

GS Board Summary
July 14, 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	460	1.26	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	508	1.39	12/4/2022	215.288000	1.800000	3:04:44 PM	1.750200			1.735000	1.800000	1.735000	1.800000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	510	1.40	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	577	1.58	2/11/2023	171.200000	1.825000	3:36:05 PM	1.807000			1.790000	1.900000	1.760000	1.825000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	586	1.60	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	602	1.65	3/8/2023	10.700000	1.975000	3:05:24 PM	1.975000			1.975000	1.975000	1.975000	1.975000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	646	1.77	4/21/2023	0.300000	2.190000	11:24:05 AM	2.190000			2.190000	2.190000	2.190000	2.190000
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	684	1.87	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	762	2.09	8/15/2023	216.200000	2.140000	3:44:53 PM	2.117800			2.150000	2.150000	2.080000	2.140000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	788	2.16	9/10/2023	300.000000	1.950000	10:27:55 AM	1.950000			1.950000	1.950000	1.950000	1.950000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	831	2.28	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	969	2.65	3/9/2024	4,280.470000	2.360000	3:41:42 PM	2.363200			2.351000	2.375000	2.351000	2.360000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	972	2.66	3/12/2024	36.900000	2.375000	3:45:57 PM	2.370200			2.420000	2.420000	2.365000	2.375000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	1,011	2.77	4/20/2024	1.000000	2.450000	11:33:47 AM	2.450000			2.450000	2.450000	2.450000	2.450000
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,055	2.89	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,118	3.06	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,133	3.10	8/20/2024	8.500000	2.500000	11:59:33 AM	2.500000			2.500000	2.500000	2.500000	2.500000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,191	3.26	10/17/2024	176.000000	2.395000	3:45:39 PM	2.397800			2.400000	2.400000	2.390000	2.395000
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,216	3.33	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,368	3.75	4/12/2025	4.100000	2.650000	2:44:20 PM	2.650000			2.650000	2.650000	2.650000	2.650000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,370	3.75	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,490	4.08	8/12/2025	1,910.745000	2.635000	3:55:03 PM	2.644300			2.625000	2.650000	2.615000	2.635000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,518	4.16	9/9/2025	72.578000	2.700000	2:33:45 PM	2.700000			2.625000	2.700000	2.625000	2.700000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,559	4.27	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,599	4.38	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,650	4.52	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,676	4.59	2/14/2026	1.010000	2.782500	11:58:03 AM	2.783200			2.850000	2.850000	2.782500	2.782500
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,729	4.73	4/8/2026	550.200000	2.880000	3:54:18 PM	2.887500			2.880000	2.925000	2.880000	2.880000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,894	5.19	9/20/2026	88.900000	3.325000	3:49:51 PM	3.308500			3.295000	3.362500	3.295000	3.325000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,924	5.27	10/20/2026	1.000000	3.400000	3:50:09 PM	3.400000			3.400000	3.400000	3.400000	3.400000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,972	5.40	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,056	5.63	3/1/2027	0.380000	3.525000	2:15:46 PM	3.525000			3.525000	3.525000	3.525000	3.525000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,120	5.80	5/4/2027	636.220000	3.255000	3:56:21 PM	3.263400		3.200000	3.260000	3.300000	3.250000	3.255000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,245	6.15	9/6/2027	1.400000	3.550000	2:57:04 PM	3.550000			3.550000	3.550000	3.550000	3.550000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,443	6.69	3/22/2028	1,010.000000	3.510000	10:34:55 AM	3.527800			3.528000	3.528000	3.510000	3.510000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,474	6.77	4/22/2028	643.310000	3.690000	3:42:12 PM	3.675600		3.600000	3.650000	3.700000	3.640000	3.690000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,700	7.39	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,737	7.49	1/10/2029	4.700000	3.780000	2:10:07 PM	3.788500			3.800000	3.800000	3.780000	3.780000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,239	8.87	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,282	8.99	7/9/2030	189.700000	3.700000	3:37:53 PM	3.754900			3.795000	3.795000	3.700000	3.700000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,301	9.04	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,483	9.54	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,657	10.01	7/19/2031	9.100000	3.875000	2:17:28 PM	3.875000			3.875000	3.875000	3.875000	3.875000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,735	10.23	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,855	10.55	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,883	10.63	3/1/2032	0.160000	4.075000	11:58:55 AM	4.075000			4.075000	4.075000	4.075000	4.075000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,093	11.21	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,156	11.38	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,268	11.69	3/21/2033	460.000000	4.270000	9:39:00 AM	4.270000			4.270000	4.270000	4.270000	4.270000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,862	13.31	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,191	14.21	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,268	14.42	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,556	15.21	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,787	15.84	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,877	16.09	8/16/2037						4.900000				
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,946	16.28	10/24/2037	9.200000	4.900000	11:38:05 AM	4.885900		4.625000	4.880000	4.950000	4.880000	4.900000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,067	16.61	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,403	17.53	1/24/2039	12.600000	4.950000	2:35:09 PM	4.950000		4.800000	4.950000	4.950000	4.950000	4.950000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,997	19.16	9/9/2040	460.500000	4.850000	3:51:08 PM	4.856100		4.860000	4.855000	4.860000	4.830000	4.850000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,306	20.00	7/15/2041	731.000000	4.900000	3:39:24 PM	5.124700			5.125000	5.125000	4.900000	4.900000