

Daily Market Data Report

GSBS

Market Data for Date

2025-06-16-04:00

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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	10,000,000	0	71.5	71.5		71.5	S	71.5	S		
GS 7y [GFI]	QZ54WNCHKRZM	P84M	USD	SprdBsisPts	1	5,000,000	0	74	74		74	S	74	S		
FD 5y x100	QZ8Z6B3RMFDN	P60M	USD	SprdBsisPts	1	5,000,000	0	8.375	8.375		8.375	S	8.375	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	10,000,000	0	60	60		60	S	60	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	10,000,000	0	93	94		93	S	94	S		
PRU 2y [GFI]	QZLJ5T40M2PC	P24M	USD	SprdBsisPts	3	20,000,000	0	30	30		30	S	30	S		
CNQC 5y	QZMMGVCH5QM9	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,000,000	0	108	108		108	S	108	S		
FMCC 1y 6m [GFI]	QZQLMBP9GGF3	P18M	USD	SprdBsisPts	1	5,000,000	0	105	105		105	S	105	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	2	20,000,000	0	105	105		105	S	105	S		
INST_ID-443998-2-B	QZ2WW90VC9F8	P182D	USD	SprdBsisPts	1	180,529,858	0	44	44		44	S	44	S		
INST_ID-443996-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	125,339,406.98	0	26	26		26	S	26	S		
TRS SHY 3M	QZ68RBJCX5X7	P3M	USD	SprdBsisPts	1	41,200,000	0	20	20		20	S	20	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.