

Daily Market Data Report

GSBS

Market Data for Date

2026-06-04-04:00

Generated

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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 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	15,000,000	0	26.25	26.25		26.25	S	26.25	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	10,000,000	0	19	19		19	S	19	S		
PKG	QZ5S9BFD1B80	P12M	USD	SprdBsisPts	1	20,000,000	0	8.5	8.5		8.5	S	8.5	S		
PKG	QZ5S9BFD1B80	P42M	USD	SprdBsisPts	1	6,250,000	0	23	23		23	S	23	S		
META 5y	QZM76HGH1SW	P62M	USD	SprdBsisPts	3	35,000,000	0	70.5	70.5		70.5	S	70.5	S		
DIS b 5y	QZQD5KKVV0DH	P60M	USD	SprdBsisPts	2	10,000,000	0	33.5	33.5		33.5	S	33.5	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
Caterpillar Inc 3y 6m [GFI]	QZWXNL5Z3FR3	P42M	USD	SprdBsisPts	2	30,000,000	0	14	14		14	S	14	S		
SBC	QZZHPBZBH8CX	P54M	USD	SprdBsisPts	1	27,250,000	0	54.3	54.3		54.3	S	54.3	S		
SBC	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	25,000,000	0	59	59		59	S	59	S		
INST_ID-458161-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	1	280,054,562	0	84	84		84	S	84	S		
INST_ID-458165-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	57,796,014	0	50	50		50	S	50	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.