Daily Market Data Report

GSBS

Market Data for Date

2025-10-15-04:00

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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
WFC 2y 6m [GFI]	QZ17PQ7RBBM4	P30M	USD	SprdBsisPts	1	25,000,000	0	33	33		33	S	33	S		
HON 5y	QZ1BX3734G4L	P60M	USD	SprdBsisPts	2	10,000,000	0	26	26		26	S	26	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	10,000,000	0	24.5	24.5		24.5	S	24.5	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
F 3y	QZ3WK1G9F7GR	P36M	USD	SprdBsisPts	5	25,000,000	0	129	129		129	S	129	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	5,000,000	0	50.5	50.5		50.5	S	50.5	S		
PKG	QZ5S9BFD1B80	P54M	USD	SprdBsisPts	1	3,250,000	0	26.75	26.75		26.75	S	26.75	S		
PKG	QZ5S9BFD1B80	P60M	USD	SprdBsisPts	1	3,000,000	0	30	30		30	S	30	S		
NOC 2y	QZ7T8MFM8F7Q	P24M	USD	SprdBsisPts	1	46,000,000	0	14.5	14.5		14.5	S	14.5	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	1	20,000,000	0	26	26		26	S	26	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	2	7,000,000	0	30	30		30	S	30	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	2	7,000,000	0	78.5	78.5		78.5	S	78.5	S		
BA CO 4y	QZN9LHFW7LQ9	P48M	USD	SprdBsisPts	1	24,500,000	0	53.5	53.5		53.5	S	53.5	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	40,000,000	0	64	64		64	S	64	S		
INST_ID-451345-2-B	QZ2WW90VC9F8	P369D	USD	SprdBsisPts	1	656,015,080	0	70	70		70	S	70	S		
INST_ID-451347-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	310,210,448.31	0	-70	42.5		-70	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.