Daily Market Data Report

GSBS

Market Data for Date

2025-07-28-04:00

Generated

2025-07-28T18:30:00.004-04:00

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
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	5,000,000	0	30.5	30.5		30.5	S	30.5	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	53.5	53.5		53.5	S	53.5	S		
AZO 5y	QZ7XSPL2WRM6	P60M	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
PFE 2y 6m [GFI]	QZLLCTSMKX3H	P30M	USD	SprdBsisPts	1	25,000,000	0	21	21		21	S	21	S		
PFE 3y [GFI]	QZLLCTSMKX3H	P36M	USD	SprdBsisPts	1	5,000,000	0	23.5	23.5		23.5	S	23.5	S		
PFE 5y	QZLLCTSMKX3H	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
FMCC	QZQLMBP9GGF3	P12M	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
FMCC	QZQLMBP9GGF3	P6M	USD	SprdBsisPts	1	11,000,000	0	50	50		50	S	50	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	81	81		81	S	81	S		
INST_ID-446818-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	420,398,526.67	0	45	32.5		32.5	S	45	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.