Daily Market Data Report

GSBS

Market Data for Date

2025-05-12-04:00

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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
WFC 5y	QZ17PQ7RBBM4	P5Y	USD	SprdBsisPts	4	40,000,000	0	58	58		58	S	58	S		
LINTA 4y	QZ18JKV53BVF	P4Y	USD	SprdBsisPts	1	2,000,000	0	75	75		75	S	75	S		
KR 5y	QZ2RQNQ3SFQ3	P5Y	USD	SprdBsisPts	1	5,000,000	0	31.5	31.5		31.5	S	31.5	S		
BMY 5y	QZ30TWXFFV7Q	P5Y	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
F 5y	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	6	26,000,000	0	205	198		198	S	205	S		
JPM 5y	QZ4MW07TQMTZ	P5Y	USD	SprdBsisPts	2	10,000,000	0	44.5	44.5		44.5	S	44.5	S		
TMUS 5y	QZ4S42CN8H0W	P5Y	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	10,000,000	0	50	50		50	S	50	S		
ENB 5y	QZ8FBRKK86CD	P5Y	USD	SprdBsisPts	1	5,000,000	0	70.5	70.5		70.5	S	70.5	S		
LTR 5y	QZ8V85SFZTWC	P5Y	USD	SprdBsisPts	1	10,000,000	0	23.5	23.5		23.5	S	23.5	S		
CSX 5y	QZ9HT29DHGWV	P5Y	USD	SprdBsisPts	1	5,000,000	0	22.5	22.5		22.5	S	22.5	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	2	10,000,000	0	61	61		61	S	61	S		
MS	QZBB769BZP3W	P2Y	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
MS	QZBB769BZP3W	P3Y	USD	SprdBsisPts	1	7,000,000	0	45	45		45	S	45	S		
MS 5y	QZBB769BZP3W	P5Y	USD	SprdBsisPts	1	10,000,000	0	62	62		62	S	62	S		
HCA Inc 1y 6m [GFI]	QZCT2JDC3M0S	P1Y	USD	SprdBsisPts	1	15,500,000	0	22	22		22	S	22	S		
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	2	10,000,000	0	63.5	63		63	S	63.5	S		
HRB FIN 5y	QZD2VRFC0FGN	P5Y	USD	SprdBsisPts	1	5,000,000	0	58.5	58.5		58.5	S	58.5	S		
WMT 2y	QZDC22HCBWH1	P2Y	USD	SprdBsisPts	1	10,000,000	0	14	14		14	S	14	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	1	5,000,000	0	144	144		144	S	144	S		
CAH 5y	QZG77X9DKBP9	P5Y	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	5,000,000	0	220	220		220	S	220	S		
MCK 5y	QZKC8543NPZZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
PRU 5y	QZLJ5T40M2PC	P5Y	USD	SprdBsisPts	2	10,000,000	0	66.5	66.5		66.5	S	66.5	S		
VZ 5y	QZM3ZN0JMGNQ	P5Y	USD	SprdBsisPts	2	10,000,000	0	64	64		64	S	64	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	6	42,000,000	0	148	140		140	S	148	S		
BHCCN 2y	QZM80MMRBJ5Q	P2Y	USD	SprdBsisPts	2	7,000,000	0	13.5	13.5		13.5	S	13.5	S		

BHCCN 3Y	QZM80MMRBJ5Q	P3Y	USD	SprdBsisPts	2	10,000,000	0	28.5	28.5		28.5	S	28.5	S		
DGX 5y	QZNBM1ZZGNTQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
TSN 5y	QZQZC491NGFL	P5Y	USD	SprdBsisPts	1	10,000,000	0	51.5	51.5		51.5	S	51.5	S		
BSX 5y	QZSNXJF6XW13	P5Y	USD	SprdBsisPts	1	10,000,000	0	25.5	25.5		25.5	S	25.5	S		
AIG 5y	QZV4K5168HJJ	P5Y	USD	SprdBsisPts	5	50,000,000	0	59.5	59.5		59.5	S	59.5	S		
DRI 5y	QZW407M0C6MZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
BA CO 5y	QZWXW214WZ1M	P5Y	USD	SprdBsisPts	3	15,000,000	0	77	77		77	S	77	S		
TRS	QZ2WW90VC9F8	P30D	USD	SprdBsisPts	1	109,630,705	0	15	15		15	S	15	S		
TRS	QZ2WW90VC9F8	P31D	USD	SprdBsisPts	4	476,802,637.91	0	15	12		12	S	31	S		
TRS SHY 3M	QZ68RBJCX5X7	P3M	USD	SprdBsisPts	1	41,240,000	0	22.5	22.5		22.5	S	22.5	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.