Daily Market Data Report

GSBS

Market Data for Date

2025-04-25-04:00

Generated

2025-04-28T14:10:55.943-04:00

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
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	3	20,000,000	0	95.5	95.5		95.5	S	95.5	S		
R 5y	QZ2TNPV7DJFS	P5Y	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
DE 5y	QZ2ZR0TTSJ3X	P5Y	USD	SprdBsisPts	2	10,000,000	0	41	51		41	S	51	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	1	5,000,000	0	240	240		240	S	240	S		
MTG 5y	QZ4PPRVHFRTC	P5Y	USD	SprdBsisPts	1	1,000,000	0	102	102		102	S	102	S		
TMUS 5y	QZ4S42CN8H0W	P5Y	USD	SprdBsisPts	2	10,000,000	0	45	45		45	S	45	S		
HTZ 3y	QZ6LF83KHNJM	P3Y	USD	SprdBsisPts	1	8,000,000	0	29	29		29	S	29	S		
RDN 5y	QZ6XNMTTC3J8	P5Y	USD	SprdBsisPts	1	2,000,000	0	109	109		109	S	109	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	1	5,000,000	0	179	179		179	S	179	S		
LOW 5y	QZCQ8FNSWK73	P5Y	USD	SprdBsisPts	2	10,000,000	0	38	38		38	S	38	S		
KSS 6m [GFI]	QZG00RTLX7N6	P0Y	USD	SprdBsisPts	1	4,000,000	0	4.25	4.25		4.25	S	4.25	S		
KSS 1y [GFI]	QZG00RTLX7N6	P1Y	USD	SprdBsisPts	2	3,000,000	0	8.5	12.5		8.5	S	12.5	S		
TOL 4y	QZG10Z7W25TF	P4Y	USD	SprdBsisPts	3	15,000,000	0	98	98		98	S	98	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	84	84		84	S	84	S		
VZ 5y	QZM3ZN0JMGNQ	P5Y	USD	SprdBsisPts	1	10,000,000	0	70	70		70	S	70	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	5,000,000	0	154	154		154	S	154	S		
PHM 4y	QZM8L4MFXS34	P4Y	USD	SprdBsisPts	2	10,000,000	0	92	89		89	S	92	S		
BBY 5y	QZN6MHLNL1GK	P5Y	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
CSCO 5y	QZPT6ZQSKDJ8	P5Y	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
CBS 5y	QZQR2N1V5B62	P5Y	USD	SprdBsisPts	2	8,000,000	0	132	132		132	S	132	S		
LEN 4y	QZRRLXTZJHTT	P3Y	USD	SprdBsisPts	1	5,000,000	0	96	96		96	S	96	S		
BSX 5y	QZSNXJF6XW13	P5Y	USD	SprdBsisPts	3	15,000,000	0	27.5	27.5		27.5	S	27.5	S		
CPB 5y	QZSPCJCBTXR8	P5Y	USD	SprdBsisPts	2	15,000,000	0	47.5	47.5		47.5	S	47.5	S		
WY 5y	QZT5RN7B4N9W	P5Y	USD	SprdBsisPts	2	13,000,000	0	33	33.5		33	S	33.5	S		
BA CO 4y	QZWXW214WZ1M	P4Y	USD	SprdBsisPts	2	15,000,000	0	86	86		86	S	86	S		
SBC 2y	QZZHPBZBH8CX	P2Y	USD	SprdBsisPts	2	64,750,000	0	43.5	43.5		43.5	S	43.5	S		
SBC 4y	QZZHPBZBH8CX	P4Y	USD	SprdBsisPts	2	35,000,000	0	57.5	57.5		57.5	S	57.5	S		
SBC 5y	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		

BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	1	10,000,000	0	188	188		188	S	188	S		
COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	2	15,000,000	0	270	270		270	S	270	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.