Daily Market Data Report

GSBS

Market Data for Date

2026-06-23-04:00

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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
BAC 1y [GFI]	QZ187J1HKQPJ	P12M	USD	SprdBsisPts	1	5,000,000	0	27.5	27.5		27.5	S	27.5	S		
MSFT 5y	QZ2FSXVTG1JL	P59M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
F 3y	QZ3WK1G9F7GR	P36M	USD	SprdBsisPts	2	10,000,000	0	87	87		87	S	87	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	109	109		109	S	109	S		
NEE 2y	QZ4LQC03GSVV	P24M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
NextEra Energy Capital Holdings Inc 3y [GFI]	QZ4LQC03GSVV	P36M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	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	28,150,000	0	31	31		31	S	31	S		
GS 2y [GFI]	QZ54WNCHKRZM	P24M	USD	SprdBsisPts	3	37,000,000	0	34	34		34	S	34	S		
GS 4y	QZ54WNCHKRZM	P50M	USD	SprdBsisPts	1	10,000,000	0	45.5	45.5		45.5	S	45.5	S		
GS 4.5y	QZ54WNCHKRZM	P55M	USD	SprdBsisPts	1	20,000,000	0	49.25	49.25		49.25	S	49.25	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	4	85,500,000	0	53	53		53	S	53	S		
GS	QZ54WNCHKRZM	P84M	USD	SprdBsisPts	3	57,000,000	0	66	66		66	S	66	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	82.5	82.5		82.5	S	82.5	S		
DISH 6m	QZ998B60DZJ4	P6M	USD	SprdBsisPts	2	10,000,000	0	6	6		6	S	6	S		
C 1y 6m [GFI]	QZ9W0BJL7LNG	P18M	USD	SprdBsisPts	1	28,150,000	0	29.5	29.5		29.5	S	29.5	S		
C 2y [GFI]	QZ9W0BJL7LNG	P24M	USD	SprdBsisPts	1	10,000,000	0	31.75	31.75		31.75	S	31.75	S		
MS 2y [GFI]	QZBB769BZP3W	P24M	USD	SprdBsisPts	1	10,000,000	0	33.5	33.5		33.5	S	33.5	S		
MS 4y 6m [GFI]	QZBB769BZP3W	P54M	USD	SprdBsisPts	1	7,850,000	0	51	51		51	S	51	S		
EXC 5y	QZBS312BDL00	P60M	USD	SprdBsisPts	1	5,000,000	0	30.5	30.5		30.5	S	30.5	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	37	37		37	S	37	S		
AXL 5y x500	QZCS1Z2RT7QC	P60M	USD	SprdBsisPts	1	2,000,000	0	308	308		308	S	308	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	53	53		53	S	53	S		
ORCL 3y	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	2	30,000,000	0	112	112		112	S	112	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	75	75		75	S	75	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
CCL 5y x100	QZPHR1Z52Q38	P60M	USD	SprdBsisPts	1	3,000,000	0	110	110		110	S	110	S		

ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	1	8,000,000	0	128	128		128	S	128	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	34.5	34.5		34.5	S	34.5	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
DXC 5y	QZWQ4BXHWHDR	P60M	USD	SprdBsisPts	1	3,000,000	0	274	274		274	S	274	S		
INST_ID-458745-2-B	QZ2HDRSZ9QWV	P51D	USD	SprdBsisPts	1	150,093,000	0	95	95		95	S	95	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.