Daily Market Data Report

GSBS

Market Data for Date

2025-06-18-04:00

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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
HD	QZ1Q33TT6Q89	P48M	USD	SprdBsisPts	1	30,500,000	0	26	26		26	S	26	S		
HD	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	25,000,000	0	33.25	33.25		33.25	S	33.25	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
BAX 4y [GFI]	QZ6VH2K21MTC	P48M	USD	SprdBsisPts	2	10,000,000	0	48	48		48	S	48	S		
WMB 5y	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	12,000,000	0	50	50		50	S	50	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	10,000,000	0	37	37		37	S	37	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	183	183		183	S	183	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	10,000,000	0	64	64		64	S	64	S		
VZ	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
OXY	QZNXKHLJ57Z0	P54M	USD	SprdBsisPts	1	43,500,000	0	89.75	89.75		89.75	S	89.75	S		
OXY	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	40,000,000	0	97	97		97	S	97	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	2	7,000,000	0	52	52		52	S	52	S		
TEVA 2y [GFI]	QZQDQT5BN864	P24M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
ET 5y	QZVHTC04KJ6J	P60M	USD	SprdBsisPts	1	12,000,000	0	64	64		64	S	64	S		
BA CO 5y	QZWXW214WZ1M	P60M	USD	SprdBsisPts	1	5,000,000	0	79	79		79	S	79	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	15,000,000	0	61	62		61	S	62	S		
PANAMA 5Y	QZ68RP655BL3	P60M	USD	SprdBsisPts	1	5,000,000	0	189	189		189	S	189	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.