

GS Board Summary
November 24, 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 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	870	2.38	04/12/2025	1,433.18	6.250000	3:10:46 PM	6.249500			6.360000	6.360000	6.150000	6.250000
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	872	2.39	04/14/2025										
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	992	2.72	08/12/2025	814.72	6.350000	3:50:50 PM	6.309900			6.300000	6.350000	6.270000	6.350000
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	1,020	2.79	09/09/2025	185.44	6.400000	3:51:19 PM	6.359000			6.400000	6.445000	6.300000	6.400000
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	1,061	2.91	10/20/2025										
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	1,101	3.01	11/29/2025										
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1,152	3.15	01/19/2026										
RPGB 5 1/4 02/04/26	FXTN 03-01	PIBD0326H014	5.2500	1,168	3.20	02/04/2026	1.00	6.325000	10:15:50 AM	6.325000			6.325000	6.325000	6.325000	6.325000
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	1,178	3.23	02/14/2026	425.71	6.425000	3:31:30 PM	6.358800			6.450000	6.450000	6.350000	6.425000
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	1,231	3.37	04/08/2026	194.39	6.650000	3:41:24 PM	6.388900			6.600000	6.650000	6.360000	6.650000
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	1,396	3.82	09/20/2026	427.50	6.450000	3:30:43 PM	6.443800			6.650000	6.650000	6.400000	6.450000
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	1,426	3.90	10/20/2026	5.00	6.400000	2:39:54 PM	6.400000			6.400000	6.400000	6.400000	6.400000
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	1,474	4.04	12/07/2026										
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	1,558	4.27	03/01/2027										
RPGB 4 7/8 03/04/27	RTB 05-15	PIID0527C159	4.8750	1,561	4.27	03/04/2027	690.00	6.450000	3:53:23 PM	6.455300			6.700000	6.700000	6.450000	6.450000
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E047	4.7500	1,622	4.44	05/04/2027	7.70	6.700000	3:39:30 PM	6.674000			6.700000	6.700000	6.650000	6.700000
RPGB 4 5/8 06/02/27	RTB 05-14	PIID0527L140	4.6250	1,651	4.52	06/02/2027	1.60	6.565000	2:25:21 PM	6.569400			6.600000	6.600000	6.565000	6.565000
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	1,747	4.78	09/06/2027	393.91	6.550000	3:47:51 PM	6.514800			6.550000	6.550000	6.450000	6.550000
RPGB 5 3/4 03/07/28	RTB 05-16	PIID0528I160	5.7500	1,930	5.28	03/07/2028	653.40	6.500000	3:54:51 PM	6.486800			6.565000	6.600000	6.400000	6.500000
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	1,945	5.33	03/22/2028	0.60	6.525000	2:24:33 PM	6.525000			6.525000	6.525000	6.525000	6.525000
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	1,976	5.41	04/22/2028	8.00	6.700000	3:39:37 PM	6.675000			6.700000	6.700000	6.600000	6.700000
RPGB 3 3/4 08/12/28	FXTN 07-65	PIBD0728H654	3.7500	2,088	5.72	08/12/2028	13.14	6.680000	2:50:09 PM	6.714600			6.750000	6.750000	6.680000	6.680000
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	2,202	6.03	12/04/2028										
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	2,239	6.13	01/10/2029	231.00	6.700000	2:49:35 PM	6.637500			6.575000	6.700000	6.575000	6.700000
RPGB 6 1/2 05/19/29	FXTN 07-67	PIBD0729E673	6.5000	2,368	6.48	05/19/2029	1.50	6.550000	11:25:38 AM	6.550000			6.550000	6.550000	6.550000	6.550000
RPGB 7 10/13/29	FXTN 07-68	PIBD0729J687	7.0000	2,515	6.89	10/13/2029										
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	2,741	7.50	05/27/2030										
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	2,784	7.62	07/09/2030										
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	2,803	7.67	07/28/2030										
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	2,985	8.17	01/26/2031										
RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	3,159	8.65	07/19/2031	33.30	7.015000	3:48:05 PM	7.020800			7.050000	7.050000	7.015000	7.015000
RPGB 4 07/22/31	FXTN 10-66	PIBD1031G662	4.0000	3,162	8.66	07/22/2031										
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	3,237	8.86	10/05/2031										
RPGB 4 7/8 01/20/32	FXTN 10-67	PIBD1032A675	4.8750	3,344	9.16	01/20/2032	1.00	7.125000	2:49:38 PM	7.125000			7.125000	7.125000	7.125000	7.125000
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	3,357	9.19	02/02/2032										
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3,385	9.27	03/01/2032	2.25	7.300000	2:59:13 PM	7.300000			7.300000	7.300000	7.300000	7.300000
RPGB 7 1/4 06/23/32	FXTN 10-68	PIBD1032F689	7.2500	3,499	9.58	06/23/2032	308.00	6.980000	3:29:58 PM	6.997000			7.000000	7.000000	6.950000	6.980000
RPGB 6 3/4 09/15/32	FXTN 10-69	PIBD1032I695	6.7500	3,583	9.81	09/15/2032										
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	3,595	9.84	09/27/2032	5.60	7.000000	11:48:48 AM	7.008400			7.100000	7.100000	7.000000	7.000000
RPGB 7 1/2 10/20/32	FXTN 10-70	PIBD1032J701	7.5000	3,618	9.91	10/20/2032	215.10	6.950500	3:23:14 PM	6.997000			7.000000	7.000000	6.950000	6.950500
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	3,658	10.02	11/29/2032										
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3,770	10.32	03/21/2033	20.00	7.200000	11:42:00 AM	7.200000			7.200000	7.200000	7.200000	7.200000
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	4,364	11.95	11/05/2034	1,748.90	7.500000	2:29:23 PM	7.450100			7.475000	7.501000	7.400000	7.500000
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	4,693	12.85	09/30/2035	432.70	7.500000	3:23:05 PM	7.571400			7.500000	7.650000	7.450000	7.500000
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	4,770	13.06	12/16/2035	201.00	7.650000	3:33:59 PM	7.583200			7.525000	7.650000	7.525000	7.650000
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	5,058	13.85	09/29/2036										
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5,289	14.48	05/18/2037										
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	5,379	14.73	08/16/2037										
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	5,448	14.92	10/24/2037	443.96	7.650000	3:54:52 PM	7.653900			7.675000	7.750000	7.600000	7.650000
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	5,569	15.25	02/22/2038										
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	5,905	16.17	01/24/2039										
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	6,499	17.79	09/09/2040	8.50	7.645000	2:01:53 PM	7.645000			7.645000	7.645000	7.645000	7.645000
RPGB 5 1/8 07/15/41	FXTN 20-24	PIBD2041G241	5.1250	6,808	18.64	07/15/2041										
RPGB 8 1/8 11/24/42	FXTN 20-25	PIBD2042K253	8.1250	7,305	20.00	11/24/2042	424.000000	7.700000	3:22:21 PM	7.665600			7.650000	7.700000	7.600000	7.700000