

Daily Market Data Report

GSBS

Market Data for Date

2025-10-10-04:00

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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
PETBRA 5Y	QZKPX9NNDLMV	P60M	USD	SprdBsisPts	1	5,000,000	0	162	162		162	S	162	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	10,000,000	0	53	53		53	S	53	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	3	20,000,000	0	55	55		55	S	55	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	3	35,000,000	0	46	47		46	S	47	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
HTZ 5y x500	QZ6LF83KHJNM	P60M	USD	SprdBsisPts	1	3,000,000	0	37.75	37.75		37.75	S	37.75	S		
VLO	QZB92NC2FKF4	P12M	USD	SprdBsisPts	1	30,000,000	0	14	14		14	S	14	S		
VLO	QZB92NC2FKF4	P42M	USD	SprdBsisPts	1	10,000,000	0	37	37		37	S	37	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	3,000,000	0	252	252		252	S	252	S		
PFE 4y [GFI]	QZHQ78HX17K5	P48M	USD	SprdBsisPts	1	5,000,000	0	28	28		28	S	28	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	102	102		102	S	102	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	10,000,000	0	64	64		64	S	64	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	2	7,000,000	0	80	80		80	S	80	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
HAL 5y	QZZ06248V03N	P60M	USD	SprdBsisPts	2	10,000,000	0	69	69		69	S	69	S		
BRAZIL 5Y	QZRHMO0LDMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	160	160		160	S	160	S		
INST_ID-451190-2-B	QZ2WW90VC9F8	P119D	USD	SprdBsisPts	1	85,912,500	0	-2.5	-2.5		-2.5	S	-2.5	S		
INST_ID-451192-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	1	356,625,700	0	55	55		55	S	55	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.