Daily Market Data Report

GSBS

Market Data for Date

2025-04-24-04:00

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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
WFC 5y	QZ17PQ7RBBM4	P5Y	USD	SprdBsisPts	1	5,000,000	0	65.5	65.5		65.5	S	65.5	S		
LNC 5y	QZ00R3ZTSFXG	P5Y	USD	SprdBsisPts	4	27,000,000	0	150	150		150	S	151	S		
FDX 5y	QZ01KSJ02RCQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	76.5	76.5		76.5	S	76.5	S		
KHC 5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	3	15,000,000	0	50.5	50.5		50.5	S	50.5	S		
HON 5y [GFI]	QZ1BX3734G4L	P5Y	USD	SprdBsisPts	1	5,000,000	0	28	28		28	S	28	S		
MDC	QZ1SKSHFD7XD	P3Y	USD	SprdBsisPts	2	34,750,000	0	23	23		23	S	23	S		
MDC 5y	QZ1SKSHFD7XD	P5Y	USD	SprdBsisPts	3	30,000,000	0	32	33		32	S	33	S		
TRS	QZ2WW90VC9F8	P88D	USD	SprdBsisPts	2	948,926,989	0	42.5	42.5		42.5	S	42.5	S		
LMT 5y	QZ34Q5QD2103	P5Y	USD	SprdBsisPts	5	35,000,000	0	24.5	24.5		24.5	S	24.5	S		
MTG 5y	QZ4PPRVHFRTC	P5Y	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
BAX 5y	QZ6VH2K21MTC	P5Y	USD	SprdBsisPts	2	10,000,000	0	84	82		82	S	84	S		
RDN 5y	QZ6XNMTTC3J8	P5Y	USD	SprdBsisPts	1	2,000,000	0	109	109		109	S	109	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
NOC 5y	QZ7T8MFM8F7Q	P5Y	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	4	20,000,000	0	73	72		72	S	73	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	1	5,000,000	0	178	178		178	S	178	S		
LUV 5y	QZB758BF1472	P5Y	USD	SprdBsisPts	3	25,750,000	0	165	149.5		149.5	S	165	S		
AEP 5y	QZBPPFQ24DN5	P5Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	1	10,000,000	0	140	140		140	S	140	S		
AXP 5y	QZK0027M8LJL	P5Y	USD	SprdBsisPts	2	15,000,000	0	44.5	44.5		44.5	S	44.5	S		
MCK 5y	QZKC8543NPZZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
PRU 5y	QZLJ5T40M2PC	P5Y	USD	SprdBsisPts	1	10,000,000	0	73	73		73	S	73	S		
UNP 2.5y	QZNGZ1Z1L9ZJ	P2Y	USD	SprdBsisPts	1	18,500,000	0	14.25	14.25		14.25	S	14.25	S		
COF F 5y	QZP889RCK8MG	P5Y	USD	SprdBsisPts	3	20,000,000	0	98	98		98	S	98	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	2,000,000	0	73	73		73	S	73	S		
BRZ 10Y	QZRHM0LDMDZH	P10Y	USD	SprdBsisPts	1	10,000,000	0	293	293		293	S	293	S		
BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	1	14,500,000	0	187	187		187	S	187	S		
CPB 5y	QZSPCJCBTXR8	P5Y	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		

COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	2	17,500,000	0	270	270		270	S	270	S		
DELL 5y	QZWP2BPG00T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	94.5	94.5		94.5	S	94.5	S		
EQR 5y	QZX2KJMZFVV3	P5Y	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
NSC 2y 6m	QZXHW5V2006K	P2Y	USD	SprdBsisPts	1	15,000,000	0	14.25	14.25		14.25	S	14.25	S		
NSC 5y	QZXHW5V2006K	P5Y	USD	SprdBsisPts	1	10,000,000	0	26	26		26	S	26	S		
BWA 5y	QZZB6Q4NJK75	P5Y	USD	SprdBsisPts	1	5,000,000	0	98	98		98	S	98	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.