

Daily Market Data Report

GSBS

Market Data for Date

2025-11-07-05:00

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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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
EXPE 4y 7m [GFI]	QZ5C0M157NN7	P55M	USD	SprdBsisPts	2	13,000,000	0	49	49		49	S	49	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	10,000,000	0	55	57		55	S	57	S		
WMB 5y	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
Bombardier Inc 2y [GFI]	QZCBCHFQ3RWH	P24M	USD	SprdBsisPts	1	35,000,000	0	43	43		43	S	43	S		
Bombardier Inc 4y 6m [GFI]	QZCBCHFQ3RWH	P54M	USD	SprdBsisPts	1	15,000,000	0	111	111		111	S	111	S		
KSS 1y [GFI]	QZG00RTLX7N6	P12M	USD	SprdBsisPts	1	3,000,000	0	0.75	0.75		0.75	S	0.75	S		
KSS 2y	QZG00RTLX7N6	P23M	USD	SprdBsisPts	3	18,000,000	0	4.25	4.25		4.25	S	4.25	S		
KSS 3y [GFI]	QZG00RTLX7N6	P36M	USD	SprdBsisPts	1	2,000,000	0	10	10		10	S	10	S		
KSS 4y [GFI]	QZG00RTLX7N6	P48M	USD	SprdBsisPts	3	8,000,000	0	15.5	15.625		15.5	S	15.625	S		
KSS 5y	QZG00RTLX7N6	P60M	USD	SprdBsisPts	1	2,000,000	0	19.5	19.5		19.5	S	19.5	S		
SHW 5y	QZGK4WW4Q6C5	P60M	USD	SprdBsisPts	4	45,000,000	0	47	47		47	S	47	S		
DXC 5y	QZQ6CRNQ8BM1	P60M	USD	SprdBsisPts	1	5,000,000	0	155	155		155	S	155	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	2	10,000,000	0	54.5	54.5		54.5	S	54.5	S		
NWL 1y	QZSXR1SLNGB3	P12M	USD	SprdBsisPts	1	8,000,000	0	135	135		135	S	135	S		
CHILE 5Y	QZ67MDT220R5	P60M	USD	SprdBsisPts	1	5,000,000	0	58.5	58.5		58.5	S	58.5	S		
INST_ID-452272-2-B	QZ2WW90VC9F8	P148D	CAD	SprdBsisPts	1	417,033,549.6	0	96	96		96	S	96	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.