		330	0.90	2/19/2025	12.922400	5.9100	3:24:16 PM	5.9582			6.0000	6.0000	5.9100	5.9100
RPTB 0 02/26/25	RPTB 0 02/26/25		PH0000058182		337	0.92	2/26/2025										
RPTB 0 03/05/25	RPTB 0 03/05/25		PH0000058349		344	0.94	3/5/2025										
RPTB 0 03/12/25	RPTB 0 03/12/25		PH0000058356		351	0.96	3/12/2025	4.000000	5.9500	11:44:19 AM	5.9500			5.9500	5.9500	5.9500	5.9500
RPTB 0 03/19/25	RPTB 0 03/19/25		PH0000058364		358	0.98	3/19/2025	76.291000	5.9500	3:59:12 PM	5.9525			5.9500	5.9650	5.9500	5.9500
RPTB 0 03/26/25	RPTB 0 03/26/25		PH0000058372		365	1.00	3/26/2025	1,398.294000	5.9650	3:29:12 PM	5.9826	6.1250		5.9650	5.9930	5.9650	5.9650
RPG6 4 1/4 04/07/25	FXTN 03-27	PIBD0325D270	PHY6972HLT14	4.2500	377	1.03	4/7/2025	86.800000	5.9000	3:31:16 PM	5.9461			5.9000	6.0500	5.9000	5.9000
RPG6 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	PHY6972HAL07	5.7500	382	1.05	4/12/2025	0.800000	6.0000	3:23:47 PM	6.0156			6.0250	6.0250	6.0000	6.0000
RPG6 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	PHY6972FFX34	12.1250	384	1.05	4/14/2025										
RPG6 2 5/8 08/12/25	RTB 05-13	PIID0525H130	PHY6972HPG56	2.6250	504	1.38	8/12/2025	381.844000	6.0250	3:55:40 PM	6.0191	6.1250	5.6250	6.0000	6.0500	5.9800	6.0250
RPG6 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	PHY6972FVW76	3.6250	532	1.46	9/9/2025	2,064.750000	6.0500	3:11:54 PM	6.0499			6.0500	6.0500	5.9800	6.0500

