Daily Market Data Report

GSBS

Market Data for Date

2025-07-14-04:00

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
IP	QZ6N1B6Z98XF	P30M	USD	SprdBsisPts	2	28,750,000	0	23	23		23	S	23	S		
IP	QZ6N1B6Z98XF	P42M	USD	SprdBsisPts	2	20,750,000	0	32	32		32	S	32	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	10,000,000	0	85	85		85	S	85	S		
OLN 5y x100	QZL3DTWZ5JB1	P60M	USD	SprdBsisPts	2	9,000,000	0	188	188		188	S	188	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	117	117		117	S	117	S		
UNP	QZNGZ1Z1L9ZJ	P24M	USD	SprdBsisPts	2	17,500,000	0	9.5	9.5		9.5	S	9.5	S		
UNP	QZNGZ1Z1L9ZJ	P42M	USD	SprdBsisPts	2	10,000,000	0	15	15		15	S	15	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,000,000	0	96	96		96	S	96	S		
DHR 1y [GFI]	QZS9NP8DZQZV	P12M	USD	SprdBsisPts	1	10,000,000	0	8	8		8	S	8	S		
DHR	QZS9NP8DZQZV	P18M	USD	SprdBsisPts	2	20,000,000	0	10.5	10.5		10.5	S	10.5	S		
DHR	QZS9NP8DZQZV	P30M	USD	SprdBsisPts	3	48,750,000	0	15.5	15.5		15.5	S	15.5	S		
DHR	QZS9NP8DZQZV	P54M	USD	SprdBsisPts	1	5,000,000	0	26.5	26.5		26.5	S	26.5	S		
DHR	QZS9NP8DZQZV	P60M	USD	SprdBsisPts	3	25,000,000	0	30	30		30	S	30	S		
WY	QZT5RN7B4N9W	P42M	USD	SprdBsisPts	1	3,500,000	0	21	21		21	S	21	S		
WY	QZT5RN7B4N9W	P48M	USD	SprdBsisPts	1	3,100,000	0	23.25	23.25		23.25	S	23.25	S		
GE	QZVX42WJP4FV	P24M	USD	SprdBsisPts	3	69,750,000	0	10.5	10.5		10.5	S	10.5	S		
GE	QZVX42WJP4FV	P42M	USD	SprdBsisPts	3	40,000,000	0	20.5	20.5		20.5	S	20.5	S		
BA CO 5y	QZWXW214WZ1M	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-445855-2-B	QZ2WW90VC9F8	P183D	USD	SprdBsisPts	2	237,979,880.26	0	49	30		30	S	49	S		
INST_ID-445849-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	408,740,559.57	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.