Daily Market Data Report

GSBS

Market Data for Date

2025-07-31-04:00

Generated

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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
DE 2y [GFI]	QZ2ZR0TTSJ3X	P24M	USD	SprdBsisPts	2	10,000,000	0	15	15		15	S	15	S		
DE	QZ2ZR0TTSJ3X	P36M	USD	SprdBsisPts	2	42,750,000	0	20	20		20	S	20	S		
DE 3y 6m [GFI]	QZ2ZR0TTSJ3X	P42M	USD	SprdBsisPts	1	9,500,000	0	23.5	23.5		23.5	S	23.5	S		
DE	QZ2ZR0TTSJ3X	P60M	USD	SprdBsisPts	1	20,000,000	0	32	32		32	S	32	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	2	12,000,000	0	46	47		46	S	47	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	3	35,000,000	0	57	58		57	S	58	S		
LOW 5y	QZCQ8FNSWK73	P60M	USD	SprdBsisPts	1	15,000,000	0	34	34		34	S	34	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	30,000,000	0	58	58		58	S	58	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	5,000,000	0	194	194		194	S	194	S		
TDG SUB 5y	QZKTR861WBS6	P60M	USD	SprdBsisPts	1	2,000,000	0	102	102		102	S	102	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
BHCCN 5y	QZM80MMRBJ5Q	P60M	USD	SprdBsisPts	1	3,000,000	0	30	30		30	S	30	S		
BA CO 1y	QZN9LHFW7LQ9	P12M	USD	SprdBsisPts	5	100,000,000	0	28	27		27	S	28	S		
BA CO 2y	QZN9LHFW7LQ9	P24M	USD	SprdBsisPts	3	40,000,000	0	37.75	37.75		37.75	S	37.75	S		
BA co 6m	QZN9LHFW7LQ9	P5M	USD	SprdBsisPts	1	50,000,000	0	21	21		21	S	21	S		
BA	QZN9LHFW7LQ9	P6M	USD	SprdBsisPts	1	10,000,000	0	21	21		21	S	21	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	1	5,000,000	0	46	46		46	S	46	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	57	57		57	S	57	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.