

Daily Market Data Report

GSBS

Market Data for Date

2026-03-12-04:00

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
KHC 5y	QZ10QLSJM7X	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
NRUC 5y	QZ2QZKPVZG9V	P60M	USD	SprdBsisPts	1	10,000,000	0	25	25		25	S	25	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	30,000,000	0	70	71.5		70	S	71.5	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	7,000,000	0	87	87		87	S	87	S		
XRX 1y	QZLZZ1C56SP3	P12M	USD	SprdBsisPts	1	2,000,000	0	17	17		17	S	17	S		
VZ 5y	QZM3ZN0JMGNO	P60M	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	70.5	70.5		70.5	S	70.5	S		
BA	QZN9LHFW7LQ9	P36M	USD	SprdBsisPts	1	29,750,000	0	42.85	42.85		42.85	S	42.85	S		
BA	QZN9LHFW7LQ9	P54M	USD	SprdBsisPts	1	20,000,000	0	57	57		57	S	57	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	84	84		84	S	84	S		
HES 1y 3m [GFI]	QZVXM368FMQK	P15M	USD	SprdBsisPts	1	18,400,000	0	10.5	10.5		10.5	S	10.5	S		
INST_ID-455949-3-B	QZ2HDRSZ9QWV	P122D	USD	SprdBsisPts	1	76,625,000	0	12.5	12.5		12.5	S	12.5	S		
INST_ID-455942-2-B	QZ2HDRSZ9QWV	P31D	USD	SprdBsisPts	1	160,352,980.64	0	27.5	27.5		27.5	S	27.5	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.