

Daily Market Data Report

GSBS

Market Data for Date

2025-10-28-04:00

Generated

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Name	UPI	Tenor	Cur-ency	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
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
NEE 5y	QZ4LQC03G5VV	P60M	USD	SprdBsisPts	2	10,000,000	0	60	60		60	S	60	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	15,000,000	0	56.5	56.5		56.5	S	56.5	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	2	25,000,000	0	38	38		38	S	38	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	55,000,000	0	73	73		73	S	73	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	3,000,000	0	272	272		272	S	272	S		
MO 5y	QZPLCN6MXBV2	P60M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
SPLS 4y [GFI]	QZQVQFMSMZM9	P48M	USD	SprdBsisPts	1	2,000,000	0	25	25		25	S	25	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	5,000,000	0	26.5	26.5		26.5	S	26.5	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
INST_ID-451805-2-B	QZ2WW90VC9F8	P28D	USD	SprdBsisPts	2	307,762,078.04	0	52.5	60		52.5	S	60	S		
INST_ID-451807-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	246,993,750	0	70	70		70	S	70	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.