

Daily Market Data Report

GSBS

Market Data for Date

2025-05-09-04:00

Generated

2025-05-09T18:30:00.005-04:00

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
INTC 5y	QZ081Z8RZVB0	P5Y	USD	SprdBsisPts	1	10,000,000	0	76	76		76	S	76	S		
WFC 5y	QZ17PQ7RBBM4	P5Y	USD	SprdBsisPts	1	10,000,000	0	61.5	61.5		61.5	S	61.5	S		
KR 5y	QZ2RQNQ35FQ3	P5Y	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
TGT 5y	QZ5LL9SX91XR	P5Y	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
NFLX 5y	QZ7TPWFT2HM5	P5Y	USD	SprdBsisPts	3	30,000,000	0	28.5	28.5		28.5	S	28.5	S		
AXL 5y x500	QZCCJ2CT9N58	P5Y	USD	SprdBsisPts	1	2,000,000	0	461	461		461	S	461	S		
Amazon 5y	QZCDNKQZV1MX	P5Y	USD	SprdBsisPts	1	5,000,000	0	28	28		28	S	28	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	2	10,000,000	0	62	62		62	S	62	S		
ORCL 5y	QZF4LWTFPQZC	P5Y	USD	SprdBsisPts	1	10,000,000	0	48	48		48	S	48	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	10,000,000	0	79	79		79	S	79	S		
COX 5y	QZP5KLS510H	P5Y	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	15,000,000	0	70	70		70	S	70	S		
LEN 5y	QZRRRLXTZJHTT	P5Y	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
HPQ 5y	QZ51JC2TF4PV	P5Y	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
DELL 5y	QZWP2BPG00T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	68.5	68.5		68.5	S	68.5	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.