

Daily Market Data Report

GSBS

Market Data for Date

2025-09-03-04:00

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Name	UPI	Tenor	Cur-ency	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
CMCSA	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	16,500,000	0	45.5	45.5		45.5	S	45.5	S		
CMCSA	QZ0WXZJ1GQ5S	P66M	USD	SprdBsisPts	1	15,000,000	0	49.75	49.75		49.75	S	49.75	S		
KHC 4y [GFI]	QZ10QLSJMJ7X	P48M	USD	SprdBsisPts	2	27,500,000	0	40	40		40	S	40	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
PG	QZ1WZHTFQ71N	P60M	USD	SprdBsisPts	1	5,500,000	0	23.5	23.5		23.5	S	23.5	S		
PG	QZ1WZHTFQ71N	P66M	USD	SprdBsisPts	1	5,000,000	0	25.6	25.6		25.6	S	25.6	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	2	11,000,000	0	64	64		64	S	64	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P66M	USD	SprdBsisPts	2	10,000,000	0	70.5	70.5		70.5	S	70.5	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	31,500,000	0	56	56		56	S	56	S		
GS	QZ54WNCHKRZM	P78M	USD	SprdBsisPts	1	25,000,000	0	66.5	66.5		66.5	S	66.5	S		
IBM 5y	QZ5VWCHTW79	P60M	USD	SprdBsisPts	4	31,000,000	0	36.5	36.5		36.5	S	36.5	S		
IBM	QZ5VWCHTW79	P66M	USD	SprdBsisPts	1	10,000,000	0	40.2	40.2		40.2	S	40.2	S		
TRPCN	QZ6FKRVM4KHJ	P60M	USD	SprdBsisPts	1	5,500,000	0	50	50		50	S	50	S		
TRPCN	QZ6FKRVM4KHJ	P66M	USD	SprdBsisPts	1	5,000,000	0	56.1	56.1		56.1	S	56.1	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
AZO 4y 6m [GFI]	QZ7XSPL2WRM6	P54M	USD	SprdBsisPts	1	5,000,000	0	28.5	28.5		28.5	S	28.5	S		
ENB	QZ8FBRKK86CD	P42M	USD	SprdBsisPts	1	19,250,000	0	43	43		43	S	43	S		
ENB	QZ8FBRKK86CD	P54M	USD	SprdBsisPts	1	15,000,000	0	52.5	52.5		52.5	S	52.5	S		
LTR 5y	QZ8V85SFZTWC	P60M	USD	SprdBsisPts	2	20,000,000	0	23.5	23.5		23.5	S	23.5	S		
UPS 4y 6m [GFI]	QZ98WG4V3BT2	P54M	USD	SprdBsisPts	5	31,500,000	0	33.25	33.5		33.25	S	33.5	S		
UPS	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	3	15,000,000	0	37.5	37.5		37.5	S	37.5	S		
MS 2y [GFI]	QZBB769BZP3W	P24M	USD	SprdBsisPts	1	25,000,000	0	33	33		33	S	33	S		
WMT 4y	QZDC22HCBWH1	P48M	USD	SprdBsisPts	2	30,000,000	0	22.5	22.5		22.5	S	22.5	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	10,000,000	0	56.5	56.5		56.5	S	56.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	46.5	46.5		46.5	S	46.5	S		

CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	1	7,000,000	0	35	35		35	S	35	S		
PFE 4y 6m [GFI]	QZHQ78HX17K5	P54M	USD	SprdBsisPts	2	10,000,000	0	33	33		33	S	33	S		
MCK	QZKC8543NPZZ	P54M	USD	SprdBsisPts	1	11,000,000	0	31	31		31	S	31	S		
MCK	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	111	111		111	S	111	S		
FE	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	5,500,000	0	47.5	47.5		47.5	S	47.5	S		
FE	QZPGHB4X9MPJ	P66M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
MO	QZPLCN6MXBV2	P60M	USD	SprdBsisPts	2	16,500,000	0	37.5	37.5		37.5	S	37.5	S		
MO	QZPLCN6MXBV2	P66M	USD	SprdBsisPts	2	15,000,000	0	41.5	41.5		41.5	S	41.5	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	15,000,000	0	153	153		153	S	153	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	2	10,500,000	0	69.5	69.5		69.5	S	69.5	S		
FCX	QZR7K6PS6GKM	P66M	USD	SprdBsisPts	1	5,000,000	0	76.4	76.4		76.4	S	76.4	S		
SO	QZS2DR9FDFTC	P60M	USD	SprdBsisPts	3	33,000,000	0	36	36		36	S	36	S		
SO	QZS2DR9FDFTC	P66M	USD	SprdBsisPts	3	30,000,000	0	38.8	38.8		38.8	S	38.8	S		
BSX 4y [GFI]	QZSNXJF6XW13	P48M	USD	SprdBsisPts	1	20,000,000	0	20	20		20	S	20	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	2,000,000	0	34	34		34	S	34	S		
GE 3y	QZVX42WJP4FV	P36M	USD	SprdBsisPts	1	27,000,000	0	14.5	14.5		14.5	S	14.5	S		
GE	QZVX42WJP4FV	P42M	USD	SprdBsisPts	1	11,500,000	0	18.75	18.75		18.75	S	18.75	S		
GE 4y	QZVX42WJP4FV	P48M	USD	SprdBsisPts	4	61,000,000	0	23.25	23.25		23.25	S	23.25	S		
GE	QZVX42WJP4FV	P60M	USD	SprdBsisPts	2	25,000,000	0	31	31		31	S	31	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
INST_ID-449055-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	5	434,061,569.65	0	35	35		0	S	35	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.