Daily Market Data Report

GSBS

Market Data for Date

2025-11-10-05:00

Generated

2025-11-10T18:30:00.002-05:00

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
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	2	25,000,000	0	29.5	29.5		29.5	S	29.5	S		
MDC 5y	QZ1SKSHFD7XD	P60M	USD	SprdBsisPts	1	5,000,000	0	61.5	61.5		61.5	S	61.5	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	12,000,000	0	63	63		63	S	63	S		
CAG 3y [GFI]	QZ6QFJQFPPBQ	P36M	USD	SprdBsisPts	1	23,500,000	0	46.5	46.5		46.5	S	46.5	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	20,000,000	0	80.5	80.5		80.5	S	80.5	S		
VLO 5y	QZB92NC2FKF4	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
MS 6m [GFI]	QZBB769BZP3W	P6M	USD	SprdBsisPts	3	140,000,000	0	25	25		25	S	25	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	10,000,000	0	31.5	31.5		31.5	S	31.5	S		
HCA Inc 5y	QZCT2JDC3M0S	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	101	101		101	S	101	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	73	73		73	S	73	S		
Ball Corp 5y x100	QZPFTJ0VT1BV	P60M	USD	SprdBsisPts	1	2,000,000	0	90	90		90	S	90	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	6,000,000	0	38.5	38.5		38.5	S	38.5	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	53.5	53.5		53.5	S	53.5	S		
INST_ID-452353-2-B	QZ2WW90VC9F8	P118D	CAD	SprdBsisPts	1	577,875,056.71	0	96	96		96	S	96	S		
INST_ID-452343-2-B	QZ2WW90VC9F8	P118D	USD	SprdBsisPts	1	83,712,500	0	10	10		10	S	10	S		
INST_ID-452358-2-B	QZ2WW90VC9F8	P30D	USD	SprdBsisPts	1	115,174,726	0	60	60		60	S	60	S		
INST_ID-452348-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	1	366,701,850	0	100	100		100	S	100	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.