

Daily Market Data Report

GSBS

Market Data for Date

2025-03-13-04:00

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Name	UPI	Tenor	Currency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settlement Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discretionary Authority Applied	Discretionary Authority Applied Footnote
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	1	7,000,000	0	65.5	65.5		65.5	S	65.5	S		
YUM 5y x100	QZG38N6BVJS8	P5Y	USD	SprdBsisPts	1	2,000,000	0	91	91		91	S	91	S		
TEVA 5y x100	QZQDQT5BN864	P5Y	USD	SprdBsisPts	1	4,000,000	0	114	114		114	S	114	S		
BAC 5y	QZ187J1HKQPJ	P5Y	USD	SprdBsisPts	1	27,250,000	0	59	59		59	S	59	S		
BA	QZWXW214WZ1M	P5Y	USD	SprdBsisPts	1	20,000,000	0	101	101		101	S	101	S		
MDLZ 5y	QZBSC3XBD5F4	P5Y	USD	SprdBsisPts	2	10,000,000	0	41.5	43		41.5	S	43	S		
BA	QZWXW214WZ1M	P5Y	USD	SprdBsisPts	1	22,000,000	0	93.5	93.5		93.5	S	93.5	S		
BWA 3y 6m [GFI]	QZQRPTJ5J87F	P3Y	USD	SprdBsisPts	1	6,000,000	0	54.5	54.5		54.5	S	54.5	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	83	83		83	S	83	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	2	11,750,000	0	63	63		63	S	63	S		
WFC 5y 6m [GFI]	QZ17PQ7RBBM4	P5Y	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
BAC 4y 6m [GFI]	QZ187J1HKQPJ	P4Y	USD	SprdBsisPts	1	30,000,000	0	53.875	53.875		53.875	S	53.875	S		
CVS 4.5y	QZDP6Q91246P	P4Y	USD	SprdBsisPts	1	37,000,000	0	55.75	55.75		55.75	S	55.75	S		
CMCSA	QZ0WXZJ1GQ5S	P5Y	USD	SprdBsisPts	1	5,500,000	0	57.5	57.5		57.5	S	57.5	S		
GS 7y [GFI]	QZ6X0V1MCJH2	P7Y	USD	SprdBsisPts	1	5,000,000	0	76.5	76.5		76.5	S	76.5	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	1	33,600,000	0	62.5	62.5		62.5	S	62.5	S		
DOW 5y	QZKV3DKX8LXD	P5Y	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	2	10,000,000	0	60	60		60	S	60	S		
BAC 3y [GFI]	QZ187J1HKQPJ	P3Y	USD	SprdBsisPts	1	8,000,000	0	41	41		41	S	41	S		
AXP 5y	QZ4S4FP4SGBZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
DELL 5y	QZWP2BPG00T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	75	75		75	S	75	S		
BBY 5y	QZN6MHLNL1GK	P5Y	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
CMCSA	QZ0WXZJ1GQ5S	P5Y	USD	SprdBsisPts	1	5,000,000	0	62.5	62.5		62.5	S	62.5	S		
BWA 4y [GFI]	QZQRPTJ5J87F	P4Y	USD	SprdBsisPts	1	5,000,000	0	62.5	62.5		62.5	S	62.5	S		
PETBRA 5Y	QZKPX9NNDLMV	P5Y	USD	SprdBsisPts	1	10,000,000	0	185	185		185	S	185	S		
CAH 5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	63.5	63.5		63.5	S	63.5	S		
RCL 5y x500	QZ5JTZ63Q1MB	P5Y	USD	SprdBsisPts	1	15,000,000	0	122	122		122	S	122	S		

HTZ 5y x500	QZ6LF83KHNJM	P5Y	USD	SprdBsisPts	2	4,000,000	0	50	52		50	S	52	S		
PFE 4y 6m [GFI]	QZLLCTSMKX3H	P4Y	USD	SprdBsisPts	1	49,000,000	0	37	37		37	S	37	S		
UPS 5y	QZ98WG4V3BT2	P5Y	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		
PANAMA 5Y	QZ68RP655BL3	P5Y	USD	SprdBsisPts	1	5,000,000	0	183.5	183.5		183.5	S	183.5	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	5,000,000	0	64.5	64.5		64.5	S	64.5	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
PFE 5y	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	1	44,250,000	0	41	41		41	S	41	S		
KHC 10y [GFI]	QZ10QLSJM7X	P10Y	USD	SprdBsisPts	1	5,338,000	0	95	95		95	S	95	S		
UNP 5y	QZNGZ1Z1L9ZJ	P5Y	USD	SprdBsisPts	1	10,000,000	0	25	25		25	S	25	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	5,000,000	0	149	149		149	S	149	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	1	5,000,000	0	180	180		180	S	180	S		
CNQCN 5y	QZMMGVCH5QM9	P5Y	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
HCA Inc 4y 6m [GFI]	QZCT2JDC3M0S	P4Y	USD	SprdBsisPts	1	8,000,000	0	58.75	58.75		58.75	S	58.75	S		
AAL 5y	QZ30Q7CNLCFH	P5Y	USD	SprdBsisPts	1	2,000,000	0	630	630		630	S	630	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