

Daily Market Data Report

GSBS

Market Data for Date

2025-05-01-04:00

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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
LNC 5y	QZ00R3ZTSFXG	P5Y	USD	SprdBsisPts	1	2,000,000	0	154	154		154	S	154	S		
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	1	20,000,000	0	93.5	93.5		93.5	S	93.5	S		
NWL 5y	QZ13T67G089D	P5Y	USD	SprdBsisPts	3	4,000,000	0	500	500		500	S	500	S		
BMV 5y	QZ30TWXFFV7Q	P5Y	USD	SprdBsisPts	1	10,000,000	0	48	48		48	S	48	S		
TMUS 5y	QZ4S42CN8H0W	P5Y	USD	SprdBsisPts	1	7,000,000	0	45	45		45	S	45	S		
HTZ 1y	QZ6LF83KHNJM	P1Y	USD	SprdBsisPts	1	2,000,000	0	13	13		13	S	13	S		
BAX 5y	QZ6VH2K21MTC	P5Y	USD	SprdBsisPts	1	10,000,000	0	78	78		78	S	78	S		
RDN	QZ6XNM TTC3J8	P2Y	USD	SprdBsisPts	1	6,750,000	0	64.5	64.5		64.5	S	64.5	S		
RDN	QZ6XNM TTC3J8	P3Y	USD	SprdBsisPts	1	5,000,000	0	85.5	85.5		85.5	S	85.5	S		
RDN	QZ6XNM TTC3J8	P4Y	USD	SprdBsisPts	2	24,500,000	0	92.5	92.5		92.5	S	92.5	S		
RDN	QZ6XNM TTC3J8	P5Y	USD	SprdBsisPts	2	20,000,000	0	112.5	112.5		112.5	S	112.5	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	10,000,000	0	60	60		60	S	60	S		
UPS 5y	QZ98WG4V3BT2	P5Y	USD	SprdBsisPts	1	5,000,000	0	44.5	44.5		44.5	S	44.5	S		
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	1	10,000,000	0	73	73		73	S	73	S		
XXRX 5y UPF	QZD2VHMJ6F24	P5Y	USD	SprdBsisPts	1	2,000,000	0	43.5	43.5		43.5	S	43.5	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
WHR 2y	QZGG73MQ1C15	P2Y	USD	SprdBsisPts	1	5,000,000	0	135	135		135	S	135	S		
WHR 3y	QZGG73MQ1C15	P3Y	USD	SprdBsisPts	2	12,000,000	0	185	185		185	S	185	S		
WHR 4y	QZGG73MQ1C15	P4Y	USD	SprdBsisPts	2	10,750,000	0	230	275		230	S	275	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	2	7,000,000	0	272	295		272	S	295	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
VZ 5y	QZM3ZN0JMG NQ	P5Y	USD	SprdBsisPts	3	15,000,000	0	72	72		72	S	72	S		
BHCCN 3Y	QZM80MMRB J5Q	P3Y	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
BHCCN 5y	QZM80MMRB J5Q	P5Y	USD	SprdBsisPts	1	5,000,000	0	41.75	41.75		41.75	S	41.75	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P5Y	USD	SprdBsisPts	1	5,000,000	0	170	170		170	S	170	S		
UNP 5y	QZNGZ1Z1L9ZJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
OXY 5y	QZNXXKHLJ57Z0	P5Y	USD	SprdBsisPts	1	5,000,000	0	158	158		158	S	158	S		
AMGN 5y	QZPKP1JX0VC5	P5Y	USD	SprdBsisPts	2	10,000,000	0	49	49		49	S	49	S		

MET 4y	QZR32N1XSQHG	P3Y	USD	SprdBsisPts	3	43,500,000	0	64.5	57.5		57.5	S	64.5	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	10,000,000	0	78	78		78	S	78	S		
HES 5y	QZVXM368FMQK	P5Y	USD	SprdBsisPts	2	10,000,000	0	55.5	55.5		55.5	S	55.5	S		
SBC 5y	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	1	5,000,000	0	69.5	69.5		69.5	S	69.5	S		
TRS	QZ2WW90VC9F8	P124D	USD	SprdBsisPts	1	147,253,500	0	5	5		5	S	5	S		
TRS	QZ2WW90VC9F8	P32D	USD	SprdBsisPts	1	218,372,502.7	0	20	20		20	S	20	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.