Daily Market Data Report

GSBS

Market Data for Date

2026-04-15-04:00

Generated

2026-04-15T18:30:00.001-04:00

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
MSFT 5y	QZ2FSXVTG1JL	P62M	USD	SprdBsisPts	1	25,000,000	0	39.5	39.5		39.5	S	39.5	S		
KR	QZ2RQNQ3SFQ3	P54M	USD	SprdBsisPts	2	38,250,000	0	27.5	27.5		27.5	S	27.5	S		
KR	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	2	35,000,000	0	31.5	31.5		31.5	S	31.5	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	128	128		128	S	128	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	2,000,000	0	40.5	40.5		40.5	S	40.5	S		
GS 1y [GFI]	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	1	20,000,000	0	27	27		27	S	27	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
GOOGL 5y	QZ63CPWG9KGQ	P62M	USD	SprdBsisPts	2	15,000,000	0	47	47		47	S	47	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	10,000,000	0	62	62		62	S	62	S		
RDN	QZ6XNMTTC3J8	P24M	USD	SprdBsisPts	1	11,750,000	0	35	35		35	S	35	S		
RDN	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	18,000,000	0	59	59		59	S	59	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
AEP 5y	QZBPPFQ24DN5	P60M	USD	SprdBsisPts	2	10,000,000	0	37	37		37	S	37	S		
BOMB 5y	QZCBCHFQ3RWH	P60M	USD	SprdBsisPts	1	2,000,000	0	122	122		122	S	122	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	54	54		54	S	54	S		
META 5y	QZM76HGHB1SW	P62M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
JCI Intl	QZRBN393SXGR	P54M	USD	SprdBsisPts	1	16,500,000	0	29.625	29.625		29.625	S	29.625	S		
JCI Intl	QZRBN393SXGR	P60M	USD	SprdBsisPts	1	15,000,000	0	34	34		34	S	34	S		
ELV 5y	QZWN28P9P4P1	P60M	USD	SprdBsisPts	2	15,000,000	0	55	55		55	S	55	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	186	186		186	S	186	S		
INST_ID-456749-2-B	QZ2HDRSZ9QWV	P182D	USD	SprdBsisPts	1	136,450,000	0	-90	-90		-90	S	-90	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.