Daily Market Data Report

GSBS

Market Data for Date

2026-03-16-04:00

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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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		
HD	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	2	16,500,000	0	28	28		28	S	28	S		
HD	QZ1Q33TT6Q89	P66M	USD	SprdBsisPts	2	15,000,000	0	31.1	31.1		31.1	S	31.1	S		
MDC	QZ1SKSHFD7XD	P12M	USD	SprdBsisPts	1	19,500,000	0	25	25		25	S	25	S		
MDC	QZ1SKSHFD7XD	P54M	USD	SprdBsisPts	1	3,700,000	0	66.7	66.7		66.7	S	66.7	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	2	15,000,000	0	38	38		38	S	38	S		
TGT	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	4	55,000,000	0	43.5	43.5		43.5	S	43.5	S		
TGT	QZ5LL9SX91XR	P66M	USD	SprdBsisPts	4	50,000,000	0	47.6	47.6		47.6	S	47.6	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	2	10,000,000	0	50	50		50	S	50	S		
UNH	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,500,000	0	52	52		52	S	52	S		
UNH	QZ7B8CP85LGH	P66M	USD	SprdBsisPts	1	5,000,000	0	56.3	56.3		56.3	S	56.3	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	25,000,000	0	67	67		67	S	67	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	2	10,000,000	0	52	52		52	S	52	S		
CVS	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	27,500,000	0	60	60		60	S	60	S		
CVS	QZDP6Q91246P	P66M	USD	SprdBsisPts	2	25,000,000	0	66.2	66.2		66.2	S	66.2	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	10,000,000	0	62.5	62.5		62.5	S	62.5	S		
BBY	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	2	22,000,000	0	68	68		68	S	68	S		
BBY	QZN6MHLNL1GK	P66M	USD	SprdBsisPts	2	20,000,000	0	75.6	75.6		75.6	S	75.6	S		
SHW	QZQF396BTC33	P60M	USD	SprdBsisPts	1	5,500,000	0	49.5	49.5		49.5	S	49.5	S		
SHW	QZQF396BTC33	P66M	USD	SprdBsisPts	1	5,000,000	0	54.7	54.7		54.7	S	54.7	S		
CPB	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,500,000	0	78.5	78.5		78.5	S	78.5	S		
CPB	QZSPCJCBTXR8	P66M	USD	SprdBsisPts	1	5,000,000	0	87.3	87.3		87.3	S	87.3	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	2	8,000,000	0	87	87		87	S	87	S		
INST_ID-456034-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	7	880,192,128.68	0	27.5	27.5		12.5	S	45	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.