Daily Market Data Report

GSBS

Market Data for Date

2025-09-15-04:00

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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	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	2	15,000,000	0	45	45		45	S	45	S		
HON 5y	QZ1BX3734G4L	P60M	USD	SprdBsisPts	1	5,000,000	0	23.5	23.5		23.5	S	23.5	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
CAG 5y 3m [GFI]	QZ6QFJQFPPBQ	P63M	USD	SprdBsisPts	1	10,000,000	0	74	74		74	S	74	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	10,000,000	0	43.5	43.5		43.5	S	43.5	S		
COP	QZ7T6FX4F7W1	P60M	USD	SprdBsisPts	2	38,500,000	0	41	41		41	S	41	S		
COP	QZ7T6FX4F7W1	P66M	USD	SprdBsisPts	2	35,000,000	0	45.3	45.3		45.3	S	45.3	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	8,000,000	0	69.5	69.5		69.5	S	69.5	S		
TOL 5y 6m [GFI]	QZG10Z7W25TF	P66M	USD	SprdBsisPts	1	8,000,000	0	76.75	76.75		76.75	S	76.75	S		
PFE	QZHQ78HX17K5	P54M	USD	SprdBsisPts	1	11,000,000	0	32	32		32	S	32	S		
PFE	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	103.5	103.5		103.5	S	103.5	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	2,000,000	0	144	144		144	S	144	S		
DHR 5y	QZS9NP8DZQZV	P60M	USD	SprdBsisPts	1	5,000,000	0	27.5	27.5		27.5	S	27.5	S		
BSX	QZSNXJF6XW13	P36M	USD	SprdBsisPts	1	13,500,000	0	11.5	11.5		11.5	S	11.5	S		
BSX 4y [GFI]	QZSNXJF6XW13	P48M	USD	SprdBsisPts	3	40,000,000	0	18	18		18	S	18	S		
BARRIMI	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	1	11,000,000	0	32	32		32	S	32	S		
BARRIMI	QZSPVTL4QM4T	P66M	USD	SprdBsisPts	1	10,000,000	0	36.5	36.5		36.5	S	36.5	S		
HES	QZVXM368FMQK	P60M	USD	SprdBsisPts	1	5,500,000	0	34	34		34	S	34	S		
HES	QZVXM368FMQK	P66M	USD	SprdBsisPts	1	5,000,000	0	37.2	37.2		37.2	S	37.2	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
INST_ID-449852-2-B	QZ2WW90VC9F8	P1M	USD	SprdBsisPts	1	95,084,447	0	37.5	37.5		37.5	S	37.5	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.