

Daily Market Data Report

GSBS

Market Data for Date

2025-10-14-04:00

Generated

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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
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	35.5	35.5		35.5	S	35.5	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	3	27,000,000	0	61	61		61	S	61	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	5,000,000	0	49.5	49.5		49.5	S	49.5	S		
NOC 1y [GFI]	QZ7T8MFM8F7Q	P12M	USD	SprdBsisPts	1	21,000,000	0	6.5	6.5		6.5	S	6.5	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	68.5	68.5		68.5	S	68.5	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	3	20,000,000	0	62	62		62	S	62	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	28	28		28	S	28	S		
HAL 5y	QZZ06248V03N	P60M	USD	SprdBsisPts	1	5,000,000	0	69.5	69.5		69.5	S	69.5	S		
INST_ID-451271-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	608,466,666.55	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.