Daily Market Data Report

GSBS

Market Data for Date

2026-06-22-04:00

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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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	2	13,500,000	0	45	45		45	S	45	S		
WFC 2y [GFI]	QZ17PQ7RBBM4	P24M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
MDC 5y	QZ1SKSHFD7XD	P60M	USD	SprdBsisPts	1	5,000,000	0	93.5	93.5		93.5	S	93.5	S		
MSFT	QZ2FSXVTG1JL	P54M	USD	SprdBsisPts	1	15,000,000	0	34.25	34.25		34.25	S	34.25	S		
MSFT 4y 11m [GFI]	QZ2FSXVTG1JL	P59M	USD	SprdBsisPts	4	30,000,000	0	39.5	39.5		39.5	S	39.5	S		
MSFT	QZ2FSXVTG1JL	P60M	USD	SprdBsisPts	3	79,000,000	0	39.5	39.5		39.5	S	39.5	S		
MSFT	QZ2FSXVTG1JL	P66M	USD	SprdBsisPts	2	60,000,000	0	43.75	43.75		43.75	S	43.75	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	2	10,000,000	0	57.5	57.5		57.5	S	57.5	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	3	15,000,000	0	57.5	57.5		57.5	S	57.5	S		
GS 1y [GFI]	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	1	15,000,000	0	26.5	26.5		26.5	S	26.5	S		
GS 1y 6m	QZ54WNCHKRZM	P18M	USD	SprdBsisPts	1	25,000,000	0	29.75	29.75		29.75	S	29.75	S		
GS 2y [GFI]	QZ54WNCHKRZM	P24M	USD	SprdBsisPts	1	10,000,000	0	33	33		33	S	33	S		
GS 2y 11m [GFI]	QZ54WNCHKRZM	P35M	USD	SprdBsisPts	1	30,000,000	0	38	38		38	S	38	S		
GS 4y	QZ54WNCHKRZM	P50M	USD	SprdBsisPts	2	10,000,000	0	44	44		44	S	44	S		
UPS 5y	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	2	10,000,000	0	26.5	26.5		26.5	S	26.5	S		
CSX 5y	QZ9HT29DHGWV	P60M	USD	SprdBsisPts	1	5,000,000	0	19	19		19	S	19	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	10,000,000	0	51	51		51	S	51	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	158.5	158.5		158.5	S	158.5	S		
AMD	QZKTWJ0GJ1W0	P48M	USD	SprdBsisPts	2	40,750,000	0	33.5	33.5		33.5	S	33.5	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	3	52,500,000	0	42	43		42	S	43	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	3	15,000,000	0	78	78		78	S	78	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
VZ 1y 11m [GFI]	QZM3ZN0JMGNQ	P23M	USD	SprdBsisPts	1	5,000,000	0	31.5	31.5		31.5	S	31.5	S		
META 5y	QZM76HGHB1SW	P59M	USD	SprdBsisPts	1	15,000,000	0	70.5	70.5		70.5	S	70.5	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		

DD 5y	QZV0P5TPHPSR	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	10,000,000	0	38	38		38	S	38	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	66.5	66.5		66.5	S	66.5	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.