Daily Market Data Report

GSBS

Market Data for Date

2025-10-02-04:00

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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
NWL 2y 6m [GFI]	QZ13T67G089D	P30M	USD	SprdBsisPts	1	14,000,000	0	218	218		218	S	218	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	2	7,000,000	0	49	49		49	S	49	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	3	15,000,000	0	47	47		47	S	47	S		
HTZ 1y	QZ6LF83KHNJM	P12M	USD	SprdBsisPts	2	14,000,000	0	2.75	2.75		2.75	S	2.75	S		
COP 5y	QZ7T6FX4F7W1	P60M	USD	SprdBsisPts	1	10,000,000	0	39	39		39	S	39	S		
HCA Inc	QZCT2JDC3M0S	P54M	USD	SprdBsisPts	1	11,000,000	0	54.5	54.5		54.5	S	54.5	S		
HCA Inc	QZCT2JDC3M0S	P60M	USD	SprdBsisPts	1	10,000,000	0	60	60		60	S	60	S		
XRX 2y	QZD2VHMJ6F24	P24M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
ORCL	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	2	87,750,000	0	34.5	34.5		34.5	S	34.5	S		
ORCL	QZF4LWTFPQZC	P48M	USD	SprdBsisPts	2	68,500,000	0	47	47		47	S	47	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
WY 2y 6m [GFI]	QZT5RN7B4N9W	P30M	USD	SprdBsisPts	1	15,000,000	0	16.5	16.5		16.5	S	16.5	S		
WY 3y 8m [GFI]	QZT5RN7B4N9W	P44M	USD	SprdBsisPts	1	5,000,000	0	22	22		22	S	22	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	20,000,000	0	58	58		58	S	58	S		
INST_ID-450771-2-B	QZ2WW90VC9F8	P60D	USD	SprdBsisPts	1	100,418,038	0	62	62		62	S	62	S		
INST_ID-450769-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	343,169,969.5	0	42.5	-45		-45	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.