

Daily Market Data Report

GSBS

Market Data for Date

2025-03-26-04:00

Generated

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Name	UPI	Tenor	Cur-ency	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	2	7,000,000	0	42.5	42.5		42.5	S	42.5	S		
CCL 5y x100	QZPHR1Z52Q38	P5Y	USD	SprdBsisPts	2	4,000,000	0	177	177		177	S	177	S		
TSN	QZQZC491NGFL	P4Y	USD	SprdBsisPts	1	21,500,000	0	43	43		43	S	43	S		
OMC 5y	QZMCL7V8BD9B	P5Y	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	5,000,000	0	165	165		165	S	165	S		
LNC 5y	QZ00R3ZTSFXG	P5Y	USD	SprdBsisPts	2	15,000,000	0	125.5	125.5		125.5	S	125.5	S		
R 5y	QZ2TNPV7DJFS	P5Y	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	3	13,000,000	0	160	162		160	S	162	S		
HWM	QZW1R5DC9R80	P5Y	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
EXC 5y	QZBS312BDL00	P5Y	USD	SprdBsisPts	1	5,000,000	0	35.5	35.5		35.5	S	35.5	S		
C 2y [GFI]	QZ9W0BJL7LNG	P2Y	USD	SprdBsisPts	2	20,000,000	0	36	36		36	S	36	S		
CAR 5y x500	QZC948HFBKFG	P5Y	USD	SprdBsisPts	1	2,000,000	0	630	630		630	S	630	S		
HTZ 2y	QZ6LF83KHJNM	P2Y	USD	SprdBsisPts	1	2,000,000	0	42	42		42	S	42	S		
IP 5y	QZ6N1B6Z98XF	P5Y	USD	SprdBsisPts	2	10,000,000	0	41.5	41.5		41.5	S	41.5	S		
HWM	QZW1R5DC9R80	P5Y	USD	SprdBsisPts	1	5,500,000	0	46.1	46.1		46.1	S	46.1	S		
HTZ 5y x500	QZ6LF83KHJNM	P5Y	USD	SprdBsisPts	2	10,000,000	0	57	57		57	S	57	S		
C 4y [GFI]	QZ9W0BJL7LNG	P4Y	USD	SprdBsisPts	3	30,000,000	0	51	50.5		50.5	S	51	S		
FMCC 5y	QZQLMBP9GGF3	P5Y	USD	SprdBsisPts	1	2,000,000	0	180	180		180	S	180	S		
MET	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	4	92,000,000	0	59.75	59.75		59.75	S	59.75	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	4,000,000	0	136	136		136	S	136	S		
WHR 4.5y	QZGG73MQ1C15	P4Y	USD	SprdBsisPts	1	5,000,000	0	147	147		147	S	147	S		
TSN	QZQZC491NGFL	P5Y	USD	SprdBsisPts	1	20,000,000	0	47.875	47.875		47.875	S	47.875	S		
SO 5y	QZS2DR9FDFTC	P5Y	USD	SprdBsisPts	1	5,000,000	0	35.5	35.5		35.5	S	35.5	S		
AMD 5y	QZ486L4X7VHT	P5Y	USD	SprdBsisPts	5	25,000,000	0	44	44		44	S	44	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	6	35,000,000	0	180	189		180	S	189	S		
MET	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	4	85,000,000	0	66	66		66	S	66	S		
GT 5y x500	QZ3L2RZP6J5C	P5Y	USD	SprdBsisPts	1	2,000,000	0	318	318		318	S	318	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