

GS Board Summary
March 13, 2023

| Global ID | Local ID | Domestic No. | 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 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 992 | 2.72 | 11/29/2025 | | | | | | | | | | |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1,043 | 2.86 | 01/19/2026 | | | | | | | | | | |
| RPGB 5 1/4 02/04/26 | FXTN 03-01 | PIBD0326H014 | 5.2500 | 1,059 | 2.90 | 02/04/2026 | | | | | | | | | | |
| RPGB 6 1/4 02/14/26 | FXTN 07-62 | PIBD0726B627 | 6.2500 | 1,069 | 2.93 | 02/14/2026 | 0.200000 | 5.900000 | 3:33:02 PM | 5.900000 | | 5.900000 | 5.900000 | 5.900000 | 5.900000 | 5.900000 |
| RPGB 3 3/8 04/08/26 | FXTN 05-77 | PIBD0526D772 | 3.3750 | 1,122 | 3.07 | 04/08/2026 | 203.000000 | 5.800000 | 11:01:38 AM | 5.802900 | | 5.995000 | 5.995000 | 5.800000 | 5.800000 | 5.800000 |
| RPGB 3 1/2 09/20/26 | RTB 10-05 | PIID1026I057 | 3.5000 | 1,287 | 3.52 | 09/20/2026 | 4.500000 | 5.900000 | 3:05:35 PM | 5.820000 | | 5.780000 | 5.900000 | 5.780000 | 5.900000 | 5.900000 |
| RPGB 6 1/4 10/20/26 | RTB 15-01 | PIID1526J019 | 6.2500 | 1,317 | 3.61 | 10/20/2026 | | | | | | | | | | |
| RPGB 8 12/07/26 | FXTN 20-13 | PIBD2026L139 | 8.0000 | 1,365 | 3.74 | 12/07/2026 | | | | | | | | | | |
| RPGB 5 3/8 03/01/27 | RTB 15-02 | PIID1527C023 | 5.3750 | 1,449 | 3.97 | 03/01/2027 | | | | | | | | | | |
| RPGB 4 7/8 03/04/27 | RTB 05-15 | PIID0527C159 | 4.8750 | 1,452 | 3.98 | 03/04/2027 | 62.500000 | 5.800000 | 3:17:10 PM | 5.801500 | | 5.800000 | 5.900000 | 5.800000 | 5.800000 | 5.800000 |
| RPGB 4 3/4 05/04/27 | FXTN 10-61 | PIBD1027E617 | 4.7500 | 1,513 | 4.14 | 05/04/2027 | 5.000000 | 6.000000 | 9:14:18 AM | 6.000000 | | 6.000000 | 6.000000 | 6.000000 | 6.000000 | 6.000000 |
| RPGB 4 5/8 06/02/27 | RTB 05-14 | PIID0527L140 | 4.6250 | 1,542 | 4.22 | 06/02/2027 | 1.000000 | 5.890000 | 2:35:27 PM | 5.895000 | | 5.900000 | 5.900000 | 5.890000 | 5.890000 | 5.890000 |
| RPGB 8 5/8 09/06/27 | FXTN 20-14 | PIBD2027I140 | 8.6250 | 1,638 | 4.49 | 09/06/2027 | 350.520000 | 5.875000 | 11:06:39 AM | 5.835800 | | 5.850000 | 5.875000 | 5.825000 | 5.875000 | 5.875000 |
| RPGB 5 3/4 03/07/28 | RTB 05-16 | PIID0528I160 | 5.7500 | 1,821 | 4.99 | 03/07/2028 | 405.300000 | 5.950000 | 3:43:08 PM | 5.894800 | | 5.900000 | 5.950000 | 5.848500 | 5.950000 | 5.950000 |
| RPGB 6 1/4 03/22/28 | FXTN 10-63 | PIBD1028C635 | 6.2500 | 1,836 | 5.03 | 03/22/2028 | | | | | | | | | | |
| RPGB 3 5/8 04/22/28 | FXTN 07-64 | PIBD0728D649 | 3.6250 | 1,867 | 5.11 | 04/22/2028 | 105.724000 | 5.940000 | 3:37:08 PM | 5.980600 | | 6.025000 | 6.035000 | 5.930000 | 5.940000 | 5.940000 |
| RPGB 3 3/4 08/12/28 | FXTN 07-65 | PIBD0728H654 | 3.7500 | 1,979 | 5.42 | 08/12/2028 | 34.350000 | 5.940000 | 3:38:07 PM | 5.945000 | | 5.950000 | 5.950000 | 5.940000 | 5.940000 | 5.940000 |
| RPGB 6 1/8 08/22/28 | RTB 05-17 | PIID0528B176 | 6.1250 | 1,989 | 5.45 | 08/22/2028 | 1,694.340000 | 5.920000 | 3:55:22 PM | 5.925100 | | 5.950000 | 6.000000 | 5.905000 | 5.920000 | 5.920000 |
| RPGB 9 1/2 12/04/28 | FXTN 20-15 | PIBD2028L151 | 9.5000 | 2,093 | 5.73 | 12/04/2028 | | | | | | | | | | |
| RPGB 6 7/8 01/10/29 | FXTN 10-64 | PIBD1029A644 | 6.8750 | 2,130 | 5.83 | 01/10/2029 | 50.500000 | 6.020000 | 2:44:40 PM | 6.020300 | | 6.050000 | 6.050000 | 6.020000 | 6.020000 | 6.020000 |
| RPGB 6 1/2 05/19/29 | FXTN 07-67 | PIBD0729E673 | 6.5000 | 2,259 | 6.19 | 05/19/2029 | 193.500000 | 6.000000 | 10:42:01 AM | 6.023200 | | 6.050000 | 6.050000 | 6.000000 | 6.000000 | 6.000000 |
| RPGB 7 10/13/29 | FXTN 07-68 | PIBD0729J687 | 7.0000 | 2,406 | 6.59 | 10/13/2029 | 150.000000 | 6.000000 | 10:50:51 AM | 6.000000 | | 6.000000 | 6.000000 | 6.000000 | 6.000000 | 6.000000 |
| RPGB 8 3/4 05/27/30 | FXTN 20-16 | PIBD2030E166 | 8.7500 | 2,632 | 7.21 | 05/27/2030 | | | | | | | | | | |
| RPGB 2 7/8 07/09/30 | FXTN 10-65 | PIBD1030G655 | 2.8750 | 2,675 | 7.32 | 07/09/2030 | | | | | | | | | | |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 2,694 | 7.38 | 07/28/2030 | | | | | | | | | | |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 2,876 | 7.87 | 01/26/2031 | | | | | | | | | | |
| RPGB 8 07/19/31 | FXTN 20-17 | PIBD2031G171 | 8.0000 | 3,050 | 8.35 | 07/19/2031 | 50.000000 | 6.100000 | 11:16:01 AM | 6.100000 | | 6.100000 | 6.100000 | 6.100000 | 6.100000 | 6.100000 |
| RPGB 4 07/22/31 | FXTN 10-66 | PIBD1031G662 | 4.0000 | 3,053 | 8.36 | 07/22/2031 | | | | | | | | | | |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 3,128 | 8.56 | 10/05/2031 | | | | | | | | | | |
| RPGB 4 7/8 01/20/32 | FXTN 10-67 | PIBD1032A675 | 4.8750 | 3,235 | 8.86 | 01/20/2032 | 850.000000 | 6.100000 | 3:32:32 PM | 6.102900 | | 6.125000 | 6.125000 | 6.075000 | 6.100000 | 6.100000 |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 3,248 | 8.89 | 02/02/2032 | | | | | | | | | | |
| RPGB 5 7/8 03/01/32 | RTB 20-01 | PIID2032C014 | 5.8750 | 3,276 | 8.97 | 03/01/2032 | 20.600000 | 6.250000 | 10:58:51 AM | 6.194400 | | 6.160000 | 6.250000 | 6.160000 | 6.250000 | 6.250000 |
| RPGB 7 1/4 06/23/32 | FXTN 10-68 | PIBD1032F689 | 7.2500 | 3,390 | 9.28 | 06/23/2032 | 250.000000 | 6.075000 | 11:58:28 AM | 6.105000 | | 6.150000 | 6.150000 | 6.050000 | 6.075000 | 6.075000 |
| RPGB 6 3/4 09/15/32 | FXTN 10-69 | PIBD1032I695 | 6.7500 | 3,474 | 9.51 | 09/15/2032 | 5,501.960000 | 6.110000 | 3:55:45 PM | 6.089600 | | 6.150000 | 6.165000 | 6.050000 | 6.110000 | 6.110000 |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 3,486 | 9.54 | 09/27/2032 | 2.000000 | 6.060000 | 3:09:55 PM | 6.060000 | | 6.060000 | 6.060000 | 6.060000 | 6.060000 | 6.060000 |
| RPGB 7 1/2 10/20/32 | FXTN 10-70 | PIBD1032J701 | 7.5000 | 3,509 | 9.61 | 10/20/2032 | 50.000000 | 6.125000 | 10:39:09 AM | 6.125000 | | 6.125000 | 6.125000 | 6.125000 | 6.125000 | 6.125000 |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 3,549 | 9.72 | 11/29/2032 | 2.000000 | 6.200000 | 11:40:17 AM | 6.200000 | | 6.200000 | 6.200000 | 6.200000 | 6.200000 | 6.200000 |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3,661 | 10.02 | 03/21/2033 | 1.000000 | 6.225000 | 2:00:45 PM | 6.225000 | | 6.225000 | 6.225000 | 6.225000 | 6.225000 | 6.225000 |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 4,255 | 11.65 | 11/05/2034 | 3,721.500000 | 6.245000 | 3:55:46 PM | 6.256000 | | 6.325000 | 6.325000 | 6.200000 | 6.245000 | 6.245000 |
| RPGB 8 09/30/35 | FXTN 25-07 | PIBD2535I071 | 8.0000 | 4,584 | 12.55 | 09/30/2035 | 3,337.869000 | 6.250000 | 3:33:12 PM | 6.260100 | | 6.300000 | 6.300000 | 6.210000 | 6.250000 | 6.250000 |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 4,661 | 12.76 | 12/16/2035 | 50.000000 | 6.300000 | 9:30:18 AM | 6.300000 | | 6.300000 | 6.300000 | 6.300000 | 6.300000 | 6.300000 |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 4,949 | 13.55 | 09/29/2036 | | | | | | | | | | |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5,180 | 14.18 | 05/18/2037 | | | | | | | | | | |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 5,270 | 14.43 | 08/16/2037 | 1.000000 | 6.350000 | 11:15:36 AM | 6.350000 | | 6.350000 | 6.350000 | 6.350000 | 6.350000 | 6.350000 |
| RPGB 6 1/8 10/24/37 | RTB 25-01 | PIID2537J015 | 6.1250 | 5,339 | 14.62 | 10/24/2037 | 6.000000 | 6.380000 | 3:31:05 PM | 6.393300 | | 6.400000 | 6.400000 | 6.380000 | 6.380000 | 6.380000 |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 5,460 | 14.95 | 02/22/2038 | | | | | | | | | | |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 5,796 | 15.87 | 01/24/2039 | 118.000000 | 6.385000 | 2:44:46 PM | 6.380800 | | 6.375000 | 6.385000 | 6.375000 | 6.385000 | 6.385000 |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 6,390 | 17.50 | 09/09/2040 | 364.096000 | 6.410000 | 3:59:31 PM | 6.438600 | | 6.450000 | 6.450000 | 6.410000 | 6.410000 | 6.410000 |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 6,699 | 18.34 | 07/15/2041 | | | | | | | | | | |
| RPGB 8 1/8 11/24/42 | FXTN 20-25 | PIBD2042K253 | 8.1250 | 7,196 | 19.70 | 11/24/2042 | 300.000000 | 6.475000 | 3:59:05 PM | 6.462500 | | 6.450000 | 6.475000 | 6.450000 | 6.475000 | 6.475000 |