Daily Market Data Report

GSBS

Market Data for Date

2025-04-30-04:00

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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
PETBRA 5Y	QZKPX9NNDLMV	P5Y	USD	SprdBsisPts	5	35,000,000	0	194.5	193		193	S	194.5	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	2	5,000,000	0	242	242		242	S	242	S		
GIS 5y	QZ49T0J61D5C	P5Y	USD	SprdBsisPts	1	5,000,000	0	46.5	46.5		46.5	S	46.5	S		
IP 5y	QZ6N1B6Z98XF	P5Y	USD	SprdBsisPts	3	20,000,000	0	56	56		56	S	56	S		
BAX 2y [GFI]	QZ6VH2K21MTC	P2Y	USD	SprdBsisPts	2	10,000,000	0	36	36		36	S	36	S		
BAX 4y [GFI]	QZ6VH2K21MTC	P4Y	USD	SprdBsisPts	2	15,000,000	0	64	63.5		63.5	S	64	S		
VLO 5y	QZB92NC2FKF4	P5Y	USD	SprdBsisPts	2	10,000,000	0	78	78		78	S	78	S		
Ms 3y	QZBB769BZP3W	P2Y	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
HCA Inc 1y [GFI]	QZCT2JDC3M0S	P1Y	USD	SprdBsisPts	1	26,000,000	0	21	21		21	S	21	S		
HCA Inc 4y [GFI]	QZCT2JDC3M0S	P4Y	USD	SprdBsisPts	1	7,000,000	0	62	62		62	S	62	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	1	5,000,000	0	193	193		193	S	193	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	4	20,000,000	0	119	118		118	S	119	S		
MPC 5y	QZGCPGFB9P54	P5Y	USD	SprdBsisPts	2	8,000,000	0	87	87		87	S	87	S		
WHR 4y	QZGG73MQ1C15	P4Y	USD	SprdBsisPts	1	5,000,000	0	230	230		230	S	230	S		
OMC 5y	QZMCL7V8BD9B	P5Y	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
OXY 5y	QZNXKHLJ57Z0	P5Y	USD	SprdBsisPts	1	5,000,000	0	142	142		142	S	142	S		
COF F 5y	QZP889RCK8MG	P5Y	USD	SprdBsisPts	2	7,000,000	0	98.5	98.5		98.5	S	98.5	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	77	77		77	S	77	S		
AMGN 5y	QZPKP1JX0VC5	P5Y	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
CSCO 1y 7m [GFI]	QZPT6ZQSKDJ8	P1Y	USD	SprdBsisPts	1	20,000,000	0	16	16		16	S	16	S		
NAVI 5y x500	QZQC2218VJJ3	P5Y	USD	SprdBsisPts	1	2,000,000	0	350	350		350	S	350	S		
LEN 5y	QZRRLXTZJHTT	P5Y	USD	SprdBsisPts	1	5,000,000	0	111.5	111.5		111.5	S	111.5	S		
WY 5y	QZT5RN7B4N9W	P5Y	USD	SprdBsisPts	1	5,000,000	0	34.5	34.5		34.5	S	34.5	S		
BA CO 5y	QZWXW214WZ1M	P5Y	USD	SprdBsisPts	2	5,000,000	0	92	92		92	S	92	S		
EMN 5y	QZZ3JP0D08T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	102	102		102	S	102	S		
PANAMA 5Y	QZ68RP655BL3	P5Y	USD	SprdBsisPts	1	5,000,000	0	230	230		230	S	230	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	1	15,000,000	0	139	139		139	S	139	S		
BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	2	15,000,000	0	183.5	182		182	S	183.5	S		

COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	1	5,000,000	0	266	266		266	S	266	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.