

Daily Market Data Report

GSBS

Market Data for Date

2026-04-06-04:00

Generated

2026-04-06T18:30:00.003-04:00

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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	2	10,000,000	0	79.5	79.5		79.5	S	79.5	S		
KHC 5y	QZ10QLSJM7X	P60M	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	10,000,000	0	67.5	67.5		67.5	S	67.5	S		
KBH 4y 6m	QZ1GXNC7HSJ2	P54M	USD	SprdBsisPts	1	3,000,000	0	167	167		167	S	167	S		
COF B 3y [GFI]	QZ1JNK6XWV6Q	P36M	USD	SprdBsisPts	1	5,500,000	0	24	24		24	S	24	S		
PG 5y	QZ1WZHTFQ71N	P60M	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	2	10,000,000	0	161	161		161	S	161	S		
F	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	11,000,000	0	146	146		146	S	146	S		
F	QZ3WK1G9F7GR	P54M	USD	SprdBsisPts	1	10,000,000	0	164	164		164	S	164	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	10,000,000	0	181	181		181	S	181	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	58.5	58.5		58.5	S	58.5	S		
SEE 5y x100	QZ9VX8JXPXH3	P60M	USD	SprdBsisPts	1	4,000,000	0	292	292		292	S	292	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
ORCL 3y	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	2	14,000,000	0	129	129		129	S	129	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	10,000,000	0	181	181		181	S	181	S		
PRU 4.5y	QZLJ5T40M2PC	P51M	USD	SprdBsisPts	1	10,000,000	0	88	88		88	S	88	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	19,250,000	0	98	98		98	S	98	S		
BA 1y 6m [GFI]	QZN9LHFW7LQ9	P18M	USD	SprdBsisPts	2	40,000,000	0	37	37		37	S	37	S		
BA co 6m	QZN9LHFW7LQ9	P5M	USD	SprdBsisPts	1	15,000,000	0	23	23		23	S	23	S		
BA	QZN9LHFW7LQ9	P6M	USD	SprdBsisPts	1	25,000,000	0	23	23		23	S	23	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	89.5	89.5		89.5	S	89.5	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	2	10,000,000	0	66	66		66	S	66	S		
INST_ID-456475-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	1	23,760,000	0	32.5	32.5		32.5	S	32.5	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.