

Daily Market Data Report

GSBS

Market Data for Date

2026-03-25-04:00

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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	2	20,000,000	0	68	68		68	S	68	S		
HON 2y [GFI]	QZ1BX3734G4L	P24M	USD	SprdBsisPts	1	10,000,000	0	12.5	12.5		12.5	S	12.5	S		
UFS 2y [GFI]	QZ316VFW9R1X	P24M	USD	SprdBsisPts	2	3,500,000	0	29	29		29	S	29	S		
[NJ] 1y 6m [GFI]	QZ3C5JD50V5F	P18M	USD	SprdBsisPts	2	35,500,000	0	9	9		9	S	9	S		
F 3y 6m [GFI]	QZ3WK1G9F7GR	P42M	USD	SprdBsisPts	1	5,000,000	0	132	132		132	S	132	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	148	148		148	S	148	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	115,000,000	0	163.75	183		163.75	S	183	S		
F	QZ3WK1G9F7GR	P66M	USD	SprdBsisPts	2	100,000,000	0	183	183		183	S	183	S		
CSCO 5y	QZ479FWBDM1	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
NextEra Energy Capital Holdings Inc 4y 6m [GFI]	QZ4LQC03GSVV	P54M	USD	SprdBsisPts	1	15,000,000	0	58	58		58	S	58	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	13,750,000	0	64	64		64	S	64	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	96.5	96.5		96.5	S	96.5	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	2	10,000,000	0	33	33		33	S	33	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	15,000,000	0	68	68		68	S	68	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	2	15,000,000	0	125	126		125	S	126	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
ORCL	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	69,750,000	0	169.375	169.375		169.375	S	169.375	S		
ORCL	QZF4LWTFPQZC	P66M	USD	SprdBsisPts	1	65,000,000	0	184	184		184	S	184	S		
TOL 4.5y	QZG10Z7W25TF	P53M	USD	SprdBsisPts	1	5,000,000	0	83	83		83	S	83	S		
UAL 5y x500	QZHSSNKZXXVC	P60M	USD	SprdBsisPts	1	4,000,000	0	225	225		225	S	225	S		
XRX 2y	QZLZZ1C56SP3	P24M	USD	SprdBsisPts	1	2,000,000	0	54	54		54	S	54	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	117	117		117	S	117	S		
META	QZM76HGHB1SW	P54M	USD	SprdBsisPts	2	50,500,000	0	58.75	58.75		58.75	S	58.75	S		
META	QZM76HGHB1SW	P60M	USD	SprdBsisPts	2	46,250,000	0	65	65		65	S	65	S		
PHM	QZM8L4MFXS34	P48M	USD	SprdBsisPts	2	24,500,000	0	64.5	62.75		62.75	S	64.5	S		
PHM 4y	QZM8L4MFXS34	P49M	USD	SprdBsisPts	1	12,250,000	0	63	63		63	S	63	S		

PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	4	35,000,000	0	78	77		77	S	78	S		
AMGN 1y 6m [GFI]	QZPKP1JX0VC5	P18M	USD	SprdBsisPts	2	25,000,000	0	13	13		13	S	13	S		
AMGN 2y [GFI]	QZPKP1JX0VC5	P24M	USD	SprdBsisPts	1	25,000,000	0	16	16		16	S	16	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
DHR 5y	QZS9NP8DZQZV	P60M	USD	SprdBsisPts	2	20,000,000	0	29	29		29	S	29	S		
NWL 2y	QZSXR1SLNGB3	P24M	USD	SprdBsisPts	1	5,000,000	0	230	230		230	S	230	S		
GE	QZVX42WJP4FV	P24M	USD	SprdBsisPts	1	14,000,000	0	10	10		10	S	10	S		
GE 3y	QZVX42WJP4FV	P36M	USD	SprdBsisPts	2	50,000,000	0	13	13		13	S	13	S		
GE	QZVX42WJP4FV	P48M	USD	SprdBsisPts	1	7,500,000	0	21	21		21	S	21	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	5,000,000	0	27.5	27.5		27.5	S	27.5	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	12,500,000	0	67	67		67	S	67	S		
BWA 2y [GFI]	QZZB6Q4NJK75	P24M	USD	SprdBsisPts	1	8,000,000	0	24	24		24	S	24	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.