Daily Market Data Report

GSBS

Market Data for Date

2026-03-10-04:00

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
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	10,000,000	0	117	117		117	S	117	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	150	150		150	S	150	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	10,000,000	0	42	42		42	S	42	S		
HTZ 6m [GFI]	QZ6LF83KHNJM	P6M	USD	SprdBsisPts	1	4,000,000	0	2.5	2.5		2.5	S	2.5	S		
ENB 5y	QZ8FBRKK86CD	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
VLO 5y	QZB92NC2FKF4	P60M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
MDLZ	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	5,500,000	0	42	42		42	S	42	S		
MDLZ	QZBSC3XBD5F4	P66M	USD	SprdBsisPts	1	5,000,000	0	46.1	46.1		46.1	S	46.1	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	27,000,000	0	160	163		160	S	163	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	5,000,000	0	121	121		121	S	121	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	1	10,000,000	0	71	71		71	S	71	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	69,000,000	0	82	82		82	S	82	S		
PRU 5y 6m [GFI]	QZLJ5T40M2PC	P66M	USD	SprdBsisPts	1	49,750,000	0	90.25	90.25		90.25	S	90.25	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	20,000,000	0	102	102		102	S	102	S		
GM Co 5y 6m [GFI]	QZM5QN8CR588	P66M	USD	SprdBsisPts	1	18,250,000	0	112.5	112.5		112.5	S	112.5	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	78	78		78	S	78	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	1	5,000,000	0	71.5	71.5		71.5	S	71.5	S		
LEN 4y 6m [GFI]	QZRRLXTZJHTT	P54M	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
CPB	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	11,000,000	0	65.5	65.5		65.5	S	65.5	S		
CPB	QZSPCJCBTXR8	P66M	USD	SprdBsisPts	1	10,000,000	0	73.2	73.2		73.2	S	73.2	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	7,000,000	0	370	370		370	S	370	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
ET 5y	QZVHTC04KJ6J	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	22.5	22.5		22.5	S	22.5	S		
EMN	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	1	11,000,000	0	86	86		86	S	86	S		
EMN	QZZ3JP0D08T0	P66M	USD	SprdBsisPts	1	10,000,000	0	94.9	94.9		94.9	S	94.9	S		
INST_ID-455845-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	4	490,971,514.57	0	45	41		27.5	S	45	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.