

Daily Market Data Report

GSBS

Market Data for Date

2026-09-28-04:00

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
INTC 5y	QZ0M52BP7LG5	P60M	USD	SprdBsisPts	2	10,000,000	0	86.5	86.5		86.5	S	86.5	S		
GIS 5y	QZ1KQ087W2RL	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
LOW 5y	QZ2J97LF7CHR	P60M	USD	SprdBsisPts	1	10,000,000	0	35	35		35	S	35	S		
BMY 2y [GFI]	QZ30TWXFFV7Q	P24M	USD	SprdBsisPts	1	20,000,000	0	11	11		11	S	11	S		
AVGO 1y	QZ323VX39FD5	P12M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
AVGO 3y [GFI]	QZ323VX39FD5	P36M	USD	SprdBsisPts	3	15,000,000	0	94	98		94	S	98	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	3	20,000,000	0	131	131		131	S	131	S		
ORCL	QZ421PMCGR9T	P54M	USD	SprdBsisPts	1	16,000,000	0	232.5	232.5		232.5	S	232.5	S		
ORCL 5y	QZ421PMCGR9T	P60M	USD	SprdBsisPts	5	51,000,000	0	249	251		249	S	251	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	5,000,000	0	65.5	65.5		65.5	S	65.5	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	6,500,000	0	62	62		62	S	62	S		
GS	QZ54WNCHKRZM	P84M	USD	SprdBsisPts	1	5,000,000	0	75.5	75.5		75.5	S	75.5	S		
DXC 5y	QZ6J2DJZD79D	P60M	USD	SprdBsisPts	2	5,000,000	0	242	242		242	S	242	S		
LMT 5y	QZ7RJT42QTXC	P60M	USD	SprdBsisPts	1	25,000,000	0	19	19		19	S	19	S		
CAH 5y	QZ9VJ8V8HLJ2	P60M	USD	SprdBsisPts	1	40,000,000	0	27.5	27.5		27.5	S	27.5	S		
GOOG 5y	QZB8PNJ1BZZ4	P62M	USD	SprdBsisPts	1	10,000,000	0	73.5	73.5		73.5	S	73.5	S		
MS	QZBB769BZP3W	P120M	USD	SprdBsisPts	1	25,000,000	0	94	94		94	S	94	S		
MS	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	41,250,000	0	64	64		64	S	64	S		
TRPCN 5y	QZBSPC1TGLHG	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
UNH 4y 6m [GFI]	QZC37H9WDMSM	P54M	USD	SprdBsisPts	1	16,000,000	0	50.25	50.25		50.25	S	50.25	S		
UNH 5y	QZC37H9WDMSM	P60M	USD	SprdBsisPts	1	15,000,000	0	55	55		55	S	55	S		
AZO 5y	QZFB3RXQ3J91	P60M	USD	SprdBsisPts	3	20,000,000	0	32	33.5		32	S	33.5	S		
EXC 5y	QZFZ9H9Z927L	P60M	USD	SprdBsisPts	1	10,000,000	0	33.5	33.5		33.5	S	33.5	S		
ALL 5y	QZGRR9CZTXFR	P60M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
PG 4y [GFI]	QZHBBBWCN20G	P48M	USD	SprdBsisPts	1	20,000,000	0	18	18		18	S	18	S		
PG 5y	QZHBBBWCN20G	P60M	USD	SprdBsisPts	1	5,000,000	0	21	21		21	S	21	S		
TMO 5y	QZL7VVZLGXKC	P60M	USD	SprdBsisPts	1	5,000,000	0	45.5	45.5		45.5	S	45.5	S		
HPQ 5y	QZLRMXG5CZVS	P60M	USD	SprdBsisPts	1	5,000,000	0	95	95		95	S	95	S		

DELL 5y	QZLT LXVVC4B4	P60M	USD	SprdBsisPts	1	5,000,000	0	68.5	68.5		68.5	S	68.5	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	3	20,000,000	0	73	73		73	S	73	S		
Amazon 5y	QZM8B19BHFFN	P60M	USD	SprdBsisPts	2	10,000,000	0	74.5	74.5		74.5	S	74.5	S		
MSFT 5y	QZM97XM36606	P62M	USD	SprdBsisPts	2	15,000,000	0	52	52		52	S	52	S		
EXPE 5y	QZNT873JT46T	P60M	USD	SprdBsisPts	2	10,000,000	0	85	85		85	S	85	S		
LEN 5y	QZPZWVQ8CBC6	P60M	USD	SprdBsisPts	1	5,000,000	0	94	94		94	S	94	S		
KR 5y	QZSP4RXXMZ3QC	P60M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
AVT 5y	QZSZ7PG80MXM	P60M	USD	SprdBsisPts	1	5,000,000	0	80.5	80.5		80.5	S	80.5	S		
GE 5y	QZT71KFPZQ3D	P60M	USD	SprdBsisPts	1	5,000,000	0	19.5	19.5		19.5	S	19.5	S		
NVDA 5y	QZTT3CX7GNN1	P62M	USD	SprdBsisPts	2	10,000,000	0	89	89		89	S	89	S		
TGT 5y	QZZ879K5WBDN	P60M	USD	SprdBsisPts	4	45,000,000	0	35.5	36.5		35.5	S	36.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	15,000,000	0	73	73		73	S	73	S		
MSI 5y	QZZLR05381G6	P60M	USD	SprdBsisPts	1	10,000,000	0	41.5	41.5		41.5	S	41.5	S		
INST_ID-461047-2-B	QZZHDRSZ9QWV	P24D	USD	SprdBsisPts	1	80,463,610.5	0	36.25	36.25		36.25	S	36.25	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.