Daily Market Data Report

GSBS

Market Data for Date

2025-11-24-05:00

Generated

2025-11-24T18:30:00.004-05:00

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
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	7,000,000	0	53	53		53	S	53	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	25,000,000	0	60	60		60	S	60	S		
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	83	83		83	S	83	S		
MS 6m [GFI]	QZBB769BZP3W	P6M	USD	SprdBsisPts	1	20,000,000	0	27	27		27	S	27	S		
AEP 3y [GFI]	QZBPPFQ24DN5	P36M	USD	SprdBsisPts	1	5,000,000	0	20	20		20	S	20	S		
AEP 4y [GFI]	QZBPPFQ24DN5	P48M	USD	SprdBsisPts	3	30,000,000	0	25	25		25	S	25	S		
AEP 5y	QZBPPFQ24DN5	P60M	USD	SprdBsisPts	4	25,000,000	0	31	32		31	S	32	S		
EXC 5y	QZBS312BDL00	P60M	USD	SprdBsisPts	2	20,000,000	0	31	31		31	S	31	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	10,000,000	0	52	52		52	S	52	S		
WHR 1y	QZGG73MQ1C15	P12M	USD	SprdBsisPts	1	3,000,000	0	65	65		65	S	65	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	15,000,000	0	65	65		65	S	65	S		
BA	QZN9LHFW7LQ9	P48M	USD	SprdBsisPts	2	30,000,000	0	57	57		57	S	57	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	3	30,000,000	0	69	70		69	S	70	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	4,000,000	0	158	158		158	S	158	S		
LEN 6m [GFI]	QZRRLXTZJHTT	P6M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
INST_ID-452871-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	1,054,911,027	0	97	97		97	S	97	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.