Daily Market Data Report

GSBS

Market Data for Date

2025-09-19-04:00

Generated

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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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	2	20,000,000	0	48	48		48	S	48	S		
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	5,000,000	0	27.5	27.5		27.5	S	27.5	S		
KMI	QZ2372G9H5J4	P60M	USD	SprdBsisPts	1	11,000,000	0	56	56		56	S	56	S		
KMI	QZ2372G9H5J4	P66M	USD	SprdBsisPts	1	10,000,000	0	62.1	62.1		62.1	S	62.1	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	5,000,000	0	43	43		43	S	43	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	10,000,000	0	23.5	23.5		23.5	S	23.5	S		
AZO 5y	QZ7XSPL2WRM6	P60M	USD	SprdBsisPts	1	10,000,000	0	29.5	29.5		29.5	S	29.5	S		
WMB	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	22,000,000	0	46	46		46	S	46	S		
WMB	QZ8FF7Q6M0VR	P66M	USD	SprdBsisPts	1	20,000,000	0	51.6	51.6		51.6	S	51.6	S		
SEE 5y 3m [GFI]	QZ9VX8JPXPH3	P63M	USD	SprdBsisPts	2	12,000,000	0	124	124		124	S	124	S		
AEP 4y [GFI]	QZBPPFQ24DN5	P48M	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
WHR 3y	QZGG73MQ1C15	P36M	USD	SprdBsisPts	1	2,000,000	0	127	127		127	S	127	S		
SHW 5y	QZGK4WW4Q6C5	P60M	USD	SprdBsisPts	2	25,000,000	0	41	41		41	S	41	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	27,250,000	0	58	58		58	S	58	S		
BA	QZN9LHFW7LQ9	P66M	USD	SprdBsisPts	1	25,000,000	0	63.5	63.5		63.5	S	63.5	S		
MO 5y	QZPLCN6MXBV2	P60M	USD	SprdBsisPts	1	25,000,000	0	33.5	33.5		33.5	S	33.5	S		
DXC	QZQ6CRNQ8BM1	P60M	USD	SprdBsisPts	2	48,750,000	0	108	108		108	S	108	S		
DXC	QZQ6CRNQ8BM1	P66M	USD	SprdBsisPts	2	44,750,000	0	124.5	124.5		124.5	S	124.5	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	2	10,000,000	0	42.5	42.5		42.5	S	42.5	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.