Daily Market Data Report

GSBS

Market Data for Date

2025-05-19-04:00

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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
F 4y	QZ3WK1G9F7GR	P4Y	USD	SprdBsisPts	3	14,500,000	0	172	183		172	S	183	S		
F	QZ3WK1G9F7GR	P5Y	USD	SprdBsisPts	2	10,000,000	0	194	194		194	S	194	S		
NEE 5y	QZ4LQC03GSVV	P5Y	USD	SprdBsisPts	2	10,000,000	0	63.5	63.5		63.5	S	63.5	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
NFLX	QZ7TPWFT2HM5	P4Y	USD	SprdBsisPts	2	22,250,000	0	23.75	23.75		23.75	S	23.75	S		
NFLX	QZ7TPWFT2HM5	P5Y	USD	SprdBsisPts	2	20,000,000	0	26	26		26	S	26	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	1	5,000,000	0	70.5	70.5		70.5	S	70.5	S		
ORCL 5y	QZF4LWTFPQZC	P5Y	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
EXPE 5y	QZGXFBQMV00W	P5Y	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
SWY 5y x500	QZJ94P7MSL6W	P5Y	USD	SprdBsisPts	1	2,000,000	0	69	69		69	S	69	S		
GM Co 5y	QZM5QN8CR588	P5Y	USD	SprdBsisPts	4	20,000,000	0	135	130		130	S	135	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
HPQ 5y	QZS1JC2TF4PV	P5Y	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
SO 5y	QZS2DR9FDFTC	P5Y	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		
CPB 5y	QZSPCJCBTXR8	P5Y	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
DRI 5y	QZW407M0C6MZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
DELL 5y	QZWP2BPG00T0	P5Y	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	1	5,000,000	0	225.5	225.5		225.5	S	225.5	S		
TRS	QZ2WW90VC9F8	P34D	USD	SprdBsisPts	3	191,454,974.62	0	15	5		5	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.