Daily Market Data Report

GSBS

Market Data for Date

2025-08-07-04:00

Generated

2025-08-07T18:30:00.002-04:00

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	80	80		80	S	80	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	7,000,000	0	47	47		47	S	47	S		
JWN 3y	QZ16PSWZB91S	P36M	USD	SprdBsisPts	2	2,000,000	0	13	13		13	S	13	S		
JWN 4y [GFI]	QZ16PSWZB91S	P48M	USD	SprdBsisPts	2	2,000,000	0	22.5	22.5		22.5	S	22.5	S		
JWN 5y x100	QZ16PSWZB91S	P60M	USD	SprdBsisPts	1	5,000,000	0	7.25	7.25		7.25	S	7.25	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	10,000,000	0	62	62		62	S	62	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	10,000,000	0	37	37		37	S	37	S		
HTZ 5y	QZ6LF83KHNJM	P60M	USD	SprdBsisPts	2	4,000,000	0	36	36		36	S	36	S		
BAX	QZ6VH2K21MTC	P24M	USD	SprdBsisPts	2	30,000,000	0	28	28		28	S	28	S		
BAX	QZ6VH2K21MTC	P48M	USD	SprdBsisPts	2	15,000,000	0	49	49		49	S	49	S		
KSS 3y [GFI]	QZG00RTLX7N6	P36M	USD	SprdBsisPts	4	10,500,000	0	13	13		13	S	13	S		
KSS 4y [GFI]	QZG00RTLX7N6	P48M	USD	SprdBsisPts	3	5,500,000	0	22.5	22.5		22.5	S	22.5	S		
CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	2	12,000,000	0	34	34		34	S	34	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	4	20,000,000	0	57.5	58		57.5	S	58	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	114	114		114	S	114	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,000,000	0	115	115		115	S	115	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	2	10,000,000	0	46	48		46	S	48	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	3	16,000,000	0	57	57		57	S	57	S		
BWA	QZZB6Q4NJK75	P24M	USD	SprdBsisPts	1	15,000,000	0	23	23		23	S	23	S		
BWA	QZZB6Q4NJK75	P36M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
INST_ID-447623-2-B	QZ2WW90VC9F8	P122D	CAD	SprdBsisPts	1	324,960,795.57	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-447621-2-B	QZ2WW90VC9F8	P60D	USD	SprdBsisPts	1	179,090,082.99	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.