Daily Market Data Report

GSBS

Market Data for Date

2025-10-30-04:00

Generated

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

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
MSFT 5y [GFI]	QZ989JW0GMSC	P60M	USD	SprdBsisPts	3	12,500,000	0	30	27		27	S	30	S		
NBR Inc 5y	QZ0242D9C730	P60M	USD	SprdBsisPts	1	2,000,000	0	18	18		18	S	18	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	2	7,000,000	0	56	56		56	S	56	S		
KMI 5y	QZ2372G9H5J4	P60M	USD	SprdBsisPts	1	10,000,000	0	59.5	59.5		59.5	S	59.5	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
UFS 1m [GFI]	QZ316VFW9R1X	P1M	USD	SprdBsisPts	1	4,000,000	0	0.15	0.15		0.15	S	0.15	S		
JNJ	QZ3C5JD50V5F	P54M	USD	SprdBsisPts	1	20,000,000	0	17.5	17.5		17.5	S	17.5	S		
JNJ	QZ3C5JD50V5F	P60M	USD	SprdBsisPts	1	20,000,000	0	20.5	20.5		20.5	S	20.5	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	10,000,000	0	57	57		57	S	57	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	2	15,000,000	0	39.5	39.5		39.5	S	39.5	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	2	10,000,000	0	76	77		76	S	77	S		
FD 5y x100	QZ8Z6B3RMFDN	P60M	USD	SprdBsisPts	1	4,000,000	0	3.75	3.75		3.75	S	3.75	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	1	5,000,000	0	146	146		146	S	146	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	2	8,000,000	0	41	41		41	S	41	S		
AMZN 4.5y	QZCDNKQZV1MX	P56M	USD	SprdBsisPts	2	50,500,000	0	29.5	29.5		29.5	S	29.5	S		
HCA Inc 5y	QZCT2JDC3M0S	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
RTX 5y	QZJLPKK03HS4	P60M	USD	SprdBsisPts	3	15,000,000	0	33.5	33.5		33.5	S	33.5	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	6,000,000	0	95	95		95	S	95	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	10,000,000	0	64	64		64	S	64	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	10,000,000	0	125	125		125	S	125	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	1	5,000,000	0	45.5	45.5		45.5	S	45.5	S		
GNW 5y x500	QZRR388V037C	P60M	USD	SprdBsisPts	1	2,000,000	0	120	120		120	S	120	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	2,000,000	0	390	390		390	S	390	S		
INST_ID-451927-2-B	QZ2WW90VC9F8	P24D	USD	SprdBsisPts	1	251,571,200	0	70	70		70	S	70	S		
INST_ID-451926-3-B	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	1	86,288,438.86	0	55	55		55	S	55	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.