Daily Market Data Report

GSBS

Market Data for Date

2025-11-06-05:00

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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	Settlement 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	2	10,000,000	0	58	58		58	S	58	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
GT 5y x500	QZ3L2RZP6J5C	P60M	USD	SprdBsisPts	2	3,000,000	0	320	320		320	S	320	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	5,000,000	0	157	157		157	S	157	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	1	7,000,000	0	35.5	35.5		35.5	S	35.5	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	89	89		89	S	89	S		
COP 5y	QZ7T6FX4F7W1	P60M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	2	10,000,000	0	25	25		25	S	25	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	5,000,000	0	35.5	35.5		35.5	S	35.5	S		
ENB 5y	QZ8FBRKK86CD	P60M	USD	SprdBsisPts	2	10,000,000	0	62	62		62	S	62	S		
IHRT 5y	QZ8RXPH0WTRB	P60M	USD	SprdBsisPts	1	2,000,000	0	24	24		24	S	24	S		
AXL 5y x500	QZCCJ2CT9N58	P60M	USD	SprdBsisPts	1	4,000,000	0	340	340		340	S	340	S		
HCA Inc 5y	QZCT2JDC3M0S	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	7,000,000	0	86	86		86	S	86	S		
KSS 5y	QZG00RTLX7N6	P60M	USD	SprdBsisPts	3	6,000,000	0	18.75	19.25		18.75	S	19.25	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	3,000,000	0	101	101		101	S	101	S		
BHCCN 2y	QZM80MMRBJ5Q	P24M	USD	SprdBsisPts	1	2,000,000	0	2.5	2.5		2.5	S	2.5	S		
BHCCN 3Y	QZM80MMRBJ5Q	P36M	USD	SprdBsisPts	1	2,000,000	0	9.75	9.75		9.75	S	9.75	S		
BHCCN 4y	QZM80MMRBJ5Q	P48M	USD	SprdBsisPts	1	2,000,000	0	17.5	17.5		17.5	S	17.5	S		
UHS	QZN9LD0X8QL2	P54M	USD	SprdBsisPts	1	8,750,000	0	48	48		48	S	48	S		
UHS	QZN9LD0X8QL2	P60M	USD	SprdBsisPts	1	8,000,000	0	54	54		54	S	54	S		
COX 5y	QZP5KLGS510H	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	4,000,000	0	151	151		151	S	151	S		
SPLS 1y [GFI]	QZQVQFMSMZM9	P12M	USD	SprdBsisPts	1	2,500,000	0	1.75	1.75		1.75	S	1.75	S		
SPLS 3y [GFI]	QZQVQFMSMZM9	P36M	USD	SprdBsisPts	1	2,000,000	0	19	19		19	S	19	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	2	15,000,000	0	61	61		61	S	61	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	2,000,000	0	480	480		480	S	480	S		

ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	2	4,000,000	0	9.75	10		9.75	S	10	S		
INST_ID-452234-2-B	QZ2WW90VC9F8	P0Y0M0DT0H0M0.000S	CAD	SprdBsisPts	1	382,540,077	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-452228-2-B	QZ2WW90VC9F8	P0Y0M0DT0H0M0.000S	USD	SprdBsisPts	1	40,435,200	0	20	20		20	S	20	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.