

Daily Market Data Report

GSBS

Market Data for Date

2026-04-21-04:00

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
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	30.5	30.5		30.5	S	30.5	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	57.5	57.5		57.5	S	57.5	S		
RDN 5y	QZ6XNM TTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	4	17,500,000	0	50	51		50	S	51	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	10,000,000	0	55	55		55	S	55	S		
UAL 5y x500	QZHSSNKZXXVC	P60M	USD	SprdBsisPts	1	2,000,000	0	190	190		190	S	190	S		
PRU	QZLJ5T40M2PC	P24M	USD	SprdBsisPts	1	11,000,000	0	43	43		43	S	43	S		
PRU	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	93	93		93	S	93	S		
BAX 5y	QZP81XLFWRPX	P60M	USD	SprdBsisPts	1	5,000,000	0	107.5	107.5		107.5	S	107.5	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	2	10,000,000	0	44	44		44	S	44	S		
HIG 5y	QZRLXP12KZV3	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	2,000,000	0	380	380		380	S	380	S		
DAL	QZW7G6TDM6K1	P24M	USD	SprdBsisPts	1	13,500,000	0	50	50		50	S	50	S		
DAL	QZW7G6TDM6K1	P48M	USD	SprdBsisPts	1	7,000,000	0	90.5	90.5		90.5	S	90.5	S		
INST_ID-456928-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	204,848,555.07	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.