Daily Market Data Report

GSBS

Market Data for Date

2025-06-12-04:00

Generated

2025-06-12T18:30:00.001-04:00

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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
BAC 1y [GFI]	QZ187J1HKQPJ	P12M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	3	35,000,000	0	57	57		57	S	57	S		
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	15,000,000	0	62	62		62	S	62	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	20,000,000	0	58	58		58	S	58	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	20,000,000	0	59	59		59	S	59	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	10,000,000	0	132	132		132	S	132	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	17,000,000	0	94	94		94	S	94	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	60.5	60.5		60.5	S	60.5	S		
HOV 2y [GFI]	QZM61X320DNJ	P24M	USD	SprdBsisPts	1	3,000,000	0	205	205		205	S	205	S		
BHCCN 6m [GFI]	QZM80MMRBJ5Q	P6M	USD	SprdBsisPts	1	4,000,000	0	0.25	0.25		0.25	S	0.25	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	10,000,000	0	87	87		87	S	87	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	10,000,000	0	91	91		91	S	91	S		
DHR	QZS9NP8DZQZV	P48M	USD	SprdBsisPts	2	27,750,000	0	26	26		26	S	26	S		
DHR 4y 6m [GFI]	QZS9NP8DZQZV	P54M	USD	SprdBsisPts	2	25,000,000	0	30	30		30	S	30	S		
DHR 5y	QZS9NP8DZQZV	P60M	USD	SprdBsisPts	1	5,000,000	0	34.5	34.5		34.5	S	34.5	S		
RIG 5y x100	QZXM06FC5JT9	P60M	USD	SprdBsisPts	1	2,000,000	0	17	17		17	S	17	S		
INST_ID-443785-2-B	QZ2WW90VC9F8	P0Y0M0DT0H0M0.000S	USD	SprdBsisPts	2	210,068,075.84	0	42	26		26	S	42	S		
INST_ID-443783-2-B	QZ2WW90VC9F8	P182D	USD	SprdBsisPts	1	27,747,500	0	25.5	25.5		25.5	S	25.5	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.