

GS Board Summary
December 28, 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	553	1.51	7/4/2022	359.670000	1.725000	2:45:33 PM	1.746600		1.650000	1.775000	1.775000	1.710000	1.725000
RPGB 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	582	1.59	8/2/2022										
RPGB 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	624	1.71	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	658	1.80	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	706	1.93	12/4/2022	87.500000	1.830000	3:15:59 PM	1.857300			1.870000	1.875000	1.830000	1.830000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	708	1.94	12/6/2022	16.500000	1.950000	3:27:03 PM	1.877900			1.880000	1.950000	1.875000	1.950000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	775	2.12	2/11/2023	1,167.170000	1.850000	3:58:56 PM	1.857200			1.875000	1.875000	1.840000	1.850000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	784	2.15	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	800	2.19	3/8/2023										
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	844	2.31	4/21/2023										
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	882	2.42	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	960	2.63	8/15/2023	7.900000	2.100000	9:56:01 AM	2.112700			2.150000	2.150000	2.100000	2.100000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	986	2.70	9/10/2023	1,227.705000	1.900000	3:09:32 PM	1.922500			1.925000	1.925000	1.900000	1.900000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	1,029	2.82	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,170	3.20	3/12/2024	68.600000	1.960000	2:10:45 PM	1.950300			1.950000	1.960000	1.950000	1.960000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,209	3.31	4/20/2024	2.800000	2.050000	11:01:04 AM	2.014300			2.000000	2.050000	2.000000	2.050000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,253	3.43	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,316	3.60	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,331	3.64	8/20/2024	56.500000	2.050000	2:15:25 PM	2.050000	2.060000	2.050000	2.050000	2.050000	2.050000	2.050000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,389	3.80	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,414	3.87	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,566	4.29	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,568	4.29	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,688	4.62	8/12/2025	8,883.545000	2.520000	3:59:40 PM	2.518500			2.530000	2.530000	2.510000	2.520000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,716	4.70	9/9/2025	1,759.320000	2.510000	3:58:36 PM	2.517000			2.525000	2.525000	2.510000	2.510000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,757	4.81	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,797	4.92	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,848	5.06	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,874	5.13	2/14/2026	5.000000	2.530000	2:53:17 PM	2.530000	2.550000	2.530000	2.530000	2.530000	2.530000	2.530000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,092	5.73	9/20/2026	9.260000	2.650000	3:15:03 PM	2.765400			2.950000	2.950000	2.650000	2.650000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,122	5.81	10/20/2026	0.600000	2.840000	2:29:25 PM	2.840000			2.840000	2.840000	2.840000	2.840000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,170	5.94	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,254	6.17	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,318	6.35	5/4/2027	4,130.000000	2.650000	3:58:55 PM	2.655600			2.660000	2.675000	2.641000	2.650000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,443	6.69	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,641	7.23	3/22/2028					2.750000					
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,898	7.93	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,935	8.04	1/10/2029	4.027000	2.700000	3:43:59 PM	2.700000			2.700000	2.700000	2.700000	2.700000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,437	9.41	5/27/2030	0.285000	2.925000	10:46:32 AM	2.925000			2.925000	2.925000	2.925000	2.925000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,480	9.53	7/9/2030					2.740000					
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,499	9.58	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,681	10.08	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,855	10.55	7/19/2031	100.000000	3.000000	3:51:16 PM	3.009000	2.770000	3.050000	3.050000	3.000000	3.000000	3.000000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,933	10.77	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,053	11.10	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,081	11.17	3/1/2032	23.000000	3.125000	11:35:01 AM	3.125000	3.000000	3.125000	3.125000	3.125000	3.125000	3.125000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,291	11.75	9/27/2032					3.100000					
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,354	11.92	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,466	12.23	3/21/2033	6.000000	3.600000	11:35:12 AM	3.500000	3.250000	3.500000	3.600000	3.450000	3.600000	3.600000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,060	13.85	11/5/2034					3.250000					
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,389	14.75	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,466	14.97	12/16/2035	0.026000	3.800000	3:01:32 PM	3.800000		3.800000	3.800000	3.800000	3.800000	3.800000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,754	15.75	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,985	16.39	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,075	16.63	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,144	16.82	10/24/2037					3.975000					
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,265	17.15	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,601	18.07	1/24/2039	0.010000	3.860000	3:14:34 PM	3.860000		3.860000	3.860000	3.860000	3.860000	3.860000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,195	19.70	9/9/2040	1,000.000000	3.950000	10:11:57 AM	3.950000		3.950000	3.950000	3.950000	3.950000	3.950000