Daily Market Data Report

GSBS

Market Data for Date

2026-04-02-04:00

Generated

2026-04-02T18:30:00.001-04:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	10,000,000	0	184	184		184	S	184	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	6,000,000	0	47	47		47	S	47	S		
SRE 3y [GFI]	QZCC9P2L27ZB	P36M	USD	SprdBsisPts	1	10,000,000	0	30	30		30	S	30	S		
SRE 4y [GFI]	QZCC9P2L27ZB	P48M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	15,000,000	0	101	99		99	S	101	S		
WHR	QZGG73MQ1C15	P36M	USD	SprdBsisPts	2	14,750,000	0	220	220		220	S	220	S		
WHR	QZGG73MQ1C15	P60M	USD	SprdBsisPts	2	11,000,000	0	348	348		348	S	348	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	2	20,000,000	0	49	49		49	S	49	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	5,000,000	0	75.5	75.5		75.5	S	75.5	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
PARA 3y [GFI]	QZQR2N1V5B62	P36M	USD	SprdBsisPts	2	15,000,000	0	186	186		186	S	186	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	2	22,000,000	0	90	90		90	S	90	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	3	15,000,000	0	108	108		108	S	108	S		
INST_ID-456463-2-B	QZ2HDRSZ9QWV	P87D	USD	SprdBsisPts	2	208,351,134	0	31.5	-35		-35	S	31.5	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.