

Daily Market Data Report

GSBS

Market Data for Date

2026-06-30-04:00

Generated

2026-06-30T18:30:00.002-04:00

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
HON 5y	QZ1BX3734G4L	P60M	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	2	10,000,000	0	25.5	25.5		25.5	S	25.5	S		
DUK 5y	QZ7P2H13C85R	P60M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
LTR 5y	QZ8V855FZTWC	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	37.5	37.5		37.5	S	37.5	S		
ORCL 1y	QZF4LWTFPQZC	P12M	USD	SprdBsisPts	2	15,000,000	0	55.5	55.5		55.5	S	55.5	S		
MMC 5y	QZGM43DGCH3L	P60M	USD	SprdBsisPts	2	25,000,000	0	49	49		49	S	49	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	2	10,000,000	0	32	32		32	S	32	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	5,000,000	0	45.5	45.5		45.5	S	45.5	S		
VZ 5y	QZM3ZNOJMGNQ	P60M	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
DIS b 5y	QQD5KKVV0DH	P60M	USD	SprdBsisPts	2	15,000,000	0	32.5	32.5		32.5	S	32.5	S		
EMN 5y	QQZ3JP0D08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
BWA 5y	QQZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
BRAZIL 5Y	QZRHM0LDMMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	126	126		126	S	126	S		
INST_ID-458974-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	2	89,603,351	0	95	-30		-30	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.