Daily Market Data Report

GSBS

Market Data for Date

2026-04-22-04:00

Generated

2026-04-22T18:30:00.002-04:00

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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	10,000,000	0	55	55		55	S	55	S		
PG 2y 6m [GFI]	QZ1WZHTFQ71N	P30M	USD	SprdBsisPts	2	50,000,000	0	14	14.5		14	S	14.5	S		
PG 3y [GFI]	QZ1WZHTFQ71N	P36M	USD	SprdBsisPts	1	5,000,000	0	15	15		15	S	15	S		
PG 4y 6m [GFI]	QZ1WZHTFQ71N	P54M	USD	SprdBsisPts	1	25,000,000	0	20	20		20	S	20	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,000,000	0	65.5	65.5		65.5	S	65.5	S		
AXL 5y x500	QZCCJ2CT9N58	P60M	USD	SprdBsisPts	1	2,000,000	0	340	340		340	S	340	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	10,000,000	0	165	165		165	S	165	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
BA 7y [GFI]	QZN9LHFW7LQ9	P84M	USD	SprdBsisPts	1	5,000,000	0	87	87		87	S	87	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,000,000	0	81	81		81	S	81	S		
ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	1	5,000,000	0	140	140		140	S	140	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	2,000,000	0	281	281		281	S	281	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	1	10,000,000	0	67	67		67	S	67	S		
INST_ID-456966-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	2	701,191,265.48	0	61.5	0		0	S	61.5	S		
INST_ID-456974-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	541,612,030	0	53	52		52	S	53	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.