Daily Market Data Report

GSBS

Market Data for Date

2026-03-31-04:00

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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
LNC 4.5y	QZ280C7HZ224	P56M	USD	SprdBsisPts	1	5,500,000	0	151.5	151.5		151.5	S	151.5	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	1	5,000,000	0	166	166		166	S	166	S		
JNJ 1m [GFI]	QZ3C5JD50V5F	P1M	USD	SprdBsisPts	1	30,000,000	0	5.5	5.5		5.5	S	5.5	S		
SPG LP 1y [GFI]	QZ3F073R7QMG	P12M	USD	SprdBsisPts	1	2,100,000	0	18.5	18.5		18.5	S	18.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	190	190		190	S	190	S		
PKG 6m [GFI]	QZ5S9BFD1B80	P6M	USD	SprdBsisPts	1	5,000,000	0	11	11		11	S	11	S		
AAL 5y	QZ5Z9CNP3B6T	P60M	USD	SprdBsisPts	2	4,000,000	0	620	620		620	S	620	S		
HTZ 1y	QZ6LF83KHNJM	P12M	USD	SprdBsisPts	1	4,500,000	0	28	28		28	S	28	S		
VST 5y	QZ7KG183GZ9B	P60M	USD	SprdBsisPts	1	2,000,000	0	111	111		111	S	111	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	10,000,000	0	35.5	35.5		35.5	S	35.5	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	20,000,000	0	191	189		189	S	191	S		
AXP	QZK0027M8LJL	P48M	USD	SprdBsisPts	1	3,750,000	0	39	39		39	S	39	S		
AXP	QZK0027M8LJL	P54M	USD	SprdBsisPts	1	13,250,000	0	43.5	43.5		43.5	S	43.5	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	4	35,000,000	0	48	48		48	S	48	S		
PRU	QZLJ5T40M2PC	P54M	USD	SprdBsisPts	1	16,250,000	0	92.5	92.5		92.5	S	92.5	S		
PRU	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	15,000,000	0	102	102		102	S	102	S		
META 5y 2m [GFI]	QZM76HGHB1SW	P62M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
PHM	QZM8L4MFXS34	P54M	USD	SprdBsisPts	1	22,000,000	0	77	77		77	S	77	S		
PHM	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	20,000,000	0	84	84		84	S	84	S		
BAX 1y [GFI]	QZP81XLFWRPX	P12M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
DIS b 5y	QZQD5KKVV0DH	P60M	USD	SprdBsisPts	4	25,000,000	0	40.5	40.5		40.5	S	40.5	S		
MET	QZR32N1XSQHG	P54M	USD	SprdBsisPts	1	21,750,000	0	82.5	82.5		82.5	S	82.5	S		
MET	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	20,000,000	0	91	91		91	S	91	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	1	5,000,000	0	89.5	89.5		89.5	S	89.5	S		
HIG 1m [GFI]	QZRLXP12KZV3	P1M	USD	SprdBsisPts	1	10,000,000	0	15	15		15	S	15	S		
BSX 1y [GFI]	QZSNXJF6XW13	P12M	USD	SprdBsisPts	1	3,000,000	0	12	12		12	S	12	S		
BRK 1m [GFI]	QZTSC1V7DFDV	P1M	USD	SprdBsisPts	1	20,000,000	0	8	8		8	S	8	S		

HCA Inc	QZZMPTV47XCD	P54M	USD	SprdBsisPts	1	21,000,000	0	61.5	61.5		61.5	S	61.5	S		
HCA Inc	QZZMPTV47XCD	P60M	USD	SprdBsisPts	1	19,000,000	0	67	67		67	S	67	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	20,000,000	0	110.5	110.5		110.5	S	110.5	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	6	70,000,000	0	229.5	236		229.5	S	236	S		
INST_ID-456414-2-B	QZ2HDRSZ9QWV	P180D	USD	SprdBsisPts	1	1,033,745,626	0	50	50		50	S	50	S		
INST_ID-456412-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	2	134,646,086	0	32.5	-30		-30	S	32.5	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.