Daily Market Data Report

GSBS

Market Data for Date

2025-07-30-04:00

Generated

2025-07-30T18:30:00.003-04:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	2	15,000,000	0	61	61		61	S	61	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	15,000,000	0	172	173		172	S	173	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	15,000,000	0	71	72		71	S	72	S		
FD 5y x100	QZ8Z6B3RMFDN	P60M	USD	SprdBsisPts	1	2,000,000	0	6.5	6.5		6.5	S	6.5	S		
CSX 5y	QZ9HT29DHGWV	P60M	USD	SprdBsisPts	1	5,000,000	0	22	22		22	S	22	S		
XRX 5y UPF	QZD2VHMJ6F24	P60M	USD	SprdBsisPts	1	2,000,000	0	39.75	39.75		39.75	S	39.75	S		
WHR	QZGG73MQ1C15	P24M	USD	SprdBsisPts	1	10,000,000	0	95	95		95	S	95	S		
WHR	QZGG73MQ1C15	P6M	USD	SprdBsisPts	1	46,500,000	0	40	40		40	S	40	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
AMGN 1y [GFI]	QZPKP1JX0VC5	P12M	USD	SprdBsisPts	1	18,500,000	0	9.5	9.5		9.5	S	9.5	S		
AMGN 3y 6m [GFI]	QZPKP1JX0VC5	P42M	USD	SprdBsisPts	1	5,000,000	0	26	26		26	S	26	S		
HES	QZVXM368FMQK	P12M	USD	SprdBsisPts	1	20,000,000	0	10	10		10	S	10	S		
HES	QZVXM368FMQK	P42M	USD	SprdBsisPts	1	5,500,000	0	24.5	24.5		24.5	S	24.5	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.