Daily Market Data Report

GSBS

Market Data for Date

2025-06-11-04:00

Generated

2025-06-12T10:07:57.261-04:00

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
KMI 5y	QZ2372G9H5J4	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
R 1y [GFI]	QZ2TNPV7DJFS	P12M	USD	SprdBsisPts	3	171,750,000	0	23	13		13	S	23	S		
R 3y [GFI]	QZ2TNPV7DJFS	P36M	USD	SprdBsisPts	1	20,000,000	0	36	36		36	S	36	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	2,000,000	0	192	192		192	S	192	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P36M	USD	SprdBsisPts	1	13,000,000	0	43.5	43.5		43.5	S	43.5	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P48M	USD	SprdBsisPts	2	34,250,000	0	54	54		54	S	54	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	20,000,000	0	65	65		65	S	65	S		
ENB 5y	QZ8FBRKK86CD	P60M	USD	SprdBsisPts	1	5,000,000	0	62.5	62.5		62.5	S	62.5	S		
HST	QZBF7TCX60MW	P24M	USD	SprdBsisPts	2	33,750,000	0	37	40		37	S	40	S		
HST	QZBF7TCX60MW	P60M	USD	SprdBsisPts	2	15,000,000	0	88	88		88	S	88	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	5,000,000	0	124	124		124	S	124	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	4	10,000,000	0	186	186		186	S	186	S		
EXPE 5y	QZGXFBQMV00W	P60M	USD	SprdBsisPts	1	5,000,000	0	61.5	61.5		61.5	S	61.5	S		
OLN 5y x100	QZL3DTWZ5JB1	P60M	USD	SprdBsisPts	1	2,000,000	0	165	165		165	S	165	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	128	128		128	S	128	S		
FMCC	QZQLMBP9GGF3	P1M	USD	SprdBsisPts	2	150,000,000	0	58	58		58	S	58	S		
FMCC	QZQLMBP9GGF3	P6M	USD	SprdBsisPts	2	7,000,000	0	60	60		60	S	60	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	10,000,000	0	90	90		90	S	90	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
INST_ID-443736-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	36,770,019	0	40	40		40	S	40	S		
TRS SHY 3M	QZ68RBJCX5X7	P3M	USD	SprdBsisPts	1	41,200,000	0	20	20		20	S	20	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.