



GS Board Summary  
December 23, 2020

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 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	558	1.53	7/4/2022	827.200000	1.777500	3:43:10 PM	1.744900			1.750000	1.785000	1.700000	1.777500
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	587	1.61	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	629	1.72	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	663	1.82	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	711	1.95	12/4/2022	93.000000	1.875000	3:08:53 PM	1.864300			1.850000	1.880000	1.850000	1.875000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	713	1.95	12/6/2022	2.000000	1.950000	11:45:49 AM	1.950000			1.950000	1.950000	1.950000	1.950000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	780	2.14	2/11/2023	1,782.950000	1.877500	3:46:19 PM	1.876400			1.875000	1.884000	1.850000	1.877500
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	789	2.16	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	805	2.20	3/8/2023	49.000000	2.027500	3:43:33 PM	1.956400		2.000000	2.000000	2.027500	1.935000	2.027500
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	849	2.32	4/21/2023	5.150000	2.025000	3:07:02 PM	1.968400			2.050000	2.050000	1.935000	2.025000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	887	2.43	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	965	2.64	8/15/2023	11.270000	2.050000	3:04:20 PM	2.007200			2.000000	2.050000	2.000000	2.050000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	991	2.71	9/10/2023	593.558000	1.995000	3:09:01 PM	1.974700			1.980000	2.010000	1.950000	1.995000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,034	2.83	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,175	3.22	3/12/2024	365.500000	1.995000	3:46:13 PM	1.993200		1.950000	1.950000	2.000000	1.950000	1.995000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,214	3.32	4/20/2024	48.000000	2.200000	2:02:02 PM	2.058800			2.050000	2.200000	2.050000	2.200000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,258	3.44	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,321	3.62	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,336	3.66	8/20/2024	18.400000	2.100000	11:20:21 AM	2.120700		2.125000	2.300000	2.300000	2.100000	2.100000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,394	3.82	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,419	3.89	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,571	4.30	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,573	4.31	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,693	4.64	8/12/2025	14,272.918000	2.545000	3:58:50 PM	2.553800			2.585000	2.585000	2.542500	2.545000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,721	4.71	9/9/2025	2,170.150000	2.545000	3:45:38 PM	2.572000			2.585000	2.600000	2.545000	2.545000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,762	4.82	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,802	4.93	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,853	5.07	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,879	5.14	2/14/2026	1,011.934000	2.600000	3:17:49 PM	2.609800		2.600000	2.600000	2.625000	2.585000	2.600000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,097	5.74	9/20/2026										
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,127	5.82	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,175	5.96	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527K023	5.3750	2,259	6.19	3/1/2027	1.000000	2.870000	3:53:07 PM	2.870000			2.870000	2.870000	2.870000	2.870000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,323	6.36	5/4/2027	4,243.426000	2.690000	3:45:01 PM	2.698200			2.730000	2.732500	2.675000	2.690000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,448	6.70	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,646	7.24	3/22/2028	8.480000	3.000000	3:36:46 PM	3.000000		2.750000	3.000000	3.000000	3.000000	3.000000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,903	7.95	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,940	8.05	1/10/2029	213.400000	2.675000	3:05:13 PM	2.713300		2.725000	2.725000	2.725000	2.675000	2.675000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,442	9.42	5/27/2030										
RPGB 3 5/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,485	9.54	7/9/2030						2.725000				
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,504	9.59	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,686	10.09	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,860	10.57	7/19/2031	100.000000	3.000000	2:53:33 PM	3.010000		2.770000	3.020000	3.020000	3.000000	3.000000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,938	10.78	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,058	11.11	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,086	11.19	3/1/2032	611.100000	3.100000	3:24:20 PM	3.148100			3.150000	3.150000	3.100000	3.100000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,296	11.76	9/27/2032						3.100000				
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,359	11.93	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,471	12.24	3/21/2033	35.000000	3.575000	3:12:32 PM	3.582100		3.255000	3.600000	3.600000	3.575000	3.575000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,065	13.87	11/5/2034	0.369000	3.600000	10:53:13 AM	3.600000			3.600000	3.600000	3.600000	3.600000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,394	14.77	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,471	14.98	12/16/2035	3.000000	3.825000	11:59:22 AM	3.825000			3.825000	3.825000	3.825000	3.825000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,759	15.77	9/29/2036	1.100000	4.250000	9:32:04 AM	4.250000			4.250000	4.250000	4.250000	4.250000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,990	16.40	5/18/2037	1.000000	3.865000	3:53:04 PM	3.865000			3.865000	3.865000	3.865000	3.865000
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,080	16.65	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,149	16.84	10/24/2037	2.050000	4.000000	3:05:22 PM	4.019500			4.050000	4.050000	4.000000	4.000000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,270	17.17	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,606	18.09	1/24/2039	2.500000	3.850000	11:29:52 AM	3.850000			3.850000	3.850000	3.850000	3.850000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,200	19.71	9/9/2040	4.817000	3.900000	11:59:42 AM	3.937400			4.080000	4.080000	3.900000	3.900000