Daily Market Data Report

GSBS

Market Data for Date

2025-08-12-04:00

Generated

2025-08-12T18:30:00.001-04:00

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
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	50,000,000	0	37	37		37	S	37	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	2	10,000,000	0	98	98		98	S	98	S		
YUM 5y x100	QZG38N6BVJS8	P60M	USD	SprdBsisPts	2	4,000,000	0	73	73		73	S	73	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	109	109		109	S	109	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	10,000,000	0	103.5	103.5		103.5	S	103.5	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
INST_ID-447884-2-B	QZ2WW90VC9F8	P76D	USD	SprdBsisPts	1	201,209,286	0	48.5	48.5		48.5	S	48.5	S		
INST_ID-447875-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	4	1,025,421,975	0	30	44		30	S	44	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.