Daily Market Data Report

GSBS

Market Data for Date

2026-03-11-04:00

Generated

2026-03-11T18:30:00.003-04:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	6	50,000,000	0	52	55		52	S	55	S		
NRUC 5y	QZ2QZKPVZG9V	P60M	USD	SprdBsisPts	2	10,000,000	0	25	25		25	S	25	S		
KR 4y [GFI]	QZ2RQNQ3SFQ3	P48M	USD	SprdBsisPts	2	25,000,000	0	26	26		26	S	26	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	3	65,500,000	0	47	46.5		46.5	S	47	S		
TMUS	QZ4S42CN8H0W	P66M	USD	SprdBsisPts	2	50,000,000	0	51.9	51.9		51.9	S	51.9	S		
GS	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	81,750,000	0	63.5	63.5		63.5	S	63.5	S		
GS	QZ54WNCHKRZM	P66M	USD	SprdBsisPts	2	75,000,000	0	68.5	68.5		68.5	S	68.5	S		
Google 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	S		
HTZ 4y	QZ6LF83KHNJM	P48M	USD	SprdBsisPts	1	2,000,000	0	52	52		52	S	52	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	50,000,000	0	83	83		83	S	83	S		
SEE	QZ9VX8JPXPH3	P60M	USD	SprdBsisPts	2	10,500,000	0	320	320		320	S	320	S		
SEE	QZ9VX8JPXPH3	P66M	USD	SprdBsisPts	2	10,000,000	0	360	360		360	S	360	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	1	15,000,000	0	109	109		109	S	109	S		
HST 5y	QZBF7TCX60MW	P60M	USD	SprdBsisPts	1	10,000,000	0	77.5	77.5		77.5	S	77.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	152	152		152	S	152	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	1	10,000,000	0	124	124		124	S	124	S		
RTX	QZJLPKK03HS4	P60M	USD	SprdBsisPts	1	11,000,000	0	32	32		32	S	32	S		
RTX	QZJLPKK03HS4	P66M	USD	SprdBsisPts	1	10,000,000	0	35.2	35.2		35.2	S	35.2	S		
PRU 6m [GFI]	QZLJ5T40M2PC	P6M	USD	SprdBsisPts	2	30,000,000	0	25	25		25	S	25	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	105	105		105	S	105	S		
ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	1	5,000,000	0	165	165		165	S	165	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	4,000,000	0	315	315		315	S	315	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	2	60,500,000	0	66.5	66.5		66.5	S	66.5	S		
OMC 5y 6m	QZR23T2BKPR6	P66M	USD	SprdBsisPts	2	55,000,000	0	73.6	73.6		73.6	S	73.6	S		
MET 6m [GFI]	QZR32N1XSQHG	P6M	USD	SprdBsisPts	1	20,000,000	0	23	23		23	S	23	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	6	55,000,000	0	71	70.5		70.5	S	71	S		
ETP 3y [GFI]	QZVHTC04KJ6J	P36M	USD	SprdBsisPts	2	23,500,000	0	28.5	28.5		28.5	S	28.5	S		

ETP 3y 6m [GFI]	QZVHTC04KJ6J	P42M	USD	SprdBsisPts	2	20,000,000	0	33	33		33	S	33	S		
HAL	QZZ06248V03N	P36M	USD	SprdBsisPts	3	66,000,000	0	28.5	28.5		28.5	S	28.5	S		
HAL	QZZ06248V03N	P42M	USD	SprdBsisPts	3	56,500,000	0	33	33		33	S	33	S		
INST_ID-455900-2-B	QZ2HDRSZ9QWV	P13D	USD	SprdBsisPts	1	51,678,349	0	27.5	27.5		27.5	S	27.5	S		
INST_ID-455893-2-B	QZ2HDRSZ9QWV	P32D	USD	SprdBsisPts	1	70,888,286	0	27.5	27.5		27.5	S	27.5	S		
INST_ID-455895-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	70,843,789	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.