

Daily Market Data Report

GSBS

Market Data for Date

2025-04-01-04:00

Generated

2025-04-01T18:30:00.001-04:00

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
MDLZ 5y	QZBSC3XBD5F4	P5Y	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	S		
BRAZIL 5Y	QZRHMO0LMDZH	P5Y	USD	SprdBsisPts	1	10,000,000	0	185.5	185.5		185.5	S	185.5	S		
LEN 5y	QZRRLXTZJHTT	P5Y	USD	SprdBsisPts	1	10,000,000	0	111	111		111	S	111	S		
YUM 5y x100	QZG38N6BVJS8	P5Y	USD	SprdBsisPts	2	10,000,000	0	95	95		95	S	95	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	4	32,000,000	0	67.5	67.5		67.5	S	67.5	S		
BAC	QZ187J1HKQPJ	P5Y	USD	SprdBsisPts	1	14,000,000	0	65.5	65.5		65.5	S	65.5	S		
VLO 5y	QZB92NC2FKF4	P5Y	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
BAC 5y	QZ187J1HKQPJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	65.5	65.5		65.5	S	65.5	S		
BWA 5y	QZQRPTJ5J87F	P5Y	USD	SprdBsisPts	2	10,000,000	0	92	92		92	S	92	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	1	10,000,000	0	116	116		116	S	116	S		
COP 5y	QZ7T6FX4F7W1	P5Y	USD	SprdBsisPts	1	10,000,000	0	41	41		41	S	41	S		
WFC 5y	QZ17PQ7RBBM4	P5Y	USD	SprdBsisPts	1	10,000,000	0	58.5	58.5		58.5	S	58.5	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	2	20,000,000	0	135	135		135	S	135	S		
JNJ 5y	QZPNK3GLTQRL	P5Y	USD	SprdBsisPts	2	10,000,000	0	24	24		24	S	24	S		
VZ 3y	QZM3ZN0JMGNO	P3Y	USD	SprdBsisPts	3	25,000,000	0	50	50		50	S	50	S		
SBC 3y	QZZHPBZBH8CX	P3Y	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	10,000,000	0	66	66		66	S	66	S		
SBC 4y	QZZHPBZBH8CX	P4Y	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
PHM 5y	QZM8L4MFXS34	P5Y	USD	SprdBsisPts	3	30,000,000	0	101	101		101	S	101	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	1	5,000,000	0	165	165		165	S	165	S		
AMZN 4.5y	QZCDNKQZV1MX	P4Y	USD	SprdBsisPts	5	125,000,000	0	25	25		25	S	25	S		
MS 5y	QZBB769BZP3W	P5Y	USD	SprdBsisPts	2	15,000,000	0	67	67		67	S	67	S		
UPS 5y	QZ98WG4V3BT2	P5Y	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
MCD 5y	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
BHCCN 3Y	QZM80MMRBJSQ	P3Y	USD	SprdBsisPts	1	2,000,000	0	27	27		27	S	27	S		
BAC	QZ187J1HKQPJ	P4Y	USD	SprdBsisPts	1	15,250,000	0	59.5	59.5		59.5	S	59.5	S		
NRG 5y	QZ26PSSQ2C3N	P5Y	USD	SprdBsisPts	1	2,000,000	0	139	139		139	S	139	S		
Amazon 5y	QZCDNKQZV1MX	P5Y	USD	SprdBsisPts	5	115,000,000	0	27.5	27.5		27.5	S	27.5	S		

F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	3	13,000,000	0	202	202		202	S	202	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	75	75		75	S	75	S		
BAX 5y	QZ6VH2K21MTC	P5Y	USD	SprdBsisPts	1	10,000,000	0	70	70		70	S	70	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