

Daily Market Data Report

GSBS

Market Data for Date

2026-04-14-04:00

Generated

2026-04-14T18:30:00.002-04:00

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
CRWV 5y UPF	QZ9FPF3STZ7Q	P60M	USD	SprdBsisPts	3	7,000,000	0	1.25	1.25		1.25	S	1.25	S		
CMCSA 3y	QZ0WXZJ1GQ5S	P36M	USD	SprdBsisPts	1	40,000,000	0	34	34		34	S	34	S		
CMCSA 4y	QZ0WXZJ1GQ5S	P48M	USD	SprdBsisPts	2	25,000,000	0	43	43		43	S	43	S		
ABBV 5y	QZ1LPC9F8HFR	P62M	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	1	2,000,000	0	166.5	166.5		166.5	S	166.5	S		
SPG LP	QZ3F073R7QMG	P30M	USD	SprdBsisPts	1	13,750,000	0	27.2	27.2		27.2	S	27.2	S		
SPG LP	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	7,500,000	0	52.5	52.5		52.5	S	52.5	S		
IBM 5y	QZ5VWCHTW79	P60M	USD	SprdBsisPts	1	10,000,000	0	51	51		51	S	51	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	3	28,000,000	0	88	88		88	S	88	S		
SO 5y	QZ8SW58TNP6	P60M	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	10,000,000	0	63.5	63.5		63.5	S	63.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	6	45,000,000	0	168	167		167	S	168	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	81	81		81	S	81	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	307	307		307	S	307	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	20,000,000	0	31	31		31	S	31	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	85	85		85	S	85	S		
ELV 5y	QZWN28P9P4P1	P60M	USD	SprdBsisPts	2	15,000,000	0	54	54		54	S	54	S		
CLF 5y	QZZV0PT95X00	P60M	USD	SprdBsisPts	1	2,000,000	0	285	285		285	S	285	S		
BRAZIL 5Y	QZRHMOLDMDZH	P60M	USD	SprdBsisPts	4	40,000,000	0	125	125		125	S	125	S		
INST_ID-456699-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	261,839,024.9	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.