Daily Market Data Report

GSBS

Market Data for Date

2025-11-13-05:00

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
WFT 5y [GFI]	QZDGGVV6HP2T	P60M	USD	SprdBsisPts	2	6,000,000	0	150	150		150	S	150	S		
UFS 5y	QZ316VFW9R1X	P60M	USD	SprdBsisPts	1	2,000,000	0	38.5	38.5		38.5	S	38.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	4,000,000	0	160	160		160	S	160	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	10,000,000	0	44.5	44.5		44.5	S	44.5	S		
BAX	QZ6VH2K21MTC	P36M	USD	SprdBsisPts	2	15,500,000	0	44	44		44	S	44	S		
BAX	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	2	10,000,000	0	82	82		82	S	82	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
KSS 5y	QZ7K21M9Z7HS	P60M	USD	SprdBsisPts	2	4,000,000	0	18.5	18.5		18.5	S	18.5	S		
SEE 3y [GFI]	QZ9VX8JPXPH3	P36M	USD	SprdBsisPts	1	2,000,000	0	140	140		140	S	140	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	3	12,000,000	0	143.5	150		143.5	S	150	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	4	25,000,000	0	35.5	38		35.5	S	38	S		
HCA Inc 5y	QZCT2JDC3M0S	P60M	USD	SprdBsisPts	2	10,000,000	0	57.5	57.5		57.5	S	57.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	6	46,000,000	0	95	103		95	S	103	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	83	83		83	S	83	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	1	10,000,000	0	29	29		29	S	29	S		
TDG SUB 5y	QZKTR861WBS6	P60M	USD	SprdBsisPts	2	5,000,000	0	98	98		98	S	98	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	3	15,000,000	0	74	74.5		74	S	74.5	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	10,000,000	0	54.5	54.5		54.5	S	54.5	S		
JCI 5y	QZRBN393SXGR	P60M	USD	SprdBsisPts	1	10,000,000	0	34.5	34.5		34.5	S	34.5	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
INST_ID-452570-2-B	QZ2WW90VC9F8	P27D	USD	SprdBsisPts	1	47,538,591	0	60	60		60	S	60	S		
INST_ID-452548-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	3	418,454,803.08	0	60	60		60	S	60	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.