Daily Market Data Report

GSBS

Market Data for Date

2025-05-08-04:00

Generated

2025-05-08T18:32:45.705-04:00

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
LNC 5y	QZ00R3ZTSFXG	P5Y	USD	SprdBsisPts	1	5,000,000	0	140	140		140	S	140	S		
MSI 5y	QZ0HHHBNL0T3	P5Y	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
NWL	QZ13T67G089D	P2Y	USD	SprdBsisPts	1	2,500,000	0	250	250		250	S	250	S		
NWL 3y	QZ13T67G089D	P3Y	USD	SprdBsisPts	3	7,000,000	0	400	375		375	S	400	S		
LINTA 4y	QZ18JKV53BVF	P4Y	USD	SprdBsisPts	1	3,000,000	0	74	74		74	S	74	S		
LINTA 5y	QZ18JKV53BVF	P5Y	USD	SprdBsisPts	1	2,000,000	0	77	77		77	S	77	S		
ARW 5y	QZ2J4616MMT2	P5Y	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
BMY 5y	QZ30TWXFFV7Q	P5Y	USD	SprdBsisPts	3	20,000,000	0	46	46		46	S	46	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	2	8,000,000	0	220	224		220	S	224	S		
NEE 5y	QZ4LQC03GSVV	P5Y	USD	SprdBsisPts	2	8,000,000	0	68	68		68	S	68	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
AZO 3y [GFI]	QZ7XSPL2WRM6	P3Y	USD	SprdBsisPts	1	5,000,000	0	23.5	23.5		23.5	S	23.5	S		
LTR 5y	QZ8V85SFZTWC	P5Y	USD	SprdBsisPts	1	5,000,000	0	24.5	24.5		24.5	S	24.5	S		
CSX 5y [GFI]	QZ9HT29DHGWV	P5Y	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	4	22,000,000	0	67	67		67	S	67	S		
WMT	QZDC22HCBWH1	P4Y	USD	SprdBsisPts	2	33,000,000	0	26	26		26	S	26	S		
WMT	QZDC22HCBWH1	P5Y	USD	SprdBsisPts	2	30,000,000	0	28	28		28	S	28	S		
CAH 5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
PFE	QZLLCTSMKX3H	P4Y	USD	SprdBsisPts	2	22,000,000	0	41	41		41	S	41	S		
PFE 5y	QZLLCTSMKX3H	P5Y	USD	SprdBsisPts	3	25,000,000	0	45	45		45	S	45	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	2	20,000,000	0	160	160		160	S	160	S		
DIS b 5y	QZQD5KKVV0DH	P5Y	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
BSX 5y	QZSNXJF6XW13	P5Y	USD	SprdBsisPts	1	10,000,000	0	27	27		27	S	27	S		
GE 3y	QZVX42WJP4FV	P3Y	USD	SprdBsisPts	2	15,000,000	0	15	15		15	S	15	S		
SBC 5y	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
AGG	QZX4HMKFHH15	P3M	USD	SprdBsisPts	1	48,845,000.00	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.