

Daily Market Data Report

GSBS

Market Data for Date

2026-10-02-04:00

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
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	2	15,000,000	0	30.5	30.5		30.5	S	30.5	S		
TEVA	QZ322RD822RX	P48M	USD	SprdBsisPts	1	30,000,000	0	36.5	36.5		36.5	S	36.5	S		
TEVA	QZ322RD822RX	P60M	USD	SprdBsisPts	1	25,000,000	0	46	46		46	S	46	S		
ORCL 2y [GFI]	QZ421PMCGR9T	P24M	USD	SprdBsisPts	1	10,000,000	0	150	150		150	S	150	S		
ORCL 3y	QZ421PMCGR9T	P36M	USD	SprdBsisPts	2	15,000,000	0	190	190		190	S	190	S		
ORCL	QZ421PMCGR9T	P54M	USD	SprdBsisPts	1	26,500,000	0	232.5	232.5		232.5	S	232.5	S		
ORCL	QZ421PMCGR9T	P60M	USD	SprdBsisPts	1	25,000,000	0	249	249		249	S	249	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	61.5	61.5		61.5	S	61.5	S		
AIG 5y	QZ6M0Q93VKWZ	P60M	USD	SprdBsisPts	1	10,000,000	0	64.5	64.5		64.5	S	64.5	S		
ALL 5y	QZGRR9CZTXFR	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
DAL 5y	QZLCJJN81LK2	P60M	USD	SprdBsisPts	2	15,000,000	0	108	107		107	S	108	S		
LUV 5y	QZNDXG4FM3K0	P60M	USD	SprdBsisPts	3	20,000,000	0	96	95		95	S	96	S		
LEN 5y	QZPZWVQ8CBC6	P60M	USD	SprdBsisPts	1	10,000,000	0	95.5	95.5		95.5	S	95.5	S		
NVDA 5y	QZTT3CX7GNN1	P62M	USD	SprdBsisPts	1	5,000,000	0	84.5	84.5		84.5	S	84.5	S		
HRB 5y	QZV2GKL9LRRT	P60M	USD	SprdBsisPts	2	15,000,000	0	93.5	93.5		93.5	S	93.5	S		
MSI 5y	QZZLR05381G6	P60M	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
INST_ID-461227-2-B	QZ2HDRSZ9QWV	P58D	USD	SprdBsisPts	1	199,030,624	0	57.5	57.5		57.5	S	57.5	S		
INST_ID-461229-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	3	467,319,079.09	0	37.5	-60		-60	S	37.5	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.