Daily Market Data Report

GSBS

Market Data for Date

2025-09-22-04:00

Generated

2025-09-22T18:30:00.001-04:00

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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	3	15,000,000	0	49.5	49.5		49.5	S	49.5	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	25,000,000	0	50	50		50	S	50	S		
JWN 5y x100	QZ16PSWZB91S	P60M	USD	SprdBsisPts	1	2,000,000	0	6	6		6	S	6	S		
BMY	QZ30TWXFFV7Q	P54M	USD	SprdBsisPts	1	11,000,000	0	31.75	31.75		31.75	S	31.75	S		
BMY	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
SPG LP	QZ3F073R7QMG	P48M	USD	SprdBsisPts	1	16,500,000	0	46	46		46	S	46	S		
SPG LP	QZ3F073R7QMG	P54M	USD	SprdBsisPts	1	15,000,000	0	51	51		51	S	51	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	13,000,000	0	160	160		160	S	160	S		
NOC 1y [GFI]	QZ7T8MFM8F7Q	P12M	USD	SprdBsisPts	1	15,000,000	0	9	9		9	S	9	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	1	7,000,000	0	25	25		25	S	25	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	10,000,000	0	26	26		26	S	26	S		
AMZN 4.5y	QZCDNKQZV1MX	P56M	USD	SprdBsisPts	2	27,500,000	0	24.2	24.2		24.2	S	24.2	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	4	45,000,000	0	26.5	26.5		26.5	S	26.5	S		
CYH 2y	QZD1N0HNHN81	P24M	USD	SprdBsisPts	1	1,000,000	0	4.25	4.25		4.25	S	4.25	S		
CYH 3y	QZD1N0HNHN81	P36M	USD	SprdBsisPts	1	3,000,000	0	11	11		11	S	11	S		
CYH 6m	QZD1N0HNHN81	P6M	USD	SprdBsisPts	1	2,000,000	0	0.125	0.125		0.125	S	0.125	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	3	15,000,000	0	78	78		78	S	78	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	80	80		80	S	80	S		
DHI 4y	QZPHGVXLH0T5	P48M	USD	SprdBsisPts	1	10,000,000	0	40	40		40	S	40	S		
AIG	QZV4K5168HJJ	P54M	USD	SprdBsisPts	1	5,500,000	0	46.5	46.5		46.5	S	46.5	S		
AIG	QZV4K5168HJJ	P60M	USD	SprdBsisPts	2	16,000,000	0	52	46.7		46.7	S	52	S		
AIG	QZV4K5168HJJ	P66M	USD	SprdBsisPts	1	10,000,000	0	52	52		52	S	52	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	10,000,000	0	32	32		32	S	32	S		
INST_ID-450264-2-B	QZ2WW90VC9F8	P83D	USD	SprdBsisPts	1	101,930,560	0	5	5		5	S	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.