

GS Board Summary
March 08, 2022

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 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	447	1.22	5/29/2023										
RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	525	1.44	8/15/2023	368.080000	2.950000	3:09:52 PM	2.972400		2.600000	3.000000	3.250000	2.950000	2.950000
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	551	1.51	9/10/2023	1,310.000000	2.900000	10:36:35 AM	2.900000		2.600000	2.900000	2.900000	2.900000	2.900000
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	594	1.63	10/23/2023										
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	732	2.00	3/9/2024	100.000000	3.100000	3:18:22 PM	3.100000			3.100000	3.100000	3.100000	3.100000
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	735	2.01	3/12/2024	355.000000	3.150000	2:06:38 PM	3.070000			3.000000	3.150000	3.000000	3.150000
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	774	2.12	4/20/2024										
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	818	2.24	6/3/2024										
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	881	2.41	8/5/2024										
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	896	2.45	8/20/2024	156.700000	3.500000	3:54:22 PM	3.381900			3.375000	3.500000	3.375000	3.500000
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	954	2.61	10/17/2024										
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	979	2.68	11/11/2024										
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	1,131	3.10	4/12/2025	4.897200	3.785000	3:07:11 PM	3.785000			3.785000	3.785000	3.785000	3.785000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	1,133	3.10	4/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	1,253	3.43	8/12/2025	2,029.407000	4.100000	3:57:38 PM	4.016800			4.000000	4.100000	3.950000	4.100000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,281	3.51	9/9/2025	22.000000	3.975000	11:27:10 AM	3.975000			3.975000	3.975000	3.975000	3.975000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,322	3.62	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,362	3.73	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,413	3.87	1/19/2026										
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,439	3.94	2/14/2026										
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,492	4.09	4/8/2026	704.100000	4.330000	3:54:46 PM	4.314000			4.300000	4.330000	4.267500	4.330000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,657	4.54	9/20/2026	3.000000	4.900000	11:44:28 AM	4.900000			4.900000	4.900000	4.900000	4.900000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,687	4.62	10/20/2026	2.000000	5.000000	2:58:52 PM	4.925000			4.850000	5.000000	4.850000	5.000000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,735	4.75	12/7/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,819	4.98	3/1/2027	1.800000	4.975000	10:50:28 AM	4.995800			5.050000	5.050000	4.975000	4.975000
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,822	4.99	3/4/2027	6,545.398000	5.050000	3:57:29 PM	4.980700			4.900000	5.050000	4.900000	5.050000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	1,883	5.16	5/4/2027										
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,912	5.24	6/2/2027	255.820000	4.860000	3:32:17 PM	4.891800			4.900000	4.900000	4.850000	4.860000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	2,008	5.50	9/6/2027						4.750000				
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	2,206	6.04	3/22/2028										
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	2,237	6.13	4/22/2028	6.000000	5.000000	2:42:19 PM	5.012500			5.025000	5.025000	5.000000	5.000000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,349	6.43	8/12/2028						4.925000				
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,463	6.74	12/4/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,500	6.85	1/10/2029	98.245000	5.250000	3:54:28 PM	5.110700			5.100000	5.250000	5.100000	5.250000
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	3,002	8.22	5/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	3,045	8.34	7/9/2030	264.680000	5.150000	3:12:25 PM	5.153500			5.175000	5.175000	5.125000	5.150000
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	3,064	8.39	7/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	3,246	8.89	1/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,420	9.36	7/19/2031	100.000000	5.360000	3:27:56 PM	5.380000			5.400000	5.400000	5.360000	5.360000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,423	9.37	7/22/2031						5.050000				
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,498	9.58	10/5/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,605	9.87	1/20/2032	170.500000	5.400000	3:51:17 PM	5.400000			5.400000	5.400000	5.400000	5.400000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,618	9.91	2/2/2032	12.000000	5.450000	10:49:56 AM	5.352000			5.343100	5.450000	5.343100	5.450000
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,646	9.98	3/1/2032						5.100000				
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,856	10.56	9/27/2032										
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,919	10.73	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	4,031	11.04	3/21/2033						5.125000				
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,625	12.66	11/5/2034										
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,954	13.56	9/30/2035										
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	5,031	13.77	12/16/2035										
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,319	14.56	9/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,550	15.20	5/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,640	15.44	8/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,709	15.63	10/24/2037	17.700000	5.700000	3:54:15 PM	5.627700			5.550000	5.700000	5.425000	5.700000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,830	15.96	2/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	6,166	16.88	1/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,760	18.51	9/9/2040										
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	7,069	19.35	7/15/2041	10.000000	5.400000	2:55:18 PM	5.400000			5.400000	5.400000	5.400000	5.400000