

Daily Market Data Report

GSBS

Market Data for Date

2026-09-29-04:00

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
CCOH		P48M	USD	SprdBsisPts	1	18,500,000	0	313	313		313	S	313	S		
CCOH		P54M	USD	SprdBsisPts	1	17,500,000	0	354	354		354	S	354	S		
CCO_H 5y x500		P60M	USD	SprdBsisPts	2	5,000,000	0	395	395		395	S	395	S		
GIS 4y [GFI]	QZ1KQ087W2RL	P48M	USD	SprdBsisPts	2	15,000,000	0	37.5	37.5		37.5	S	37.5	S		
GIS 5y	QZ1KQ087W2RL	P60M	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	S		
AVGO 4y [GFI]	QZ323VX39FD5	P48M	USD	SprdBsisPts	3	15,000,000	0	112.5	112.5		112.5	S	112.5	S		
ORCL 4y	QZ421PMCGR9T	P50M	USD	SprdBsisPts	1	5,000,000	0	206	206		206	S	206	S		
DHR 5y	QZ4MFNKNL78C	P60M	USD	SprdBsisPts	2	10,000,000	0	29	29		29	S	29	S		
GS 4y	QZ54WNCHKRZM	P50M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	2	10,000,000	0	96	96		96	S	96	S		
GOOG 5y	QZB8PNJ1BZZ4	P62M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
F	QZD4B44RVL3B	P36M	USD	SprdBsisPts	1	13,000,000	0	93	93		93	S	93	S		
F	QZD4B44RVL3B	P48M	USD	SprdBsisPts	1	10,000,000	0	121	121		121	S	121	S		
SO 5y	QZDCN35WR40B	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
ALL 5y	QZGRR9CZTXFR	P60M	USD	SprdBsisPts	2	20,000,000	0	37	37		37	S	37	S		
CPB 5y	QZH54MF11LJP	P60M	USD	SprdBsisPts	1	5,000,000	0	104	104		104	S	104	S		
FE 5y	QZKGP713S1D3	P60M	USD	SprdBsisPts	2	15,000,000	0	44.5	44.5		44.5	S	44.5	S		
LNC 5y	QZKXQLPLVCJW	P60M	USD	SprdBsisPts	1	5,000,000	0	147.5	147.5		147.5	S	147.5	S		
META 5y	QZLK8C5WKQDP	P60M	USD	SprdBsisPts	2	10,000,000	0	100.5	100.5		100.5	S	100.5	S		
WMT	QZLZXSW9JSXZ	P60M	USD	SprdBsisPts	1	20,000,000	0	26	26		26	S	26	S		
Amazon 5y	QZM8B19BHFFN	P60M	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
EXPE 5y	QZNT873JT46T	P60M	USD	SprdBsisPts	1	5,000,000	0	85.5	85.5		85.5	S	85.5	S		
AMD 3y [GFI]	QZPLSCR7FJFL	P36M	USD	SprdBsisPts	1	15,000,000	0	65	65		65	S	65	S		
AMD 4y [GFI]	QZPLSCR7FJFL	P48M	USD	SprdBsisPts	2	15,000,000	0	78	78		78	S	78	S		
XRX 3y	QZSR9R6D11VF	P36M	USD	SprdBsisPts	1	3,000,000	0	59.5	59.5		59.5	S	59.5	S		
DVN 5y	QZT2TR4QH LRN	P60M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		
BAC 4y	QZWSGRCMZS5T	P49M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
TGT 5y	QZZ879K5WB DN	P60M	USD	SprdBsisPts	2	25,000,000	0	35	35		35	S	35	S		

SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	10,000,000	0	74	74		74	S	74	S		
CCL 5y x100	QZZN2QZHWQBW	P60M	USD	SprdBsisPts	2	10,000,000	0	104	104		104	S	104	S		
BA CO 5y	QZZRCP0BDWCZ	P60M	USD	SprdBsisPts	1	5,000,000	0	73.5	73.5		73.5	S	73.5	S		
MEX 4y 6m	QZBQ8J5NKD07	P56M	USD	SprdBsisPts	1	108,520,000	0	84.3	84.3		84.3	S	84.3	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	100,000,000	0	92.5	92.5		92.5	S	92.5	S		
INST_ID-461087-2-B	QZ2HDRSZ9QWV	P121D	USD	SprdBsisPts	1	673,439,015	0	54	54		54	S	54	S		
INST_ID-461093-2-B	QZ2HDRSZ9QWV	P29D	USD	SprdBsisPts	1	85,043,836	0	37.5	37.5		37.5	S	37.5	S		
INST_ID-461089-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	368,767,497.06	0	55	37.5		37.5	S	55	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.