Daily Market Data Report

GSBS

Market Data for Date

2025-07-24-04:00

Generated

2025-07-24T18:30:00.001-04:00

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
NWL 4.5y	QZ13T67G089D	P54M	USD	SprdBsisPts	2	6,500,000	0	310	310		310	S	310	S		
NRG 5y	QZ26PSSQ2C3N	P60M	USD	SprdBsisPts	1	2,000,000	0	88	88		88	S	88	S		
F 3y 6m [GFI]	QZ3WK1G9F7GR	P42M	USD	SprdBsisPts	2	14,000,000	0	143	143		143	S	143	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	7,000,000	0	150	150		150	S	150	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	10,000,000	0	176	176		176	S	176	S		
RCL 5y x500	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	2	9,000,000	0	75	75		75	S	75	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	2	6,000,000	0	37	37		37	S	37	S		
RDN 3y 6m [GFI]	QZ6XNMTTC3J8	P42M	USD	SprdBsisPts	3	15,000,000	0	64	64		64	S	64	S		
RDN	QZ6XNMTTC3J8	P48M	USD	SprdBsisPts	2	16,500,000	0	69	69		69	S	69	S		
RDN	QZ6XNMTTC3J8	P54M	USD	SprdBsisPts	2	15,000,000	0	76	76		76	S	76	S		
RDN 6m [GFI]	QZ6XNMTTC3J8	P6M	USD	SprdBsisPts	1	5,000,000	0	15	15		15	S	15	S		
UNH	QZ7B8CP85LGH	P12M	USD	SprdBsisPts	3	143,000,000	0	21	21		21	S	21	S		
UNH	QZ7B8CP85LGH	P48M	USD	SprdBsisPts	3	35,000,000	0	46	46		46	S	46	S		
UNH 4y 6m [GFI]	QZ7B8CP85LGH	P54M	USD	SprdBsisPts	2	55,000,000	0	51	51		51	S	51	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	2	50,000,000	0	55	55		55	S	55	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	2	10,000,000	0	96	96		96	S	96	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	20,000,000	0	25	25		25	S	25	S		
DAL 3y	QZFK36TB0SQX	P34M	USD	SprdBsisPts	1	8,500,000	0	65	65		65	S	65	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	2	10,000,000	0	101	101		101	S	101	S		
KSS	QZG00RTLX7N6	P54M	USD	SprdBsisPts	1	9,500,000	0	22.5	22.5		22.5	S	22.5	S		
KSS	QZG00RTLX7N6	P60M	USD	SprdBsisPts	1	9,500,000	0	25	25		25	S	25	S		
AXP 2y 6m [GFI]	QZK0027M8LJL	P30M	USD	SprdBsisPts	1	10,000,000	0	17	17		17	S	17	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	2	6,000,000	0	73	73		73	S	73	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	80	80		80	S	80	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
NSC 5y	QZXHW5V2006K	P60M	USD	SprdBsisPts	2	10,000,000	0	21.5	21.5		21.5	S	21.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	15,000,000	0	55	55		55	S	55	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	10,000,000	0	111	111		111	S	111	S		

INST_ID-446678-2-B	QZ2WW90VC9F8	P122D	USD	SprdBsisPts	1	995,976,833	0	44.5	44.5		44.5	S	44.5	S		
INST_ID-446680-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	996,791,251	0	43	43		43	S	43	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.