Daily Market Data Report

GSBS

Market Data for Date

2025-05-05-04:00

Generated

2025-05-07T11:39:21.839-04:00

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
FDX 5y	QZ01KSJ02RCQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	73	73		73	S	73	S		
MSI 5y	QZ0HHHBNL0T3	P5Y	USD	SprdBsisPts	2	15,000,000	0	35	35		35	S	35	S		
PG 5y	QZ1WZHTFQ71N	P5Y	USD	SprdBsisPts	2	10,000,000	0	22	22		22	S	22	S		
BMY 5y	QZ30TWXFFV7Q	P5Y	USD	SprdBsisPts	2	15,000,000	0	46.5	46.5		46.5	S	46.5	S		
F 4y	QZ3WK1G9F7GR	P4Y	USD	SprdBsisPts	1	5,000,000	0	212	212		212	S	212	S		
MTG 5y	QZ4PPRVHFRTC	P5Y	USD	SprdBsisPts	2	10,000,000	0	95	95		95	S	95	S		
CAG 4y [GFI]	QZ6QFJQFPPBQ	P4Y	USD	SprdBsisPts	1	7,000,000	0	59	59		59	S	59	S		
BAX 5y	QZ6VH2K21MTC	P5Y	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
Amazon 5y	QZCDNKQZV1MX	P5Y	USD	SprdBsisPts	1	15,000,000	0	28	28		28	S	28	S		
WHR	QZGG73MQ1C15	P3Y	USD	SprdBsisPts	2	22,250,000	0	215	215		215	S	215	S		
WHR	QZGG73MQ1C15	P4Y	USD	SprdBsisPts	2	20,500,000	0	240	240		240	S	240	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	8,000,000	0	281	281		281	S	281	S		
EXPE 5y	QZGXFBQMV00W	P5Y	USD	SprdBsisPts	1	5,000,000	0	77	77		77	S	77	S		
GM Co 2y	QZM5QN8CR588	P2Y	USD	SprdBsisPts	1	10,000,000	0	74.5	74.5		74.5	S	74.5	S		
GM Co 3y	QZM5QN8CR588	P3Y	USD	SprdBsisPts	1	5,000,000	0	98	98		98	S	98	S		
MO 5y	QZPLCN6MXBV2	P5Y	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
DELL 5y	QZWP2BPG00T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	75	75		75	S	75	S		
BA CO 5y	QZWXW214WZ1M	P5Y	USD	SprdBsisPts	2	10,000,000	0	86	86		86	S	86	S		
PERU 5Y	QZ8RMQ3217C0	P5Y	USD	SprdBsisPts	1	20,000,000	0	103	103		103	S	103	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	1	10,000,000	0	143	143		143	S	143	S		
BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	1	10,000,000	0	182	182		182	S	182	S		
TRS	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	2	99,129,765.52	0	5	20		5	S	20	S		
TRS	QZ2WW90VC9F8	P31D	USD	SprdBsisPts	1	192,313,163.14	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.