

GS Board Summary
June 07, 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
RPG4 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	545	1.49	12/4/2022	0.300000	2.000000	2:48:00 PM	2.000000			2.000000	2.000000	2.000000	2.000000
RPG4 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	547	1.50	12/6/2022	500.000000	1.850000	10:56:40 AM	1.850000			1.850000	1.850000	1.850000	1.850000
RPG4 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	614	1.68	2/11/2023	788.101700	2.200000	3:02:07 PM	1.883000			1.950000	2.200000	1.880000	2.200000
RPG4 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	623	1.71	2/20/2023										
RPG4 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	639	1.75	3/8/2023										
RPG4 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	683	1.87	4/21/2023										
RPG4 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	721	1.97	5/29/2023										
RPG4 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	799	2.19	8/15/2023	24.930000	2.225000	3:35:35 PM	2.291500			2.285000	2.450000	2.225000	2.225000
RPG4 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	825	2.26	9/10/2023	4.357939	2.145000	3:31:13 PM	2.145000			2.145000	2.145000	2.145000	2.145000
RPG4 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	868	2.38	10/23/2023	63.835000	2.200000	10:48:19 AM	2.200000			2.200000	2.200000	2.200000	2.200000
RPG4 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	1,006	2.75	3/9/2024	1,668.700000	2.370000	2:59:28 PM	2.353000			2.350000	2.370000	2.350000	2.370000
RPG4 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	1,009	2.76	3/12/2024	22.000000	2.375000	3:46:20 PM	2.343200			2.340000	2.375000	2.340000	2.375000
RPG4 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,048	2.87	4/20/2024	22.000000	2.400000	11:29:27 AM	2.400000			2.400000	2.400000	2.400000	2.400000
RPG4 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,092	2.99	6/3/2024										
RPG4 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,155	3.16	8/5/2024										
RPG4 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,170	3.20	8/20/2024										
RPG4 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,228	3.36	10/17/2024	0.262000	2.560000	11:01:52 AM	2.560000			2.560000	2.560000	2.560000	2.560000
RPG4 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,253	3.43	11/11/2024										
RPG4 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,405	3.85	4/12/2025										
RPG4 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,407	3.85	4/14/2025										
RPG4 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,527	4.18	8/12/2025	1,241.025000	2.700000	3:35:14 PM	2.701800			2.705000	2.710000	2.695000	2.700000
RPG4 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,555	4.26	9/9/2025	100.000000	2.825000	3:57:18 PM	2.825000			2.825000	2.825000	2.825000	2.825000
RPG4 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,596	4.37	10/20/2025										
RPG4 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,636	4.48	11/29/2025										
RPG4 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,687	4.62	1/19/2026										
RPG4 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,713	4.69	2/14/2026	94.581000	3.125000	11:33:12 AM	3.129400			3.130000	3.130000	3.125000	3.125000
RPG4 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,766	4.84	4/8/2026	1,446.650000	3.175000	3:43:04 PM	3.175800			3.170000	3.180000	3.162500	3.175000
RPG4 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,931	5.29	9/20/2026										
RPG4 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,961	5.37	10/20/2026										
RPG4 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	2,009	5.50	12/7/2026										
RPG4 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,093	5.73	3/1/2027										
RPG4 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,157	5.91	5/4/2027	50.000000	3.490000	3:51:18 PM	3.490000			3.490000	3.490000	3.490000	3.490000
RPG4 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,282	6.25	9/6/2027										
RPG4 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,480	6.79	3/22/2028	1,127.830000	3.685000	3:06:55 PM	3.699900			3.710000	3.710000	3.675000	3.685000
RPG4 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,511	6.88	4/22/2028	910.600000	3.564000	3:55:52 PM	3.674000			3.670000	3.675000	3.564000	3.564000
RPG4 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,737	7.49	12/4/2028										
RPG4 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,774	7.60	1/10/2029	25.000000	3.750000	10:20:18 AM	3.750000			3.750000	3.750000	3.750000	3.750000
RPG4 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,276	8.97	5/27/2030						3.700000				
RPG4 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,319	9.09	7/9/2030	304.250000	3.750000	3:02:02 PM	3.750700			3.770000	3.770000	3.750000	3.750000
RPG4 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,338	9.14	7/28/2030										
RPG4 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,520	9.64	1/26/2031										
RPG4 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,694	10.11	7/19/2031	200.000000	3.900000	2:35:51 PM	3.900000			3.950000	3.900000	3.900000	3.900000
RPG4 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,772	10.33	10/5/2031										
RPG4 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,892	10.66	2/2/2032						4.000000				
RPG4 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,920	10.73	3/1/2032						4.050000				
RPG4 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,130	11.31	9/27/2032						4.100000				
RPG4 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,193	11.48	11/29/2032										
RPG4 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,305	11.79	3/21/2033						4.200000				
RPG4 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,899	13.41	11/5/2034	20.000000	4.600000	2:41:23 PM	4.600000			4.600000	4.600000	4.600000	4.600000
RPG4 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,228	14.31	9/30/2035	3.800000	4.725000	2:33:12 PM	4.725000			4.650000	4.725000	4.725000	4.725000
RPG4 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,305	14.52	12/16/2035						4.700000				
RPG4 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,593	15.31	9/29/2036	18.000000	4.825000	2:40:46 PM	4.827500			4.800000	4.830000	4.825000	4.825000
RPG4 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,824	15.95	5/18/2037										
RPG4 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,914	16.19	8/16/2037	2.000000	4.975000	3:00:15 PM	4.975000		4.850000	4.975000	4.975000	4.975000	4.975000
RPG4 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,983	16.38	10/24/2037	72.853000	4.950000	3:29:17 PM	4.941000	4.950000	4.625000	4.900000	4.950000	4.900000	4.950000
RPG4 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,104	16.71	2/22/2038										
RPG4 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,440	17.63	1/24/2039										
RPG4 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	7,034	19.26	9/9/2040	178.720000	5.000000	3:23:13 PM	4.999300			5.015000	5.015000	4.975000	5.000000