

Daily Market Data Report

GSBS

Market Data for Date

2025-11-04-05:00

Generated

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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
KHC 5y	QZ10QLSJM7X	P60M	USD	SprdBsisPts	2	17,000,000	0	51.5	51.5		51.5	S	51.5	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
GS	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	2	63,400,000	0	32.5	32.5		32.5	S	32.5	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	15,000,000	0	59	59		59	S	59	S		
FD 5y x100	QZ8Z6B3RMFDN	P60M	USD	SprdBsisPts	1	4,000,000	0	3.75	3.75		3.75	S	3.75	S		
MS	QZBB769BZP3W	P54M	USD	SprdBsisPts	1	5,500,000	0	52	52		52	S	52	S		
MS	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
CVS	QZDP6Q91246P	P42M	USD	SprdBsisPts	1	11,250,000	0	37.5	37.5		37.5	S	37.5	S		
CVS	QZDP6Q91246P	P48M	USD	SprdBsisPts	4	40,500,000	0	42	42		42	S	42	S		
CVS	QZDP6Q91246P	P60M	USD	SprdBsisPts	3	25,000,000	0	52.25	52.25		52.25	S	52.25	S		
KSS 5y	QZG00RTLX7N6	P60M	USD	SprdBsisPts	1	3,000,000	0	19.5	19.5		19.5	S	19.5	S		
MPC 5y	QZGCPGFB9P54	P60M	USD	SprdBsisPts	2	10,000,000	0	61	61		61	S	61	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P60M	USD	SprdBsisPts	1	5,000,000	0	112	112		112	S	112	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	10,000,000	0	76	76		76	S	76	S		
BWA 3y [GFI]	QZZB6Q4NJK75	P36M	USD	SprdBsisPts	3	25,000,000	0	34	34		34	S	34	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.