Daily Market Data Report

GSBS

Market Data for Date

2025-10-03-04:00

Generated

2025-10-03T18:30:00.002-04:00

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
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	3	15,000,000	0	25	25		25	S	25	S		
GT 5y x500	QZ3L2RZP6J5C	P60M	USD	SprdBsisPts	2	3,000,000	0	318	318		318	S	318	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	75.5	75.5		75.5	S	75.5	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	1	12,000,000	0	116	116		116	S	116	S		
COP 5y	QZ7T6FX4F7W1	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
UPS 5y	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
C 6m [GFI]	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	1	25,000,000	0	26	26		26	S	26	S		
ALLY 4y	QZB3GC5W320R	P48M	USD	SprdBsisPts	3	18,000,000	0	118	118		118	S	118	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	1	5,000,000	0	145	145		145	S	145	S		
AEP	QZBPPFQ24DN5	P48M	USD	SprdBsisPts	2	33,250,000	0	27	27		27	S	27	S		
AEP	QZBPPFQ24DN5	P54M	USD	SprdBsisPts	2	30,000,000	0	30	30		30	S	30	S		
CAR 3y 8m [GFI]	QZC948HFBKFG	P44M	USD	SprdBsisPts	1	16,750,000	0	242	242		242	S	242	S		
CAR 4y	QZC948HFBKFG	P49M	USD	SprdBsisPts	1	15,000,000	0	270	270		270	S	270	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	107	107		107	S	107	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P60M	USD	SprdBsisPts	2	15,000,000	0	95.5	95.5		95.5	S	95.5	S		
CCL 3y 2m [GFI]	QZPHR1Z52Q38	P38M	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
THC	QZQC360RZZCM	P36M	USD	SprdBsisPts	1	13,000,000	0	67	67		67	S	67	S		
THC	QZQC360RZZCM	P48M	USD	SprdBsisPts	1	10,000,000	0	90	90		90	S	90	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
BRK 4y [GFI]	QZTSC1V7DFDV	P48M	USD	SprdBsisPts	1	10,000,000	0	14	14		14	S	14	S		
BWA	QZZB6Q4NJK75	P18M	USD	SprdBsisPts	1	9,250,000	0	18	18		18	S	18	S		
BWA	QZZB6Q4NJK75	P36M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	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.