Daily Market Data Report

GSBS

Market Data for Date

2025-05-22-04:00

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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
CMCSA 5y	QZ0WXZJ1GQ5S	P5Y	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
JWN 3y 6m	QZ16PSWZB91S	P3Y	USD	SprdBsisPts	1	8,000,000	0	3.375	3.375		3.375	S	3.375	S		
JWN 4.5y	QZ16PSWZB91S	P4Y	USD	SprdBsisPts	1	8,000,000	0	7.875	7.875		7.875	S	7.875	S		
BAC 5y	QZ187J1HKQPJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
KBH 5y x500	QZ1GXNC7HSJ2	P5Y	USD	SprdBsisPts	1	2,000,000	0	181	181		181	S	181	S		
PG 5y	QZ1WZHTFQ71N	P5Y	USD	SprdBsisPts	2	10,000,000	0	26	26		26	S	26	S		
KR 2y [GFI]	QZ2RQNQ3SFQ3	P2Y	USD	SprdBsisPts	1	10,000,000	0	14	14		14	S	14	S		
KR 5y	QZ2RQNQ3SFQ3	P5Y	USD	SprdBsisPts	2	10,000,000	0	35.5	35.5		35.5	S	35.5	S		
AVGO 5y	QZ323VX39FD5	P5Y	USD	SprdBsisPts	1	20,000,000	0	39.5	39.5		39.5	S	39.5	S		
LMT 5y	QZ34Q5QD2103	P5Y	USD	SprdBsisPts	3	15,000,000	0	26	26		26	S	26	S		
SPG 5y	QZ3F073R7QMG	P5Y	USD	SprdBsisPts	2	10,000,000	0	65	65		65	S	65	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	1	5,000,000	0	204	204		204	S	204	S		
NEE 5y	QZ4LQC03GSVV	P5Y	USD	SprdBsisPts	1	7,000,000	0	68	68		68	S	68	S		
JPM 5y	QZ4MW07TQMTZ	P5Y	USD	SprdBsisPts	1	10,000,000	0	46.5	46.5		46.5	S	46.5	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
AZO 5y	QZ7XSPL2WRM6	P5Y	USD	SprdBsisPts	2	10,000,000	0	34	34		34	S	34	S		
WMB 5y	QZ8FF7Q6M0VR	P5Y	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
FD 5y x100	QZ8Z6B3RMFDN	P5Y	USD	SprdBsisPts	1	2,000,000	0	11.25	11.25		11.25	S	11.25	S		
C 1m [GFI]	QZ9W0BJL7LNG	P0Y	USD	SprdBsisPts	4	100,000,000	0	40	40		40	S	40	S		
C	QZ9W0BJL7LNG	P10Y	USD	SprdBsisPts	2	15,000,000	0	90	90		90	S	90	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	4	40,500,000	0	63	63		63	S	63	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	2	8,000,000	0	150	150		150	S	150	S		
LOW	QZCQ8FNSWK73	P1Y	USD	SprdBsisPts	1	11,000,000	0	9.5	9.5		9.5	S	9.5	S		
LOW	QZCQ8FNSWK73	P2Y	USD	SprdBsisPts	1	6,000,000	0	15	15		15	S	15	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	3	12,000,000	0	148	148		148	S	148	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
PFE	QZLLCTSMKX3H	P1Y	USD	SprdBsisPts	1	43,750,000	0	15	15		15	S	15	S		
PFE	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		

GM Co 4y 6m [GFI]	QZM5QN8CR588	P4Y	USD	SprdBsisPts	3	23,000,000	0	127.5	127.5		127.5	S	127.5	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	5,000,000	0	140	140		140	S	140	S		
PHM 4y	QZM8L4MFXS34	P4Y	USD	SprdBsisPts	2	10,000,000	0	77	77		77	S	77	S		
OXY 5y	QZNXKHLJ57Z0	P5Y	USD	SprdBsisPts	2	7,000,000	0	122	122		122	S	122	S		
COF F 5y	QZP889RCK8MG	P5Y	USD	SprdBsisPts	1	5,000,000	0	85	85		85	S	85	S		
DHI 3y 6m [GFI]	QZPHGVXLH0T5	P3Y	USD	SprdBsisPts	1	10,000,000	0	54	54		54	S	54	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	2	10,000,000	0	66	66		66	S	66	S		
FCX	QZR7K6PS6GKM	P4Y	USD	SprdBsisPts	1	21,750,000	0	72.75	72.75		72.75	S	72.75	S		
FCX	QZR7K6PS6GKM	P5Y	USD	SprdBsisPts	1	20,000,000	0	81	81		81	S	81	S		
LEN 4y 6m [GFI]	QZRRLXTZJHTT	P4Y	USD	SprdBsisPts	2	10,000,000	0	92	92		92	S	92	S		
TRS 32D	QZ2WW90VC9F8	P32D	USD	SprdBsisPts	1	82,570,284	0	15	15		15	S	15	S		
TRS 47D	QZ2WW90VC9F8	P47D	USD	SprdBsisPts	1	299,920,580	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.