Daily Market Data Report

GSBS

Market Data for Date

2025-08-08-04:00

Generated

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

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
WFC	QZ17PQ7RBBM4	P18M	USD	SprdBsisPts	1	30,000,000	0	26.5	26.5		26.5	S	26.5	S		
WFC	QZ17PQ7RBBM4	P6M	USD	SprdBsisPts	1	110,000,000	0	19.5	19.5		19.5	S	19.5	S		
LINTA 1y [GFI]	QZ18JKV53BVF	P12M	USD	SprdBsisPts	1	1,000,000	0	69	69		69	S	69	S		
GS 10y [GFI]	QZ54WNCHKRZM	P120M	USD	SprdBsisPts	3	35,000,000	0	84	84		84	S	84	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	10,000,000	0	72	72		72	S	72	S		
UNH 1y [GFI]	QZ7B8CP85LGH	P12M	USD	SprdBsisPts	1	33,000,000	0	22.5	22.5		22.5	S	22.5	S		
UNH 2y [GFI]	QZ7B8CP85LGH	P24M	USD	SprdBsisPts	1	20,000,000	0	30	30		30	S	30	S		
UNH 6m [GFI]	QZ7B8CP85LGH	P6M	USD	SprdBsisPts	2	53,000,000	0	18	15.5		15.5	S	18	S		
COP 5y	QZ7T6FX4F7W1	P60M	USD	SprdBsisPts	4	39,000,000	0	44	44		44	S	44	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	20,000,000	0	114	114		114	S	114	S		
AMGN 1y 6m [GFI]	QZPKP1JX0VC5	P18M	USD	SprdBsisPts	1	12,000,000	0	13	13		13	S	13	S		
AMGN 6m [GFI]	QZPKP1JX0VC5	P6M	USD	SprdBsisPts	1	12,000,000	0	7	7		7	S	7	S		
INST_ID-447694-2-B	QZ2WW90VC9F8	P106D	USD	SprdBsisPts	1	1,073,286,336	0	46	46		46	S	46	S		
INST_ID-447707-2-B	QZ2WW90VC9F8	P119D	CAD	SprdBsisPts	1	532,837,503.48	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-447702-2-B	QZ2WW90VC9F8	P28D	USD	SprdBsisPts	1	250,033,400	0	42	42		42	S	42	S		
INST_ID-447696-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	2	353,124,985.49	0	46	45		45	S	46	S		
TRS 4M	QZ4ZH2V4TNQX	P4M	USD	SprdBsisPts	1	83,430,000	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.