Daily Market Data Report

GSBS

Market Data for Date

2025-07-21-04:00

Generated

2025-07-21T18:30:00.002-04:00

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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	5,000,000	0	57.5	57.5		57.5	S	57.5	S		
JWN 5y x100	QZ16PSWZB91S	P60M	USD	SprdBsisPts	2	7,000,000	0	6.5	6.5		6.5	S	6.5	S		
GIS	QZ49T0J61D5C	P24M	USD	SprdBsisPts	1	11,200,000	0	17	17		17	S	17	S		
GIS	QZ49T0J61D5C	P54M	USD	SprdBsisPts	1	5,000,000	0	37	37		37	S	37	S		
MTG	QZ4PPRVHFRTC	P18M	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
MTG	QZ4PPRVHFRTC	P54M	USD	SprdBsisPts	1	1,500,000	0	70	70		70	S	70	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	118	118		118	S	118	S		
BA CO 2y	QZN9LHFW7LQ9	P24M	USD	SprdBsisPts	1	15,000,000	0	38	38		38	S	38	S		
BA CO 3y	QZN9LHFW7LQ9	P36M	USD	SprdBsisPts	1	10,000,000	0	48	48		48	S	48	S		
INST_ID-446338-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	3	715,494,844.9	0	43	30		21	S	43	S		
INST_ID-446340-2-B	QZ2WW90VC9F8	P99D	USD	SprdBsisPts	1	696,061,200	0	43	43		43	S	43	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.