Daily Market Data Report

GSBS

Market Data for Date

2025-06-17-04:00

Generated

2025-06-17T18:30:00.005-04:00

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
NWL 5y	QZ13T67G089D	P60M	USD	SprdBsisPts	1	3,000,000	0	362	362		362	S	362	S		
PG	QZ1WZHTFQ71N	P24M	USD	SprdBsisPts	1	25,000,000	0	15	15		15	S	15	S		
PG	QZ1WZHTFQ71N	P60M	USD	SprdBsisPts	1	10,500,000	0	24	24		24	S	24	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	2	10,000,000	0	59	60		59	S	60	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
HCA Inc 5y	QZCT2JDC3M0S	P60M	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		
CVS 1y [GFI]	QZDP6Q91246P	P12M	USD	SprdBsisPts	1	10,000,000	0	19.5	19.5		19.5	S	19.5	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	10,000,000	0	63	63		63	S	63	S		
ORCL	QZF4LWTFPQZC	P24M	USD	SprdBsisPts	1	12,000,000	0	16	16		16	S	16	S		
ORCL	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	10,000,000	0	45	45		45	S	45	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	5,000,000	0	37.5	37.5		37.5	S	37.5	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.