Daily Market Data Report

GSBS

Market Data for Date

2025-08-05-04:00

Generated

2025-08-05T18:30:00.002-04:00

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	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	5,000,000	0	77	77		77	S	77	S		
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	1	3,000,000	0	35	35		35	S	35	S		
HTZ 2y	QZ6LF83KHNJM	P24M	USD	SprdBsisPts	3	9,000,000	0	16.75	16.75		16.75	S	16.75	S		
HTZ 3y	QZ6LF83KHNJM	P36M	USD	SprdBsisPts	1	2,000,000	0	27.5	27.5		27.5	S	27.5	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	20,000,000	0	60	60		60	S	60	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	10,000,000	0	82	82		82	S	82	S		
DGX 5y	QZNBM1ZZGNTQ	P60M	USD	SprdBsisPts	2	15,000,000	0	29	29		29	S	29	S		
SPLS 3y [GFI]	QZQVQFMSMZM9	P36M	USD	SprdBsisPts	2	5,000,000	0	16.5	16.5		16.5	S	16.5	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	10,000,000	0	82	82		82	S	82	S		
BSX	QZSNXJF6XW13	P48M	USD	SprdBsisPts	3	31,350,000	0	20.5	20.5		20.5	S	20.5	S		
BSX	QZSNXJF6XW13	P54M	USD	SprdBsisPts	3	28,000,000	0	23	23		23	S	23	S		
INST_ID-447445-2-B	QZ2WW90VC9F8	P121D	CAD	SprdBsisPts	1	361,151,038	0	57.5	57.5		57.5	S	57.5	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.