

# Daily Market Data Report

## GSBS

### Market Data for Date

2025-09-10-04:00

### Generated

2025-09-10T18:30:00.002-04:00

| 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 |
|--------------|--------------|-------|-----------|--------------|-------------|------------------------------------|---------------------------------------------|---------------|---------------|-------------------|--------------|-------------------|---------------|--------------------|----------------------------------|------------------------------------------|
| HD           | QZ1Q33TT6Q89 | P60M  | USD       | SprdBsisPts  | 1           | 38,250,000                         | 0                                           | 29            | 29            |                   | 29           | S                 | 29            | S                  |                                  |                                          |
| HD           | QZ1Q33TT6Q89 | P66M  | USD       | SprdBsisPts  | 1           | 35,000,000                         | 0                                           | 32.5          | 32.5          |                   | 32.5         | S                 | 32.5          | S                  |                                  |                                          |
| BMV 5y       | QZ30TWXFFV7Q | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 33            | 33            |                   | 33           | S                 | 33            | S                  |                                  |                                          |
| GT 5y x500   | QZ3L2RZP6J5C | P60M  | USD       | SprdBsisPts  | 2           | 9,000,000                          | 0                                           | 285           | 285           |                   | 285          | S                 | 285           | S                  |                                  |                                          |
| CAG 5y       | QZ6QFJQFPBQ  | P60M  | USD       | SprdBsisPts  | 3           | 15,000,000                         | 0                                           | 67.5          | 67.5          |                   | 67.5         | S                 | 67.5          | S                  |                                  |                                          |
| UNH 5y       | QZ7B8CP85LGH | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 46            | 46            |                   | 46           | S                 | 46            | S                  |                                  |                                          |
| EXC 4y [GFI] | QZBS312BDL00 | P48M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 23            | 23            |                   | 23           | S                 | 23            | S                  |                                  |                                          |
| SRE 5y       | QZCC9P2L27ZB | P60M  | USD       | SprdBsisPts  | 1           | 7,000,000                          | 0                                           | 35            | 35            |                   | 35           | S                 | 35            | S                  |                                  |                                          |
| CVS 5y       | QZDP6Q91246P | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 53            | 52            |                   | 52           | S                 | 53            | S                  |                                  |                                          |
| ORCL         | QZF4LWTFPQZC | P33M  | USD       | SprdBsisPts  | 2           | 16,500,000                         | 0                                           | 29            | 29            |                   | 29           | S                 | 29            | S                  |                                  |                                          |
| ORCL         | QZF4LWTFPQZC | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 45            | 45            |                   | 45           | S                 | 45            | S                  |                                  |                                          |
| TOL          | QZG10Z7W25TF | P36M  | USD       | SprdBsisPts  | 3           | 50,000,000                         | 0                                           | 41.5          | 41.5          |                   | 41.5         | S                 | 41.5          | S                  |                                  |                                          |
| TOL 3.5y     | QZG10Z7W25TF | P41M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 50            | 50            |                   | 50           | S                 | 50            | S                  |                                  |                                          |
| TOL          | QZG10Z7W25TF | P60M  | USD       | SprdBsisPts  | 2           | 15,250,000                         | 0                                           | 72.5          | 72.5          |                   | 72.5         | S                 | 72.5          | S                  |                                  |                                          |
| GM Co 5y     | QZM5QN8CR588 | P60M  | USD       | SprdBsisPts  | 2           | 16,850,000                         | 0                                           | 109           | 109           |                   | 109          | S                 | 109           | S                  |                                  |                                          |
| PHM 5y       | QZM8L4MFXS34 | P60M  | USD       | SprdBsisPts  | 2           | 30,000,000                         | 0                                           | 63            | 63            |                   | 63           | S                 | 63            | S                  |                                  |                                          |
| BA CO 5y     | QZN9LHFW7LQ9 | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 60            | 60            |                   | 60           | S                 | 60            | S                  |                                  |                                          |
| MO           | QZPLCN6MXBV2 | P60M  | USD       | SprdBsisPts  | 1           | 16,500,000                         | 0                                           | 35.5          | 35.5          |                   | 35.5         | S                 | 35.5          | S                  |                                  |                                          |
| MO           | QZPLCN6MXBV2 | P66M  | USD       | SprdBsisPts  | 1           | 15,000,000                         | 0                                           | 39.7          | 39.7          |                   | 39.7         | S                 | 39.7          | S                  |                                  |                                          |
| TEVA 5y x100 | QZQDQT5BN864 | P60M  | USD       | SprdBsisPts  | 1           | 2,000,000                          | 0                                           | 92            | 92            |                   | 92           | S                 | 92            | S                  |                                  |                                          |
| BRAZIL 5Y    | QZRHMOLDMDZH | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 134.5         | 134.5         |                   | 134.5        | S                 | 134.5         | S                  |                                  |                                          |
| COLOM 5Y     | QZVHW9FJXDT1 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 170.5         | 170.5         |                   | 170.5        | S                 | 170.5         | 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.