Daily Market Data Report

GSBS

Market Data for Date

2025-07-23-04:00

Generated

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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	36	36		36	S	36	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	5,000,000	0	64.5	64.5		64.5	S	64.5	S		
WFC 1y 6m [GFI]	QZ17PQ7RBBM4	P18M	USD	SprdBsisPts	1	30,000,000	0	27	27		27	S	27	S		
WFC	QZ17PQ7RBBM4	P54M	USD	SprdBsisPts	1	44,000,000	0	44.625	44.625		44.625	S	44.625	S		
WFC	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	40,000,000	0	48.5	48.5		48.5	S	48.5	S		
JPM 4y [GFI]	QZ4MW07TQMTZ	P48M	USD	SprdBsisPts	2	20,000,000	0	34	34		34	S	34	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	3	80,500,000	0	58	58		58	S	58	S		
GS	QZ54WNCHKRZM	P84M	USD	SprdBsisPts	3	60,000,000	0	71	71		71	S	71	S		
RCL 5y x500	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	1	10,000,000	0	79	79		79	S	79	S		
IP 2y 6m [GFI]	QZ6N1B6Z98XF	P30M	USD	SprdBsisPts	2	29,000,000	0	23	23		23	S	23	S		
IP 3y 6m [GFI]	QZ6N1B6Z98XF	P42M	USD	SprdBsisPts	2	20,750,000	0	32	32		32	S	32	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	10,000,000	0	71	71		71	S	71	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	1	5,000,000	0	125	125		125	S	125	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	15,000,000	0	54	54		54	S	54	S		
MS	QZBB769BZP3W	P42M	USD	SprdBsisPts	1	7,000,000	0	41	41		41	S	41	S		
MS	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	54.5	54.5		54.5	S	54.5	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	2	15,000,000	0	57.5	57.5		57.5	S	57.5	S		
KSS 2y	QZG00RTLX7N6	P23M	USD	SprdBsisPts	1	2,000,000	0	4.5	4.5		4.5	S	4.5	S		
KSS 4y [GFI]	QZG00RTLX7N6	P48M	USD	SprdBsisPts	1	2,000,000	0	20.25	20.25		20.25	S	20.25	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	4,000,000	0	173	173		173	S	173	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	18,000,000	0	122	120		120	S	122	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
BSX	QZSNXJF6XW13	P42M	USD	SprdBsisPts	1	6,500,000	0	17.5	17.5		17.5	S	17.5	S		
BSX	QZSNXJF6XW13	P48M	USD	SprdBsisPts	2	41,750,000	0	21	21		21	S	21	S		
BSX	QZSNXJF6XW13	P54M	USD	SprdBsisPts	1	10,000,000	0	24	24		24	S	24	S		
BSX	QZSNXJF6XW13	P60M	USD	SprdBsisPts	2	29,750,000	0	27	27		27	S	27	S		

GE	QZVX42WJP4FV	P48M	USD	SprdBsisPts	2	36,750,000	0	22	22		22	S	22	S		
GE	QZVX42WJP4FV	P60M	USD	SprdBsisPts	2	30,000,000	0	30	30		30	S	30	S		
DELL	QZWP2BPG00T0	P24M	USD	SprdBsisPts	1	22,000,000	0	21	21		21	S	21	S		
DELL	QZWP2BPG00T0	P36M	USD	SprdBsisPts	1	36,500,000	0	31	31		31	S	31	S		
DELL	QZWP2BPG00T0	P54M	USD	SprdBsisPts	2	35,000,000	0	50	50		50	S	50	S		
CLF 5y	QZZV0PT95X00	P60M	USD	SprdBsisPts	1	2,000,000	0	275	275		275	S	275	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	10,000,000	0	114.5	114.5		114.5	S	114.5	S		
INST_ID-446580-2-B	QZ2WW90VC9F8	P123D	USD	SprdBsisPts	1	172,080,000	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.