Daily Market Data Report

GSBS

Market Data for Date

2026-04-28-04:00

Generated

2026-04-28T18:30:00.002-04:00

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
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	10,000,000	0	86.5	86.5		86.5	S	86.5	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	5,000,000	0	117	117		117	S	117	S		
CNQCN 3y	QZBRJNW102KK	P36M	USD	SprdBsisPts	1	25,750,000	0	34	34		34	S	34	S		
CNQCN 3y 6m [GFI]	QZBRJNW102KK	P42M	USD	SprdBsisPts	1	22,500,000	0	38.75	38.75		38.75	S	38.75	S		
ORCL 4y 2m [GFI]	QZF4LWTFPQZC	P50M	USD	SprdBsisPts	1	10,000,000	0	145	145		145	S	145	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	10	73,500,000	0	174	175		174	S	176	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	10,000,000	0	76	76		76	S	76	S		
PFE 4y 6m [GFI]	QZHQ78HX17K5	P54M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	10,000,000	0	90	90		90	S	90	S		
VZ	QZM3ZN0JMGNQ	P24M	USD	SprdBsisPts	1	10,000,000	0	33.5	33.5		33.5	S	33.5	S		
VZ	QZM3ZN0JMGNQ	P30M	USD	SprdBsisPts	1	8,250,000	0	37.75	37.75		37.75	S	37.75	S		
VZ	QZM3ZN0JMGNQ	P54M	USD	SprdBsisPts	1	54,500,000	0	56	56		56	S	56	S		
VZ	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	50,000,000	0	61	61		61	S	61	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	108.5	108.5		108.5	S	108.5	S		
META 4y [GFI]	QZM76HGHB1SW	P48M	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
AMGN 1y 6m [GFI]	QZPKP1JX0VC5	P18M	USD	SprdBsisPts	2	8,500,000	0	14	14		14	S	14	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	5,000,000	0	144	144		144	S	144	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	2,000,000	0	287	287		287	S	287	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	10,000,000	0	69	69		69	S	69	S		
NWL 4y	QZSXR1SLNGB3	P48M	USD	SprdBsisPts	4	20,000,000	0	335	335		335	S	335	S		
NWL 4.5y	QZSXR1SLNGB3	P54M	USD	SprdBsisPts	4	21,250,000	0	351	360		351	S	360	S		
NWL	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	6,000,000	0	382	382		382	S	382	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	3	20,000,000	0	60.5	60.5		60.5	S	60.5	S		
INST_ID-457079-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	203,922,000	0	0	5		0	S	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.