Daily Market Data Report

GSBS

Market Data for Date

2025-05-13-04:00

Generated

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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
KO 5y	QZQSD91JNJ16	P5Y	USD	SprdBsisPts	1	10,000,000	0	33	33		33	S	33	S		
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
KHC 5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	2	15,000,000	0	45	45		45	S	45	S		
LINTA 3y	QZ18JKV53BVF	P3Y	USD	SprdBsisPts	1	3,500,000	0	63.5	63.5		63.5	S	63.5	S		
BMY 5y	QZ30TWXFFV7Q	P5Y	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
JPM 5y	QZ4MW07TQMTZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
NFLX 5y	QZ7TPWFT2HM5	P5Y	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
ALLY 4y	QZB3GC5W320R	P4Y	USD	SprdBsisPts	2	15,000,000	0	116	116		116	S	116	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	1	20,000,000	0	137	137		137	S	137	S		
SRE 5y	QZCC9P2L27ZB	P5Y	USD	SprdBsisPts	2	15,000,000	0	35	35		35	S	35	S		
AMKR 5y x500	QZCDD2FQVFHK	P5Y	USD	SprdBsisPts	1	3,000,000	0	86	86		86	S	86	S		
KSS 5y	QZG00RTLX7N6	P5Y	USD	SprdBsisPts	1	2,000,000	0	33	33		33	S	33	S		
BZH 5y	QZJPRQCNX0KR	P5Y	USD	SprdBsisPts	3	8,000,000	0	388	380		380	S	388	S		
OMC 5y	QZMCL7V8BD9B	P5Y	USD	SprdBsisPts	1	7,000,000	0	36	36		36	S	36	S		
COX	QZP5KLGS510H	P4Y	USD	SprdBsisPts	1	5,500,000	0	31.75	31.75		31.75	S	31.75	S		
COX	QZP5KLGS510H	P5Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
MO 5y	QZPLCN6MXBV2	P5Y	USD	SprdBsisPts	3	12,000,000	0	38	38		38	S	38	S		
MCD 5y	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
PANAMA 5Y	QZ68RP655BL3	P5Y	USD	SprdBsisPts	1	5,000,000	0	200	200		200	S	200	S		
MEX 1Y	QZBQ8J5NKD07	P1Y	USD	SprdBsisPts	1	10,000,000	0	48	48		48	S	48	S		
BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	3	25,000,000	0	162	162		162	S	162	S		
COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	1	5,000,000	0	230.5	230.5		230.5	S	230.5	S		
TRS 33D	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	5	683,977,153.59	0	15	12		12	S	31	S		
TRS 89D	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	1	995,054,342	0	35	35		35	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.