

Daily Market Data Report

GSBS

Market Data for Date

2026-10-05-04:00

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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
PHM 3y		P36M	USD	SprdBsisPts	1	5,000,000	0	49.5	49.5		49.5	S	49.5	S		
PARA 3y [GFI]	QZ0BP2CPD446	P36M	USD	SprdBsisPts	4	18,000,000	0	278	278		278	S	278	S		
MET 5y	QZ38Q0C4XTPV	P60M	USD	SprdBsisPts	1	10,000,000	0	78	78		78	S	78	S		
ORCL 5y	QZ421PMCGR9T	P60M	USD	SprdBsisPts	2	15,000,000	0	246	246.5		246	S	246.5	S		
GM Co 5y	QZ4J9RZK62JR	P60M	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
GS 4y	QZ54WNCHKRZM	P50M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		
ALLY 4y	QZ567VJG3SXG	P48M	USD	SprdBsisPts	1	9,000,000	0	115	115		115	S	115	S		
ALLY 4y 6m [GFI]	QZ567VJG3SXG	P54M	USD	SprdBsisPts	1	8,000,000	0	129	129		129	S	129	S		
CMCSA 5y	QZ62Q6NW4TSJ	P60M	USD	SprdBsisPts	1	5,000,000	0	82.5	82.5		82.5	S	82.5	S		
IBM 5y	QZ6XK0PGZL4V	P60M	USD	SprdBsisPts	2	10,000,000	0	71	71		71	S	71	S		
PRU 5y	QZ700Z9GJN2T	P60M	USD	SprdBsisPts	1	5,000,000	0	87	87		87	S	87	S		
C 4y [GFI]	QZ9W0BJL7LNG	P48M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
NWL 5y	QZLBJR2WLSHP	P60M	USD	SprdBsisPts	1	3,000,000	0	300	300		300	S	300	S		
META 3y	QZLK8C5WKQDP	P36M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
META 4y	QZLK8C5WKQDP	P48M	USD	SprdBsisPts	2	40,000,000	0	77	77		77	S	77	S		
Amazon.com Inc 3y [GFI]	QZM8B19BHFFN	P36M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
Amazon 5y	QZM8B19BHFFN	P60M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
RCL 5y x500	QZMW69TP6JBJ	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
NFLX 5y	QZN8MC3RCSQ6	P60M	USD	SprdBsisPts	2	10,000,000	0	47.5	47.5		47.5	S	47.5	S		
BBY 5y	QZNRDHL9P9X0	P60M	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
LEN 2y [GFI]	QZPZWVQ8CBC6	P24M	USD	SprdBsisPts	2	15,000,000	0	45	45		45	S	45	S		
LEN 3y	QZPZWVQ8CBC6	P36M	USD	SprdBsisPts	2	40,000,000	0	63	63		63	S	63	S		
LEN 4y	QZPZWVQ8CBC6	P45M	USD	SprdBsisPts	2	12,000,000	0	81	81		81	S	81	S		
LEN 5y	QZPZWVQ8CBC6	P60M	USD	SprdBsisPts	2	10,000,000	0	98.5	98.5		98.5	S	98.5	S		
NVDA 4y	QZTT3CX7GNN1	P48M	USD	SprdBsisPts	3	21,000,000	0	69	67		67	S	69	S		
HRB 5y	QZV2GKL9LRRT	P60M	USD	SprdBsisPts	1	5,000,000	0	93	93		93	S	93	S		
BALL 3y	QZX46BS557WP	P36M	USD	SprdBsisPts	1	3,500,000	0	55	55		55	S	55	S		

BALL 3y 6m	QZX46BS557WP	P42M	USD	SprdBsisPts	1	3,000,000	0	64	64		64	S	64	S		
AAPL 5Y	QZXM7HNMGHM0	P60M	USD	SprdBsisPts	2	10,000,000	0	44	44		44	S	44	S		
BWA 3y 6m [GFI]	QZXZRJVPKPHK	P42M	USD	SprdBsisPts	1	22,500,000	0	35.5	35.5		35.5	S	35.5	S		
BWA 4y [GFI]	QZXZRJVPKPHK	P48M	USD	SprdBsisPts	1	20,000,000	0	41.75	41.75		41.75	S	41.75	S		
TGT 5y	QZZ879K5WBDN	P60M	USD	SprdBsisPts	1	5,000,000	0	37.5	37.5		37.5	S	37.5	S		
BA CO 3y	QZZRCP0BDWCZ	P36M	USD	SprdBsisPts	1	10,000,000	0	55	55		55	S	55	S		
BA CO 4y	QZZRCP0BDWCZ	P48M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
ARGENT 5Y	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	1	8,000,000	0	750	750		750	S	750	S		
INST_ID-461263-2-B	QZZHDRSZ9QWV	P91D	USD	SprdBsisPts	1	85,644,070.07	0	354	354		354	S	354	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.