Daily Market Data Report

GSBS

Market Data for Date

2025-10-09-04:00

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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
HON 5y	QZ1BX3734G4L	P60M	USD	SprdBsisPts	2	10,000,000	0	26.5	26.5		26.5	S	26.5	S		
AAL 3y	QZ30Q7CNLCFH	P36M	USD	SprdBsisPts	1	3,500,000	0	470	470		470	S	470	S		
AAL 5y [GFI]	QZ30Q7CNLCFH	P60M	USD	SprdBsisPts	1	2,000,000	0	4.25	4.25		4.25	S	4.25	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	7,000,000	0	172	172		172	S	172	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	2	15,000,000	0	47	47		47	S	47	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	2	15,000,000	0	27	27		27	S	27	S		
HST 5y	QZBF7TCX60MW	P60M	USD	SprdBsisPts	2	10,000,000	0	82	82		82	S	82	S		
XRX 1y	QZD2VHMJ6F24	P12M	USD	SprdBsisPts	1	2,650,000	0	20.5	20.5		20.5	S	20.5	S		
Block Financial LLC 4y 6m [GFI]	QZD2VRFC0FGN	P54M	USD	SprdBsisPts	1	25,000,000	0	51.5	51.5		51.5	S	51.5	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	22,500,000	0	58	58		58	S	58	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	55.5	56		55.5	S	56	S		
ORCL 1y	QZF4LWTFPQZC	P12M	USD	SprdBsisPts	1	5,000,000	0	28	28		28	S	28	S		
MPC	QZGCPGFB9P54	P24M	USD	SprdBsisPts	1	17,000,000	0	28	28		28	S	28	S		
MPC	QZGCPGFB9P54	P42M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
BA	QZN9LHFW7LQ9	P48M	USD	SprdBsisPts	1	12,000,000	0	53.25	53.25		53.25	S	53.25	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	10,000,000	0	64	64		64	S	64	S		
UNP	QZNGZ1Z1L9ZJ	P36M	USD	SprdBsisPts	1	15,750,000	0	16	16		16	S	16	S		
UNP	QZNGZ1Z1L9ZJ	P60M	USD	SprdBsisPts	1	10,000,000	0	26	26		26	S	26	S		
JNJ 5y	QZPNK3GLTQRL	P60M	USD	SprdBsisPts	1	10,000,000	0	20	20		20	S	20	S		
ETP	QZVHTC04KJ6J	P12M	USD	SprdBsisPts	2	30,000,000	0	20	20		20	S	20	S		
ETP	QZVHTC04KJ6J	P42M	USD	SprdBsisPts	2	10,000,000	0	45	45		45	S	45	S		
BWA 3y [GFI]	QZZB6Q4NJK75	P36M	USD	SprdBsisPts	1	45,000,000	0	36	36		36	S	36	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	3	20,000,000	0	59	59.5		59	S	59.5	S		
INST_ID-451111-2-B	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	2	159,691,124.37	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.