Daily Market Data Report

GSBS

Market Data for Date

2025-11-20-05:00

Generated

2025-11-20T18:30:00.006-05:00

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
HON 5y	QZ1BX3734G4L	P60M	USD	SprdBsisPts	1	10,000,000	0	25	25		25	S	25	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	3,000,000	0	44.5	44.5		44.5	S	44.5	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,000,000	0	94	94		94	S	94	S		
VLO	QZB92NC2FKF4	P36M	USD	SprdBsisPts	1	13,000,000	0	30.5	30.5		30.5	S	30.5	S		
VLO	QZB92NC2FKF4	P48M	USD	SprdBsisPts	1	10,000,000	0	41	41		41	S	41	S		
MS 6m [GFI]	QZBB769BZP3W	P6M	USD	SprdBsisPts	1	50,000,000	0	26	26		26	S	26	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	3	37,000,000	0	107	107		107	S	107	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	5,000,000	0	114	114		114	S	114	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	1	10,000,000	0	30	30		30	S	30	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	4	20,000,000	0	63	63		63	S	63	S		
OVV 5y [GFI]	QZMR4GF15KQL	P60M	USD	SprdBsisPts	1	5,000,000	0	103	103		103	S	103	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	3	13,000,000	0	68	68		68	S	68	S		
BA 1m [GFI]	QZN9LHFW7LQ9	P1M	USD	SprdBsisPts	2	22,750,000	0	20	20		20	S	20	S		
BA	QZN9LHFW7LQ9	P36M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	5,000,000	0	135	135		135	S	135	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	5,000,000	0	58.5	58.5		58.5	S	58.5	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.