Daily Market Data Report

GSBS

Market Data for Date

2026-03-19-04:00

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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	58	58		58	S	58	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	2	20,000,000	0	58	58		58	S	58	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	50,000,000	0	65	65		65	S	65	S		
HON	QZ1BX3734G4L	P24M	USD	SprdBsisPts	1	9,000,000	0	10.75	10.75		10.75	S	10.75	S		
HON	QZ1BX3734G4L	P36M	USD	SprdBsisPts	1	6,000,000	0	15	15		15	S	15	S		
HD	QZ1Q33TT6Q89	P12M	USD	SprdBsisPts	1	11,500,000	0	10	10		10	S	10	S		
HD	QZ1Q33TT6Q89	P24M	USD	SprdBsisPts	1	5,000,000	0	14	14		14	S	14	S		
R 5y	QZ2TNPV7DJFS	P60M	USD	SprdBsisPts	2	44,000,000	0	61	61		61	S	61	S		
R 5y 3m [GFI]	QZ2TNPV7DJFS	P63M	USD	SprdBsisPts	1	28,000,000	0	68.25	68.25		68.25	S	68.25	S		
R	QZ2TNPV7DJFS	P66M	USD	SprdBsisPts	1	12,000,000	0	68.25	68.25		68.25	S	68.25	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	19,000,000	0	177	173		170	S	177	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	50,000,000	0	61	61		61	S	61	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
Google 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	1	10,000,000	0	46	46		46	S	46	S		
C	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	2	94,000,000	0	34.5	34.5		34.5	S	34.5	S		
C	QZ9W0BJL7LNG	P48M	USD	SprdBsisPts	2	20,000,000	0	56	56		56	S	56	S		
VLO 5y	QZB92NC2FKF4	P60M	USD	SprdBsisPts	2	20,000,000	0	46	46		46	S	46	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	45,000,000	0	70	70		70	S	70	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	5,500,000	0	128	128		128	S	128	S		
Block Financial LLC 5y 6m [GFI]	QZD2VRFC0FGN	P66M	USD	SprdBsisPts	1	5,000,000	0	143	143		143	S	143	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	2	10,000,000	0	84	84		84	S	84	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	95	95		95	S	95	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	5,000,000	0	61.5	61.5		61.5	S	61.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	115	115		115	S	115	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	15,000,000	0	74	74		74	S	74	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	15,000,000	0	95	95		95	S	95	S		
CPB	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	22,000,000	0	81.5	81.5		81.5	S	81.5	S		

CPB	QZSPCJCBTXR8	P66M	USD	SprdBsisPts	1	20,000,000	0	91.5	91.5		91.5	S	91.5	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	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.