Daily Market Data Report

GSBS

Market Data for Date

2025-08-04-04:00

Generated

2025-08-04T18:30:00.003-04:00

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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	1	7,000,000	0	38	38		38	S	38	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	73	73		73	S	73	S		
DUK 5y	QZ7P2H13C85R	P60M	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	1	20,000,000	0	28	28		28	S	28	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	62.5	62.5		62.5	S	62.5	S		
ORCL 3y	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	1	12,000,000	0	26	26		26	S	26	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	10,000,000	0	40.5	40.5		40.5	S	40.5	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
TCKBCN	QZJNWF009CVC	P24M	USD	SprdBsisPts	1	10,000,000	0	33	33		33	S	33	S		
TCKBCN	QZJNWF009CVC	P6M	USD	SprdBsisPts	1	51,000,000	0	18	18		18	S	18	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	117	117		117	S	117	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,000,000	0	93	93		93	S	93	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	5,000,000	0	105	105		105	S	105	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	2	20,000,000	0	43	44		43	S	44	S		
MET	QZR32N1XSQHG	P24M	USD	SprdBsisPts	2	25,000,000	0	29	29		29	S	29	S		
MET	QZR32N1XSQHG	P6M	USD	SprdBsisPts	2	83,000,000	0	16	16		16	S	16	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
BSX	QZSNXJF6XW13	P48M	USD	SprdBsisPts	2	16,750,000	0	20.5	20.5		20.5	S	20.5	S		
BSX	QZSNXJF6XW13	P54M	USD	SprdBsisPts	2	15,000,000	0	23	23		23	S	23	S		
INST_ID-447373-2-B	QZ2WW90VC9F8	P121D	USD	SprdBsisPts	1	133,438,500	0	-10	-10		-10	S	-10	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.