Daily Market Data Report

GSBS

Market Data for Date

2025-11-19-05:00

Generated

2025-11-19T18:30:00.004-05:00

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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	166	166		166	S	166	S		
GS 6m [GFI]	QZ54WNCHKRZM	P6M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
IP	QZ6N1B6Z98XF	P54M	USD	SprdBsisPts	1	5,500,000	0	56	56		56	S	56	S		
IP	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	2	10,000,000	0	103	103		103	S	103	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	3	15,000,000	0	110	110		110	S	110	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	10,000,000	0	34	34		34	S	34	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
LOW 5y	QZCQ8FNSWK73	P60M	USD	SprdBsisPts	2	15,000,000	0	37	37		37	S	37	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	3	20,000,000	0	110	110		110	S	110.5	S		
XRX 5y UPF	QZLZZ1C56SP3	P60M	USD	SprdBsisPts	2	7,000,000	0	72	72		72	S	72	S		
BA	QZN9LHFW7LQ9	P12M	USD	SprdBsisPts	1	20,000,000	0	28	28		28	S	28	S		
BA	QZN9LHFW7LQ9	P48M	USD	SprdBsisPts	1	25,000,000	0	54.5	54.5		54.5	S	54.5	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	25,000,000	0	67	67		67	S	67	S		
BA	QZN9LHFW7LQ9	P6M	USD	SprdBsisPts	1	20,000,000	0	22.5	22.5		22.5	S	22.5	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	5,000,000	0	77.5	77.5		77.5	S	77.5	S		
AES	QZP9K549WFTS	P54M	USD	SprdBsisPts	2	18,750,000	0	101	100.5		100.5	S	101	S		
AES	QZP9K549WFTS	P60M	USD	SprdBsisPts	2	17,000,000	0	111	111		111	S	111	S		
MO 3y 2m [GFI]	QZPLCN6MXBV2	P38M	USD	SprdBsisPts	2	12,000,000	0	22	22		22	S	22	S		
SHW 1y [GFI]	QZQF396BTC33	P12M	USD	SprdBsisPts	1	10,000,000	0	16	16		16	S	16	S		
INST_ID-452755-2-B	QZ2WW90VC9F8	P364D	USD	SprdBsisPts	1	250,396,490	0	70	70		70	S	70	S		
INST_ID-452757-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	15,035,000	0	52	52		52	S	52	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.