Daily Market Data Report

GSBS

Market Data for Date

2025-07-18-04:00

Generated

2025-07-18T18:30:00.004-04:00

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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	3,000,000	0	45.5	45.5		45.5	S	45.5	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
WHR	QZGG73MQ1C15	P54M	USD	SprdBsisPts	1	5,500,000	0	157	157		157	S	157	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	4	12,000,000	0	176	175		174	S	176	S		
BZH 5y	QZJPRQCNX0KR	P60M	USD	SprdBsisPts	1	2,000,000	0	340	340		340	S	340	S		
UNP 5y	QZNGZ1Z1L9ZJ	P60M	USD	SprdBsisPts	2	10,000,000	0	24	24		24	S	24	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	2	8,000,000	0	51	51		51	S	51	S		
NSC	QZXHW5V2006K	P24M	USD	SprdBsisPts	1	10,000,000	0	10.5	10.5		10.5	S	10.5	S		
NSC	QZXHW5V2006K	P36M	USD	SprdBsisPts	1	6,500,000	0	15	15		15	S	15	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.