Daily Market Data Report

GSBS

Market Data for Date

2026-03-04-05:00

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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
BAC	QZ187J1HKQPJ	P120M	USD	SprdBsisPts	2	27,000,000	0	83.5	83.5		83.5	S	83.5	S		
BAC 3y [GFI]	QZ187J1HKQPJ	P36M	USD	SprdBsisPts	2	75,000,000	0	41	41		41	S	41	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	31,500,000	0	59	57		57	S	59	S		
BAC 7y [GFI]	QZ187J1HKQPJ	P84M	USD	SprdBsisPts	3	47,750,000	0	73.5	71		71	S	73.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	15,500,000	0	143	145		143	S	145	S		
F	QZ3WK1G9F7GR	P66M	USD	SprdBsisPts	1	5,000,000	0	160.5	160.5		160.5	S	160.5	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	2	15,000,000	0	46	46		46	S	46	S		
GS 2y 6m [GFI]	QZ54WNCHKRZM	P30M	USD	SprdBsisPts	1	20,000,000	0	40	40		40	S	40	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	15,000,000	0	92.5	91.5		91.5	S	92.5	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	10,000,000	0	40	40		40	S	40	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	5,000,000	0	47.5	47.5		47.5	S	47.5	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	79	79		79	S	79	S		
CSX 5y	QZ9HT29DHGWV	P60M	USD	SprdBsisPts	1	5,000,000	0	20	20		20	S	20	S		
C 2y 6m [GFI]	QZ9W0BJL7LNG	P30M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
C 3y [GFI]	QZ9W0BJL7LNG	P36M	USD	SprdBsisPts	2	100,000,000	0	42	42		42	S	42	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	47,250,000	0	60	60		60	S	60	S		
C	QZ9W0BJL7LNG	P84M	USD	SprdBsisPts	2	35,000,000	0	75	75		75	S	75	S		
MS 10y [GFI]	QZBB769BZP3W	P120M	USD	SprdBsisPts	1	10,000,000	0	93	93		93	S	93	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	64	64		64	S	64	S		
MS 7y [GFI]	QZBB769BZP3W	P84M	USD	SprdBsisPts	1	13,250,000	0	80.5	80.5		80.5	S	80.5	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	162.5	162.5		162.5	S	162.5	S		
PFE 2y [GFI]	QZHQ78HX17K5	P24M	USD	SprdBsisPts	1	25,000,000	0	12.5	12.5		12.5	S	12.5	S		
PFE 2y 6m [GFI]	QZHQ78HX17K5	P30M	USD	SprdBsisPts	1	15,000,000	0	15	15		15	S	15	S		
PFE 5y	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	10,000,000	0	31	31		31	S	31	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	3	15,000,000	0	30.5	30.5		30.5	S	30.5	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	5,000,000	0	63	63		63	S	63	S		

CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	3	8,000,000	0	297	300		297	S	300	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	103	103		103	S	103	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	7,000,000	0	362	362		362	S	362	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	2	10,000,000	0	58	57		57	S	58	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	22.5	22.5		22.5	S	22.5	S		
INST_ID-455683-2-B	QZ2HDRSZ9QWV	P396D	USD	SprdBsisPts	1	353,433,832.2	0	63	63		63	S	63	S		
INST_ID-455681-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	58,233,106	0	27.5	27.5		27.5	S	27.5	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.