

Daily Market Data Report

GSBS

Market Data for Date

2025-06-13-04:00

Generated

2025-06-13T18:30:00.000-04:00

Name	UPI	Tenor	Cur-ency	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
GS	QZ54WNCHKRZM	P120M	USD	SprdBsisPts	1	15,000,000	0	91	91		91	S	91	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	26,000,000	0	64	64		64	S	64	S		
TRPCN 5y	QZ6FKRVM4KHJ	P60M	USD	SprdBsisPts	1	2,000,000	0	50	50		50	S	50	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	2	9,000,000	0	93	93		93	S	93	S		
C	QZ9W0BJL7LNG	P120M	USD	SprdBsisPts	1	15,000,000	0	86	86		86	S	86	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	31,000,000	0	59	63		59	S	63	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	3	10,000,000	0	65	65		65	S	65	S		
TCKBCN 5y	QZJNWF009CVC	P60M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	75	75		75	S	75	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	135	135		135	S	135	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	66.5	66.5		66.5	S	66.5	S		
INST_ID-443924-2-B	QZ2WW90VC9F8	P182D	USD	SprdBsisPts	2	244,947,298.01	0	25	44		25	S	44	S		
INST_ID-443919-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	103,647,213	0	26	26		26	S	26	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.