

GS Board Summary
June 22, 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 12 3/4 10/17/22 | FXTN 20-03 | PIBD2022J033 | 12.7500 | 482 | 1.32 | 10/17/2022 | | | | | | | | | | |
| RPGB 4 5/8 12/04/22 | RTB 05-11 | PIID0522L114 | 4.6250 | 530 | 1.45 | 12/4/2022 | 299.000000 | 1.720000 | 11:59:09 AM | 1.712000 | | 1.695000 | 1.700000 | 1.725000 | 1.700000 | 1.720000 |
| RPGB 4 12/06/22 | FXTN 10-58 | PIBD1022L585 | 4.0000 | 532 | 1.46 | 12/6/2022 | | | | | | | | | | |
| RPGB 4 3/8 02/11/23 | RTB 03-10 | PIID0323B101 | 4.3750 | 599 | 1.64 | 2/11/2023 | 152.075000 | 1.815000 | 3:33:23 PM | 1.792700 | | | 1.775000 | 1.820000 | 1.775000 | 1.815000 |
| RPGB 13 02/20/23 | FXTN 20-04 | PIBD2023B048 | 13.0000 | 608 | 1.67 | 2/20/2023 | | | | | | | | | | |
| RPGB 5 1/2 03/08/23 | FXTN 05-75 | PIBD0523C752 | 5.5000 | 624 | 1.71 | 3/8/2023 | 288.500000 | 1.800000 | 2:22:33 PM | 1.788000 | | | 1.800000 | 1.800000 | 1.775000 | 1.800000 |
| RPGB 3 1/2 04/21/23 | FXTN 07-58 | PIBD0723D588 | 3.5000 | 668 | 1.83 | 4/21/2023 | | | | | | | | | | |
| RPGB 11 7/8 05/29/23 | FXTN 20-05 | PIBD2023E054 | 11.8750 | 706 | 1.93 | 5/29/2023 | | | | | | | | | | |
| RPGB 3 1/4 08/15/23 | RTB 10-04 | PIID1023H046 | 3.2500 | 784 | 2.15 | 8/15/2023 | 1.800000 | 2.055000 | 2:27:07 PM | 2.066100 | | | 2.075000 | 2.075000 | 2.055000 | 2.055000 |
| RPGB 2 3/8 09/10/23 | FXTN 03-25 | PIBD0323I252 | 2.3750 | 810 | 2.22 | 9/10/2023 | 4.000000 | 1.950000 | 3:04:24 PM | 1.950000 | | | 1.950000 | 1.950000 | 1.950000 | 1.950000 |
| RPGB 11 3/8 10/23/23 | FXTN 20-06 | PIBD2023J068 | 11.3750 | 853 | 2.34 | 10/23/2023 | | | | | | | | | | |
| RPGB 2 3/8 03/09/24 | RTB 03-11 | PIID0324C115 | 2.3750 | 991 | 2.71 | 3/9/2024 | 3,971.520000 | 2.370000 | 3:59:13 PM | 2.366400 | | | 2.355000 | 2.375000 | 2.355000 | 2.370000 |
| RPGB 6 1/4 03/12/24 | RTB 05-12 | PIID0524C129 | 6.2500 | 994 | 2.72 | 3/12/2024 | 1.200000 | 2.370000 | 10:49:29 AM | 2.366700 | | | 2.330000 | 2.370000 | 2.330000 | 2.370000 |
| RPGB 4 1/2 04/20/24 | FXTN 07-59 | PIBD0724D595 | 4.5000 | 1,033 | 2.83 | 4/20/2024 | | | | | | | | | | |
| RPGB 12 3/8 06/03/24 | FXTN 20-07 | PIBD2024F075 | 12.3750 | 1,077 | 2.95 | 6/3/2024 | | | | | | | | | | |
| RPGB 12 7/8 08/05/24 | FXTN 20-08 | PIBD2024H086 | 12.8750 | 1,140 | 3.12 | 8/5/2024 | | | | | | | | | | |
| RPGB 4 1/8 08/20/24 | FXTN 10-59 | PIBD1024H595 | 4.1250 | 1,155 | 3.16 | 8/20/2024 | | | | | | | | | | |
| RPGB 4 1/4 10/17/24 | FXTN 05-76 | PIBD0524J762 | 4.2500 | 1,213 | 3.32 | 10/17/2024 | 2,459.000000 | 2.490000 | 3:53:14 PM | 2.508600 | | | 2.480000 | 2.530000 | 2.470000 | 2.490000 |
| RPGB 13 3/4 11/11/24 | FXTN 20-09 | PIBD2024K091 | 13.7500 | 1,238 | 3.39 | 11/11/2024 | | | | | | | | | | |
| RPGB 5 3/4 04/12/25 | FXTN 07-61 | PIBD0725D618 | 5.7500 | 1,390 | 3.81 | 4/12/2025 | 0.084000 | 2.650000 | 11:15:01 AM | 2.650000 | | | 2.650000 | 2.650000 | 2.650000 | 2.650000 |
| RPGB 12 1/8 04/14/25 | FXTN 20-10 | PIBD2025D103 | 12.1250 | 1,392 | 3.81 | 4/14/2025 | | | | | | | | | | |
| RPGB 2 5/8 08/12/25 | RTB 05-13 | PIID0525H130 | 2.6250 | 1,512 | 4.14 | 8/12/2025 | 83.311000 | 2.672500 | 2:46:57 PM | 2.677200 | | | 2.700000 | 2.715000 | 2.672500 | 2.672500 |
| RPGB 3 5/8 09/09/25 | FXTN 10-60 | PIBD1025I608 | 3.6250 | 1,540 | 4.22 | 9/9/2025 | 78.000000 | 2.670000 | 3:45:40 PM | 2.679500 | | | 2.690000 | 2.690000 | 2.670000 | 2.670000 |
| RPGB 12 1/8 10/20/25 | FXTN 20-11 | PIBD2025J116 | 12.1250 | 1,581 | 4.33 | 10/20/2025 | | | | | | | | | | |
| RPGB 18 1/4 11/29/25 | FXTN 25-01 | PIBD2525K015 | 18.2500 | 1,621 | 4.44 | 11/29/2025 | | | | | | | | | | |
| RPGB 10 1/4 01/19/26 | FXTN 20-12 | PIBD2026A122 | 10.2500 | 1,672 | 4.58 | 1/19/2026 | | | | | | | | | | |
| RPGB 6 1/4 02/14/26 | FXTN 07-62 | PIBD0726B627 | 6.2500 | 1,698 | 4.65 | 2/14/2026 | | | | | | | | | | |
| RPGB 3 3/8 04/08/26 | FXTN 05-77 | PIBD0526D772 | 3.3750 | 1,751 | 4.79 | 4/8/2026 | 3,677.565000 | 2.920000 | 3:47:21 PM | 2.903700 | | | 2.890000 | 2.925000 | 2.890000 | 2.920000 |
| RPGB 3 1/2 09/20/26 | RTB 10-05 | PIID1026I057 | 3.5000 | 1,916 | 5.25 | 9/20/2026 | 2.650000 | 3.250000 | 3:33:31 PM | 3.271700 | | | 3.300000 | 3.300000 | 3.250000 | 3.250000 |
| RPGB 6 1/4 10/20/26 | RTB 15-01 | PIID1526J019 | 6.2500 | 1,946 | 5.33 | 10/20/2026 | 1.800000 | 3.375000 | 2:08:06 PM | 3.375000 | | | 3.375000 | 3.375000 | 3.375000 | 3.375000 |
| RPGB 8 12/07/26 | FXTN 20-13 | PIBD2026L139 | 8.0000 | 1,994 | 5.46 | 12/7/2026 | | | | | | | | | | |
| RPGB 5 3/8 03/01/27 | RTB 15-02 | PIID1527C023 | 5.3750 | 2,078 | 5.69 | 3/1/2027 | | | | | | | | | | |
| RPGB 4 3/4 05/04/27 | FXTN 10-61 | PIBD1027E617 | 4.7500 | 2,142 | 5.86 | 5/4/2027 | 1,683.605000 | 3.200000 | 3:49:12 PM | 3.200400 | | | 3.165000 | 3.210000 | 3.165000 | 3.200000 |
| RPGB 8 5/8 09/06/27 | FXTN 20-14 | PIBD2027I140 | 8.6250 | 2,267 | 6.21 | 9/6/2027 | | | | | | | | | | |
| RPGB 6 1/4 03/22/28 | FXTN 10-63 | PIBD1028C635 | 6.2500 | 2,465 | 6.75 | 3/22/2028 | | | | | | | | | | |
| RPGB 3 5/8 04/22/28 | FXTN 07-64 | PIBD0728D649 | 3.6250 | 2,496 | 6.83 | 4/22/2028 | 6,254.500000 | 3.475000 | 3:58:50 PM | 3.465900 | | | 3.450000 | 3.510000 | 3.440000 | 3.475000 |
| RPGB 9 1/2 12/04/28 | FXTN 20-15 | PIBD2028L151 | 9.5000 | 2,722 | 7.45 | 12/4/2028 | | | | | | | | | | |
| RPGB 6 7/8 01/10/29 | FXTN 10-64 | PIBD1029A644 | 6.8750 | 2,759 | 7.55 | 1/10/2029 | | | | | | | | | | |
| RPGB 8 3/4 05/27/30 | FXTN 20-16 | PIBD2030E166 | 8.7500 | 3,261 | 8.93 | 5/27/2030 | | | | | | 3.425000 | | | | |
| RPGB 2 7/8 07/09/30 | FXTN 10-65 | PIBD1030G655 | 2.8750 | 3,304 | 9.05 | 7/9/2030 | 1,634.000000 | 3.670000 | 3:34:55 PM | 3.685100 | | | 3.670000 | 3.690000 | 3.670000 | 3.670000 |
| RPGB 12 1/2 07/28/30 | FXTN 25-02 | PIBD2530G029 | 12.5000 | 3,323 | 9.10 | 7/28/2030 | | | | | | | | | | |
| RPGB 11 1/4 01/26/31 | FXTN 25-03 | PIBD2531A032 | 11.2500 | 3,505 | 9.60 | 1/26/2031 | | | | | | | | | | |
| RPGB 8 07/19/31 | FXTN 20-17 | PIBD2031G171 | 8.0000 | 3,679 | 10.07 | 7/19/2031 | | | | | | | | | | |
| RPGB 9 3/8 10/05/31 | FXTN 25-04 | PIBD2531J042 | 9.3750 | 3,757 | 10.29 | 10/5/2031 | | | | | | | | | | |
| RPGB 5 7/8 02/02/32 | FXTN 20-18 | PIBD2032B183 | 5.8750 | 3,877 | 10.62 | 2/2/2032 | 25.000000 | 4.150000 | 11:26:25 AM | 4.150000 | | 3.850000 | 4.150000 | 4.150000 | 4.150000 | 4.150000 |
| RPGB 5 7/8 03/01/32 | RTB 20-01 | PIID2032C014 | 5.8750 | 3,905 | 10.69 | 3/1/2032 | 0.500000 | 4.150000 | 11:31:06 AM | 4.150000 | | | 4.150000 | 4.150000 | 4.150000 | 4.150000 |
| RPGB 5 3/4 09/27/32 | FXTN 20-19 | PIBD2032I195 | 5.7500 | 4,115 | 11.27 | 9/27/2032 | | | | | | 3.975000 | | | | |
| RPGB 8 1/2 11/29/32 | FXTN 25-05 | PIBD2532K057 | 8.5000 | 4,178 | 11.44 | 11/29/2032 | 0.010000 | | | | | | | | | |
| RPGB 3 5/8 03/21/33 | FXTN 20-20 | PIBD2033C206 | 3.6250 | 4,290 | 11.75 | 3/21/2033 | | | | | | 4.000000 | | | | |
| RPGB 9 1/4 11/05/34 | FXTN 25-06 | PIBD2534K062 | 9.2500 | 4,884 | 13.37 | 11/5/2034 | 70.000000 | 4.472600 | 9:48:45 AM | 4.472600 | | | 4.472600 | 4.472600 | 4.472600 | 4.472600 |
| RPGB 8 09/30/35 | FXTN 25-07 | PIBD2535I071 | 8.0000 | 5,213 | 14.27 | 9/30/2035 | | | | | | | | | | |
| RPGB 8 1/8 12/16/35 | FXTN 25-08 | PIBD2535L086 | 8.1250 | 5,290 | 14.48 | 12/16/2035 | | | | | | 4.300000 | | | | |
| RPGB 7 5/8 09/29/36 | FXTN 25-09 | PIBD2536I097 | 7.6250 | 5,578 | 15.27 | 9/29/2036 | | | | | | 4.500000 | | | | |
| RPGB 5 1/4 05/18/37 | FXTN 20-21 | PIBD2037E214 | 5.2500 | 5,809 | 15.90 | 5/18/2037 | 2.500000 | 4.810000 | 3:43:06 PM | 4.810000 | | | 4.810000 | 4.810000 | 4.810000 | 4.810000 |
| RPGB 5 3/4 08/16/37 | FXTN 25-10 | PIBD2537H103 | 5.7500 | 5,899 | 16.15 | 8/16/2037 | 100.000000 | 4.770000 | 11:55:02 AM | 4.797500 | | 4.800000 | 4.825000 | 4.825000 | 4.770000 | 4.770000 |
| RPGB 6 1/8 10/24/37 | RTB 25-01 | PIID2537J015 | 6.1250 | 5,968 | 16.34 | 10/24/2037 | 93.800000 | 4.745000 | 3:55:59 PM | 4.747900 | | 4.500000 | 4.625000 | 4.765000 | 4.625000 | 4.745000 |
| RPGB 6 1/2 02/22/38 | FXTN 20-22 | PIBD2038B224 | 6.5000 | 6,089 | 16.67 | 2/22/2038 | 2.000000 | 4.780000 | 11:56:00 AM | 4.780000 | | | 4.780000 | 4.780000 | 4.780000 | 4.780000 |
| RPGB 6 3/4 01/24/39 | FXTN 20-23 | PIBD2039A232 | 6.7500 | 6,425 | 17.59 | 1/24/2039 | 33.600000 | 4.730000 | 10:46:02 AM | 4.730000 | | | 4.730000 | 4.730000 | 4.730000 | 4.730000 |
| RPGB 4 5/8 09/09/40 | FXTN 25-11 | PIBD2540I116 | 4.6250 | 7,019 | 19.22 | 9/9/2040 | 30.500000 | 4.690000 | 3:24:57 PM | 4.694900 | | | 4.695000 | 4.695000 | 4.690000 | 4.690000 |