# Daily Market Data Report

# GSBS

## Market Data for Date

2025-05-01-04:00

## Generated

2025-05-01T18:30:00.002-04:00

| 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 | Settlement Price | Lowest Price | Lowest Price Type | Highest Price | Highest Price Type | Discre-tionary Authority Applied | Discretionary Authority Applied Footnote |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| LNC 5y | QZ00R3ZTSFXG | P5Y | USD | SprdBsisPts | 1 | 2,000,000 | 0 | 154 | 154 | | 154 | S | 154 | S | | |
| INTC 5y | QZ081Z8RZVB0 | P5Y | USD | SprdBsisPts | 1 | 20,000,000 | 0 | 93.5 | 93.5 | | 93.5 | S | 93.5 | S | | |
| NWL 5y | QZ13T67G089D | P5Y | USD | SprdBsisPts | 3 | 4,000,000 | 0 | 500 | 500 | | 500 | S | 500 | S | | |
| BMY 5y | QZ30TWXFFV7Q | P5Y | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 48 | 48 | | 48 | S | 48 | S | | |
| TMUS 5y | QZ4S42CN8H0W | P5Y | USD | SprdBsisPts | 1 | 7,000,000 | 0 | 45 | 45 | | 45 | S | 45 | S | | |
| HTZ 1y | QZ6LF83KHNJM | P1Y | USD | SprdBsisPts | 1 | 2,000,000 | 0 | 13 | 13 | | 13 | S | 13 | S | | |
| BAX 5y | QZ6VH2K21MTC | P5Y | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 78 | 78 | | 78 | S | 78 | S | | |
| RDN | QZ6XNMTTC3J8 | P2Y | USD | SprdBsisPts | 1 | 6,750,000 | 0 | 64.5 | 64.5 | | 64.5 | S | 64.5 | S | | |
| RDN | QZ6XNMTTC3J8 | P3Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 85.5 | 85.5 | | 85.5 | S | 85.5 | S | | |
| RDN | QZ6XNMTTC3J8 | P4Y | USD | SprdBsisPts | 2 | 24,500,000 | 0 | 92.5 | 92.5 | | 92.5 | S | 92.5 | S | | |
| RDN | QZ6XNMTTC3J8 | P5Y | USD | SprdBsisPts | 2 | 20,000,000 | 0 | 112.5 | 112.5 | | 112.5 | S | 112.5 | S | | |
| UNH 5y | QZ7B8CP85LGH | P5Y | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 60 | 60 | | 60 | S | 60 | S | | |
| UPS 5y | QZ98WG4V3BT2 | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 44.5 | 44.5 | | 44.5 | S | 44.5 | S | | |
| HCA Inc 5y | QZCT2JDC3M0S | P5Y | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 73 | 73 | | 73 | S | 73 | S | | |
| XRX 5y UPF | QZD2VHMJ6F24 | P5Y | USD | SprdBsisPts | 1 | 2,000,000 | 0 | 43.5 | 43.5 | | 43.5 | S | 43.5 | S | | |
| CVS 5y | QZDP6Q91246P | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 68 | 68 | | 68 | S | 68 | S | | |
| WHR 2y | QZGG73MQ1C15 | P2Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 135 | 135 | | 135 | S | 135 | S | | |
| WHR 3y | QZGG73MQ1C15 | P3Y | USD | SprdBsisPts | 2 | 12,000,000 | 0 | 185 | 185 | | 185 | S | 185 | S | | |
| WHR 4y | QZGG73MQ1C15 | P4Y | USD | SprdBsisPts | 2 | 10,750,000 | 0 | 230 | 275 | | 230 | S | 275 | S | | |
| WHR 5y | QZGG73MQ1C15 | P5Y | USD | SprdBsisPts | 2 | 7,000,000 | 0 | 272 | 295 | | 272 | S | 295 | S | | |
| AVT 5y | QZGV60W0SCLB | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 88 | 88 | | 88 | S | 88 | S | | |
| VZ 5y | QZM3ZN0JMGNQ | P5Y | USD | SprdBsisPts | 3 | 15,000,000 | 0 | 72 | 72 | | 72 | S | 72 | S | | |
| BHCCN 3Y | QZM80MMRBJ5Q | P3Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 29 | 29 | | 29 | S | 29 | S | | |
| BHCCN 5y | QZM80MMRBJ5Q | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 41.75 | 41.75 | | 41.75 | S | 41.75 | S | | |
| Ovintiv Inc 5y | QZMR4GF15KQL | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 170 | 170 | | 170 | S | 170 | S | | |
| UNP 5y | QZNGZ1Z1L9ZJ | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 25.5 | 25.5 | | 25.5 | S | 25.5 | S | | |
| OXY 5y | QZNXKHLJ57Z0 | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 158 | 158 | | 158 | S | 158 | S | | |
| AMGN 5y | QZPKP1JX0VC5 | P5Y | USD | SprdBsisPts | 2 | 10,000,000 | 0 | 49 | 49 | | 49 | S | 49 | S | | |

| | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| MET 4y | QZR32N1XSQHG | P3Y | USD | SprdBsisPts | 3 | 43,500,000 | 0 | 64.5 | 57.5 | | 57.5 | S | 64.5 | S | | |
| MET 5y | QZR32N1XSQHG | P5Y | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 78 | 78 | | 78 | S | 78 | S | | |
| HES 5y | QZVXM368FMQK | P5Y | USD | SprdBsisPts | 2 | 10,000,000 | 0 | 55.5 | 55.5 | | 55.5 | S | 55.5 | S | | |
| SBC 5y | QZZHPBZBH8CX | P5Y | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 69.5 | 69.5 | | 69.5 | S | 69.5 | 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.