Daily Market Data Report

GSBS

Market Data for Date

2025-10-23-04:00

Generated

2025-10-23T18:30:00.003-04:00

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
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	2	15,000,000	0	50	50		50	S	50	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	3,000,000	0	170	170		170	S	170	S		
F 6m [GFI]	QZ3WK1G9F7GR	P6M	USD	SprdBsisPts	1	25,000,000	0	57.5	57.5		57.5	S	57.5	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
HTZ 2m [GFI]	QZ6LF83KHNJM	P2M	USD	SprdBsisPts	1	7,000,000	0	0	0		0	S	0	S		
CAG	QZ6QFJQFPPBQ	P24M	USD	SprdBsisPts	1	92,750,000	0	27.5	27.5		27.5	S	27.5	S		
CAG	QZ6QFJQFPPBQ	P48M	USD	SprdBsisPts	1	50,000,000	0	58.5	58.5		58.5	S	58.5	S		
BAX 1y [GFI]	QZ6VH2K21MTC	P12M	USD	SprdBsisPts	1	25,000,000	0	17.5	17.5		17.5	S	17.5	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,000,000	0	98.5	98.5		98.5	S	98.5	S		
WMB 5y	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	10,000,000	0	52.5	52.5		52.5	S	52.5	S		
UPS 5y	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	3	15,000,000	0	35	35		35	S	35	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	20,000,000	0	59	59		59	S	59	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	3	20,000,000	0	140	140		140	S	140	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	3	20,000,000	0	104	104		104	S	104	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	2,000,000	0	74.5	74.5		74.5	S	74.5	S		
CAH 2y 7m [GFI]	QZG77X9DKBP9	P31M	USD	SprdBsisPts	2	35,000,000	0	18	18		18	S	18	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	3	15,000,000	0	102	100		100	S	102	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	13,000,000	0	62.5	62.5		62.5	S	62.5	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	2	9,000,000	0	58.5	58.5		58.5	S	58.5	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	1	10,000,000	0	42	42		42	S	42	S		
DD 4y [GFI]	QZV0P5TPHPSR	P48M	USD	SprdBsisPts	1	20,000,000	0	30	30		30	S	30	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	15,000,000	0	58	58		58	S	58	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	97.5	97.5		97.5	S	97.5	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.