Daily Market Data Report

GSBS

Market Data for Date

2026-04-07-04:00

Generated

2026-04-07T18:30:00.004-04:00

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
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	10,000,000	0	69	69		69	S	69	S		
HON 4y [GFI]	QZ1BX3734G4L	P48M	USD	SprdBsisPts	2	12,000,000	0	20	20		20	S	20	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	17,000,000	0	69	69		69	S	69	S		
GS	QZ54WNCHKRZM	P96M	USD	SprdBsisPts	1	11,700,000	0	87	87		87	S	87	S		
ENB	QZ8FBRKK86CD	P120M	USD	SprdBsisPts	1	10,000,000	0	99	99		99	S	99	S		
ENB 2y 6m [GFI]	QZ8FBRKK86CD	P30M	USD	SprdBsisPts	1	25,000,000	0	39	39		39	S	39	S		
ENB 4y 6m [GFI]	QZ8FBRKK86CD	P54M	USD	SprdBsisPts	1	15,000,000	0	57	57		57	S	57	S		
ENB	QZ8FBRKK86CD	P84M	USD	SprdBsisPts	1	13,000,000	0	82	82		82	S	82	S		
C	QZ9W0BJL7LNG	P120M	USD	SprdBsisPts	1	10,000,000	0	96	96		96	S	96	S		
C	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	17,000,000	0	70	70		70	S	70	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	10,000,000	0	130	130		130	S	130	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	4	50,000,000	0	73	72		72	S	73	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	10,000,000	0	184	184		184	S	184	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	344	344		344	S	344	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	120	120		120	S	120	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	15,000,000	0	107	107		107	S	107	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.