Daily Market Data Report

GSBS

Market Data for Date

2026-05-26-04:00

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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
KHC 6m [GFI]	QZ10QLSJMJ7X	P6M	USD	SprdBsisPts	1	30,000,000	0	10	10		10	S	10	S		
MSFT 5y	QZ2FSXVTG1JL	P61M	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
NRUC 1y 6m [GFI]	QZ2QZKPVZG9V	P18M	USD	SprdBsisPts	1	12,000,000	0	8	8		8	S	8	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	15,000,000	0	145	145		145	S	145	S		
GS	QZ54WNCHKRZM	P120M	USD	SprdBsisPts	1	14,000,000	0	82	82		82	S	82	S		
GS	QZ54WNCHKRZM	P96M	USD	SprdBsisPts	1	16,500,000	0	73.75	73.75		73.75	S	73.75	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
MWV 1y 6m [GFI]	QZ69LBRGNLTT	P18M	USD	SprdBsisPts	1	5,000,000	0	13	13		13	S	13	S		
HTZ 5y (500 UPF)	QZ6LF83KHNJM	P60M	USD	SprdBsisPts	1	2,000,000	0	52.5	52.5		52.5	S	52.5	S		
KSS 4y 6m [GFI]	QZ7K21M9Z7HS	P54M	USD	SprdBsisPts	1	2,000,000	0	18.25	18.25		18.25	S	18.25	S		
DUK	QZ7P2H13C85R	P48M	USD	SprdBsisPts	1	18,250,000	0	17.5	17.5		17.5	S	17.5	S		
DUK	QZ7P2H13C85R	P54M	USD	SprdBsisPts	1	22,500,000	0	21	21		21	S	21	S		
DUK	QZ7P2H13C85R	P60M	USD	SprdBsisPts	2	35,500,000	0	25	25		25	S	25	S		
NOC 1m [GFI]	QZ7T8MFM8F7Q	P1M	USD	SprdBsisPts	1	22,420,000	0	5	5		5	S	5	S		
CSCHLD 4y	QZBHRDR57ZVF	P48M	USD	SprdBsisPts	2	7,000,000	0	63	64		63	S	64	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	15,000,000	0	163	163		163	S	163	S		
YUM 5y x100	QZG38N6BVJS8	P60M	USD	SprdBsisPts	1	4,000,000	0	82	82		82	S	82	S		
CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	1	7,000,000	0	28	28		28	S	28	S		
WHR	QZGG73MQ1C15	P24M	USD	SprdBsisPts	2	20,500,000	0	195	195		195	S	195	S		
WHR	QZGG73MQ1C15	P36M	USD	SprdBsisPts	2	15,000,000	0	294	294		294	S	294	S		
META 5y	QZM76HGHB1SW	P62M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
AZO 5y	QZPVBS346Z3K	P60M	USD	SprdBsisPts	1	10,000,000	0	32	32		32	S	32	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	15,000,000	0	137	137		137	S	137	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	10,000,000	0	63	63		63	S	63	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	2	10,000,000	0	69	69		69	S	69	S		
CPB 4y	QZSPCJCBTXR8	P48M	USD	SprdBsisPts	1	18,000,000	0	72	72		72	S	72	S		

CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	15,000,000	0	99	99		99	S	99	S		
INST_ID-457804-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	2	161,654,214	0	42.5	12.5		12.5	S	42.5	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.