Daily Market Data Report

GSBS

Market Data for Date

2025-07-11-04:00

Generated

2025-07-14T10:08:14.281-04:00

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
KBH 5y x500	QZ1GXNC7HSJ2	P60M	USD	SprdBsisPts	2	3,000,000	0	149	149		149	S	149	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	10,000,000	0	23.5	23.5		23.5	S	23.5	S		
C 4y [GFI]	QZ9W0BJL7LNG	P48M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
ADT 5y	QZB3J16WT3CG	P60M	USD	SprdBsisPts	1	4,000,000	0	95	95		95	S	95	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	162	162		162	S	162	S		
BZH 5y	QZJPRQCNX0KR	P60M	USD	SprdBsisPts	1	2,000,000	0	328	328		328	S	328	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	113	113		113	S	113	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	10,000,000	0	166	166		166	S	166	S		
CPB 3y [GFI]	QZSPCJCBTXR8	P36M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
CPB 4y	QZSPCJCBTXR8	P48M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
INST_ID-445813-2-B	QZ2WW90VC9F8	P30D	USD	SprdBsisPts	1	253,088,482	0	30	30		30	S	30	S		
INST_ID-445809-2-B	QZ2WW90VC9F8	P92D	USD	SprdBsisPts	1	273,114,919	0	30	30		30	S	30	S		
TRS 3M	QZ68RBJCX5X7	P3M	USD	SprdBsisPts	1	41,200,000	0	20	20		20	S	20	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.