Daily Market Data Report

GSBS

Market Data for Date

2025-09-05-04:00

Generated

2025-09-05T18:30:00.002-04:00

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	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
FDX 3y [GFI]	QZ01KSJ02RCQ	P36M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
F 2y	QZ3WK1G9F7GR	P24M	USD	SprdBsisPts	2	20,000,000	0	85	85		85	S	85	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	10,000,000	0	153	153		153	S	153	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	6,500,000	0	63	63		63	S	63	S		
GS	QZ54WNCHKRZM	P24M	USD	SprdBsisPts	3	101,500,000	0	37	37		37	S	37	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	3	40,000,000	0	55	55		55	S	55	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	20,000,000	0	68.5	68.5		68.5	S	68.5	S		
MS	QZBB769BZP3W	P12M	USD	SprdBsisPts	1	15,000,000	0	25	25		25	S	25	S		
MS	QZBB769BZP3W	P6M	USD	SprdBsisPts	1	15,000,000	0	21	21		21	S	21	S		
CAH 1y [GFI]	QZG77X9DKBP9	P12M	USD	SprdBsisPts	1	5,000,000	0	9	9		9	S	9	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	1	10,000,000	0	70	70		70	S	70	S		
PRU 1y 6m [GFI]	QZLJ5T40M2PC	P18M	USD	SprdBsisPts	7	250,000,000	0	22	22		22	S	22	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	10,000,000	0	84	84		84	S	84	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,800,000	0	55	55		55	S	55	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
AIG 4y [GFI]	QZV4K5168HJJ	P48M	USD	SprdBsisPts	1	24,750,000	0	39	39		39	S	39	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	2	25,000,000	0	49	48.5		48.5	S	49	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
CLF 5y	QZZV0PT95X00	P60M	USD	SprdBsisPts	1	4,000,000	0	295	295		295	S	295	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	1	15,000,000	0	136.5	136.5		136.5	S	136.5	S		
INST_ID-449253-2-B	QZ2WW90VC9F8	P88D	USD	SprdBsisPts	1	51,397,499	0	35	35		35	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.