

Daily Market Data Report

GSBS

Market Data for Date

2025-03-27-04:00

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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
F 4y	QZ3WK1G9F7GR	P4Y	USD	SprdBsisPts	1	5,000,000	0	152	152		152	S	152	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
CSX 5y	QZ9HT29DHGWV	P5Y	USD	SprdBsisPts	3	15,000,000	0	25	25		25	S	25.5	S		
Amazon.com Inc 2m [GFI]	QZCDNKQZV1MX	P0Y	USD	SprdBsisPts	1	80,000,000	0	15	15		15	S	15	S		
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	1	3,000,000	0	77.5	77.5		77.5	S	77.5	S		
F	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	2	25,000,000	0	188	188		188	S	188	S		
FMCC 3y	QZQLMBP9GGF3	P3Y	USD	SprdBsisPts	1	5,000,000	0	118	118		118	S	118	S		
CBS 5y	QZ4XH4NB3L8T	P5Y	USD	SprdBsisPts	1	5,000,000	0	112	112		112	S	112	S		
GM Co 4y	QZM5QN8CR588	P4Y	USD	SprdBsisPts	2	12,000,000	0	112	112		112	S	112	S		
EMN 5y	QZZ3JP0D08T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
F 2m [GFI]	QZ3WK1G9F7GR	P0Y	USD	SprdBsisPts	1	7,950,000	0	60	60		60	S	60	S		
TGT 5y	QZ5LL9SX91XR	P5Y	USD	SprdBsisPts	3	15,000,000	0	49	50		49	S	50	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	4	40,000,000	0	60	61		60	S	61	S		
HTZ 2y	QZ6LF83KHNJM	P2Y	USD	SprdBsisPts	1	8,000,000	0	38.5	38.5		38.5	S	38.5	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
HD 2m [GFI]	QZ1Q33TT6Q89	P0Y	USD	SprdBsisPts	2	35,000,000	0	15	15		15	S	15	S		
WMT 0m [GFI]	QZDC22HCBWH1	P0Y	USD	SprdBsisPts	1	15,000,000	0	15	15		15	S	15	S		
DELL 5y	QZWP2BPG00T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	79.5	79.5		79.5	S	79.5	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	2	10,000,000	0	152	152		152	S	152	S		
HTZ 5y x500	QZ6LF83KHNJM	P5Y	USD	SprdBsisPts	4	10,000,000	0	55	54.5		54.5	S	55	S		
F 3y	QZ3WK1G9F7GR	P3Y	USD	SprdBsisPts	1	5,000,000	0	115	115		115	S	115	S		
GS 2m [GFI]	QZ6X0V1MCJH2	P0Y	USD	SprdBsisPts	1	15,000,000	0	30	30		30	S	30	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	10,000,000	0	145	145		145	S	145	S		
LUV 5y	QZB758BF1472	P5Y	USD	SprdBsisPts	1	5,000,000	0	116	116		116	S	116	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	1	5,000,000	0	193	193		193	S	193	S		
FMCC 4y	QZQLMBP9GGF3	P4Y	USD	SprdBsisPts	1	5,000,000	0	153	153		153	S	153	S		
BSX 5y	QZSNXJF6XW13	P5Y	USD	SprdBsisPts	2	10,000,000	0	24.5	24.5		24.5	S	24.5	S		

KHC 5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	1	10,000,000	0	53.5	53.5		53.5	S	53.5	S		
GS 5m [GFI]	QZ6X0V1MCJH2	P0Y	USD	SprdBsisPts	2	35,000,000	0	30	30		30	S	30	S		
ORCL 0m	QZF4LWTFPQZC	P0Y	USD	SprdBsisPts	1	20,000,000	0	17	17		17	S	17	S		
F	QZ3WK1G9F7GR	P4Y	USD	SprdBsisPts	2	29,750,000	0	152	152		152	S	152	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