Daily Market Data Report

GSBS

Market Data for Date

2025-05-02-04:00

Generated

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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	5,000,000	0	152	152		152	S	152	S		
KR 5y	QZ2RQNQ3SFQ3	P5Y	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	2	9,000,000	0	240	235		235	S	240	S		
TMUS 4y 1m [GFI]	QZ4S42CN8H0W	P4Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
HTZ 2y	QZ6LF83KHNJM	P2Y	USD	SprdBsisPts	3	19,500,000	0	22	22		22	S	22	S		
HTZ 3y	QZ6LF83KHNJM	P3Y	USD	SprdBsisPts	3	19,500,000	0	34.25	34.25		34.25	S	34.25	S		
BAX 5y	QZ6VH2K21MTC	P5Y	USD	SprdBsisPts	1	10,000,000	0	75	75		75	S	75	S		
RDN 5y	QZ6XNMTTC3J8	P5Y	USD	SprdBsisPts	1	2,000,000	0	110	110		110	S	110	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
WMB 5y	QZ8FF7Q6M0VR	P5Y	USD	SprdBsisPts	1	5,000,000	0	66.5	66.5		66.5	S	66.5	S		
C 6m [GFI]	QZ9W0BJL7LNG	P0Y	USD	SprdBsisPts	2	31,000,000	0	33	33		33	S	33	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	4	21,000,000	0	175	175		175	S	175	S		
MDLZ 5y	QZBSC3XBD5F4	P5Y	USD	SprdBsisPts	2	15,000,000	0	44.5	44.5		44.5	S	44.5	S		
EXPE 5y	QZGXFBQMV00W	P5Y	USD	SprdBsisPts	2	10,000,000	0	83	83		83	S	83	S		
PFE 5y	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	2	10,000,000	0	46	46		46	S	46	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	1	5,000,000	0	159	159		159	S	159	S		
DGX 5y	QZNBM1ZZGNTQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
TSN 5y	QZQZC491NGFL	P5Y	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	2	10,000,000	0	78	78		78	S	78	S		
LEN 5y	QZRRLXTZJHTT	P5Y	USD	SprdBsisPts	1	5,000,000	0	106	106		106	S	106	S		
AIG 5y	QZV4K5168HJJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
ET 5y	QZVHTC04KJ6J	P5Y	USD	SprdBsisPts	2	10,000,000	0	83	83		83	S	83	S		
DELL 3y 1m [GFI]	QZWP2BPG00T0	P3Y	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
BWA 5y	QZZB6Q4NJK75	P5Y	USD	SprdBsisPts	2	10,000,000	0	92	92		92	S	92	S		
TRS	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	2	307,949,831	0	20	-30		-30	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.