Daily Market Data Report

GSBS

Market Data for Date

2025-09-08-04:00

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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	Settlement Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
FDX	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	11,000,000	0	52	52		52	S	52	S		
FDX	QZ01KSJ02RCQ	P66M	USD	SprdBsisPts	1	10,000,000	0	57.3	57.3		57.3	S	57.3	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
KHC 3y [GFI]	QZ10QLSJMJ7X	P36M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	10,000,000	0	46	46		46	S	46	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	27,250,000	0	35	35		35	S	35	S		
KR 5y 6m [GFI]	QZ2RQNQ3SFQ3	P66M	USD	SprdBsisPts	1	25,000,000	0	39	39		39	S	39	S		
R	QZ2TNPV7DJFS	P60M	USD	SprdBsisPts	3	27,500,000	0	53	53		53	S	53	S		
R	QZ2TNPV7DJFS	P66M	USD	SprdBsisPts	3	25,000,000	0	59	59		59	S	59	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	5,000,000	0	26	26		26	S	26	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
DVN	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,500,000	0	87	87		87	S	87	S		
DVN	QZ7NHLPT8M88	P66M	USD	SprdBsisPts	1	5,000,000	0	96.75	96.75		96.75	S	96.75	S		
LTR 5y	QZ8V85SFZTWC	P60M	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
UPS	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	3	22,000,000	0	35.5	35.5		35.5	S	35.5	S		
UPS	QZ98WG4V3BT2	P66M	USD	SprdBsisPts	3	20,000,000	0	39.6	39.6		39.6	S	39.6	S		
C	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	22,000,000	0	53.5	53.5		53.5	S	53.5	S		
C	QZ9W0BJL7LNG	P66M	USD	SprdBsisPts	2	20,000,000	0	58	58		58	S	58	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	26	26		26	S	26	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
TOL 4.5y	QZG10Z7W25TF	P53M	USD	SprdBsisPts	2	20,000,000	0	67	67		67	S	67	S		
TOL	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,500,000	0	75	75		75	S	75	S		
TOL	QZG10Z7W25TF	P66M	USD	SprdBsisPts	1	5,000,000	0	82.6	82.6		82.6	S	82.6	S		
RTX	QZJLPKK03HS4	P60M	USD	SprdBsisPts	1	11,000,000	0	35	35		35	S	35	S		
RTX	QZJLPKK03HS4	P66M	USD	SprdBsisPts	1	10,000,000	0	38.75	38.75		38.75	S	38.75	S		
MCK	QZKC8543NPZZ	P36M	USD	SprdBsisPts	1	15,000,000	0	21	21		21	S	21	S		
MCK	QZKC8543NPZZ	P48M	USD	SprdBsisPts	1	11,250,000	0	26	26		26	S	26	S		

ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	11,000,000	0	61.5	61.5		61.5	S	61.5	S		
BA	QZN9LHFW7LQ9	P66M	USD	SprdBsisPts	2	10,000,000	0	67	67		67	S	67	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	5,000,000	0	150	150		150	S	150	S		
PARA	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	11,000,000	0	84	84		84	S	84	S		
PARA	QZQR2N1V5B62	P66M	USD	SprdBsisPts	1	10,000,000	0	95	95		95	S	95	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	2	7,000,000	0	68.5	68.5		68.5	S	68.5	S		
JCI 5y	QZRBN393SXGR	P60M	USD	SprdBsisPts	2	16,000,000	0	35	35		35	S	35	S		
Johnson Controls International plc / Tyco Fire & Security Finance SCA	QZRBN393SXGR	P66M	USD	SprdBsisPts	1	10,000,000	0	39.3	39.3		39.3	S	39.3	S		
LEN	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	33,000,000	0	70.5	70.5		70.5	S	70.5	S		
LEN	QZRRLXTZJHTT	P66M	USD	SprdBsisPts	2	30,000,000	0	77.7	77.7		77.7	S	77.7	S		
WY 5y	QZT5RN7B4N9W	P60M	USD	SprdBsisPts	2	7,000,000	0	27.5	27.5		27.5	S	27.5	S		
NSC	QZXHW5V2006K	P60M	USD	SprdBsisPts	2	11,000,000	0	20	20		20	S	20	S		
NSC	QZXHW5V2006K	P66M	USD	SprdBsisPts	2	10,000,000	0	22.4	22.4		22.4	S	22.4	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	10,000,000	0	59.5	59.5		59.5	S	59.5	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	1	5,000,000	0	26.5	26.5		26.5	S	26.5	S		
INST_ID-449317-2-B	QZ2WW90VC9F8	P120D	CAD	SprdBsisPts	1	313,988,106.6	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-449320-2-B	QZ2WW90VC9F8	P121D	CAD	SprdBsisPts	1	558,528,212.16	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-449315-2-B	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	1	195,971,385	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.