

Daily Market Data Report

GSBS

Market Data for Date

2025-05-20-04:00

Generated

2025-05-20T18:36:13.707-04:00

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
AAL 5y [GFI]	QZ30Q7CNLCFH	P5Y	USD	SprdBsisPts	1	4,000,000	0	3	3		3	S	3	S		
AVGO 3y [GFI]	QZ323VX39FD5	P3Y	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
CAG 5y	QZ6QFJQFPBQ	P5Y	USD	SprdBsisPts	1	15,000,000	0	66.5	66.5		66.5	S	66.5	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	1	10,000,000	0	59	59		59	S	59	S		
CVS 4y [GFI]	QZDP6Q91246P	P4Y	USD	SprdBsisPts	2	12,000,000	0	57	57		57	S	57	S		
CVS 5y	QZDP6Q91246P	P5Y	USD	SprdBsisPts	2	10,000,000	0	70	70		70	S	70	S		
TOL 5y	QZG10Z7W25TF	P5Y	USD	SprdBsisPts	1	5,000,000	0	98.5	98.5		98.5	S	98.5	S		
SWY 5y x500	QZJ94P7MSL6W	P5Y	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
TEVA 5y x100	QZQDQT5BN864	P5Y	USD	SprdBsisPts	1	2,000,000	0	105	105		105	S	105	S		
DHR 5y	QZS9NP8DZQZV	P5Y	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
GE 5y	QZVX42WJP4FV	P5Y	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
SBC 5y	QZZHPBZBH8CX	P5Y	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
TRS	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	1	895,584,250	0	29	29		29	S	29	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.