Daily Market Data Report

GSBS

Market Data for Date

2025-05-21-04:00

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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
ASH INC. 5y 500	QZJWHN7TV9B3	P5Y	USD	SprdBsisPts	2	6,000,000	0	110	110		110	S	110	S		
NBR Inc 5y	QZ0242D9C730	P5Y	USD	SprdBsisPts	1	3,000,000	0	37.5	37.5		37.5	S	37.5	S		
D 5y	QZ0N2CNLQBC2	P5Y	USD	SprdBsisPts	1	5,000,000	0	37	37		37	S	37	S		
KHC 10y [GFI]	QZ10QLSJMJ7X	P10Y	USD	SprdBsisPts	1	10,000,000	0	105	105		105	S	105	S		
KHC 4y 6m [GFI]	QZ10QLSJMJ7X	P4Y	USD	SprdBsisPts	1	19,000,000	0	42	42		42	S	42	S		
KHC 5y	QZ10QLSJMJ7X	P5Y	USD	SprdBsisPts	1	17,000,000	0	47	47		47	S	47	S		
NWL 5y	QZ13T67G089D	P5Y	USD	SprdBsisPts	1	3,000,000	0	357	357		357	S	357	S		
KBH 5y x500	QZ1GXNC7HSJ2	P5Y	USD	SprdBsisPts	1	2,000,000	0	175	175		175	S	175	S		
F 2y	QZ3WK1G9F7GR	P2Y	USD	SprdBsisPts	1	5,000,000	0	122	122		122	S	122	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	2	5,000,000	0	198	198		198	S	198	S		
TGT 5y	QZ5LL9SX91XR	P5Y	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
AVNT 5y	QZ5Z6DNT98H7	P5Y	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	68.5	68.5		68.5	S	68.5	S		
ALLY 3y	QZB3GC5W320R	P3Y	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	2	15,000,000	0	140	152		140	S	152	S		
XRX	QZD2VHMJ6F24	P4Y	USD	SprdBsisPts	2	10,000,000	0	38.75	38.75		35.5	S	38.75	S		
ORCL 5y	QZF4LWTFPQZC	P5Y	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	1	5,000,000	0	140	140		140	S	140	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	3	25,000,000	0	99	99		99	S	99	S		
PRU 5y	QZLJ5T40M2PC	P5Y	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	5,000,000	0	130	130		130	S	130	S		
PHM 5y	QZM8L4MFXS34	P5Y	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	15,000,000	0	69	69		69	S	69	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
TRS	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	1	167,940,000	0	21	21		21	S	21	S		
TRS	QZ2WW90VC9F8	P61D	USD	SprdBsisPts	1	41,985,000	0	21	21		21	S	21	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.