

Daily Market Data Report

GSBS

Market Data for Date

2025-12-09-05:00

Generated

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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
MDC 5y	QZ1SKSHFD7XD	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	10,000,000	0	36.5	36.5		36.5	S	36.5	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	2	7,000,000	0	60.5	60.5		60.5	S	60.5	S		
GS 1m [GFI]	QZ54WNCHKRZM	P1M	USD	SprdBsisPts	3	81,250,000	0	27	27		27	S	27	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	2	10,000,000	0	61	61		61	S	61	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	2	10,000,000	0	43.5	43.5		43.5	S	43.5	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	2	15,000,000	0	46	46		46	S	46	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	10,000,000	0	55	55		55	S	55	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	4	22,000,000	0	34	34		34	S	34	S		
WY 2y 6m [GFI]	QZT5RN7B4N9W	P30M	USD	SprdBsisPts	3	50,000,000	0	15	15		15	S	15	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	2	4,500,000	0	91.5	91.5		91.5	S	91.5	S		
INST_ID-453239-2-B	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	1	214,337,800	0	112.5	112.5		112.5	S	112.5	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.