

Daily Market Data Report

GSBS

Market Data for Date

2025-10-07-04:00

Generated

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Name	UPI	Tenor	Cur-ency	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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
NWL 4.5y	QZ13T67G089D	P54M	USD	SprdBsisPts	1	3,000,000	0	330	330		330	S	330	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	4	20,000,000	0	164	164		164	S	164	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	10,000,000	0	48	48		48	S	48	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	2	15,000,000	0	145	145		145	S	145	S		
CAR	QZC948HFBKFG	P48M	USD	SprdBsisPts	1	8,000,000	0	275	275		275	S	275	S		
CAR	QZC948HFBKFG	P60M	USD	SprdBsisPts	1	7,000,000	0	350	350		350	S	350	S		
XRX 3y	QZD2VHMJ6F24	P36M	USD	SprdBsisPts	1	3,000,000	0	52.5	52.5		52.5	S	52.5	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	10,000,000	0	112	112		112	S	112	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	85	85		85	S	85	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	15,000,000	0	110	111		110	S	111	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	10,000,000	0	148	148		148	S	148	S		
GAP 5y	QZS4L21WWQCQ	P60M	USD	SprdBsisPts	1	2,000,000	0	127	127		127	S	127	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	2	15,000,000	0	51	51		51	S	51	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	2	15,000,000	0	55	55		55	S	55	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	3	6,000,000	0	29.25	29.25		29.25	S	29.25	S		
BRAZIL 5Y	QZRHMO1DMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	135	135		135	S	135	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	192	192		192	S	192	S		
INST_ID-450956-2-B	QZ2WW90VC9F8	P124D	CAD	SprdBsisPts	1	328,720,878.61	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-450952-2-B	QZ2WW90VC9F8	P61D	USD	SprdBsisPts	2	334,609,330.11	0	42.5	62.5		42.5	S	62.5	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.