

Daily Market Data Report

GSBS

Market Data for Date

2025-08-06-04:00

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
IP 4y 6m [GFI]	QZ6N1B6Z98XF	P54M	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	2	10,000,000	0	48	48		48	S	48	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	25,000,000	0	55	55		55	S	55	S		
PRU	QZLJ5T40M2PC	P12M	USD	SprdBsisPts	1	20,000,000	0	18.75	18.75		18.75	S	18.75	S		
PRU	QZLJ5T40M2PC	P24M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
PRU	QZLJ5T40M2PC	P6M	USD	SprdBsisPts	2	95,750,000	0	16	16		16	S	16	S		
VZ 5y	QZM3ZN0JMGNG	P60M	USD	SprdBsisPts	1	2,000,000	0	58	58		58	S	58	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	116	116		116	S	116	S		
DGX 5y	QZNB1ZZGNTQ	P60M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
MET 3y 9m [GFI]	QZR32N1XSQHG	P45M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	2,000,000	0	57	57		57	S	57	S		
INST_ID-447539-2-B	QZ2WW90VC9F8	P183D	USD	SprdBsisPts	2	196,867,208.53	0	30	46		30	S	46	S		
INST_ID-447537-2-B	QZ2WW90VC9F8	P32D	USD	SprdBsisPts	1	123,628,555	0	30	30		30	S	30	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.