Daily Market Data Report

GSBS

Market Data for Date

2025-07-25-04:00

Generated

2025-07-25T18:30:00.002-04:00

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
NWL 4.5y	QZ13T67G089D	P54M	USD	SprdBsisPts	1	2,000,000	0	320	320		320	S	320	S		
Anywhere Real Estate Group LLC 1y [GFI]	QZ3W9V3DC71V	P12M	USD	SprdBsisPts	3	16,000,000	0	-1	-1		-1	S	-1	S		
HOUS 5y x500	QZ3W9V3DC71V	P60M	USD	SprdBsisPts	1	2,000,000	0	11.5	11.5		11.5	S	11.5	S		
GS 1y [GFI]	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	3	200,000,000	0	30	30		30	S	30	S		
GS 6m [GFI]	QZ54WNCHKRZM	P6M	USD	SprdBsisPts	3	200,000,000	0	24.5	24.5		24.5	S	24.5	S		
RCL 5y x500	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	2	10,000,000	0	78	78		78	S	78	S		
CCOH 4y 6m	QZ9KJX20JD33	P54M	USD	SprdBsisPts	1	2,000,000	0	136	136		136	S	136	S		
C 1y [GFI]	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	3	160,000,000	0	31	31		31	S	31	S		
C 6m [GFI]	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	3	160,000,000	0	26.5	26.5		26.5	S	26.5	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
RTX	QZJLPKK03HS4	P36M	USD	SprdBsisPts	2	32,500,000	0	24.5	24.5		24.5	S	24.5	S		
RTX	QZJLPKK03HS4	P60M	USD	SprdBsisPts	2	20,000,000	0	36	36		36	S	36	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	84.5	84.5		84.5	S	84.5	S		
BHCCN 5y	QZM80MMRBJ5Q	P60M	USD	SprdBsisPts	1	5,000,000	0	32.5	32.5		32.5	S	32.5	S		
OVV 3y [GFI]	QZMR4GF15KQL	P36M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
CSCO 4y	QZPT6ZQSKDJ8	P48M	USD	SprdBsisPts	2	18,750,000	0	22	22		22	S	22	S		
CSCO 5y	QZPT6ZQSKDJ8	P60M	USD	SprdBsisPts	2	15,000,000	0	26	26		26	S	26	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	2	10,000,000	0	93	93		93	S	93	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	5,000,000	0	44.5	44.5		44.5	S	44.5	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	10,000,000	0	111.5	111.5		111.5	S	111.5	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	149	149		149	S	149	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.