Daily Market Data Report

GSBS

Market Data for Date

2026-03-13-04:00

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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
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	64.5	64.5		64.5	S	64.5	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
UFS 3y [GFI]	QZ316VFW9R1X	P36M	USD	SprdBsisPts	1	3,000,000	0	39.5	39.5		39.5	S	39.5	S		
UFS 5y	QZ316VFW9R1X	P60M	USD	SprdBsisPts	1	3,000,000	0	46.5	46.5		46.5	S	46.5	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	7,500,000	0	130	130		130	S	130	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	20,000,000	0	165	170		165	S	170	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	10,000,000	0	56	56		56	S	56	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
AZO 5y	QZ7XSPL2WRM6	P60M	USD	SprdBsisPts	2	15,000,000	0	33	33		33	S	33	S		
C 1y 6m [GFI]	QZ9W0BJL7LNG	P18M	USD	SprdBsisPts	1	10,000,000	0	39	39		39	S	39	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
Block Financial LLC 3y [GFI]	QZD2VRFC0FGN	P36M	USD	SprdBsisPts	2	51,500,000	0	78	78		78	S	78	S		
Block Financial LLC	QZD2VRFC0FGN	P48M	USD	SprdBsisPts	2	38,000,000	0	100	100		100	S	100	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	5,000,000	0	298	298		298	S	298	S		
MCK	QZKC8543NPZZ	P36M	USD	SprdBsisPts	1	25,000,000	0	17.5	17.5		17.5	S	17.5	S		
MCK	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	15,000,000	0	31	31		31	S	31	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	10,000,000	0	34	34		34	S	34	S		
META 5y	QZM76HGHB1SW	P58M	USD	SprdBsisPts	1	10,000,000	0	63	63		63	S	63	S		
META	QZM76HGHB1SW	P60M	USD	SprdBsisPts	2	34,700,000	0	67.5	67.5		62	S	67.5	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	12,000,000	0	55	55		55	S	55	S		
FMCC 3y	QZQLMBP9GGF3	P36M	USD	SprdBsisPts	1	18,500,000	0	100	100		100	S	100	S		
FMCC 4y 3m [GFI]	QZQLMBP9GGF3	P51M	USD	SprdBsisPts	1	1,000,000	0	136	136		136	S	136	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	5,000,000	0	148	148		148	S	148	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	99	99		99	S	99	S		
NVDA 5y	QZTT3CX7GNN1	P60M	USD	SprdBsisPts	2	15,000,000	0	43	44		43	S	44	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		

INST_ID-456001-2-B	QZ2HDRSZ9QWV	P9D	USD	SprdBsisPts	1	47,522,078	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.