Daily Market Data Report

GSBS

Market Data for Date

2026-02-24-05:00

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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
MDC 5y	QZ1SKSHFD7XD	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	3	14,000,000	0	142	142		142	S	142	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	5,000,000	0	138.5	138.5		138.5	S	138.5	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
PKG 5y	QZ5S9BFD1B80	P60M	USD	SprdBsisPts	3	22,000,000	0	39	39		39	S	39	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	86	86		86	S	86	S		
TOL 2y [GFI]	QZG10Z7W25TF	P24M	USD	SprdBsisPts	1	5,000,000	0	29	29		29	S	29	S		
WHR 4y	QZGG73MQ1C15	P48M	USD	SprdBsisPts	2	5,000,000	0	197	197		197	S	197	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	2	6,000,000	0	247	247		247	S	247	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
PFE 5y	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	5,000,000	0	31.5	31.5		31.5	S	31.5	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	3	25,000,000	0	31	31		31	S	31	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	4	20,000,000	0	78	78.5		78	S	80	S		
META 5y	QZM76HGHB1SW	P58M	USD	SprdBsisPts	1	5,000,000	0	61.5	61.5		61.5	S	61.5	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	8,000,000	0	60	60		60	S	60	S		
Ovintiv Inc 5y	QZMR4GF15KQL	P60M	USD	SprdBsisPts	1	10,000,000	0	74.5	74.5		74.5	S	74.5	S		
BA 9m [GFI]	QZN9LHFW7LQ9	P9M	USD	SprdBsisPts	2	25,000,000	0	23	23		23	S	23	S		
DHI 2y [GFI]	QZPHGVXLH0T5	P24M	USD	SprdBsisPts	1	5,000,000	0	19	19		19	S	19	S		
ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	3	16,000,000	0	150	147		147	S	150	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
FCX 3y [GFI]	QZR7K6PS6GKM	P36M	USD	SprdBsisPts	1	10,000,000	0	37	37		37	S	37	S		
FCX 5y	QZR7K6PS6GKM	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
NSC 5y	QZXHW5V2006K	P60M	USD	SprdBsisPts	1	5,000,000	0	20	20		20	S	20	S		
SBC	QZZHPBZBH8CX	P48M	USD	SprdBsisPts	2	37,000,000	0	51	51		51	S	51	S		
SBC	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	30,000,000	0	61	61		61	S	61	S		
INST_ID-455398-2-B	QZ2HDRSZ9QWV	P35D	USD	SprdBsisPts	1	49,303,800	0	32.5	32.5		32.5	S	32.5	S		
INST_ID-455394-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	2	751,529,116.4	0	63.5	63.5		63.5	S	63.5	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.