Daily Market Data Report

GSBS

Market Data for Date

2025-08-01-04:00

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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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
F	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	7,000,000	0	175	175		175	S	175	S		
F 6m [GFI]	QZ3WK1G9F7GR	P6M	USD	SprdBsisPts	1	35,000,000	0	61	61		61	S	61	S		
F 1y	QZ3WK1G9F7GR	P9M	USD	SprdBsisPts	1	35,000,000	0	78.5	78.5		78.5	S	78.5	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	10,000,000	0	48	48		48	S	48	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	10,000,000	0	74	74		74	S	74	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
FD 5y x100	QZ8Z6B3RMFDN	P60M	USD	SprdBsisPts	1	5,000,000	0	7.125	7.125		7.125	S	7.125	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	10,000,000	0	40	40		40	S	40	S		
BZH 5y	QZJPRQCNX0KR	P60M	USD	SprdBsisPts	1	2,000,000	0	388	388		388	S	388	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	2	15,000,000	0	57	57		57	S	57	S		
BA	QZN9LHFW7LQ9	P12M	USD	SprdBsisPts	1	15,000,000	0	28	28		28	S	28	S		
BA 1y 6m [GFI]	QZN9LHFW7LQ9	P18M	USD	SprdBsisPts	2	30,000,000	0	34	34		34	S	34	S		
BA	QZN9LHFW7LQ9	P24M	USD	SprdBsisPts	1	15,000,000	0	37.75	37.75		37.75	S	37.75	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,000,000	0	93	93		93	S	93	S		
FMCC	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	7,000,000	0	170	170		170	S	170	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	5,000,000	0	103	103		103	S	103	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	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.