Daily Market Data Report

GSBS

Market Data for Date

2025-06-04-04:00

Generated

2025-06-04T18:30:00.002-04:00

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
AAL 2y	QZ30Q7CNLCFH	P24M	USD	SprdBsisPts	1	5,000,000	0	395	395		395	S	395	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	10,000,000	0	59.5	59.5		59.5	S	59.5	S		
EXPE 5y	QZGXFBQMV00W	P60M	USD	SprdBsisPts	1	5,000,000	0	66.5	66.5		66.5	S	66.5	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	10,000,000	0	26	26		26	S	26	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	2	15,000,000	0	93	93		93	S	93	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	3	15,000,000	0	218.5	218.5		218.5	S	218.5	S		
INST_ID-443211-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	62,454,950.38	0	28.5	28.5		28.5	S	28.5	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.