

Daily Market Data Report

GSBS

Market Data for Date

2025-12-08-05:00

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Name	UPI	Tenor	Cur-ency	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
FDX 4y 6m [GFI]	QZ01KSJ02RCQ	P54M	USD	SprdBsisPts	1	5,000,000	0	44.5	44.5		44.5	S	44.5	S		
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,000,000	0	88.5	88.5		88.5	S	88.5	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	3	5,000,000	0	259	262		259	S	262	S		
RTX 6m [GFI]	QZJLPKK03HS4	P6M	USD	SprdBsisPts	2	34,000,000	0	9	9		9	S	9	S		
VZ	QZM3ZN0JMGNO	P36M	USD	SprdBsisPts	1	31,750,000	0	39.75	39.75		39.75	S	39.75	S		
VZ	QZM3ZN0JMGNO	P60M	USD	SprdBsisPts	1	20,000,000	0	57	57		57	S	57	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P60M	USD	SprdBsisPts	1	5,000,000	0	96	96		96	S	96	S		
AMGN 2y 3m [GFI]	QZPKP1JX0VC5	P27M	USD	SprdBsisPts	2	35,000,000	0	16.5	16.5		16.5	S	16.5	S		
AMGN	QZPKP1JX0VC5	P30M	USD	SprdBsisPts	1	15,000,000	0	17.5	17.5		17.5	S	17.5	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
INST_ID-453199-2-B	QZ2WW90VC9F8	P120D	USD	SprdBsisPts	1	94,783,600	0	20	20		20	S	20	S		
INST_ID-453207-2-B	QZ2WW90VC9F8	P150D	CAD	SprdBsisPts	1	403,077,869	0	93	93		93	S	93	S		
INST_ID-453201-2-B	QZ2WW90VC9F8	P30D	USD	SprdBsisPts	1	102,052,500	0	130	130		130	S	130	S		
INST_ID-453205-2-B	QZ2WW90VC9F8	P62D	USD	SprdBsisPts	1	146,448,106.02	0	112.5	112.5		112.5	S	112.5	S		
INST_ID-453203-2-B	QZ2WW90VC9F8	P90D	USD	SprdBsisPts	1	152,472,371	0	132.5	132.5		132.5	S	132.5	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.