

GS Board Summary
March 21, 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 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	875	2.40	08/12/2025	67.470000	5.865000	3:21:41 PM	5.861700			5.810000	6.100000	5.800000	5.865000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	903	2.47	09/09/2025	58.160000	5.950000	3:29:48 PM	5.941900			5.800000	5.950000	5.800000	5.950000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	944	2.59	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	984	2.69	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,035	2.83	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,051	2.88	02/04/2026	88.826000	5.860000	2:02:47 PM	5.855000			5.850000	5.860000	5.850000	5.860000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,061	2.91	02/14/2026	73.518000	5.950000	3:39:57 PM	5.914100			5.950000	5.950000	5.900000	5.950000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,114	3.05	04/08/2026	61.983000	6.050000	3:26:14 PM	6.030200			5.960000	6.100000	5.855000	6.050000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,279	3.50	09/20/2026	2.000000	6.040000	3:08:16 PM	6.045000			6.050000	6.050000	6.040000	6.040000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,309	3.58	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,357	3.72	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,441	3.95	03/01/2027	4.000000	6.100000	3:14:02 PM	6.100000			6.100000	6.100000	6.100000	6.100000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,444	3.95	03/04/2027	17.210000	5.850000	2:21:36 PM	5.988000			6.100000	6.100000	5.850000	5.850000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,505	4.12	05/04/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,534	4.20	06/02/2027	72.600000	6.050000	3:50:51 PM	6.044000			5.850000	6.050000	5.850000	6.050000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,630	4.46	09/06/2027	273.830000	5.885000	2:42:56 PM	5.968400			6.050000	6.050000	5.850000	5.885000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,813	4.96	03/07/2028	62.560000	6.000000	3:48:35 PM	5.950900			6.100000	6.100000	5.850000	6.000000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,828	5.01	03/22/2028	64.000000	5.985000	3:58:38 PM	5.997200			6.050000	6.050000	5.985000	5.985000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,859	5.09	04/22/2028	6.000000	6.050000	11:27:19 AM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	1,971	5.40	08/12/2028	28.500000	6.100000	3:27:28 PM	6.034400			5.975000	6.100000	5.975000	6.100000
RPGB 6 1/8 08/22/28	RTB 05-17	PIID0528B176	6.1250	1,981	5.42	08/22/2028	645.040000	6.025000	3:58:28 PM	6.050700			6.025000	6.080000	5.855000	6.025000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,085	5.71	12/04/2028	22.500000	6.090000	10:15:26 AM	6.090000			6.090000	6.090000	6.090000	6.090000
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,122	5.81	01/10/2029	37.555000	6.050000	3:54:15 PM	6.053100			6.175000	6.175000	6.050000	6.050000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,251	6.16	05/19/2029	13.000000	6.110000	10:23:01 AM	6.110000			6.110000	6.110000	6.110000	6.110000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J677	7.0000	2,398	6.57	10/13/2029	15.000000	6.145000	2:03:25 PM	6.152300			6.200000	6.200000	6.145000	6.145000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,624	7.18	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,667	7.30	07/09/2030	60.000000	6.200000	2:30:04 PM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,686	7.35	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,868	7.85	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,042	8.33	07/19/2031	101.200000	6.200000	3:07:01 PM	6.185200			6.075000	6.200000	6.075000	6.200000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,045	8.34	07/22/2031	1.500000	6.050000	3:21:12 PM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,120	8.54	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,227	8.84	01/20/2032	8.500000	6.050000	3:24:34 PM	6.050000			6.050000	6.050000	6.050000	6.050000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,240	8.87	02/02/2032	7.700000	6.125000	3:21:25 PM	6.131500			6.075000	6.250000	6.075000	6.125000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,268	8.95	03/01/2032	8.000000	6.375000	3:33:01 PM	6.168800			6.100000	6.375000	6.100000	6.375000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,382	9.26	06/23/2032	0.200000	6.200000	2:43:15 PM	6.200000			6.200000	6.200000	6.200000	6.200000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,466	9.49	09/15/2032	1,587.300000	6.160000	3:16:19 PM	6.130300			6.100000	6.200000	6.075000	6.160000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032H195	5.7500	3,478	9.52	09/27/2032										
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,501	9.59	10/20/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,541	9.70	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,653	10.00	03/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,247	11.63	11/05/2034	550.800000	6.200000	11:25:29 AM	6.200200			6.250000	6.250000	6.200000	6.200000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,576	12.53	09/30/2035	2,055.126000	6.280000	3:47:16 PM	6.269500			6.250000	6.325000	6.230000	6.280000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,653	12.74	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	4,941	13.53	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,172	14.16	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,262	14.41	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,331	14.60	10/24/2037	24.945000	6.650000	3:14:38 PM	6.563900			6.625000	6.650000	6.350000	6.650000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,452	14.93	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,788	15.85	01/24/2039	10.000000	6.375000	10:56:24 AM	6.375000			6.375000	6.375000	6.375000	6.375000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,382	17.47	09/09/2040	1.000000	6.525000	3:05:13 PM	6.525000			6.525000	6.525000	6.525000	6.525000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,691	18.32	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,188	19.68	11/24/2042	527.500000	6.545000	3:53:38 PM	6.609500			6.600000	6.650000	6.545000	6.545000