Daily Market Data Report

GSBS

Market Data for Date

2025-07-15-04:00

Generated

2025-07-15T18:30:00.000-04:00

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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	2	8,000,000	0	34	34		34	S	34	S		
KHC	QZ10QLSJMJ7X	P36M	USD	SprdBsisPts	1	16,000,000	0	37	37		37	S	37	S		
KHC	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	10,000,000	0	62	62		62	S	62	S		
NWL 5y	QZ13T67G089D	P60M	USD	SprdBsisPts	1	2,500,000	0	360	360		360	S	360	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	6,000,000	0	171	171		171	S	171	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	10,000,000	0	65.5	65.5		65.5	S	65.5	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
CAG	QZ6QFJQFPPBQ	P36M	USD	SprdBsisPts	3	40,000,000	0	44.5	44.5		44.5	S	44.5	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	3	25,000,000	0	74	74		74	S	74	S		
ENB 5y	QZ8FBRKK86CD	P60M	USD	SprdBsisPts	1	5,000,000	0	59.5	59.5		59.5	S	59.5	S		
WMB 5y	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	1	10,000,000	0	124	124		124	S	124	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	8,000,000	0	88	88		88	S	88	S		
LOW 5y	QZCQ8FNSWK73	P60M	USD	SprdBsisPts	2	10,000,000	0	37	37		37	S	37	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	3	18,500,000	0	29	29		29	S	29	S		
YUM 5y x100	QZG38N6BVJS8	P60M	USD	SprdBsisPts	1	2,000,000	0	70	70		70	S	70	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,000,000	0	128	128		128	S	128	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	8,000,000	0	170	170		170	S	170	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
INST_ID-445930-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	390,007,706	0	-67.5	30		-67.5	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.