

GS Board Summary
August 13, 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	430	1.18	10/17/2022										
RPGB 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	478	1.31	12/4/2022	35.505000	1.725000	3:25:35 PM	1.701800			1.700000	1.725000	1.700000	1.725000
RPGB 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	480	1.31	12/6/2022										
RPGB 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	547	1.50	2/11/2023	77.200000	1.800000	3:14:35 PM	1.684700			1.730000	1.800000	1.675000	1.800000
RPGB 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	556	1.52	2/20/2023										
RPGB 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	572	1.57	3/8/2023	0.200000	1.900000	3:08:39 PM	1.900000			1.900000	1.900000	1.900000	1.900000
RPGB 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	616	1.69	4/21/2023	50.000000	1.732500	11:10:24 AM	1.732500			1.732500	1.732500	1.732500	1.732500
RPGB 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	654	1.79	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	732	2.00	8/15/2023	4.250000	2.050000	11:36:05 AM	2.050000			2.050000	2.050000	2.050000	2.050000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	758	2.08	9/10/2023	1.500000	1.935000	11:19:39 AM	1.935000			1.935000	1.935000	1.935000	1.935000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	801	2.19	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	939	2.57	3/9/2024	2,011.558000	2.190000	3:57:47 PM	2.221400			2.167500	2.235000	2.160000	2.190000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	942	2.58	3/12/2024	60.200000	2.200000	3:08:53 PM	2.177600			2.200000	2.200000	2.155000	2.200000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	981	2.69	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	1,025	2.81	6/3/2024	0.130000	2.175000	11:28:37 AM	2.175000			2.175000	2.175000	2.175000	2.175000
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	1,088	2.98	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	1,103	3.02	8/20/2024										
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	1,161	3.18	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	1,186	3.25	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,338	3.66	4/12/2025	32.323000	2.535000	3:08:54 PM	2.525100			2.525000	2.535000	2.525000	2.535000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,340	3.67	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,460	4.00	8/12/2025	975.350000	2.552500	3:15:36 PM	2.557500			2.550000	2.560000	2.540000	2.552500
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,488	4.07	9/9/2025										
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,529	4.19	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,569	4.30	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,620	4.44	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,646	4.51	2/14/2026	50.000000	2.550000	11:27:50 AM	2.550000			2.550000	2.550000	2.550000	2.550000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,699	4.65	4/8/2026	350.000000	2.660000	3:11:07 PM	2.659500			2.660000	2.660000	2.652500	2.660000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,864	5.10	9/20/2026	4.500000	3.050000	10:26:07 AM	3.050000	3.125000	3.050000	3.050000	3.050000	3.050000	3.050000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,894	5.19	10/20/2026	5.500000	2.975000	10:08:19 AM	2.975000			2.975000	2.975000	2.975000	2.975000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,942	5.32	12/7/2026	5.900000	3.220000	10:42:32 AM	3.220000			3.220000	3.220000	3.220000	3.220000
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	2,026	5.55	3/1/2027										
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	2,090	5.72	5/4/2027	0.500000	3.125000	3:29:16 PM	3.125000	3.000000	3.125000	3.125000	3.125000	3.125000	3.125000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,215	6.06	9/6/2027										
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,413	6.61	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,444	6.69	4/22/2028	3,115.000000	3.674500	3:51:57 PM	3.673000			3.669000	3.680000	3.655000	3.674500
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,556	7.00	8/12/2028	1,006.450000	3.750000	3:27:50 PM	3.749000			3.745000	3.750000	3.740000	3.750000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,670	7.31	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,707	7.41	1/10/2029	3.000000	3.800000	2:54:35 PM	3.800000			3.800000	3.800000	3.800000	3.800000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,209	8.79	5/27/2030	50.000000	4.150000	10:28:27 AM	4.150000			4.150000	4.150000	4.150000	4.150000
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,252	8.90	7/9/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,271	8.96	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,453	9.45	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,627	9.93	7/19/2031	64.000000	4.040000	3:01:46 PM	4.033000			4.030000	4.040000	4.030000	4.040000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,630	9.94	7/22/2031	2,241.825000	4.030000	3:55:12 PM	4.036000	3.885000	4.025000	4.050000	4.000000	4.030000	4.030000
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,705	10.14	10/5/2031										
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,825	10.47	2/2/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,853	10.55	3/1/2032	0.500000	4.125000	2:15:14 PM	4.125000			4.125000	4.125000	4.125000	4.125000
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	4,063	11.12	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	4,126	11.30	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,238	11.60	3/21/2033										
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,832	13.23	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	5,161	14.13	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,238	14.34	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,526	15.13	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,757	15.76	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,847	16.01	8/16/2037					4.810000					
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,916	16.20	10/24/2037	0.460000	5.000000	3:30:16 PM	5.000000	5.000000	4.625000	5.000000	5.000000	5.000000	5.000000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	6,037	16.53	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,373	17.45	1/24/2039	150.000000	4.950000	3:31:51 PM	4.948300	5.000000	4.700000	4.945000	4.950000	4.945000	4.950000
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,967	19.08	9/9/2040	1,267.765000	4.850000	11:51:34 AM	4.889400	5.000000	4.700000	4.890000	4.890000	4.800000	4.850000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,276	19.92	7/15/2041					5.000000					