Daily Market Data Report

GSBS

Market Data for Date

2025-07-29-04:00

Generated

2025-07-29T18:30:00.002-04:00

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	Settlement Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
BAC 1y [GFI]	QZ187J1HKQPJ	P12M	USD	SprdBsisPts	3	90,000,000	0	30	30		30	S	30	S		
BAC	QZ187J1HKQPJ	P6M	USD	SprdBsisPts	1	30,000,000	0	22	22		22	S	22	S		
ALLY	QZB3GC5W320R	P12M	USD	SprdBsisPts	1	15,000,000	0	45	45		45	S	45	S		
ALLY	QZB3GC5W320R	P6M	USD	SprdBsisPts	1	34,000,000	0	35.75	35.75		35.75	S	35.75	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	2	10,000,000	0	99	99		99	S	99	S		
MS	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	10,250,000	0	55	55		55	S	55	S		
MS	QZBB769BZP3W	P78M	USD	SprdBsisPts	1	5,000,000	0	65.875	65.875		65.875	S	65.875	S		
MS	QZBB769BZP3W	P84M	USD	SprdBsisPts	1	3,000,000	0	69.5	69.5		69.5	S	69.5	S		
KSS 5y	QZG00RTLX7N6	P60M	USD	SprdBsisPts	2	7,000,000	0	25.25	25.25		25.25	S	25.25	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	5,000,000	0	193	193		193	S	193	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	74	74		74	S	74	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
BA CO 1y	QZN9LHFW7LQ9	P12M	USD	SprdBsisPts	1	10,000,000	0	26	26		26	S	26	S		
BA	QZN9LHFW7LQ9	P48M	USD	SprdBsisPts	1	6,200,000	0	54	54		54	S	54	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
UNP 5y	QZNGZ1Z1L9ZJ	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
AMGN 1y 6m [GFI]	QZPKP1JX0VC5	P18M	USD	SprdBsisPts	2	45,000,000	0	14	14		14	S	14	S		
JNJ 1y	QZPNK3GLTQRL	P12M	USD	SprdBsisPts	2	40,000,000	0	9	9		9	S	9	S		
JNJ	QZPNK3GLTQRL	P42M	USD	SprdBsisPts	1	11,500,000	0	15.25	15.25		15.25	S	15.25	S		
JNJ	QZPNK3GLTQRL	P48M	USD	SprdBsisPts	1	10,000,000	0	17	17		17	S	17	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	10,000,000	0	34	34		34	S	34	S		
INST_ID-446931-2-B	QZ2WW90VC9F8	P29D	USD	SprdBsisPts	1	195,198,481.21	0	32.5	32.5		32.5	S	32.5	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.