Daily Market Data Report

GSBS

Market Data for Date

2026-03-18-04:00

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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
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	2	15,000,000	0	64	63		63	S	64	S		
ABBV 4y 9m [GFI]	QZ1LPC9F8HFR	P57M	USD	SprdBsisPts	1	20,000,000	0	36	36		36	S	36	S		
PG	QZ1WZHTFQ71N	P24M	USD	SprdBsisPts	1	26,000,000	0	12	12		12	S	12	S		
PG	QZ1WZHTFQ71N	P60M	USD	SprdBsisPts	1	10,000,000	0	22	22		22	S	22	S		
CI 5y	QZ25G5MDS247	P60M	USD	SprdBsisPts	1	15,000,000	0	52	52		52	S	52	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	11,000,000	0	60	60		60	S	60	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P66M	USD	SprdBsisPts	1	10,000,000	0	66.2	66.2		66.2	S	66.2	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	15,000,000	0	85	85		85	S	85	S		
PKG	QZ5S9BFD1B80	P12M	USD	SprdBsisPts	2	13,750,000	0	11.5	11.5		11.5	S	11.5	S		
PKG	QZ5S9BFD1B80	P24M	USD	SprdBsisPts	1	2,500,000	0	17.5	17.5		17.5	S	17.5	S		
PKG	QZ5S9BFD1B80	P30M	USD	SprdBsisPts	1	2,750,000	0	22	22		22	S	22	S		
IP	QZ6N1B6Z98XF	P54M	USD	SprdBsisPts	2	21,000,000	0	58.25	58.25		58.25	S	58.25	S		
IP	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	2	19,000,000	0	66	66		66	S	66	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	70.5	70.5		70.5	S	70.5	S		
ORCL 4y 2m [GFI]	QZF4LWTFPQZC	P50M	USD	SprdBsisPts	1	10,000,000	0	140.5	140.5		140.5	S	140.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	5	201,500,000	0	162	165		162	S	165	S		
ORCL	QZF4LWTFPQZC	P66M	USD	SprdBsisPts	4	180,000,000	0	174.5	177.75		174.5	S	177.75	S		
PFE	QZHQ78HX17K5	P48M	USD	SprdBsisPts	1	3,750,000	0	26.5	26.5		26.5	S	26.5	S		
PFE	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	3,000,000	0	33	33		33	S	33	S		
UAL 4y	QZHSSNKZXXVC	P48M	USD	SprdBsisPts	1	2,000,000	0	170	170		170	S	170	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	3	25,000,000	0	94	94		94	S	94	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		

DHI	QZPHGVXLH0T5	P54M	USD	SprdBsisPts	1	5,500,000	0	49.25	49.25		49.25	S	49.25	S		
DHI	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	97	97		97	S	97	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	3,000,000	0	400	400		400	S	400	S		
WY	QZT5RN7B4N9W	P54M	USD	SprdBsisPts	3	38,500,000	0	31	31		31	S	31	S		
WY	QZT5RN7B4N9W	P60M	USD	SprdBsisPts	3	35,000,000	0	35	35		35	S	35	S		
AIG	QZV4K5168HJJ	P54M	USD	SprdBsisPts	1	2,250,000	0	53.25	53.25		53.25	S	53.25	S		
AIG	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	2,000,000	0	59	59		59	S	59	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.