

# Daily Market Data Report

## GSBS

### Market Data for Date

2025-03-06-05:00

### Generated

2025-03-06T18:30:00.002-05:00

| Name             | UPI           | Tenor | Cur-rency | Price Format | Trade Count | Total Notional Amount Traded (USD) | Total Notional Amount of Block Trades (USD) | Opening Price | Closing Price | Settle ment Price | Lowest Price | Lowest Price Type | Highest Price | Highest Price Type | Discre-tionary Authority Applied | Discretionary Authority Applied Footnote |
|------------------|---------------|-------|-----------|--------------|-------------|------------------------------------|---------------------------------------------|---------------|---------------|-------------------|--------------|-------------------|---------------|--------------------|----------------------------------|------------------------------------------|
| HCA Inc 5y       | QZCT2JDC3M0S  | P5Y   | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 64            | 63            |                   | 63           | S                 | 64            | S                  |                                  |                                          |
| BAC 5y           | QZ187J1HKQPJ  | P5Y   | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 54            | 54            |                   | 54           | S                 | 54            | S                  |                                  |                                          |
| UAL 5y x500      | QZH55NKZXXVC  | P5Y   | USD       | SprdBsisPts  | 1           | 3,000,000                          | 0                                           | 188           | 188           |                   | 188          | S                 | 188           | S                  |                                  |                                          |
| VZ 2y            | QZM3ZN0JMGNQ  | P2Y   | USD       | SprdBsisPts  | 2           | 100,000,000                        | 0                                           | 32            | 32            |                   | 32           | S                 | 32            | S                  |                                  |                                          |
| R 5y             | QZ2TNPV7DJFS  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 57            | 57            |                   | 57           | S                 | 57            | S                  |                                  |                                          |
| LNC 5y           | QZ00R3ZTSFXG  | P5Y   | USD       | SprdBsisPts  | 1           | 3,000,000                          | 0                                           | 114           | 114           |                   | 114          | S                 | 114           | S                  |                                  |                                          |
| WFC 5y           | QZ17PQ7RBBM4  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 50            | 50            |                   | 50           | S                 | 50            | S                  |                                  |                                          |
| VZ 5y            | QZM3ZN0JMGNQ  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 57            | 57            |                   | 57           | S                 | 57            | S                  |                                  |                                          |
| KR 5y            | QZ2RQNQ3SFQ3  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 37            | 37            |                   | 37           | S                 | 37            | S                  |                                  |                                          |
| MO 5y            | QZPLCN6MXBV2  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 43            | 43            |                   | 43           | S                 | 43            | S                  |                                  |                                          |
| UNH 5y           | QZ7B8CP85LGH  | P5Y   | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 44.5          | 44.5          |                   | 44.5         | S                 | 44.5          | S                  |                                  |                                          |
| C 5y             | QZ9W0BJL7LNG  | P5Y   | USD       | SprdBsisPts  | 3           | 25,000,000                         | 0                                           | 54            | 54            |                   | 53.5         | S                 | 54            | S                  |                                  |                                          |
| COFF 4y 3m [GFI] | QZP889RCK8MG  | P4Y   | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 61.5          | 61.5          |                   | 61.5         | S                 | 61.5          | S                  |                                  |                                          |
| PRU 5y           | QZLJ5T40M2PC  | P5Y   | USD       | SprdBsisPts  | 3           | 30,000,000                         | 0                                           | 60            | 60.5          |                   | 60           | S                 | 60.5          | S                  |                                  |                                          |
| PHM 5y           | QZM8L4MFXS34  | P5Y   | USD       | SprdBsisPts  | 3           | 20,000,000                         | 0                                           | 80            | 80            |                   | 80           | S                 | 80            | S                  |                                  |                                          |
| MEX 5Y           | QZBQ8J5NKD07  | P5Y   | USD       | SprdBsisPts  | 3           | 35,000,000                         | 0                                           | 121           | 121           |                   | 121          | S                 | 121           | S                  |                                  |                                          |
| CAG 5y           | QZ6QFJQFPPBQ  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 62            | 62            |                   | 62           | S                 | 62            | S                  |                                  |                                          |
| UPS 5y           | QZ98WG4V3BT2  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 33.5          | 33.5          |                   | 33.5         | S                 | 33.5          | S                  |                                  |                                          |
| GM Co 5y         | QZM5QN8CR588  | P5Y   | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 113           | 113           |                   | 113          | S                 | 113           | S                  |                                  |                                          |
| FDX 5y           | QZ01KSJ02RCQ  | P5Y   | USD       | SprdBsisPts  | 2           | 20,000,000                         | 0                                           | 54.5          | 54.5          |                   | 54.5         | S                 | 54.5          | S                  |                                  |                                          |
| SBC 5y           | QZZHPBZBH8CX  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 60            | 60            |                   | 60           | S                 | 60            | S                  |                                  |                                          |
| PKG 5y           | QZ5S9BFD1B80  | P5Y   | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 25            | 25            |                   | 25           | S                 | 25            | S                  |                                  |                                          |
| MCD 5y           | QZQTHJMHQ123  | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 26            | 26            |                   | 26           | S                 | 26            | S                  |                                  |                                          |
| TOL 5y           | QZG10Z7W25TF  | P5Y   | USD       | SprdBsisPts  | 2           | 5,000,000                          | 0                                           | 86            | 86            |                   | 86           | S                 | 86            | S                  |                                  |                                          |
| BA CO 5y         | QZWXXW214WZ1M | P5Y   | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 86.5          | 86.5          |                   | 86.5         | S                 | 86.5          | S                  |                                  |                                          |
| F 5y             | QZ3WK1G9F7GR  | P5Y   | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 165           | 165           |                   | 165          | S                 | 165           | S                  |                                  |                                          |

**Method used to determine nominal prices**

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**Method used to determine settlement prices**

Blank

**Explanation that discretion may be employed**

Blank

**Description of the manner in which discretion may be employed**

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