

Daily Market Data Report

GSBS

Market Data for Date

2026-10-01-04:00

Generated

2026-10-01T18:30:00.001-04:00

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
CCOH		P48M	USD	SprdBsisPts	1	5,250,000	0	324	324		324	S	324	S		
CCOH		P54M	USD	SprdBsisPts	1	5,000,000	0	365	365		365	S	365	S		
PHM 5y		P60M	USD	SprdBsisPts	1	7,500,000	0	76.5	76.5		76.5	S	76.5	S		
CBS 5y	QZ0BP2CPD446	P60M	USD	SprdBsisPts	1	2,000,000	0	445	445		445	S	445	S		
INTC 5y	QZ0M52BP7LG5	P60M	USD	SprdBsisPts	2	10,000,000	0	87	87		87	S	87	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	3	20,000,000	0	130	130		130	S	130	S		
ORCL	QZ421PMCGR9T	P48M	USD	SprdBsisPts	1	17,250,000	0	216.5	216.5		216.5	S	216.5	S		
ORCL 4y	QZ421PMCGR9T	P50M	USD	SprdBsisPts	1	5,000,000	0	218	218		218	S	218	S		
ORCL	QZ421PMCGR9T	P54M	USD	SprdBsisPts	1	53,250,000	0	232.5	232.5		232.5	S	232.5	S		
ORCL 5y	QZ421PMCGR9T	P60M	USD	SprdBsisPts	7	95,000,000	0	243	249		243	S	249	S		
GM Co 4y	QZ4J9RZK62JR	P48M	USD	SprdBsisPts	1	10,000,000	0	80	80		80	S	80	S		
SPCX 5y	QZ6CJXSQQ2BV	P60M	USD	SprdBsisPts	1	5,000,000	0	185	185		185	S	185	S		
GOOG 5y	QZB8PNJ1BZZ4	P62M	USD	SprdBsisPts	1	10,000,000	0	72.5	72.5		72.5	S	72.5	S		
CI 3y 6m [GFI]	QZFPWVV09RD7	P42M	USD	SprdBsisPts	4	35,000,000	0	33	33		33	S	33	S		
FCX 5y	QZKT07XVL3W4	P60M	USD	SprdBsisPts	2	10,000,000	0	72	72		72	S	72	S		
DAL 5y	QZLCJJN81LK2	P60M	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
VZ 5y	QZM3ZNOJMGNO	P60M	USD	SprdBsisPts	1	5,000,000	0	74.5	74.5		74.5	S	74.5	S		
CAG 5y	QZM7R5PV0CV0	P60M	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
MSFT 5y	QZM97XM36606	P62M	USD	SprdBsisPts	6	40,000,000	0	51.5	52.5		51.5	S	52.5	S		
LUV 5y	QZNDXG4FM3K0	P60M	USD	SprdBsisPts	2	15,000,000	0	96	96		96	S	96	S		
EXPE 5y	QZNT873JT46T	P60M	USD	SprdBsisPts	1	5,000,000	0	87.5	87.5		87.5	S	87.5	S		
ELV 5y	QZPC71X6ZCB7	P60M	USD	SprdBsisPts	1	2,000,000	0	41	41		41	S	41	S		
AMD 4y 6m [GFI]	QZPLSCR7FJFL	P54M	USD	SprdBsisPts	1	16,500,000	0	88	88		88	S	88	S		
AMD 5y	QZPLSCR7FJFL	P60M	USD	SprdBsisPts	5	35,000,000	0	95	95		95	S	95	S		
LEN 5y	QZPZWVQ8CBC6	P60M	USD	SprdBsisPts	3	20,000,000	0	98	98		98	S	98	S		
JCI 5y	QZS403VW1GNM	P60M	USD	SprdBsisPts	2	10,000,000	0	35.5	35.5		35.5	S	35.5	S		
TOL 5y	QZSWJF599TJR	P60M	USD	SprdBsisPts	2	12,500,000	0	82.5	82.5		82.5	S	82.5	S		
DVN 5y	QZT2TR4QHRLN	P60M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		

NVDA 5y	QZTT3CX7GNN1	P62M	USD	SprdBsisPts	2	10,000,000	0	86	86		86	S	86	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	3	26,000,000	0	69	69		69	S	69	S		
TGT 5y	QZZ879K5WBDN	P60M	USD	SprdBsisPts	1	5,000,000	0	37	37		37	S	37	S		
BA CO 5y	QZZRCP0BDWCZ	P60M	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
INST_ID-461177-2-B	QZ2HDRSZ9QWV	P181D	USD	SprdBsisPts	2	177,730,066.39	0	50	32.5		32.5	S	50	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.