

# Daily Market Data Report

## GSBS

### Market Data for Date

2025-05-02-04:00

### Generated

2025-05-02T18:30:00.001-04:00

| Name             | UPI           | Tenor | Cur-ency | 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           | QZ6XNM TTC3J8 | 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          | QZGXFBQM V00W | 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           | QZNB M1ZZGNTQ | 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                  |                                  |                                          |

## **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.