Daily Market Data Report

GSBS

Market Data for Date

2025-05-07-04:00

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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
HON 3y [GFI]	QZ1BX3734G4L	P3Y	USD	SprdBsisPts	3	30,000,000	0	19	19		19	S	19	S		
NRUC 3y 6m [GFI]	QZ2QZKPVZG9V	P3Y	USD	SprdBsisPts	3	30,000,000	0	16	16		16	S	16	S		
NRUC 4y [GFI]	QZ2QZKPVZG9V	P4Y	USD	SprdBsisPts	1	15,000,000	0	17	17		17	S	17	S		
AAL 2y [GFI]	QZ30Q7CNLCFH	P2Y	USD	SprdBsisPts	1	3,000,000	0	0	0		0	S	0	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	2	10,000,000	0	68.5	68.5		68.5	S	68.5	S		
Amazon 5y	QZCDNKQZV1MX	P5Y	USD	SprdBsisPts	1	5,000,000	0	27.5	27.5		27.5	S	27.5	S		
HCA Inc	QZCT2JDC3M0S	P1Y	USD	SprdBsisPts	1	32,500,000	0	24	24		24	S	24	S		
HCA Inc	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		
XRX 5y UPF	QZD2VHMJ6F24	P5Y	USD	SprdBsisPts	1	2,000,000	0	44	44		44	S	44	S		
MCK 5y	QZKC8543NPZZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
VZ 5y	QZM3ZN0JMGNQ	P5Y	USD	SprdBsisPts	2	15,000,000	0	69.5	69.5		69.5	S	69.5	S		
BBY 3y 1m [GFI]	QZN6MHLNL1GK	P3Y	USD	SprdBsisPts	3	31,500,000	0	43	43		43	S	43	S		
BBY 4y [GFI]	QZN6MHLNL1GK	P4Y	USD	SprdBsisPts	2	13,000,000	0	58	58		58	S	58	S		
BBY 5y	QZN6MHLNL1GK	P5Y	USD	SprdBsisPts	3	25,000,000	0	73	73		73	S	73	S		
UHS	QZN9LD0X8QL2	P1Y	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
UHS	QZN9LD0X8QL2	P2Y	USD	SprdBsisPts	1	3,000,000	0	48	48		48	S	48	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
AMGN 5y	QZPKP1JX0VC5	P5Y	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
DIS b 5y	QZQD5KKVV0DH	P5Y	USD	SprdBsisPts	5	32,500,000	0	34	34		34	S	34	S		
MCD 5y	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
TSN 4y [GFI]	QZQZC491NGFL	P4Y	USD	SprdBsisPts	1	30,000,000	0	44.5	44.5		44.5	S	44.5	S		
TSN 5y	QZQZC491NGFL	P5Y	USD	SprdBsisPts	1	25,000,000	0	55	55		55	S	55	S		
BWA 5y	QZZB6Q4NJK75	P5Y	USD	SprdBsisPts	1	5,000,000	0	83	83		83	S	83	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	2	20,000,000	0	137.5	137.5		137.5	S	137.5	S		
COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	2	10,000,000	0	265	265		265	S	265	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.