Daily Market Data Report

GSBS

Market Data for Date

2025-04-22-04:00

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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
NWL 4.5y	QZ13T67G089D	P4Y	USD	SprdBsisPts	1	6,000,000	0	510	510		510	S	510	S		
TRS	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	200,831,700	0	45	45		45	S	45	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	3	20,000,000	0	275	278		275	S	278	S		
TMUS 5y	QZ4S42CN8H0W	P5Y	USD	SprdBsisPts	2	15,000,000	0	43.5	43		43	S	43.5	S		
AXP 4y	QZ4S4FP4SGBZ	P4Y	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	3	20,000,000	0	80	80.5		80	S	80.5	S		
RDN 5y	QZ6XNMTTC3J8	P5Y	USD	SprdBsisPts	3	12,000,000	0	119	119		119	S	119	S		
NFLX 5y	QZ7TPWFT2HM5	P5Y	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
ENB	QZ8FBRKK86CD	P4Y	USD	SprdBsisPts	2	96,000,000	0	71	71		71	S	71	S		
ENB	QZ8FBRKK86CD	P5Y	USD	SprdBsisPts	2	80,000,000	0	84	84		84	S	84	S		
WMB 5y	QZ8FF7Q6M0VR	P5Y	USD	SprdBsisPts	5	25,000,000	0	71	70.5		70.5	S	71	S		
CCOH	QZ9KJX20JD33	P5Y	USD	SprdBsisPts	4	44,000,000	0	191.25	191.25		191.25	S	211	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	4	28,000,000	0	77	76.5		76.5	S	77	S		
MS 5y	QZBB769BZP3W	P5Y	USD	SprdBsisPts	2	18,000,000	0	79	79		79	S	79	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	1	10,000,000	0	154	154		154	S	154	S		
LOW 5y	QZCQ8FNSWK73	P5Y	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	2	10,000,000	0	71	71		71	S	71	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	1	5,000,000	0	130	130		130	S	130	S		
DOW 5y	QZKV3DKX8LXD	P5Y	USD	SprdBsisPts	1	10,000,000	0	107	107		107	S	107	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	15,000,000	0	185	185		185	S	185	S		
BHCCN 2y	QZM80MMRBJ5Q	P2Y	USD	SprdBsisPts	1	5,000,000	0	14.5	14.5		14.5	S	14.5	S		
BHCCN 3Y	QZM80MMRBJ5Q	P3Y	USD	SprdBsisPts	1	2,000,000	0	27.5	27.5		27.5	S	27.5	S		
BHCCN 4y	QZM80MMRBJ5Q	P4Y	USD	SprdBsisPts	1	2,000,000	0	37.5	37.5		37.5	S	37.5	S		
DHR 5y	QZS9NP8DZQZV	P5Y	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
WY 5y	QZT5RN7B4N9W	P5Y	USD	SprdBsisPts	1	5,000,000	0	37	37		37	S	37	S		
ET 5y	QZVHTC04KJ6J	P5Y	USD	SprdBsisPts	1	8,000,000	0	84.5	84.5		84.5	S	84.5	S		
SBC 3y	QZZHPBZBH8CX	P3Y	USD	SprdBsisPts	4	30,000,000	0	55	56		55	S	56	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.