

Daily Market Data Report

GSBS

Market Data for Date

2026-03-17-04:00

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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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	10,000,000	0	72	72		72	S	72	S		
WFC 3y	QZ17PQ7RBBM4	P36M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	6	75,000,000	0	65	64.5		64.5	S	65	S		
F	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	2	73,750,000	0	133.5	133.5		133.5	S	133.5	S		
F	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	60,000,000	0	169	169		169	S	169	S		
JPM 2y [GFI]	QZ4MW07TQMTZ	P24M	USD	SprdBsisPts	1	20,000,000	0	28	28		28	S	28	S		
PKG 5y	QZ5S9BFD1B80	P60M	USD	SprdBsisPts	1	5,000,000	0	41.5	41.5		41.5	S	41.5	S		
IBM 5y	QZ5VWCHTW79	P60M	USD	SprdBsisPts	2	10,000,000	0	49.5	49.5		49.5	S	49.5	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	3	15,000,000	0	91.5	91.5		91.5	S	91.5	S		
LW 2y 6m [GFI]	QZ7PD7W7TTLB	P30M	USD	SprdBsisPts	2	20,000,000	0	60	60		60	S	60	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	5,000,000	0	32.5	32.5		32.5	S	32.5	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	10,000,000	0	66	66		66	S	66	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	50,000,000	0	70	70		70	S	70	S		
Block Financial LLC	QZD2VRFC0FGN	P36M	USD	SprdBsisPts	1	9,000,000	0	80	80		80	S	80	S		
Block Financial LLC	QZD2VRFC0FGN	P54M	USD	SprdBsisPts	1	6,000,000	0	113	113		113	S	113	S		
CVS	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	11,000,000	0	58.5	58.5		58.5	S	58.5	S		
CVS	QZDP6Q91246P	P66M	USD	SprdBsisPts	1	10,000,000	0	64.8	64.8		64.8	S	64.8	S		
ORCL 1y 6m [GFI]	QZF4LWTFPQZC	P18M	USD	SprdBsisPts	1	40,000,000	0	67	67		67	S	67	S		
ORCL 2y [GFI]	QZF4LWTFPQZC	P24M	USD	SprdBsisPts	1	20,000,000	0	83	83		83	S	83	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	20,000,000	0	162	163		162	S	163	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	91.5	91.5		91.5	S	91.5	S		
DGX	QZNB1ZZGNTQ	P60M	USD	SprdBsisPts	1	17,500,000	0	24	24		24	S	24	S		
DGX	QZNB1ZZGNTQ	P66M	USD	SprdBsisPts	1	16,000,000	0	27.25	27.25		27.25	S	27.25	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
SBC 3y	QZZHPBZBH8CX	P36M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	5,000,000	0	60.5	60.5		60.5	S	60.5	S		
INST_ID-456095-2-B	QZ2HRSZ9QWV	P30D	USD	SprdBsisPts	2	207,061,011.67	0	27.5	27.5		27.5	S	27.5	S		
INST_ID-456099-2-B	QZ2HRSZ9QWV	P91D	USD	SprdBsisPts	1	93,612,000	0	40	40		40	S	40	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.