Daily Market Data Report

GSBS

Market Data for Date

2025-08-14-04:00

Generated

2025-08-14T18:30:00.004-04:00

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
PETBRA 5Y	QZKPX9NNDLMV	P60M	USD	SprdBsisPts	1	5,000,000	0	145	145		145	S	145	S		
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	2	10,000,000	0	60	60		60	S	60	S		
NWL 5y	QZ13T67G089D	P60M	USD	SprdBsisPts	1	4,000,000	0	352	352		352	S	352	S		
LOW 1y [GFI]	QZCQ8FNSWK73	P12M	USD	SprdBsisPts	1	5,000,000	0	11	11		11	S	11	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	3	13,000,000	0	74	76		74	S	76	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	111	111		111	S	111	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.