Daily Market Data Report

GSBS

Market Data for Date

2025-11-18-05:00

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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	1	5,000,000	0	61	61		61	S	61	S		
GT 5y x500	QZ3L2RZP6J5C	P60M	USD	SprdBsisPts	1	2,000,000	0	335	335		335	S	335	S		
HOUS 3y	QZ3W9V3DC71V	P36M	USD	SprdBsisPts	3	8,000,000	0	150	150		150	S	150	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	2	10,000,000	0	62.5	62.5		62.5	S	62.5	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	2	10,000,000	0	34	34		34	S	34	S		
MSFT 5y [GFI]	QZ989JW0GMSC	P60M	USD	SprdBsisPts	3	21,000,000	0	35	35		35	S	35	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
CAR 5y x500	QZC948HFBKFG	P60M	USD	SprdBsisPts	1	3,000,000	0	380	380		380	S	380	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	10,000,000	0	40	40		40	S	40	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	6	32,000,000	0	105	111		105	S	111	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	2	10,000,000	0	112.5	112.5		112.5	S	112.5	S		
PFE 5y	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
XRX 4y	QZLZZ1C56SP3	P48M	USD	SprdBsisPts	1	2,000,000	0	68	68		68	S	68	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	8,000,000	0	68	68		68	S	68	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	64.5	64.5		64.5	S	64.5	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	4,000,000	0	85	85		85	S	85	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
NWL 3y	QZSXR1SLNGB3	P36M	USD	SprdBsisPts	1	2,000,000	0	390	390		390	S	390	S		
DELL 2y [GFI]	QZWP2BPG00T0	P24M	USD	SprdBsisPts	4	40,000,000	0	24	24		24	S	24	S		
INST_ID-452706-2-B	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	1	85,982,925	0	60	60		60	S	60	S		
INST_ID-452704-2-B	QZ2WW90VC9F8	P70D	USD	SprdBsisPts	1	494,606,688	0	107	107		107	S	107	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.