Daily Market Data Report

GSBS

Market Data for Date

2025-07-16-04:00

Generated

2025-07-16T18:30:00.002-04:00

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
AMOVIL 4Y	QZ0WNVB6NXM4	P48M	USD	SprdBsisPts	1	8,000,000	0	73	73		73	S	73	S		
MDC 5y	QZ1SKSHFD7XD	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	2,000,000	0	175	175		175	S	175	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	41.5	41.5		41.5	S	41.5	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	71	71		71	S	71	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	81	81		81	S	81	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
KSS 1y [GFI]	QZG00RTLX7N6	P12M	USD	SprdBsisPts	1	4,000,000	0	1	1		1	S	1	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	2	4,000,000	0	165	165		165	S	165	S		
DHI 2y [GFI]	QZPHGVXLH0T5	P24M	USD	SprdBsisPts	1	29,500,000	0	28	28		28	S	28	S		
DHI 4y	QZPHGVXLH0T5	P48M	USD	SprdBsisPts	1	15,000,000	0	47	47		47	S	47	S		
TEVA 5y x100	QZQDQT5BN864	P60M	USD	SprdBsisPts	1	2,000,000	0	95	95		95	S	95	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	3	20,000,000	0	57	57		57	S	57	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	2	10,000,000	0	65	65		65	S	65	S		
CPB	QZSPCJCBTXR8	P48M	USD	SprdBsisPts	1	12,250,000	0	35	35		35	S	35	S		
CPB	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	10,000,000	0	46	46		46	S	46	S		
CHILE 5Y	QZ67MDT220R5	P60M	USD	SprdBsisPts	1	5,000,000	0	56.5	56.5		56.5	S	56.5	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	15,000,000	0	107.5	107.5		107.5	S	107.5	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	2	15,000,000	0	150	150		150	S	150	S		
INST_ID-446036-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	96,277,019	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.