Daily Market Data Report

GSBS

Market Data for Date

2025-07-08-04:00

Generated

2025-07-08T18:30:00.002-04:00

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
NWL 5y	QZ13T67G089D	P60M	USD	SprdBsisPts	1	4,000,000	0	343	343		343	S	343	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	2	10,000,000	0	98	98		98	S	98	S		
YUM 1y [GFI]	QZG38N6BVJS8	P12M	USD	SprdBsisPts	2	14,600,000	0	17	17		17	S	17	S		
YUM 2y [GFI]	QZG38N6BVJS8	P24M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
OLN 5y x100	QZL3DTWZ5JB1	P60M	USD	SprdBsisPts	1	4,000,000	0	181	181		181	S	181	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	57	57		57	S	57	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	1	10,000,000	0	66.5	66.5		66.5	S	66.5	S		
Caterpillar Inc 2y [GFI]	QZWXNL5Z3FR3	P24M	USD	SprdBsisPts	2	70,000,000	0	13.5	13.5		13.5	S	13.5	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	10,000,000	0	216.5	216.5		216.5	S	216.5	S		
INST_ID-445521-2-B	QZ2WW90VC9F8	P30D	USD	SprdBsisPts	2	507,688,888.87	0	30	30		30	S	30	S		
INST_ID-445532-2-B	QZ2WW90VC9F8	P33D	CAD	SprdBsisPts	1	517,390,757.72	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-445523-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	857,995,411.67	0	30	30		30	S	30	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.