Daily Market Data Report

GSBS

Market Data for Date

2025-12-04-05:00

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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	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
LNC 5y	QZ00R3ZTSFXG	P60M	USD	SprdBsisPts	2	10,000,000	0	112	112		112	S	112	S		
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	2	15,000,000	0	33.5	33.5		33.5	S	33.5	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	2	15,000,000	0	35.5	35.5		35.5	S	35.5	S		
JNJ 2y	QZ3C5JD50V5F	P24M	USD	SprdBsisPts	4	55,000,000	0	8.75	9.5		8.75	S	9.5	S		
JNJ	QZ3C5JD50V5F	P36M	USD	SprdBsisPts	1	13,000,000	0	12	12		12	S	12	S		
JNJ	QZ3C5JD50V5F	P60M	USD	SprdBsisPts	1	8,000,000	0	19.5	19.5		19.5	S	19.5	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	3	15,000,000	0	39.5	39.5		39.5	S	39.5	S		
NEE 2y	QZ4LQC03GSVV	P24M	USD	SprdBsisPts	3	55,000,000	0	30	30		30	S	30	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	2	10,000,000	0	43	43		43	S	43	S		
PKG 5y	QZ5S9BFD1B80	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	2	10,000,000	0	44	44		44	S	44	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,000,000	0	89	89		89	S	89	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	2	10,000,000	0	42	40		40	S	42	S		
IHRT 3y	QZ8RXPH0WTRB	P36M	USD	SprdBsisPts	2	3,400,000	0	10	10		10	S	10	S		
EXC 5y	QZBS312BDL00	P60M	USD	SprdBsisPts	4	20,000,000	0	31	31		31	S	31	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
RTX	QZJLPKK03HS4	P48M	USD	SprdBsisPts	1	16,000,000	0	27.5	27.5		27.5	S	27.5	S		
RTX	QZJLPKK03HS4	P54M	USD	SprdBsisPts	1	14,250,000	0	30.5	30.5		30.5	S	30.5	S		
BA	QZN9LHFW7LQ9	P18M	USD	SprdBsisPts	1	13,250,000	0	34.5	34.5		34.5	S	34.5	S		
BA	QZN9LHFW7LQ9	P24M	USD	SprdBsisPts	1	10,000,000	0	40	40		40	S	40	S		
DGX 5y	QZNBM1ZZGNTQ	P60M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
COX 5y	QZP5KLGS510H	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	5,000,000	0	56.5	56.5		56.5	S	56.5	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	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.