

Daily Market Data Report

GSBS

Market Data for Date

2026-10-06-04:00

Generated

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Name	UPI	Tenor	Cur-ency	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
GIS 5y	QZ1KQ087W2RL	P60M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	S		
AVGO 4y 8m [GFI]	QZ323VX39FD5	P56M	USD	SprdBsisPts	1	10,000,000	0	120	120		120	S	120	S		
SRE 5y	QZ68L4BN832M	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
IBM 5y	QZ6XK0PGZL4V	P60M	USD	SprdBsisPts	1	5,000,000	0	69.5	69.5		69.5	S	69.5	S		
Ms 3y	QZBB769BZP3W	P35M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
ABBV 5y	QZC80L28DHDH	P62M	USD	SprdBsisPts	2	10,000,000	0	32	32		32	S	32	S		
SO 5y	QZDCN35WR40B	P60M	USD	SprdBsisPts	2	10,000,000	0	49.5	49.5		49.5	S	49.5	S		
TMO 5y	QZL7VVZLGXKC	P60M	USD	SprdBsisPts	2	20,000,000	0	47	47		47	S	47	S		
META 4y 6m	QZLK8C5WKQDP	P54M	USD	SprdBsisPts	2	27,500,000	0	87.25	87.25		87.25	S	87.25	S		
META 5y	QZLK8C5WKQDP	P60M	USD	SprdBsisPts	2	25,000,000	0	97	97		97	S	97	S		
MSFT 4y 6m	QZM97XM36606	P54M	USD	SprdBsisPts	2	27,000,000	0	45	45		45	S	45	S		
MSFT 5y	QZM97XM36606	P62M	USD	SprdBsisPts	1	25,000,000	0	50.5	50.5		50.5	S	50.5	S		
NFLX 5y	QZN8MC3RCSQ6	P60M	USD	SprdBsisPts	2	10,000,000	0	45	45		45	S	45	S		
CSCO 5y	QZNNCQKKCWMF	P60M	USD	SprdBsisPts	1	5,000,000	0	42.5	42.5		42.5	S	42.5	S		
AMD 2y	QZPLSCR7FJFL	P24M	USD	SprdBsisPts	1	20,000,000	0	47	47		47	S	47	S		
AMD 4y [GFI]	QZPLSCR7FJFL	P48M	USD	SprdBsisPts	1	10,000,000	0	77	77		77	S	77	S		
BAC	QZWSGRCMZS5T	P36M	USD	SprdBsisPts	1	3,950,000	0	45.25	45.25		45.25	S	45.25	S		
BAC	QZWSGRCMZS5T	P42M	USD	SprdBsisPts	1	3,500,000	0	49	49		49	S	49	S		
Apple Inc	QZXM7HNMGHM0	P120M	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
AAPL 5Y	QZXM7HNMGHM0	P60M	USD	SprdBsisPts	2	13,500,000	0	42.5	42		42	S	42.5	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
BA CO 5y	QZZRCP0BDWCZ	P60M	USD	SprdBsisPts	2	10,000,000	0	73.5	73.5		73.5	S	73.5	S		
INST_ID-461294-2-B	QZZHDRSZ9QWV	P91D	USD	SprdBsisPts	3	195,698,950.72	0	30	32.5		30	S	35	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.