Daily Market Data Report

GSBS

Market Data for Date

2026-06-16-04:00

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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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
MSFT 5y	QZ2FSXVTG1JL	P61M	USD	SprdBsisPts	3	20,000,000	0	38.5	38.5		38.5	S	38.5	S		
MSFT	QZ2FSXVTG1JL	P6M	USD	SprdBsisPts	1	35,000,000	0	12	12		12	S	12	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
F 3y	QZ3WK1G9F7GR	P36M	USD	SprdBsisPts	1	5,000,000	0	88.5	88.5		88.5	S	88.5	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	109	109		109	S	109	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	140.5	140.5		140.5	S	140.5	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	92	92		92	S	92	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	1	10,000,000	0	88	88		88	S	88	S		
KSS 6m [GFI]	QZ7K21M9Z7HS	P6M	USD	SprdBsisPts	1	4,588,000	0	0.125	0.125		0.125	S	0.125	S		
VLO 5y	QZB92NC2FKF4	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
Amazon.com Inc	QZCDNKQZV1MX	P6M	USD	SprdBsisPts	1	35,000,000	0	20	20		20	S	20	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	1	5,000,000	0	21.5	21.5		21.5	S	21.5	S		
ORCL 3y	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	1	10,000,000	0	107	107		107	S	107	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	15,000,000	0	78	78		78	S	78	S		
AMD	QZKTWJ0GJ1W0	P48M	USD	SprdBsisPts	2	35,000,000	0	31.375	31.375		31.375	S	31.375	S		
AMD	QZKTWJ0GJ1W0	P54M	USD	SprdBsisPts	3	42,250,000	0	35.75	35.75		35.75	S	35.75	S		
AMD	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	10,000,000	0	40	40		40	S	40	S		
OVV 5y [GFI]	QZMR4GF15KQL	P60M	USD	SprdBsisPts	2	15,000,000	0	71	71		71	S	71	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	2	15,000,000	0	69	69		69	S	69	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	15,000,000	0	82	82		82	S	82	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	76.5	76.5		76.5	S	76.5	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
ELV 5y	QZWN28P9P4P1	P60M	USD	SprdBsisPts	1	10,000,000	0	49	49		49	S	49	S		
SBC 1y	QZZHPBZBH8CX	P12M	USD	SprdBsisPts	3	25,000,000	0	28	28		28	S	28	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	5,000,000	0	59.5	59.5		59.5	S	59.5	S		
SBC	QZZHPBZBH8CX	P6M	USD	SprdBsisPts	1	15,000,000	0	23	23		23	S	23	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.