

GS Board Summary
May 21, 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 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	562	1.54	12/4/2022	15.000000	2.100000	3:57:45 PM	2.050000			2.075000	2.100000	2.030000	2.100000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	564	1.54	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	631	1.73	2/11/2023						2.025000				
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	640	1.75	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	656	1.80	3/8/2023	451.000000	2.215000	3:06:18 PM	2.215000		2.175000	2.215000	2.215000	2.215000	2.215000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	700	1.92	4/21/2023	5.000000	2.180000	10:27:18 AM	2.180000		2.200000	2.180000	2.180000	2.180000	2.180000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	738	2.02	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	816	2.23	8/15/2023	67.230000	2.200000	2:57:23 PM	2.200000			2.200000	2.200000	2.200000	2.200000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	842	2.31	9/10/2023	236.281000	2.185000	3:37:43 PM	2.191000			2.200000	2.200000	2.175000	2.185000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	885	2.42	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,023	2.80	3/9/2024	1,216.007000	2.450000	3:42:39 PM	2.418500			2.417500	2.450000	2.410000	2.450000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,026	2.81	3/12/2024	103.550000	2.420000	3:34:28 PM	2.415600			2.415000	2.435000	2.415000	2.420000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,065	2.92	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,109	3.04	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,172	3.21	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,187	3.25	8/20/2024						2.635000				
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,245	3.41	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,270	3.48	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,422	3.89	4/12/2025	1.000000	2.775000	2:45:31 PM	2.775000			2.775000	2.775000	2.775000	2.775000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,424	3.90	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,544	4.23	8/12/2025	50.010000	2.775000	3:44:54 PM	2.735000			2.735000	2.775000	2.735000	2.775000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,572	4.30	9/9/2025						2.775000				
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,613	4.42	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,653	4.53	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,704	4.67	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,730	4.74	2/14/2026										
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,783	4.88	4/8/2026	166.000000	3.200000	2:34:10 PM	3.216400			3.227500	3.227500	3.200000	3.200000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,948	5.33	9/20/2026	0.575000	3.350000	3:06:17 PM	3.350000			3.350000	3.350000	3.350000	3.350000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,978	5.42	10/20/2026										
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,026	5.55	12/7/2026	9.000000	3.375000	2:46:51 PM	3.375000			3.375000	3.375000	3.375000	3.375000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,110	5.78	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,174	5.95	5/4/2027										
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,299	6.29	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,497	6.84	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,528	6.92	4/22/2028	7.000000	3.680000	11:00:38 AM	3.680000			3.680000	3.680000	3.680000	3.680000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,754	7.54	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,791	7.64	1/10/2029						3.700000				
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,293	9.02	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,336	9.13	7/9/2030						3.800000				
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,355	9.19	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,537	9.68	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,711	10.16	7/19/2031						4.000000				
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,789	10.37	10/5/2031	20.000000	4.250000	11:50:34 AM	4.250000			4.250000	4.250000	4.250000	4.250000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,909	10.70	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,937	10.78	3/1/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,147	11.35	9/27/2032	1.930000	4.250000	11:04:19 AM	4.250000			4.250000	4.250000	4.250000	4.250000
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,210	11.53	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,322	11.83	3/21/2033	23.169000	4.425000	3:05:20 PM	4.425000			4.425000	4.425000	4.425000	4.425000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,916	13.46	11/5/2034	16.700000	4.500000	11:56:59 AM	4.550000			4.600000	4.600000	4.500000	4.500000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,245	14.36	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,322	14.57	12/16/2035	16.000000	4.750000	9:48:12 AM	4.750000		4.750000	4.750000	4.750000	4.750000	4.750000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,610	15.36	9/29/2036	273.000000	4.820000	10:01:34 AM	4.835000			4.850000	4.850000	4.820000	4.820000
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,841	15.99	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,931	16.24	8/16/2037	100.000000	4.825000	11:20:06 AM	4.845000			4.865000	4.865000	4.825000	4.825000
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	6,000	16.43	10/24/2037	149.900000	4.825000	3:12:17 PM	4.847200			4.850000	4.865000	4.800000	4.825000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,121	16.76	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,457	17.68	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,051	19.31	9/9/2040	0.500000	4.805000	2:41:28 PM	4.805000			4.805000	4.805000	4.805000	4.805000