

GS Board Summary
March 31, 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 | 865 | 2.37 | 08/12/2025 | 425.585000 | 5.875000 | 3:58:48 PM | 5.825900 | | | 6.050000 | 6.050000 | 5.750000 | 5.875000 |
| RPGB 3 5/8 09/09/25 | FXTN 10-60 | PIBD1025I608 | 3.6250 | 893 | 2.45 | 09/09/2025 | 24.590000 | 5.900000 | 3:18:37 PM | 5.854200 | | | 5.850000 | 5.900000 | 5.825000 | 5.900000 |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 934 | 2.56 | 10/20/2025 | | | | | | | | | | |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 974 | 2.67 | 11/29/2025 | | | | | | | | | | |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1,025 | 2.81 | 01/19/2026 | | | | | | | | | | |
| RPGB 5 1/4 02/04/26 | FXTN 03-01 | PIBD0326H014 | 5.2500 | 1,041 | 2.85 | 02/04/2026 | 2.700000 | 5.600000 | 3:59:50 PM | 5.600000 | | | 5.600000 | 5.600000 | 5.600000 | 5.600000 |
| RPGB 6 1/4 02/14/26 | FXTN 07-62 | PIBD0726B627 | 6.2500 | 1,051 | 2.88 | 02/14/2026 | 53.710000 | 5.850000 | 3:47:13 PM | 5.840800 | | | 6.000000 | 6.000000 | 5.825000 | 5.850000 |
| RPGB 3 3/8 04/08/26 | FXTN 05-77 | PIBD0526D772 | 3.3750 | 1,104 | 3.02 | 04/08/2026 | 404.107000 | 5.880000 | 3:55:47 PM | 5.847500 | | | 5.850000 | 5.950000 | 5.810000 | 5.880000 |
| RPGB 3 1/2 09/20/26 | RTB 10-05 | PIID1026I057 | 3.5000 | 1,269 | 3.47 | 09/20/2026 | 0.600000 | 5.950000 | 2:03:25 PM | 5.925000 | | | 5.920000 | 5.950000 | 5.920000 | 5.950000 |
| RPGB 6 1/4 10/20/26 | RTB 15-01 | PIID1526J019 | 6.2500 | 1,299 | 3.56 | 10/20/2026 | | | | | | | | | | |
| RPGB 8 12/07/26 | FXTN 20-13 | PIBD2026L139 | 8.0000 | 1,347 | 3.69 | 12/07/2026 | | | | | | | | | | |
| RPGB 5 3/8 03/01/27 | RTB 15-02 | PIID1527C023 | 5.3750 | 1,431 | 3.92 | 03/01/2027 | | | | | | | | | | |
| RPGB 4 7/8 03/04/27 | RTB 05-15 | PIID0527C159 | 4.8750 | 1,434 | 3.93 | 03/04/2027 | 93.940000 | 5.825000 | 3:58:53 PM | 5.854600 | | | 5.880000 | 5.890000 | 5.820000 | 5.825000 |
| RPGB 4 3/4 05/04/27 | FXTN 10-61 | PIBD1027E617 | 4.7500 | 1,495 | 4.09 | 05/04/2027 | | | | | | | | | | |
| RPGB 4 5/8 06/02/27 | RTB 05-14 | PIID0527L140 | 4.6250 | 1,524 | 4.17 | 06/02/2027 | 1.200000 | | | | | | | | | |
| RPGB 8 5/8 09/06/27 | FXTN 20-14 | PIBD2027I140 | 8.6250 | 1,620 | 4.44 | 09/06/2027 | 73.410000 | 5.830000 | 3:58:13 PM | 5.837500 | | | 5.860000 | 5.860000 | 5.800000 | 5.830000 |
| RPGB 5 3/4 03/07/28 | RTB 05-16 | PIID0528I160 | 5.7500 | 1,803 | 4.94 | 03/07/2028 | 100.510000 | 5.880000 | 3:58:43 PM | 5.855100 | | | 5.855000 | 6.000000 | 5.855000 | 5.880000 |
| RPGB 6 1/4 03/22/28 | FXTN 10-63 | PIBD1028C635 | 6.2500 | 1,818 | 4.98 | 03/22/2028 | 133.624000 | 5.850000 | 3:48:45 PM | 5.936200 | | | 5.850000 | 5.950000 | 5.850000 | 5.850000 |
| RPGB 3 5/8 04/22/28 | FXTN 07-64 | PIBD0728D649 | 3.6250 | 1,849 | 5.06 | 04/22/2028 | | | | | | | | | | |
| RPGB 3 3/4 08/12/28 | FXTN 07-65 | PIBD0728H654 | 3.7500 | 1,961 | 5.37 | 08/12/2028 | 12.000000 | 5.900000 | 3:18:06 PM | 5.900000 | | | 5.900000 | 5.900000 | 5.900000 | 5.900000 |
| RPGB 6 1/8 08/22/28 | RTB 05-17 | PIID0528B176 | 6.1250 | 1,971 | 5.40 | 08/22/2028 | 5,180.920000 | 5.930000 | 3:52:04 PM | 5.959000 | | | 6.000000 | 6.000000 | 5.925000 | 5.930000 |
| RPGB 9 1/2 12/04/28 | FXTN 20-15 | PIBD2028L151 | 9.5000 | 2,075 | 5.68 | 12/04/2028 | | | | | | | | | | |
| RPGB 6 7/8 01/10/29 | FXTN 10-64 | PIBD1029A644 | 6.8750 | 2,112 | 5.78 | 01/10/2029 | 37.200000 | 6.020000 | 3:36:58 PM | 6.020200 | | | 6.025000 | 6.025000 | 6.020000 | 6.020000 |
| RPGB 6 1/2 05/19/29 | FXTN 07-67 | PIBD0729E673 | 6.5000 | 2,241 | 6.14 | 05/19/2029 | 200.000000 | 6.075000 | 11:01:44 AM | 6.075000 | | | 6.075000 | 6.075000 | 6.075000 | 6.075000 |
| RPGB 7 10/13/29 | FXTN 07-68 | PIBD0729J687 | 7.0000 | 2,388 | 6.54 | 10/13/2029 | 2,726.500000 | 6.060000 | 3:59:16 PM | 6.092800 | | | 6.100000 | 6.132000 | 6.060000 | 6.060000 |
| RPGB 8 3/4 05/27/30 | FXTN 20-16 | PIBD2030E166 | 8.7500 | 2,614 | 7.16 | 05/27/2030 | | | | | | | | | | |
| RPGB 2 7/8 07/09/30 | FXTN 10-65 | PIBD1030G655 | 2.8750 | 2,657 | 7.27 | 07/09/2030 | 30.390000 | 6.100000 | 2:46:20 PM | 6.100000 | | | 6.100000 | 6.100000 | 6.100000 | 6.100000 |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 2,676 | 7.33 | 07/28/2030 | | | | | | | | | | |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 2,858 | 7.83 | 01/26/2031 | | | | | | | | | | |
| RPGB 8 07/19/31 | FXTN 20-17 | PIBD2031G171 | 8.0000 | 3,032 | 8.30 | 07/19/2031 | | | | | | | | | | |
| RPGB 4 07/22/31 | FXTN 10-66 | PIBD1031G662 | 4.0000 | 3,035 | 8.31 | 07/22/2031 | | | | | | | | | | |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 3,110 | 8.52 | 10/05/2031 | | | | | | | | | | |
| RPGB 4 7/8 01/20/32 | FXTN 10-67 | PIBD1032A675 | 4.8750 | 3,217 | 8.81 | 01/20/2032 | 316.000000 | 6.120000 | 3:54:23 PM | 6.129500 | | | 6.150000 | 6.150000 | 6.120000 | 6.120000 |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 3,230 | 8.84 | 02/02/2032 | 10.000000 | 6.175000 | 11:40:32 AM | 6.175000 | | | 6.175000 | 6.175000 | 6.175000 | 6.175000 |
| RPGB 5 7/8 03/01/32 | RTB 20-01 | PIID2032C014 | 5.8750 | 3,258 | 8.92 | 03/01/2032 | | | | | | | | | | |
| RPGB 7 1/4 06/23/32 | FXTN 10-68 | PIBD1032F689 | 7.2500 | 3,372 | 9.23 | 06/23/2032 | 357.520000 | 6.150000 | 3:41:57 PM | 6.147200 | | | 6.150000 | 6.150000 | 6.130000 | 6.150000 |
| RPGB 6 3/4 09/15/32 | FXTN 10-69 | PIBD1032I695 | 6.7500 | 3,456 | 9.46 | 09/15/2032 | 901.600000 | 6.170000 | 3:31:47 PM | 6.163400 | | | 6.177500 | 6.177500 | 6.150000 | 6.170000 |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 3,468 | 9.50 | 09/27/2032 | | | | | | | | | | |
| RPGB 7 1/2 10/20/32 | FXTN 10-70 | PIBD1032J701 | 7.5000 | 3,491 | 9.56 | 10/20/2032 | 30.200000 | 6.180000 | 3:20:00 PM | 6.193400 | | | 6.200000 | 6.200000 | 6.180000 | 6.180000 |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 3,531 | 9.67 | 11/29/2032 | | | | | | | | | | |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 3,643 | 9.97 | 03/21/2033 | 20.000000 | 6.200000 | 9:29:36 AM | 6.200000 | | | 6.200000 | 6.200000 | 6.200000 | 6.200000 |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 4,237 | 11.60 | 11/05/2034 | 411.810000 | 6.202500 | 3:59:48 PM | 6.222400 | | | 6.250000 | 6.250000 | 6.200000 | 6.202500 |
| RPGB 8 09/30/35 | FXTN 25-07 | PIBD2535I071 | 8.0000 | 4,566 | 12.50 | 09/30/2035 | 2,740.600000 | 6.270000 | 3:57:19 PM | 6.294000 | | | 6.290000 | 6.375000 | 6.260000 | 6.270000 |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 4,643 | 12.71 | 12/16/2035 | 155.794000 | 6.270000 | 3:55:35 PM | 6.274800 | | | 6.400000 | 6.400000 | 6.270000 | 6.270000 |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 4,931 | 13.50 | 09/29/2036 | | | | | | | | | | |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5,162 | 14.13 | 05/18/2037 | | | | | | | | | | |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 5,252 | 14.38 | 08/16/2037 | | | | | | | | | | |
| RPGB 6 1/8 10/24/37 | RTB 25-01 | PIID2537J015 | 6.1250 | 5,321 | 14.57 | 10/24/2037 | | | | | | | | | | |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 5,442 | 14.90 | 02/22/2038 | | | | | | | | | | |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 5,778 | 15.82 | 01/24/2039 | | | | | | | | | | |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 6,372 | 17.45 | 09/09/2040 | | | | | | | | | | |
| RPGB 5 1/8 07/15/41 | FXTN 20-24 | PIBD2041G241 | 5.1250 | 6,681 | 18.29 | 07/15/2041 | | | | | | | | | | |
| RPGB 8 1/8 11/24/42 | FXTN 20-25 | PIBD2042K253 | 8.1250 | 7,178 | 19.65 | 11/24/2042 | 1,732.400000 | 6.550000 | 3:51:42 PM | 6.570900 | | | 6.605000 | 6.605000 | 6.545000 | 6.550000 |