Daily Market Data Report

GSBS

Market Data for Date

2025-06-05-04:00

Generated

2025-06-05T18:30:00.001-04:00

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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	10,000,000	0	52	52		52	S	52	S		
BAC 2y 6m [GFI]	QZ187J1HKQPJ	P30M	USD	SprdBsisPts	5	96,000,000	0	41	41		41	S	41	S		
AAL 4y [GFI]	QZ30Q7CNLCFH	P48M	USD	SprdBsisPts	1	2,000,000	0	2	2		2	S	2	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	40,000,000	0	200	203		200	S	203	S		
F 1y	QZ3WK1G9F7GR	P9M	USD	SprdBsisPts	2	15,000,000	0	92	92		92	S	92	S		
IHRT 2y	QZ8RXPH0WTRB	P24M	USD	SprdBsisPts	1	2,000,000	0	28	28		28	S	28	S		
IHRT 3y	QZ8RXPH0WTRB	P36M	USD	SprdBsisPts	1	2,000,000	0	40	40		40	S	40	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	20,000,000	0	60	60		60	S	60	S		
CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	1	2,000,000	0	36	36		36	S	36	S		
CommScope LLC 5y [GFI]	QZGPTMGD3RR3	P60M	USD	SprdBsisPts	1	4,000,000	0	-2.5	-2.5		-2.5	S	-2.5	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	2	13,000,000	0	63	63		63	S	63	S		
FMCC	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	35,000,000	0	196.5	196.5		196.5	S	196.5	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	2	15,000,000	0	103	103		103	S	103	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	2	25,000,000	0	224.5	224.5		224.5	S	224.5	S		
INST_ID-443344-2-B	QZ2WW90VC9F8	P122D	CAD	SprdBsisPts	1	294,952,032	0	55	55		55	S	55	S		
INST_ID-443332-2-B	QZ2WW90VC9F8	P31D	USD	SprdBsisPts	3	432,796,001.2	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.