Daily Market Data Report

GSBS

Market Data for Date

2026-04-09-04:00

Generated

2026-04-09T18:30:00.003-04:00

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
KHC 3y [GFI]	QZ10QLSJMJ7X	P36M	USD	SprdBsisPts	1	5,000,000	0	37.5	37.5		37.5	S	37.5	S		
BAC	QZ187J1HKQPJ	P114M	USD	SprdBsisPts	1	15,000,000	0	86.5	86.5		86.5	S	86.5	S		
BAC 2y 6m [GFI]	QZ187J1HKQPJ	P30M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
BAC	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	24,750,000	0	63	63		63	S	63	S		
UFS 4y [GFI]	QZ316VFW9R1X	P48M	USD	SprdBsisPts	1	3,000,000	0	41	41		41	S	41	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	2	20,000,000	0	130	130		130	S	130	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	164	164		164	S	164	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	2	10,000,000	0	65	65		65	S	65	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	10,000,000	0	45	45		45	S	45	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	15,000,000	0	63.5	63.5		63.5	S	63.5	S		
EXC 5y	QZBS312BDL00	P60M	USD	SprdBsisPts	1	5,000,000	0	34.5	34.5		34.5	S	34.5	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	7,000,000	0	118	118		118	S	118	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	177	177		177	S	177	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	95.5	95.5		95.5	S	95.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	4	17,000,000	0	110	110		110	S	110	S		
COFF 3y [GFI]	QZP889RCK8MG	P36M	USD	SprdBsisPts	2	10,000,000	0	46	46		46	S	46	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	5,000,000	0	31.5	31.5		31.5	S	31.5	S		
FMCC	QZQLMBP9GGF3	P2M	USD	SprdBsisPts	1	5,000,000	0	35.5	35.5		35.5	S	35.5	S		
FMCC 4y	QZQLMBP9GGF3	P48M	USD	SprdBsisPts	2	30,000,000	0	130	130		130	S	130	S		
FMCC	QZQLMBP9GGF3	P6M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	10,000,000	0	70	70		70	S	70	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	2	10,000,000	0	61	61		61	S	61	S		
INST_ID-456568-2-B	QZ2HDRSZ9QWV	P171D	USD	SprdBsisPts	1	501,741,410.01	0	50	50		50	S	50	S		
INST_ID-456564-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	205,410,620	0	2.5	32.5		2.5	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.