

Daily Market Data Report

GSBS

Market Data for Date

2025-03-12-04:00

Generated

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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
WY	QZXMPM5FN2JX	P5Y	USD	SprdBsisPts	1	5,000,000	0	37.1	37.1		37.1	S	37.1	S		
IP 5.5y	QZ6N1B6Z98XF	P5Y	USD	SprdBsisPts	1	10,000,000	0	46.25	46.25		46.25	S	46.25	S		
VZ 3y	QZM3ZN0JMGNO	P3Y	USD	SprdBsisPts	1	10,000,000	0	43.5	43.5		43.5	S	43.5	S		
FMCC 3y	QZQLMBP9GGF3	P3Y	USD	SprdBsisPts	1	5,000,000	0	102	102		102	S	102	S		
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
COF F 5y	QZP889RCK8MG	P5Y	USD	SprdBsisPts	1	5,000,000	0	81	81		81	S	81	S		
GIS 5y	QZ49T0J61D5C	P5Y	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
CMCSA	QZ0WXZJ1GQ5S	P5Y	USD	SprdBsisPts	1	11,000,000	0	54	54		54	S	54	S		
CPB 5y	QZSPCJCBTXR8	P5Y	USD	SprdBsisPts	1	10,000,000	0	46	46		46	S	46	S		
WY 5.5y	QZXMPM5FN2JX	P5Y	USD	SprdBsisPts	1	15,000,000	0	37.1	37.1		37.1	S	37.1	S		
F 3y	QZ3WK1G9F7GR	P3Y	USD	SprdBsisPts	1	3,000,000	0	97	97		97	S	97	S		
BBY 5y	QZN6MHLNL1GK	P5Y	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
WY	QZXMPM5FN2JX	P5Y	USD	SprdBsisPts	1	5,500,000	0	33.5	33.5		33.5	S	33.5	S		
CMCSA	QZ0WXZJ1GQ5S	P5Y	USD	SprdBsisPts	1	10,000,000	0	58.5	58.5		58.5	S	58.5	S		
WHR	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	22,000,000	0	129.5	129.5		129.5	S	129.5	S		
DRI 5y	QZW407M0C6MZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
IP 5y	QZ6N1B6Z98XF	P5Y	USD	SprdBsisPts	3	21,000,000	0	41	41		41	S	41	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	10,000,000	0	60.5	60.5		60.5	S	60.5	S		
KHC 5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	1	10,000,000	0	47	47		47	S	47	S		
WHR	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	20,000,000	0	147	147		147	S	147	S		
WY 5y	QZXMPM5FN2JX	P5Y	USD	SprdBsisPts	1	16,500,000	0	33.5	33.5		33.5	S	33.5	S		
BHCCN 1y	QZM80MMRBJ5Q	P1Y	USD	SprdBsisPts	1	2,000,000	0	0.25	0.25		0.25	S	0.25	S		
VZ 1y	QZM3ZN0JMGNO	P1Y	USD	SprdBsisPts	1	10,000,000	0	27	27		27	S	27	S		
BHCCN 2y [GFI]	QZM80MMRBJ5Q	P2Y	USD	SprdBsisPts	1	2,000,000	0	5	5		5	S	5	S		
KBH 5y x500	QZ1GXNC7HSJ2	P5Y	USD	SprdBsisPts	1	2,000,000	0	154	154		154	S	154	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