

# Daily Market Data Report

## GSBS

### Market Data for Date

2025-03-25-04:00

### Generated

2025-03-25T18:30:00.003-04:00

| 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 |
|----------------|--------------|-------|-----------|--------------|-------------|------------------------------------|---------------------------------------------|---------------|---------------|-------------------|--------------|-------------------|---------------|--------------------|----------------------------------|------------------------------------------|
| BAC            | QZ187J1HKQPJ | P0Y   | USD       | SprdBsisPts  | 1           | 10,500,000                         | 0                                           | 33            | 33            |                   | 33           | S                 | 33            | S                  |                                  |                                          |
| BRAZIL 5Y      | QZRHM0LDMDZH | P5Y   | USD       | SprdBsisPts  | 1           | 20,000,000                         | 0                                           | 182           | 182           |                   | 182          | S                 | 182           | S                  |                                  |                                          |
| DXC 5y         | QZQ6CRNQ8BM1 | P5Y   | USD       | SprdBsisPts  | 1           | 2,000,000                          | 0                                           | 135           | 135           |                   | 135          | S                 | 135           | S                  |                                  |                                          |
| NFLX 5y        | QZ7TPWFT2HM5 | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 32            | 32            |                   | 32           | S                 | 32            | S                  |                                  |                                          |
| AVGO 5y        | QZ323VX39FD5 | P5Y   | USD       | SprdBsisPts  | 3           | 35,000,000                         | 0                                           | 46            | 46            |                   | 46           | S                 | 46            | S                  |                                  |                                          |
| EMN 5y         | QZZ3JP0D08T0 | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 68.5          | 68.5          |                   | 68.5         | S                 | 68.5          | S                  |                                  |                                          |
| UNH 5y         | QZ7B8CP85LGH | P5Y   | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 45.5          | 45            |                   | 45           | S                 | 45.5          | S                  |                                  |                                          |
| AGC 5Y         |              | P5Y   | USD       | SprdBsisPts  | 2           | 7,000,000                          | 0                                           | 86            | 86            |                   | 86           | S                 | 86            | S                  |                                  |                                          |
| GS 3y [GFI]    | QZ6X0V1MCJH2 | P3Y   | USD       | SprdBsisPts  | 1           | 63,000,000                         | 0                                           | 44.25         | 44.25         |                   | 44.25        | S                 | 44.25         | S                  |                                  |                                          |
| AVGO 5y        | QZ323VX39FD5 | P4Y   | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 46            | 46            |                   | 46           | S                 | 46            | S                  |                                  |                                          |
| GS 1y 6m [GFI] | QZ6X0V1MCJH2 | P1Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 35            | 35            |                   | 35           | S                 | 35            | S                  |                                  |                                          |
| CAG 5y         | QZ6QFJQFPPBQ | P5Y   | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 64            | 64            |                   | 64           | S                 | 64            | S                  |                                  |                                          |
| SBC 2y         | QZZHPBZBH8CX | P2Y   | USD       | SprdBsisPts  | 3           | 60,000,000                         | 0                                           | 40            | 40            |                   | 40           | S                 | 40            | S                  |                                  |                                          |
| ET 5y          | QZ5GLFMQL774 | P5Y   | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 66.5          | 66.5          |                   | 66.5         | S                 | 66.5          | S                  |                                  |                                          |
| SBC 4y         | QZZHPBZBH8CX | P4Y   | USD       | SprdBsisPts  | 2           | 40,000,000                         | 0                                           | 54            | 54            |                   | 54           | S                 | 54            | S                  |                                  |                                          |
| DAL 5y         | QZFK36TB0SQX | P5Y   | USD       | SprdBsisPts  | 3           | 15,000,000                         | 0                                           | 147.5         | 147.5         |                   | 147.5        | S                 | 147.5         | S                  |                                  |                                          |
| D 5y           | QZ0N2CNLQBC2 | P5Y   | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 42            | 42            |                   | 42           | S                 | 42            | S                  |                                  |                                          |
| PRU            | QZLJ5T40M2PC | P4Y   | USD       | SprdBsisPts  | 1           | 21,200,000                         | 0                                           | 53            | 53            |                   | 53           | S                 | 53            | S                  |                                  |                                          |
| UNH 3y [GFI]   | QZ7B8CP85LGH | P3Y   | USD       | SprdBsisPts  | 1           | 15,500,000                         | 0                                           | 28            | 28            |                   | 28           | S                 | 28            | S                  |                                  |                                          |
| GM Co 5y       | QZM5QN8CR588 | P5Y   | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 127.5         | 127.5         |                   | 127.5        | S                 | 127.5         | S                  |                                  |                                          |
| BAC            | QZ187J1HKQPJ | P1Y   | USD       | SprdBsisPts  | 2           | 30,500,000                         | 0                                           | 33            | 33            |                   | 33           | S                 | 33            | S                  |                                  |                                          |
| BAC            | QZ187J1HKQPJ | P1Y   | USD       | SprdBsisPts  | 1           | 32,750,000                         | 0                                           | 36.2          | 36.2          |                   | 36.2         | S                 | 36.2          | S                  |                                  |                                          |
| PRU            | QZLJ5T40M2PC | P4Y   | USD       | SprdBsisPts  | 1           | 19,250,000                         | 0                                           | 59            | 59            |                   | 59           | S                 | 59            | S                  |                                  |                                          |
| BRZ 2Y         | QZRHM0LDMDZH | P2Y   | USD       | SprdBsisPts  | 1           | 42,000,000                         | 0                                           | 90            | 90            |                   | 90           | S                 | 90            | S                  |                                  |                                          |
| ALL 5y         | QZL265WVHZXH | P5Y   | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 28            | 28            |                   | 28           | S                 | 28            | S                  |                                  |                                          |
| PRU 3y [GFI]   | QZLJ5T40M2PC | P3Y   | USD       | SprdBsisPts  | 3           | 45,000,000                         | 0                                           | 41            | 41            |                   | 41           | S                 | 41            | S                  |                                  |                                          |
| BAC            | QZ187J1HKQPJ | P3Y   | USD       | SprdBsisPts  | 1           | 18,000,000                         | 0                                           | 43            | 43            |                   | 43           | S                 | 43            | S                  |                                  |                                          |
| PG 5y          | QZ1WZHTFQ71N | P5Y   | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 23.5          | 23.5          |                   | 23.5         | S                 | 23.5          | S                  |                                  |                                          |

|                  |              |     |     |             |   |             |   |        |        |  |        |   |        |   |  |  |
|------------------|--------------|-----|-----|-------------|---|-------------|---|--------|--------|--|--------|---|--------|---|--|--|
| GM Co 4y         | QZM5QN8CR588 | P4Y | USD | SprdBsisPts | 1 | 15,000,000  | 0 | 100    | 100    |  | 100    | S | 100    | S |  |  |
| BAC              | QZ187J1HKQPJ | P2Y | USD | SprdBsisPts | 1 | 7,250,000   | 0 | 38.5   | 38.5   |  | 38.5   | S | 38.5   | S |  |  |
| LW               | QZ7PD7W7TTLB | P4Y | USD | SprdBsisPts | 2 | 20,000,000  | 0 | 111    | 111    |  | 111    | S | 111    | S |  |  |
| TGT 5y           | QZ5LL9SX91XR | P5Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 46     | 46     |  | 46     | S | 46     | S |  |  |
| LW               | QZ7PD7W7TTLB | P5Y | USD | SprdBsisPts | 2 | 17,000,000  | 0 | 144    | 144    |  | 144    | S | 144    | S |  |  |
| WY 5y            | QZXMPM5FN2JX | P5Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 32.5   | 32.5   |  | 32.5   | S | 32.5   | S |  |  |
| DXC              | QZQ6CRNQ8BM1 | P5Y | USD | SprdBsisPts | 1 | 16,000,000  | 0 | 135    | 135    |  | 135    | S | 135    | S |  |  |
| DGX              | QZNBM1ZZGNTQ | P5Y | USD | SprdBsisPts | 2 | 22,000,000  | 0 | 28     | 28     |  | 28     | S | 28     | S |  |  |
| BAX              | QZ6VH2K21MTC | P5Y | USD | SprdBsisPts | 1 | 15,000,000  | 0 | 59.5   | 59.5   |  | 59.5   | S | 59.5   | S |  |  |
| AVGO 4y 8m [GFI] | QZ323VX39FD5 | P4Y | USD | SprdBsisPts | 2 | 10,000,000  | 0 | 46     | 46     |  | 46     | S | 46     | S |  |  |
| JCI 5y           | QZRBN393SXGR | P5Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 41     | 41     |  | 41     | S | 41     | S |  |  |
| AVGO 4y 8m [GFI] | QZ323VX39FD5 | P4Y | USD | SprdBsisPts | 1 | 22,000,000  | 0 | 41.35  | 41.35  |  | 41.35  | S | 41.35  | S |  |  |
| HPQ 5y           | QZS1JC2TF4PV | P5Y | USD | SprdBsisPts | 2 | 7,000,000   | 0 | 68.5   | 68.5   |  | 68.5   | S | 68.5   | S |  |  |
| UPS 5y           | QZ98WG4V3BT2 | P5Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 38.5   | 38.5   |  | 38.5   | S | 38.5   | S |  |  |
| GS 4y            | QZ6X0V1MCJH2 | P4Y | USD | SprdBsisPts | 1 | 10,000,000  | 0 | 53     | 53     |  | 53     | S | 53     | S |  |  |
| BAC              | QZ187J1HKQPJ | P2Y | USD | SprdBsisPts | 2 | 17,250,000  | 0 | 38.5   | 38.5   |  | 38.5   | S | 38.5   | S |  |  |
| DGX              | QZNBM1ZZGNTQ | P5Y | USD | SprdBsisPts | 2 | 20,000,000  | 0 | 31.5   | 31.5   |  | 31.5   | S | 31.5   | S |  |  |
| WHR 4.5y         | QZGG73MQ1C15 | P4Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 145    | 145    |  | 145    | S | 145    | S |  |  |
| KBH 5y x500      | QZ1GXNC7HSJ2 | P5Y | USD | SprdBsisPts | 1 | 3,000,000   | 0 | 170    | 170    |  | 170    | S | 170    | S |  |  |
| IBM 5y           | QZ5VWCHTW79  | P5Y | USD | SprdBsisPts | 2 | 7,000,000   | 0 | 40     | 40     |  | 40     | S | 40     | S |  |  |
| BSX 5y           | QZ5NXJF6XW13 | P5Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 23.5   | 23.5   |  | 23.5   | S | 23.5   | S |  |  |
| BAX              | QZ6VH2K21MTC | P5Y | USD | SprdBsisPts | 1 | 16,500,000  | 0 | 52.75  | 52.75  |  | 52.75  | S | 52.75  | S |  |  |
| DXC              | QZQ6CRNQ8BM1 | P5Y | USD | SprdBsisPts | 1 | 17,500,000  | 0 | 117.25 | 117.25 |  | 117.25 | S | 117.25 | S |  |  |
| BAX 5y           | QZ6VH2K21MTC | P5Y | USD | SprdBsisPts | 1 | 2,000,000   | 0 | 59.5   | 59.5   |  | 59.5   | S | 59.5   | S |  |  |
| HD 5y            | QZ1Q33TT6Q89 | P5Y | USD | SprdBsisPts | 1 | 6,000,000   | 0 | 36     | 36     |  | 36     | S | 36     | S |  |  |
| GS 2y [GFI]      | QZ6X0V1MCJH2 | P2Y | USD | SprdBsisPts | 4 | 115,000,000 | 0 | 37.5   | 37.5   |  | 37.5   | S | 37.5   | S |  |  |
| SRE 5y           | QZCC9P2L27ZB | P5Y | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 44     | 44     |  | 44     | S | 44     | 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