Daily Market Data Report

GSBS

Market Data for Date

2025-05-16-04:00

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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
MSI 5y	QZ0HHHBNL0T3	P5Y	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
IP 5y	QZ6N1B6Z98XF	P5Y	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
HCA Inc 5y	QZCT2JDC3M0S	P5Y	USD	SprdBsisPts	3	25,000,000	0	62.5	62.5		62.5	S	62.5	S		
XRX 3y	QZD2VHMJ6F24	P3Y	USD	SprdBsisPts	1	3,000,000	0	24	24		24	S	24	S		
CVS 4y [GFI]	QZDP6Q91246P	P4Y	USD	SprdBsisPts	1	18,500,000	0	57	57		57	S	57	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	1	15,000,000	0	70	70		70	S	70	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	1	5,000,000	0	137	137		137	S	137	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	5,000,000	0	208	208		208	S	208	S		
UAL 5y x500	QZHSSNKZXXVC	P5Y	USD	SprdBsisPts	1	1,000,000	0	240	240		240	S	240	S		
DGX 5y	QZNBM1ZZGNTQ	P5Y	USD	SprdBsisPts	3	30,000,000	0	28.5	28.5		28.5	S	28.5	S		
UNP 5y	QZNGZ1Z1L9ZJ	P5Y	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
COX 5y	QZP5KLGS510H	P5Y	USD	SprdBsisPts	2	11,000,000	0	70	70		70	S	70	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
BSX 5y	QZSNXJF6XW13	P5Y	USD	SprdBsisPts	1	15,000,000	0	28	28		28	S	28	S		
NSC 5y	QZXHW5V2006K	P5Y	USD	SprdBsisPts	2	10,000,000	0	23.5	23.5		23.5	S	23.5	S		
TRS 25D	QZ2WW90VC9F8	P25D	USD	SprdBsisPts	1	197,656,719	0	15	15		15	S	15	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.