

GS Board Summary
February 04, 2021

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 09/13/22	FXTN 10-57	PIBD10221570	4.7500	586	1.60	9/13/2022										
RPGB 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	620	1.70	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	668	1.83	12/4/2022	46.560000	1.780000	3:15:28 PM	1.789100			1.789700	1.800000	1.780000	1.780000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	670	1.83	12/6/2022	1,671.690000	1.810000	3:48:48 PM	1.804200			1.800000	1.810000	1.800000	1.810000
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	737	2.02	2/11/2023	1,623.690000	1.785000	3:18:21 PM	1.781000		1.765000	1.770000	1.795000	1.770000	1.785000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	746	2.04	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	762	2.09	3/8/2023	748.000000	1.830000	3:48:19 PM	1.840000		1.825000	1.891000	1.891000	1.830000	1.830000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	806	2.21	4/21/2023	3.300000	1.950000	3:14:55 PM	1.903600			1.865000	1.950000	1.865000	1.950000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	844	2.31	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	922	2.52	8/15/2023	11.100000	2.050000	3:53:06 PM	2.041400		1.925000	2.000000	2.100000	1.950000	2.050000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	948	2.60	9/10/2023	3,444.291000	1.915000	3:54:21 PM	1.929800		1.875000	1.935000	1.935000	1.910000	1.915000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	991	2.71	10/23/2023										
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,132	3.10	3/12/2024	260.760000	2.000000	3:19:31 PM	2.027100			2.000000	2.103500	1.960000	2.000000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,171	3.21	4/20/2024						2.050000				
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,215	3.33	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,278	3.50	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,293	3.54	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,351	3.70	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,376	3.77	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,528	4.18	4/12/2025										
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,530	4.19	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,650	4.52	8/12/2025	3,397.005000	2.582500	3:59:07 PM	2.580200			2.600000	2.600000	2.577500	2.582500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,678	4.59	9/9/2025	771.000000	2.582500	3:52:04 PM	2.583900			2.582500	2.590000	2.582500	2.582500
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,719	4.71	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,759	4.82	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,810	4.96	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,836	5.03	2/14/2026	327.000000	2.607500	2:43:22 PM	2.590600			2.580000	2.607500	2.580000	2.607500
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	2,054	5.62	9/20/2026	10.040000	2.780000	3:05:50 PM	2.786400			2.750000	2.825000	2.750000	2.780000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	2,084	5.71	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,132	5.84	12/7/2026	3.900000	2.850000	3:56:28 PM	2.850000			2.850000	2.850000	2.850000	2.850000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,126	6.07	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,280	6.24	5/4/2027	2,920.000000	2.790000	3:58:25 PM	2.789100			2.790000	2.795000	2.785000	2.790000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,405	6.59	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,603	7.13	3/22/2028						2.725000				
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,860	7.83	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,897	7.93	1/10/2029	257.000000	2.810000	3:39:02 PM	2.803600			2.790000	2.810000	2.790000	2.810000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,399	9.31	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,442	9.42	7/9/2030	4,538.000000	3.040000	3:57:25 PM	3.038900		2.740000	3.040000	3.045000	3.032500	3.040000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,461	9.48	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,643	9.97	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,817	10.45	7/19/2031	160.900000	3.050000	3:45:41 PM	3.048400		2.770000	3.025000	3.050000	3.025000	3.050000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,895	10.66	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	4,015	10.99	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	4,043	11.07	3/1/2032	1.500000	3.275000	3:56:50 PM	3.300000			3.350000	3.350000	3.275000	3.275000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,253	11.64	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,316	11.82	11/29/2032	7.000000	3.375000	3:51:24 PM	3.370700			3.360000	3.375000	3.360000	3.375000
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,428	12.12	3/21/2033	7.500000	3.650000	2:35:52 PM	3.650000		3.300000	3.650000	3.650000	3.650000	3.650000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	5,022	13.75	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,351	14.65	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,428	14.86	12/16/2035	25.000000	4.050000	3:57:06 PM	4.050000		3.900000	4.050000	4.050000	4.050000	4.050000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,716	15.65	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,947	16.28	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	6,037	16.53	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,106	16.72	10/24/2037	418.551000	4.087500	3:46:24 PM	4.086600			3.975000	4.125000	3.960000	4.087500
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,227	17.05	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,563	17.97	1/24/2039	51.000000	3.975000	3:57:31 PM	3.975300		3.925000	3.990000	3.990000	3.975000	3.975000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,157	19.60	9/9/2040	5.530000	4.020000	2:53:25 PM	3.956700			3.950000	4.020000	3.950000	4.020000