Daily Market Data Report

GSBS

Market Data for Date

2025-05-06-04:00

Generated

2025-05-07T11:39:37.170-04:00

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
NWL	QZ13T67G089D	P3Y	USD	SprdBsisPts	2	12,000,000	0	370	370		370	S	370	S		
NWL	QZ13T67G089D	P4Y	USD	SprdBsisPts	2	10,250,000	0	440	440		440	S	440	S		
KR	QZ2RQNQ3SFQ3	P5Y	USD	SprdBsisPts	2	15,000,000	0	33	33		33	S	33	S		
HTZ 2y	QZ6LF83KHNJM	P2Y	USD	SprdBsisPts	1	7,000,000	0	23	23		23	S	23	S		
RDN 5y	QZ6XNMTTC3J8	P5Y	USD	SprdBsisPts	1	5,000,000	0	106	106		106	S	106	S		
EXC	QZBS312BDL00	P4Y	USD	SprdBsisPts	2	24,250,000	0	31.75	31.75		31.75	S	31.75	S		
EXC	QZBS312BDL00	P5Y	USD	SprdBsisPts	2	22,000,000	0	36	36		36	S	36	S		
HCA Inc	QZCT2JDC3M0S	P4Y	USD	SprdBsisPts	3	32,500,000	0	57	57		57	S	57	S		
HCA Inc	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	1	10,000,000	0	69	69		69	S	69	S		
HRB FIN 5y	QZD2VRFC0FGN	P5Y	USD	SprdBsisPts	3	45,000,000	0	64	64		64	S	64	S		
CAH 5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
AXP 5y	QZK0027M8LJL	P5Y	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
MCK 5y	QZKC8543NPZZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
DOW 5y	QZKV3DKX8LXD	P5Y	USD	SprdBsisPts	1	12,000,000	0	92	92		92	S	92	S		
PFE 5y	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	10,000,000	0	163	163		163	S	163	S		
OXY 3y [GFI]	QZNXKHLJ57Z0	P3Y	USD	SprdBsisPts	1	5,000,000	0	120	120		120	S	120	S		
MCD	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	2	15,000,000	0	25	25		25	S	25	S		
BSX	QZSNXJF6XW13	P4Y	USD	SprdBsisPts	1	12,250,000	0	21	21		21	S	21	S		
BSX 5y	QZSNXJF6XW13	P5Y	USD	SprdBsisPts	2	15,000,000	0	27.5	27		27	S	27.5	S		
CHILE 5Y	QZ67MDT220R5	P5Y	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	4	45,000,000	0	182	181.5		181.5	S	182	S		
TRS	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	2	150,742,375.37	0	17.5	33.5		17.5	S	33.5	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.