Daily Market Data Report

GSBS

Market Data for Date

2025-07-09-04:00

Generated

2025-07-09T18:30:00.001-04:00

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	2,000,000	0	340	340		340	S	340	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
NFLX 4y	QZ7TPWFT2HM5	P48M	USD	SprdBsisPts	2	24,000,000	0	22	22		22	S	22	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	2	20,000,000	0	26	26		26	S	26	S		
NEM 2y 11m [GFI]	QZCCJ6NS06HB	P35M	USD	SprdBsisPts	1	20,000,000	0	19.5	19.5		19.5	S	19.5	S		
NEM 4y [GFI]	QZCCJ6NS06HB	P48M	USD	SprdBsisPts	1	15,000,000	0	26.5	26.5		26.5	S	26.5	S		
WHR 3y	QZGG73MQ1C15	P36M	USD	SprdBsisPts	1	8,000,000	0	98	98		98	S	98	S		
BZH 5y	QZJPRQCNX0KR	P60M	USD	SprdBsisPts	2	4,000,000	0	331	331		331	S	331	S		
MCK 3y [GFI]	QZKC8543NPZZ	P36M	USD	SprdBsisPts	2	10,000,000	0	20	20		20	S	20	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	2	5,000,000	0	32	32		32	S	32	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	2	6,000,000	0	125	120		120	S	125	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
BSX 4y 6m [GFI]	QZSNXJF6XW13	P54M	USD	SprdBsisPts	2	22,000,000	0	26	26		26	S	26	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	3	35,000,000	0	101	101		101	S	101	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	2	25,000,000	0	141	152.5		141	S	152.5	S		
INST_ID-445623-2-B	QZ2WW90VC9F8	P123D	USD	SprdBsisPts	1	98,384,000	0	-10	-10		-10	S	-10	S		
INST_ID-445610-2-B	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	1	217,986,835	0	32.5	32.5		32.5	S	32.5	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.