Daily Market Data Report

GSBS

Market Data for Date

2025-04-28-04:00

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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
ARW 5y	QZ2J4616MMT2	P5Y	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
LMT 5y	QZ34Q5QD2103	P5Y	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	4	20,000,000	0	241	245		241	S	245	S		
PKG 5y	QZ5S9BFD1B80	P5Y	USD	SprdBsisPts	1	5,000,000	0	30.5	30.5		30.5	S	30.5	S		
CAG	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	2	15,000,000	0	71.5	71.5		71.5	S	71.5	S		
MS 5y	QZBB769BZP3W	P5Y	USD	SprdBsisPts	1	5,000,000	0	73	73		73	S	73	S		
TOL 4y	QZG10Z7W25TF	P4Y	USD	SprdBsisPts	1	5,000,000	0	99	99		99	S	99	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	1	10,000,000	0	118	118		118	S	118	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	5,000,000	0	245	245		245	S	245	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	85.5	85.5		85.5	S	85.5	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	10,000,000	0	151	157		151	S	157	S		
TSN 5y	QZQZC491NGFL	P5Y	USD	SprdBsisPts	3	20,000,000	0	51.5	51.5		51.5	S	51.5	S		
FCX 5y	QZR7K6PS6GKM	P5Y	USD	SprdBsisPts	1	5,000,000	0	92	92		92	S	92	S		
LEN 4y	QZRRLXTZJHTT	P3Y	USD	SprdBsisPts	1	5,000,000	0	98.5	98.5		98.5	S	98.5	S		
LEN 5y	QZRRLXTZJHTT	P5Y	USD	SprdBsisPts	1	10,000,000	0	112.5	112.5		112.5	S	112.5	S		
HPQ 5y	QZS1JC2TF4PV	P5Y	USD	SprdBsisPts	3	20,000,000	0	92	91.5		91	S	92	S		
ABX 5y	QZSPVTL4QM4T	P5Y	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
WY 5y	QZT5RN7B4N9W	P5Y	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
BWA 5y	QZZB6Q4NJK75	P5Y	USD	SprdBsisPts	2	12,500,000	0	94	94		94	S	94	S		
SBC 5y	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	4	30,000,000	0	68	68		68	S	68	S		
TRS	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	1	52,120,629.28	0	25	25		25	S	25	S		
TRS	QZ2WW90VC9F8	P30D	USD	SprdBsisPts	2	409,037,828	0	35	25		25	S	35	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.