Daily Market Data Report

GSBS

Market Data for Date

2025-08-22-04:00

Generated

2025-08-22T18:30:00.002-04:00

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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
COP 5y	QZ7T6FX4F7W1	P60M	USD	SprdBsisPts	1	15,000,000	0	44	44		44	S	44	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	2	15,000,000	0	27	27		27	S	27	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	10,000,000	0	97.5	97.5		97.5	S	97.5	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	25,000,000	0	80	80		80	S	80	S		
CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	1	7,000,000	0	34	34		34	S	34	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	2	15,000,000	0	68	67		67	S	68	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	3	28,000,000	0	139	139.5		139	S	139.5	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.