

Daily Market Data Report

GSBS

Market Data for Date

2025-08-25-04:00

Generated

2025-08-25T18:30:00.002-04:00

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
PETBRA 5Y	QZKPX9NNDLMV	P60M	USD	SprdBsisPts	1	10,000,000	0	150.5	150.5		150.5	S	150.5	S		
LNC 5y	QZ00R3ZTSFXG	P60M	USD	SprdBsisPts	2	10,000,000	0	97	97		97	S	97	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	5,000,000	0	96	96		96	S	96	S		
WMT 3y [GFI]	QZDC22HCBWH1	P36M	USD	SprdBsisPts	1	20,000,000	0	17	17		17	S	17	S		
WMT 4y	QZDC22HCBWH1	P48M	USD	SprdBsisPts	1	10,000,000	0	21.5	21.5		21.5	S	21.5	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	1	20,000,000	0	26.5	26.5		26.5	S	26.5	S		
WY 5y	QZT5RN7B4N9W	P60M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
ARG 500 5Y UF	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	2	3,000,000	0	14	14		14	S	14	S		
BRAZIL 5Y	QZRHMO0DMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	140.5	140.5		140.5	S	140.5	S		
INST_ID-448571-2-B	QZ2WW90VC9F8	P122D	USD	SprdBsisPts	1	173,600,000	0	21	21		21	S	21	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.