Daily Market Data Report

GSBS

Market Data for Date

2025-07-17-04:00

Generated

2025-07-17T18:30:00.001-04:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	10,000,000	0	64.5	64.5		64.5	S	64.5	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	2	15,000,000	0	50.5	50.5		50.5	S	50.5	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	10,000,000	0	70	70		70	S	70	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	10,000,000	0	71	71		71	S	71	S		
BAX 1y [GFI]	QZ6VH2K21MTC	P12M	USD	SprdBsisPts	1	10,000,000	0	13	13		13	S	13	S		
BAX 1y 6m [GFI]	QZ6VH2K21MTC	P18M	USD	SprdBsisPts	2	33,250,000	0	20	20		20	S	20	S		
BAX 4y [GFI]	QZ6VH2K21MTC	P48M	USD	SprdBsisPts	4	24,750,000	0	40	38.5		38.5	S	40	S		
BAX	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	2	10,000,000	0	51	51		51	S	51	S		
BAX 6m [GFI]	QZ6VH2K21MTC	P6M	USD	SprdBsisPts	1	10,000,000	0	7.5	7.5		7.5	S	7.5	S		
RDN 3y 6m [GFI]	QZ6XNMTTC3J8	P42M	USD	SprdBsisPts	2	14,000,000	0	62	62		62	S	62	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	84	84		84	S	84	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	25,000,000	0	56.5	56		56	S	56.5	S		
AEP 5y	QZBPPFQ24DN5	P60M	USD	SprdBsisPts	1	10,000,000	0	33.5	33.5		33.5	S	33.5	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
WHR 4.5y	QZGG73MQ1C15	P54M	USD	SprdBsisPts	1	22,000,000	0	148	148		148	S	148	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	20,000,000	0	165	165		165	S	165	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	3	12,000,000	0	70	70		70	S	70	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	2	10,000,000	0	42.5	43.5		42.5	S	43.5	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	59.5	59.5		59.5	S	59.5	S		
PANAMA 5Y	QZ68RP655BL3	P60M	USD	SprdBsisPts	1	5,000,000	0	185	185		185	S	185	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	211	211		211	S	211	S		
INST_ID-446120-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	101,039,361	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.