

Daily Market Data Report

GSBS

Market Data for Date

2026-04-17-04:00

Generated

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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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	8,000,000	0	54	54		54	S	54	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	5	23,000,000	0	153	154		153	S	154	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	10,000,000	0	57.5	57.5		57.5	S	57.5	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
GOOGL 5y	QZ63CPWG9KGQ	P62M	USD	SprdBsisPts	1	5,000,000	0	46.5	46.5		46.5	S	46.5	S		
RDN 5y	QZ6XNMTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	88.5	88.5		88.5	S	88.5	S		
LOW 2y [GFI]	QZCQ8FNSWK73	P24M	USD	SprdBsisPts	1	10,000,000	0	13	13		13	S	13	S		
LOW 2.5y	QZCQ8FNSWK73	P31M	USD	SprdBsisPts	1	15,000,000	0	16	16		16	S	16	S		
VZ 5y	QZM3ZNOJMGNQ	P60M	USD	SprdBsisPts	1	20,000,000	0	58	58		58	S	58	S		
GM Co	QZM5QN8CR588	P54M	USD	SprdBsisPts	2	44,000,000	0	93	93		93	S	93	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	47,000,000	0	103	103.1		103	S	103.1	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
AZO 5y	QZPVBS346Z3K	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	87	87		87	S	87	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
CHILE 5Y	QZ67MDT220R5	P60M	USD	SprdBsisPts	1	10,000,000	0	46	46		46	S	46	S		
INST_ID-456838-2-B	QZ2HDSZ9QWV	P25D	USD	SprdBsisPts	1	202,672,500	0	43	43		43	S	43	S		
INST_ID-456840-2-B	QZ2HDSZ9QWV	P28D	USD	SprdBsisPts	1	237,674,255.28	0	32.5	32.5		32.5	S	32.5	S		
INST_ID-456842-2-B	QZ2HDSZ9QWV	P30D	USD	SprdBsisPts	1	146,538,801	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.