Daily Market Data Report

GSBS

Market Data for Date

2025-10-01-04:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	2	25,000,000	0	53	53		53	S	53	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	10,000,000	0	129	129		129	S	129	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	6,000,000	0	159	159		159	S	159	S		
JPM 4y 8m [GFI]	QZ4MW07TQMTZ	P56M	USD	SprdBsisPts	1	10,000,000	0	41	41		41	S	41	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	10,000,000	0	41.5	41.5		41.5	S	41.5	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	1	5,000,000	0	46	46		46	S	46	S		
IP 3y [GFI]	QZ6N1B6Z98XF	P36M	USD	SprdBsisPts	1	10,000,000	0	29	29		29	S	29	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	25,000,000	0	77	77		77	S	77	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	1	5,000,000	0	137	137		137	S	137	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	5,000,000	0	108	108		108	S	108	S		
XRX 1y	QZD2VHMJ6F24	P12M	USD	SprdBsisPts	1	3,000,000	0	19.5	19.5		19.5	S	19.5	S		
XRX 6m [GFI]	QZD2VHMJ6F24	P6M	USD	SprdBsisPts	2	4,000,000	0	10.5	10.5		10.5	S	10.5	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
BHCCN 5y	QZM80MMRBJ5Q	P60M	USD	SprdBsisPts	1	2,000,000	0	28.5	28.5		28.5	S	28.5	S		
CCL 5y x100	QZPHR1Z52Q38	P60M	USD	SprdBsisPts	1	6,000,000	0	110	110		110	S	110	S		
DXC	QZQ6CRNQ8BM1	P54M	USD	SprdBsisPts	1	5,500,000	0	119	119		119	S	119	S		
DXC	QZQ6CRNQ8BM1	P60M	USD	SprdBsisPts	1	5,000,000	0	137.5	137.5		137.5	S	137.5	S		
LEN 4y 6m [GFI]	QZRRLXTZJHTT	P54M	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	81.5	81.5		81.5	S	81.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	18,000,000	0	58	58		58	S	58	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	1	2,000,000	0	35	35		35	S	35	S		
INST_ID-450710-2-B	QZ2WW90VC9F8	P181D	USD	SprdBsisPts	2	204,180,588.77	0	42.5	58.5		42.5	S	58.5	S		
INST_ID-450707-2-B	QZ2WW90VC9F8	P92D	USD	SprdBsisPts	1	352,794,610.14	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.