Daily Market Data Report

GSBS

Market Data for Date

2025-09-09-04:00

Generated

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

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
HON 3m [GFI]	QZ1BX3734G4L	P3M	USD	SprdBsisPts	2	75,000,000	0	9	9		9	S	9	S		
HD 1y 9m [GFI]	QZ1Q33TT6Q89	P21M	USD	SprdBsisPts	2	50,000,000	0	15.5	15.5		15.5	S	15.5	S		
HD 2y 3m [GFI]	QZ1Q33TT6Q89	P27M	USD	SprdBsisPts	1	38,000,000	0	16.5	16.5		16.5	S	16.5	S		
HD 2y 9m [GFI]	QZ1Q33TT6Q89	P33M	USD	SprdBsisPts	1	30,000,000	0	19	19		19	S	19	S		
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	2	25,000,000	0	29.5	29.5		29.5	S	29.5	S		
ARW 4y 6m [GFI]	QZ2J4616MMT2	P54M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
GT 5y x500	QZ3L2RZP6J5C	P60M	USD	SprdBsisPts	1	2,000,000	0	281	281		281	S	281	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	129	129		129	S	129	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	4	42,500,000	0	153	153.5		153	S	153.5	S		
F	QZ3WK1G9F7GR	P66M	USD	SprdBsisPts	2	25,000,000	0	165.25	165.25		165.25	S	165.25	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	2	12,000,000	0	59	59		59	S	59	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
AXL 5y x500	QZCCJ2CT9N58	P60M	USD	SprdBsisPts	1	2,000,000	0	328	328		328	S	328	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	2	20,000,000	0	26	26		26	S	26	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	6	50,000,000	0	47	47		47	S	47	S		
TCKBCN 5y	QZJNWF009CVC	P60M	USD	SprdBsisPts	1	3,000,000	0	60	60		60	S	60	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	10,000,000	0	57	57		57	S	57	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
PHM 5y 3m [GFI]	QZM8L4MFXS34	P63M	USD	SprdBsisPts	2	10,000,000	0	71	71		71	S	71	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	21,750,000	0	62	62		62	S	62	S		
BA	QZN9LHFW7LQ9	P66M	USD	SprdBsisPts	1	20,000,000	0	67.55	67.55		67.55	S	67.55	S		
DGX	QZNBM1ZZGNTQ	P36M	USD	SprdBsisPts	1	8,500,000	0	14.75	14.75		14.75	S	14.75	S		
DGX	QZNBM1ZZGNTQ	P60M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
MET 4y	QZR32N1XSQHG	P47M	USD	SprdBsisPts	1	12,000,000	0	41	41		41	S	41	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	52	52		52	S	52	S		
LEN 2y 6m [GFI]	QZRRLXTZJHTT	P30M	USD	SprdBsisPts	2	37,750,000	0	40.5	41.5		40.5	S	41.5	S		

LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	3	23,000,000	0	70.5	70.5		70.5	S	70.5	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	10,000,000	0	58	58		58	S	58	S		
INST_ID-449401-2-B	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	2	138,498,394.26	0	35	35		35	S	35	S		
INST_ID-449399-2-B	QZ2WW90VC9F8	P364D	USD	SprdBsisPts	1	383,762,606.64	0	75	75		75	S	75	S		
INST_ID-449405-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	1	274,243,989	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.