

Daily Market Data Report

GSBS

Market Data for Date

2026-06-05-04:00

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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
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	12,000,000	0	142	145		142	S	145	S		
CCO_H 5y x500	QZ9KJX20JD33	P60M	USD	SprdBsisPts	1	8,000,000	0	362	362		362	S	362	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	51	51		51	S	51	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	10,000,000	0	82	82		82	S	82	S		
WHR 4y	QZGG73MQ1C15	P48M	USD	SprdBsisPts	1	20,000,000	0	395	395		395	S	395	S		
WHR 4.5y	QZGG73MQ1C15	P54M	USD	SprdBsisPts	1	40,000,000	0	427.5	427.5		427.5	S	427.5	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	4	30,000,000	0	460	460		460	S	460	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	83	83		83	S	83	S		
VZ	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	2,000,000	0	57	57		57	S	57	S		
META 5y	QZM76HGH1SW	P62M	USD	SprdBsisPts	1	20,000,000	0	70.5	70.5		70.5	S	70.5	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	5,000,000	0	137	137		137	S	137	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	2	5,000,000	0	390	390		390	S	390	S		
ELV 5y	QZWN28P9P4P1	P60M	USD	SprdBsisPts	1	20,000,000	0	48	48		48	S	48	S		
SBC	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	2,000,000	0	58	58		58	S	58	S		
INST_ID-458216-2-B	QZ2HDRSZ9QWV	P28D	USD	SprdBsisPts	1	87,595,000	0	35	35		35	S	35	S		
INST_ID-458205-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	1	247,426,145	0	90	90		90	S	90	S		
INST_ID-458214-2-B	QZ2HDRSZ9QWV	P92D	USD	SprdBsisPts	2	197,391,326.6	0	95	55		55	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.