Daily Market Data Report

GSBS

Market Data for Date

2026-04-01-04:00

Generated

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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
FDX	QZ01KSJ02RCQ	P48M	USD	SprdBsisPts	2	24,000,000	0	47.5	47.5		47.5	S	47.5	S		
FDX	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	2	20,000,000	0	59	59		59	S	59	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	20,000,000	0	68.5	68.5		68.5	S	68.5	S		
LNC	QZ280C7HZ224	P54M	USD	SprdBsisPts	1	10,750,000	0	146.5	146.5		146.5	S	146.5	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	2	25,000,000	0	161	161		161	S	161	S		
BMY	QZ30TWXFFV7Q	P54M	USD	SprdBsisPts	1	16,500,000	0	30.9	30.9		30.9	S	30.9	S		
BMY	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	15,000,000	0	35	35		35	S	35	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
SPG LP 1y 6m [GFI]	QZ3F073R7QMG	P18M	USD	SprdBsisPts	2	20,000,000	0	22	22		22	S	22	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	185	185		185	S	185	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	2	20,000,000	0	50	49		49	S	50	S		
UNH	QZ7B8CP85LGH	P54M	USD	SprdBsisPts	1	5,500,000	0	55.5	55.5		55.5	S	55.5	S		
UNH	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
SEE 5y x100	QZ9VX8JPXPH3	P60M	USD	SprdBsisPts	3	6,000,000	0	312	312		312	S	312	S		
C 4y [GFI]	QZ9W0BJL7LNG	P48M	USD	SprdBsisPts	2	32,000,000	0	60.5	60.5		60.5	S	60.5	S		
C 4.5y	QZ9W0BJL7LNG	P54M	USD	SprdBsisPts	3	61,750,000	0	65.25	65.25		65.25	S	65.25	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	8	90,000,000	0	70	70		69	S	70	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	3	12,000,000	0	123	123		123	S	123	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	15,000,000	0	74.5	73		73	S	74.5	S		
EXC 5y	QZBS312BDL00	P60M	USD	SprdBsisPts	3	15,000,000	0	37	37		37	S	37	S		
SRE 3y [GFI]	QZCC9P2L27ZB	P36M	USD	SprdBsisPts	3	30,000,000	0	29.5	29.5		29.5	S	29.5	S		
WMT 4y	QZDC22HCBWH1	P48M	USD	SprdBsisPts	1	5,000,000	0	21	21		21	S	21	S		
RTX 5y	QZJLPKK03HS4	P60M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	20,000,000	0	119	117		117	S	119	S		
BA CO 2y	QZN9LHFW7LQ9	P24M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	1	5,000,000	0	167	167		167	S	167	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		

BSX	QZSNXJF6XW13	P54M	USD	SprdBsisPts	1	5,500,000	0	33.4	33.4		33.4	S	33.4	S		
BSX	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	37.5	37.5		37.5	S	37.5	S		
HCA Inc 4y 6m [GFI]	QZZMPTV47XCD	P54M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	10,000,000	0	104	104		104	S	104	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	227	227		227	S	227	S		
INST_ID-456451-2-B	QZ2HDRSZ9QWV	P182D	USD	SprdBsisPts	2	163,188,531.14	0	32.5	50		32.5	S	50	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.