

Daily Market Data Report

GSBS

Market Data for Date

2025-03-07-05:00

Generated

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Name	UPI	Tenor	Cur-ency	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
CSX 5y [GFI]	QZ9HT29DHGWV	P5Y	USD	SprdBsisPts	1	10,000,000	0	23	23		23	S	23	S		
AMGN 5y	QZPKP1JX0VC5	P5Y	USD	SprdBsisPts	2	10,000,000	0	35.5	35.5		35.5	S	35.5	S		
KHC 5.5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	1	15,000,000	0	49.6	49.6		49.6	S	49.6	S		
GE 5y.5y	QZVX42WJP4FV	P5Y	USD	SprdBsisPts	1	20,000,000	0	31.6	31.6		31.6	S	31.6	S		
GE 5y	QZVX42WJP4FV	P5Y	USD	SprdBsisPts	3	42,000,000	0	28	26		26	S	28	S		
TSN 5.5y	QZQZC491NGFL	P5Y	USD	SprdBsisPts	1	5,000,000	0	48.8	48.8		48.8	S	48.8	S		
MCD 5y 3m [GFI]	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	1	20,000,000	0	28.5	28.5		28.5	S	28.5	S		
HON 5y [GFI]	QZ1BX3734G4L	P5Y	USD	SprdBsisPts	2	20,000,000	0	26	26		26	S	26	S		
VZ 5y	QZM3ZNOJMGNO	P5Y	USD	SprdBsisPts	1	5,000,000	0	57.5	57.5		57.5	S	57.5	S		
APA Corp 5y	QZ7155NGK6L8	P5Y	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
CPB 5y	QZSPCJCBTXR8	P5Y	USD	SprdBsisPts	1	11,000,000	0	44	44		44	S	44	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	2	15,000,000	0	44.5	44.5		44.5	S	44.5	S		
CAH 5.5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	3	60,000,000	0	44.7	44.7		44.7	S	44.7	S		
SPG 5y	QZ3F073R7QMG	P5Y	USD	SprdBsisPts	1	10,000,000	0	54	54		54	S	54	S		
PRU 5y	QZLJ5T40M2PC	P5Y	USD	SprdBsisPts	3	25,000,000	0	60	60		60	S	60	S		
EMN 5y	QZZ3JP0D08T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
BBY 5y	QZN6MHLNLI1GK	P5Y	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
CPB 5.5y	QZSPCJCBTXR8	P5Y	USD	SprdBsisPts	1	10,000,000	0	49.1	49.1		49.1	S	49.1	S		
CAG 5y 3m [GFI]	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	15,000,000	0	67.4	67.4		67.4	S	67.4	S		
CAH 5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	3	65,500,000	0	40	40		40	S	40	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	3	31,500,000	0	61	61		58	S	61	S		
SPG LP 3y [GFI]	QZ3F073R7QMG	P3Y	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	15,000,000	0	112	112		112	S	112	S		
KHC 5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	1	16,500,000	0	45	45		45	S	45	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	20,000,000	0	59.5	59.5		59.5	S	59.5	S		
MCD 5y	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	1	22,000,000	0	26	26		26	S	26	S		
TSN 5y	QZQZC491NGFL	P5Y	USD	SprdBsisPts	1	5,500,000	0	44	44		44	S	44	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	2	20,000,000	0	141	141		141	S	141	S		

F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	3	17,000,000	0	165	165		165	S	165	S		
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Method used to determine nominal prices

Blank

Method used to determine settlement prices

Blank

Explanation that discretion may be employed

Blank

Description of the manner in which discretion may be employed

Blank