Daily Market Data Report

GSBS

Market Data for Date

2025-04-17-04:00

Generated

2025-05-07T11:37:17.185-04:00

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
TRS	QZ2WW90VC9F8	P88D	USD	SprdBsisPts	1	198,532,330	0	42.5	42.5		42.5	S	42.5	S		
PKG 5y	QZ5S9BFD1B80	P5Y	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
UPS 4y [GFI]	QZ98WG4V3BT2	P4Y	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
UPS 5y	QZ98WG4V3BT2	P5Y	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	1	5,000,000	0	74	74		74	S	74	S		
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	1	5,000,000	0	74	74		74	S	74	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	5,000,000	0	180	180		180	S	180	S		
FMCC 5y	QZQLMBP9GGF3	P5Y	USD	SprdBsisPts	1	2,000,000	0	262	262		262	S	262	S		
ABX 5y	QZSPVTL4QM4T	P5Y	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	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.