

Daily Market Data Report

GSBS

Market Data for Date

2025-07-22-04:00

Generated

2025-07-22T18:30:00.003-04:00

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
NWL 5y	QZ13T67G089D	P60M	USD	SprdBsisPts	1	2,000,000	0	335	335		335	S	335	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	2	15,000,000	0	28	28		28	S	28	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	30,000,000	0	55.5	55.5		55.5	S	55.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	20,000,000	0	55	55		55	S	55	S		
RTX 2y [GFI]	QZJLPKK03HS4	P24M	USD	SprdBsisPts	2	35,000,000	0	17	17		17	S	17	S		
GM Co 3y	QZM5QN8CR588	P36M	USD	SprdBsisPts	2	10,000,000	0	76	76		76	S	76	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
BA	QZN9LHFW7LQ9	P12M	USD	SprdBsisPts	1	41,250,000	0	28	28		28	S	28	S		
BA	QZN9LHFW7LQ9	P24M	USD	SprdBsisPts	1	20,000,000	0	38	38		38	S	38	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	5,000,000	0	55.5	55.5		55.5	S	55.5	S		
CLF 5y	QZZV0PT95X00	P60M	USD	SprdBsisPts	1	3,500,000	0	285	285		285	S	285	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	6	75,000,000	0	110.5	114		110.5	S	114	S		
INST_ID-446474-2-B	QZ2WW90VC9F8	P364D	USD	SprdBsisPts	1	252,564,250	0	60	60		60	S	60	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.