

Daily Market Data Report

GSBS

Market Data for Date

2025-03-20-04:00

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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
ORCL 5y	QZF4LWTFPQZC	P5Y	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
VZ	QZM3ZN0JMGNO	P5Y	USD	SprdBsisPts	1	22,000,000	0	60.6	60.6		60.6	S	60.6	S		
COX	QZP5KLG5510H	P5Y	USD	SprdBsisPts	3	52,000,000	0	44.5	43.5		43.5	S	44.5	S		
PFE	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	1	11,000,000	0	39.5	39.5		39.5	S	39.5	S		
NOC 5y	QZ7T8MFM8F7Q	P5Y	USD	SprdBsisPts	1	7,500,000	0	25.5	25.5		25.5	S	25.5	S		
2172119.2.2231206	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	2	8,000,000	0	168	165		165	S	168	S		
Block Financial LLC 4y 6m [GFI]	QZD2VRFC0FGN	P4Y	USD	SprdBsisPts	2	45,000,000	0	61.25	61.25		61.25	S	61.25	S		
BAC	QZ187J1HKQPJ	P5Y	USD	SprdBsisPts	3	73,000,000	0	60	60		60	S	60	S		
FCX	QZR7K6PS6GKM	P4Y	USD	SprdBsisPts	1	5,500,000	0	74	74		74	S	74	S		
R 5y	QZ2TNPV7DJFS	P5Y	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
ALLY 4y 6m [GFI]	QZB3GC5W320R	P4Y	USD	SprdBsisPts	2	40,500,000	0	147.75	147.75		147.75	S	147.75	S		
2172062.3.2231135	QZM3ZN0JMGNO	P5Y	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
HRB FIN 5y	QZD2VRFC0FGN	P5Y	USD	SprdBsisPts	2	40,750,000	0	68.5	68.5		68.5	S	68.5	S		
PFE	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	1	10,000,000	0	43.6	43.6		43.6	S	43.6	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	3	42,000,000	0	162	162		162	S	164	S		
HON	QZ1BX3734G4L	P5Y	USD	SprdBsisPts	1	16,500,000	0	24.5	24.5		24.5	S	24.5	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P5Y	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
HON	QZ1BX3734G4L	P5Y	USD	SprdBsisPts	1	15,000,000	0	28	28		28	S	28	S		
COX	QZP5KLG5510H	P5Y	USD	SprdBsisPts	3	57,250,000	0	40.2	39.2		39.2	S	40.2	S		
DGX 5y	QZNBMI2ZGNTQ	P5Y	USD	SprdBsisPts	1	10,000,000	0	32.5	32.5		32.5	S	32.5	S		
SBC	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	2	11,000,000	0	61.9	61.9		61.9	S	61.9	S		
KR 5y	QZ2RQNO35FQ3	P5Y	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
AIG 5y	QZV4K5168HJJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	55.5	55.5		55.5	S	55.5	S		
Block Financial LLC	QZD2VRFC0FGN	P4Y	USD	SprdBsisPts	2	44,000,000	0	61.25	61.25		61.25	S	61.25	S		
HTZ 2m [GFI]	QZ6LF83KHJNM	P0Y	USD	SprdBsisPts	2	6,000,000	0	5	5		5	S	5	S		
Colombia	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	2	40,000,000	0	199.85	199.85		199.85	S	199.85	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	2	20,000,000	0	132.5	133		132.5	S	133	S		

FCX	QZR7K6PS6GKM	P5Y	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
KR 4y [GFI]	QZ2RQNQ3SFQ3	P4Y	USD	SprdBsisPts	1	20,000,000	0	29	29		29	S	29	S		
Colombia	QZWHW9FJXDT1	P4Y	USD	SprdBsisPts	2	48,300,000	0	199.85	199.85		199.85	S	199.85	S		
PRU 5y	QZLJ5T40M2PC	P5Y	USD	SprdBsisPts	2	10,000,000	0	65	65		65	S	65	S		
FCX 5y	QZR7K6PS6GKM	P5Y	USD	SprdBsisPts	2	10,000,000	0	82	82		82	S	82	S		
Block Financial LLC	QZD2VRFC0FGN	P5Y	USD	SprdBsisPts	2	40,000,000	0	68.5	68.5		68.5	S	68.5	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	3	15,000,000	0	67	67		66	S	67	S		
VZ	QZM3ZN0JMGNO	P5Y	USD	SprdBsisPts	1	20,000,000	0	65	65		65	S	65	S		
GM Co	QZM5QN8CR588	P4Y	USD	SprdBsisPts	2	27,500,000	0	115	115		115	S	115	S		
BZH 5y	QZJPRQCNX0KR	P5Y	USD	SprdBsisPts	1	2,000,000	0	366	366		366	S	366	S		
MS 5y	QZBB769BZP3W	P5Y	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
Colombia	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	2	40,000,000	0	220	220		220	S	220	S		
SBC	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	2	10,000,000	0	67	67		67	S	67	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	8,000,000	0	129	129		129	S	129	S		
JWN 5y x100	QZ16PSWZB91S	P5Y	USD	SprdBsisPts	1	2,000,000	0	9.375	9.375		9.375	S	9.375	S		
PKG	QZ5S9BFD1B80	P5Y	USD	SprdBsisPts	1	25,000,000	0	28.5	28.5		28.5	S	28.5	S		
PKG	QZ5S9BFD1B80	P5Y	USD	SprdBsisPts	1	27,500,000	0	25.3	25.3		25.3	S	25.3	S		
DVN 5y	QZ7NHLPT8M88	P5Y	USD	SprdBsisPts	1	5,000,000	0	97	97		97	S	97	S		
BAC	QZ187J1HKQPJ	P4Y	USD	SprdBsisPts	3	79,500,000	0	54.75	54.75		54.75	S	54.75	S		
Colombia	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	2	45,000,000	0	220	220		220	S	220	S		
GM Co	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	25,000,000	0	129	129		129	S	129	S		

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