Daily Market Data Report

GSBS

Market Data for Date

2025-10-20-04:00

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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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	2	15,000,000	0	48.5	48.5		48.5	S	48.5	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	2	10,000,000	0	48	48		48	S	48	S		
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	3	30,000,000	0	30	30		30	S	30	S		
F	QZ3WK1G9F7GR	P12M	USD	SprdBsisPts	1	25,000,000	0	76	76		76	S	76	S		
F	QZ3WK1G9F7GR	P6M	USD	SprdBsisPts	1	44,000,000	0	61	61		61	S	61	S		
GS	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	1	25,000,000	0	32.5	32.5		32.5	S	32.5	S		
GS	QZ54WNCHKRZM	P48M	USD	SprdBsisPts	1	20,000,000	0	51	51		51	S	51	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	35,000,000	0	60.5	60.5		60.5	S	60.5	S		
GS	QZ54WNCHKRZM	P6M	USD	SprdBsisPts	1	43,500,000	0	27.5	27.5		27.5	S	27.5	S		
GS	QZ54WNCHKRZM	P78M	USD	SprdBsisPts	1	15,000,000	0	71.5	71.5		71.5	S	71.5	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	2	10,000,000	0	68	68		68	S	68	S		
C 4.5y	QZ9W0BJL7LNG	P54M	USD	SprdBsisPts	1	5,000,000	0	53.5	53.5		53.5	S	53.5	S		
C	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	13,250,000	0	57.5	57.5		57.5	S	57.5	S		
C	QZ9W0BJL7LNG	P84M	USD	SprdBsisPts	1	10,000,000	0	72	72		72	S	72	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	5,000,000	0	105.5	105.5		105.5	S	105.5	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	83.5	83.5		83.5	S	83.5	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	103	103		103	S	103	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	11,000,000	0	100	100		100	S	100	S		
COX 5y	QZP5KLGS510H	P60M	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
AMGN 2m [GFI]	QZPKP1JX0VC5	P2M	USD	SprdBsisPts	1	15,000,000	0	7.2	7.2		7.2	S	7.2	S		
MCD 5y	QZQTHJMHQ123	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	2	15,000,000	0	43	42.5		42.5	S	43	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	63.5	63.5		63.5	S	63.5	S		
GE 2y	QZVX42WJP4FV	P24M	USD	SprdBsisPts	1	41,500,000	0	8.75	8.75		8.75	S	8.75	S		
GE 3y 7m [GFI]	QZVX42WJP4FV	P43M	USD	SprdBsisPts	1	25,000,000	0	17	17		17	S	17	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	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.