Daily Market Data Report

GSBS

Market Data for Date

2025-10-27-04:00

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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	1	5,000,000	0	50	50		50	S	50	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	2	10,000,000	0	47	47		47	S	47	S		
HTZ 2m [GFI]	QZ6LF83KHNJM	P2M	USD	SprdBsisPts	1	4,500,000	0	0.25	0.25		0.25	S	0.25	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
PFE 5y	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	82.5	82.5		82.5	S	82.5	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	2	10,000,000	0	31.5	31.5		31.5	S	31.5	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
OGN	QZX9Q1PXW85X	P36M	USD	SprdBsisPts	1	7,750,000	0	385	385		385	S	385	S		
OGN 4y [GFI]	QZX9Q1PXW85X	P48M	USD	SprdBsisPts	1	2,000,000	0	525	525		525	S	525	S		
OGN	QZX9Q1PXW85X	P60M	USD	SprdBsisPts	1	6,000,000	0	600	600		600	S	600	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	2	2,500,000	0	12.5	12.5		12.5	S	12.5	S		
INST_ID-451765-2-B	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	1	200,658,891	0	60	60		60	S	60	S		
INST_ID-451772-2-B	QZ2WW90VC9F8	P34D	USD	SprdBsisPts	1	183,560,000	0	30	30		30	S	30	S		
INST_ID-451767-2-B	QZ2WW90VC9F8	P35D	USD	SprdBsisPts	1	578,058,800.13	0	52.5	52.5		52.5	S	52.5	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.