Daily Market Data Report

GSBS

Market Data for Date

2025-06-06-04:00

Generated

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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
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	2	8,000,000	0	36.5	36.5		36.5	S	36.5	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	10,000,000	0	43.5	43.5		43.5	S	43.5	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	1	5,000,000	0	41.5	41.5		41.5	S	41.5	S		
GS 1y [GFI]	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	1	20,000,000	0	34	34		34	S	34	S		
GS 6m [GFI]	QZ54WNCHKRZM	P6M	USD	SprdBsisPts	1	38,000,000	0	27	27		27	S	27	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	25,000,000	0	58.5	58.5		58.5	S	58.5	S		
C 6m [GFI]	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	1	2,000,000	0	139	139		139	S	139	S		
NEM 4y [GFI]	QZCCJ6NS06HB	P48M	USD	SprdBsisPts	1	19,000,000	0	28.5	28.5		28.5	S	28.5	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	1	15,000,000	0	35	35		35	S	35	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	10,000,000	0	101	101		101	S	101	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	10,000,000	0	108.5	108.5		108.5	S	108.5	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	15,000,000	0	98	98		98	S	98	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	10,000,000	0	37	37		37	S	37	S		
SBC 1y	QZZHPBZBH8CX	P12M	USD	SprdBsisPts	1	28,500,000	0	31.75	31.75		31.75	S	31.75	S		
SBC 3y	QZZHPBZBH8CX	P36M	USD	SprdBsisPts	2	26,000,000	0	45.5	45.5		45.5	S	45.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	15,000,000	0	62	62		62	S	62	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	235.5	235.5		235.5	S	235.5	S		
INST_ID-443487-2-B	QZ2WW90VC9F8	P119D	CAD	SprdBsisPts	1	509,328,196.76	0	55	55		55	S	55	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.