Daily Market Data Report

GSBS

Market Data for Date

2025-04-29-04:00

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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
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	1	5,000,000	0	92	92		92	S	92	S		
HD 5y	QZ1Q33TT6Q89	P5Y	USD	SprdBsisPts	2	10,000,000	0	35.5	35.5		35.5	S	35.5	S		
KMI 5y	QZ2372G9H5J4	P5Y	USD	SprdBsisPts	2	10,000,000	0	77	77		77	S	77	S		
AAL 4y [GFI]	QZ30Q7CNLCFH	P4Y	USD	SprdBsisPts	5	25,000,000	0	7	7.625		6.5	S	7.625	S		
AAL 5y [GFI]	QZ30Q7CNLCFH	P5Y	USD	SprdBsisPts	1	2,000,000	0	8.75	8.75		8.75	S	8.75	S		
LMT 5y	QZ34Q5QD2103	P5Y	USD	SprdBsisPts	2	20,000,000	0	25	25		25	S	25	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	3	14,000,000	0	240	236		236	S	240	S		
GIS	QZ49T0J61D5C	P4Y	USD	SprdBsisPts	1	5,500,000	0	42	42		42	S	42	S		
GIS	QZ49T0J61D5C	P5Y	USD	SprdBsisPts	1	5,000,000	0	46.5	46.5		46.5	S	46.5	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	1	5,000,000	0	74.5	74.5		74.5	S	74.5	S		
NOC 5y	QZ7T8MFM8F7Q	P5Y	USD	SprdBsisPts	1	5,000,000	0	28.5	28.5		28.5	S	28.5	S		
CSX 3y [GFI]	QZ9HT29DHGWV	P3Y	USD	SprdBsisPts	3	51,500,000	0	16.5	16.5		16.5	S	16.5	S		
CSX 4y [GFI]	QZ9HT29DHGWV	P4Y	USD	SprdBsisPts	3	40,000,000	0	20	20		20	S	20	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	1	5,000,000	0	180	180		180	S	180	S		
HST 5y	QZBF7TCX60MW	P5Y	USD	SprdBsisPts	1	5,000,000	0	122	122		122	S	122	S		
AEP 5y	QZBPPFQ24DN5	P5Y	USD	SprdBsisPts	2	10,000,000	0	38	38		38	S	38	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	1	5,000,000	0	117	117		117	S	117	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	3	12,000,000	0	265	265		265	S	265	S		
EXPE 5y	QZGXFBQMV00W	P5Y	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
VZ 5y	QZM3ZN0JMGNQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
GM Co 4y	QZM5QN8CR588	P4Y	USD	SprdBsisPts	3	23,250,000	0	135	132		132	S	135	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	4	24,250,000	0	158	158		158	S	158	S		
BHCCN 4y	QZM80MMRBJ5Q	P4Y	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
PHM 5y	QZM8L4MFXS34	P5Y	USD	SprdBsisPts	1	5,000,000	0	97	97		97	S	97	S		
DXC 5y	QZQ6CRNQ8BM1	P5Y	USD	SprdBsisPts	1	5,000,000	0	151	151		151	S	151	S		
LEN 5y	QZRRLXTZJHTT	P5Y	USD	SprdBsisPts	3	20,000,000	0	112.5	111		111	S	112.5	S		
FE	QZSWK983JX3V	P4Y	USD	SprdBsisPts	1	18,250,000	0	47.75	47.75		47.75	S	47.75	S		
FE	QZSWK983JX3V	P5Y	USD	SprdBsisPts	1	15,000,000	0	56	56		56	S	56	S		

WY 3y [GFI]	QZT5RN7B4N9W	P3Y	USD	SprdBsisPts	2	15,000,000	0	22	22		22	S	22	S		
NSC 5y	QZXHW5V2006K	P5Y	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	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.