Daily Market Data Report

GSBS

Market Data for Date

2025-04-14-04:00

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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
TRS	QZ2WW90VC9F8	P28D	USD	SprdBsisPts	2	436,376,607.2	0	22.5	12.5		12.5	S	22.5	S		
DE 5y	QZ2ZR0TTSJ3X	P5Y	USD	SprdBsisPts	2	20,000,000	0	42	42		42	S	42	S		
TRPCN 5y	QZ6FKRVM4KHJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	2	5,000,000	0	186	186		186	S	186	S		
HCA Inc	QZCT2JDC3M0S	P1Y	USD	SprdBsisPts	1	31,000,000	0	31	31		31	S	31	S		
HCA Inc	QZCT2JDC3M0S	P4Y	USD	SprdBsisPts	1	33,000,000	0	67	67		67	S	67	S		
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	5	63,000,000	0	73	73		73	S	73	S		
CVS 2y [GFI]	QZDP6Q91246P	P2Y	USD	SprdBsisPts	1	10,000,000	0	29	29		29	S	29	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	2	10,000,000	0	64	64		64	S	64	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	2	15,000,000	0	124	124		124	S	124	S		
CAH 5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	3	20,000,000	0	41	41		41	S	41	S		
MPC 5y	QZGCPGFB9P54	P5Y	USD	SprdBsisPts	1	5,000,000	0	98	98		98	S	98	S		
WHR 4.5y	QZGG73MQ1C15	P4Y	USD	SprdBsisPts	2	10,000,000	0	210	210		210	S	210	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	5,000,000	0	230	230		230	S	230	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P5Y	USD	SprdBsisPts	1	2,000,000	0	17.5	17.5		17.5	S	17.5	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	5,000,000	0	180	180		180	S	180	S		
BHCCN 3Y	QZM80MMRBJ5Q	P3Y	USD	SprdBsisPts	1	2,000,000	0	29.5	29.5		29.5	S	29.5	S		
OXY 5y	QZNXKHLJ57Z0	P5Y	USD	SprdBsisPts	1	5,000,000	0	162	162		162	S	162	S		
DHI 3y	QZPHGVXLH0T5	P3Y	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	2	15,000,000	0	78	78		78	S	78	S		
ABX 5y	QZSPVTL4QM4T	P5Y	USD	SprdBsisPts	1	3,000,000	0	43	43		43	S	43	S		
ET 5y	QZVHTC04KJ6J	P5Y	USD	SprdBsisPts	1	5,000,000	0	84	84		84	S	84	S		
EMN 5y	QZZ3JP0D08T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	99	99		99	S	99	S		
SHY	QZ68RBJCX5X7	P3M	USD	SprdBsisPts	2	82,450,000	0	30	25		25	S	30	S		

Method used to determine nominal prices

Security-Based Credit Swaps:

'Opening Price' means the price of the first executed trade of the day
'Closing Price' refers to the price of the last executed trade of the day
'Lowest Price' refers to the lowest executed price of the day
'Highest Price' refers to the highest executed price of the day

Security-Based Equity Swaps:
Defined by the benchmark rate plus the agreed basis point spread.

Method used to determine settlement prices

SBSEF does not calculate daily settlement prices.