Daily Market Data Report

GSBS

Market Data for Date

2025-09-04-04:00

Generated

2025-09-04T18:30:00.003-04:00

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
CMCSA	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	2	11,000,000	0	44.5	44.5		44.5	S	44.5	S		
CMCSA	QZ0WXZJ1GQ5S	P66M	USD	SprdBsisPts	2	10,000,000	0	48.75	48.75		48.75	S	48.75	S		
F	QZ3WK1G9F7GR	P24M	USD	SprdBsisPts	1	30,000,000	0	91	91		91	S	91	S		
F	QZ3WK1G9F7GR	P66M	USD	SprdBsisPts	2	17,000,000	0	170	170		170	S	170	S		
F	QZ3WK1G9F7GR	P6M	USD	SprdBsisPts	1	30,000,000	0	59	59		59	S	59	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	1	10,000,000	0	41.5	41.5		41.5	S	41.5	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	24,000,000	0	56	54		54	S	56	S		
GS	QZ54WNCHKRZM	P78M	USD	SprdBsisPts	1	15,000,000	0	66.5	66.5		66.5	S	66.5	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
CSX 5y	QZ9HT29DHGWV	P60M	USD	SprdBsisPts	1	5,000,000	0	21.5	21.5		21.5	S	21.5	S		
VLO	QZB92NC2FKF4	P60M	USD	SprdBsisPts	3	44,000,000	0	54	54		54	S	54	S		
VLO	QZB92NC2FKF4	P66M	USD	SprdBsisPts	3	40,000,000	0	59.3	59.3		59.3	S	59.3	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
TOL	QZG10Z7W25TF	P36M	USD	SprdBsisPts	1	8,000,000	0	46	46		46	S	46	S		
TOL	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	77	77		77	S	77	S		
CAH	QZG77X9DKBP9	P60M	USD	SprdBsisPts	1	27,500,000	0	35	35		35	S	35	S		
CAH	QZG77X9DKBP9	P66M	USD	SprdBsisPts	1	25,000,000	0	39.1	39.1		39.1	S	39.1	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	43,000,000	0	110	109		109	S	110	S		
GM Co	QZM5QN8CR588	P66M	USD	SprdBsisPts	1	30,000,000	0	121.5	121.5		121.5	S	121.5	S		
OXY	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,500,000	0	89.5	89.5		89.5	S	89.5	S		
OXY	QZNXKHLJ57Z0	P66M	USD	SprdBsisPts	1	5,000,000	0	97	97		97	S	97	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,000,000	0	103	103		103	S	103	S		
FMCC 4y	QZQLMBP9GGF3	P48M	USD	SprdBsisPts	2	47,500,000	0	131.5	131.5		131.5	S	131.5	S		
FMCC 4y 3m [GFI]	QZQLMBP9GGF3	P51M	USD	SprdBsisPts	2	42,500,000	0	143	143		143	S	143	S		
FMCC	QZQLMBP9GGF3	P66M	USD	SprdBsisPts	2	17,000,000	0	167	167		167	S	167	S		
LEN	QZRRLXTZJHTT	P48M	USD	SprdBsisPts	1	6,250,000	0	60	60		60	S	60	S		
LEN	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
BSX 4y [GFI]	QZSNXJF6XW13	P48M	USD	SprdBsisPts	3	50,000,000	0	19	19		19	S	19	S		

BSX	QZSNXJF6XW13	P54M	USD	SprdBsisPts	1	7,750,000	0	22	22		22	S	22	S		
BSX	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	7,000,000	0	25	25		25	S	25	S		
AIG	QZV4K5168HJJ	P54M	USD	SprdBsisPts	3	36,000,000	0	44	44		44	S	44	S		
AIG	QZV4K5168HJJ	P60M	USD	SprdBsisPts	3	32,750,000	0	49	49		49	S	49	S		
INST_ID-449161-2-B	QZ2WW90VC9F8	P122D	CAD	SprdBsisPts	1	381,322,103	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-449150-2-B	QZ2WW90VC9F8	P122D	USD	SprdBsisPts	1	136,886,100	0	0	0		0	S	0	S		
INST_ID-449153-2-B	QZ2WW90VC9F8	P364D	USD	SprdBsisPts	1	250,519,630	0	71	71		71	S	71	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.