

Daily Market Data Report

GSBS

Market Data for Date

2026-03-20-04:00

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Name	UPI	Tenor	Currency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settlement Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discretionary Authority Applied	Discretionary Authority Applied Footnote
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	3,000,000	0	54	54		54	S	54	S		
HON 5y	QZ1BX3734G4L	P60M	USD	SprdBsisPts	4	20,000,000	0	27.5	27.5		27.5	S	27.5	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	1	5,000,000	0	170	170		170	S	170	S		
MSFT 5y	QZ2FSXVTG1JL	P62M	USD	SprdBsisPts	3	25,000,000	0	41.5	41.5		41.5	S	41.5	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	15,000,000	0	56.5	56.5		56.5	S	56.5	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
TMUS 5y	QZ4S42CN8H0W	P60M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		
2217218.3.2277321	QZ54WNCHKRZM	P55M	USD	SprdBsisPts	1	38,500,000	0	65.75	65.75		65.75	S	65.75	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	3	43,600,000	0	71	73		71	S	73	S		
GS	QZ54WNCHKRZM	P72M	USD	SprdBsisPts	2	7,500,000	0	83	83		83	S	83	S		
RCL 5y x500	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	2	10,000,000	0	115	115		115	S	115	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	2	10,000,000	0	99.5	99.5		99.5	S	99.5	S		
WMB	QZ8FF7Q6M0VR	P54M	USD	SprdBsisPts	1	11,000,000	0	48	48		48	S	48	S		
WMB	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	10,000,000	0	54	54		54	S	54	S		
DISH 6/26 UPFRONT	QZ998B60DZJ4	P2M	USD	SprdBsisPts	5	12,750,000	0	7.5	7		7	S	7.5	S		
DISH 5y x500	QZ998B60DZJ4	P60M	USD	SprdBsisPts	6	14,750,000	0	10	9		9	S	10	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	2	20,000,000	0	54.5	54.5		54.5	S	54.5	S		
HRB FIN 5y	QZD2VRF0FGN	P60M	USD	SprdBsisPts	2	8,000,000	0	132	132		132	S	132	S		
TOL 4.5y	QZG10Z7W25TF	P53M	USD	SprdBsisPts	1	5,500,000	0	85	85		85	S	85	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	95	95		95	S	95	S		
CAH	QZG77X9DKBP9	P60M	USD	SprdBsisPts	1	27,500,000	0	31.2	31.2		31.2	S	31.2	S		
CAH	QZG77X9DKBP9	P66M	USD	SprdBsisPts	1	25,000,000	0	35	35		35	S	35	S		
PFE 2y [GFI]	QZHQ78HX17K5	P24M	USD	SprdBsisPts	1	30,000,000	0	15	15		15	S	15	S		
TCKBCN 5y	QZJNWF009CVC	P60M	USD	SprdBsisPts	2	7,000,000	0	61	61		61	S	61	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	10,000,000	0	104	104		104	S	104	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	20,000,000	0	125	134		125	S	134	S		
META 5y 2m [GFI]	QZM76HGHB1SW	P62M	USD	SprdBsisPts	1	10,000,000	0	64	64		64	S	64	S		

PHM	QZM8L4MFXS34	P54M	USD	SprdBsisPts	1	16,500,000	0	75	75		75	S	75	S		
PHM	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	15,000,000	0	82	82		82	S	82	S		
COFF 4y 2m [GFI]	QZP889RCK8MG	P50M	USD	SprdBsisPts	1	24,000,000	0	81	81		81	S	81	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	20,000,000	0	102	102		102	S	102	S		
2271625.3.2332687	QZPHGVXLH0T5	P54M	USD	SprdBsisPts	1	27,250,000	0	54.5	54.5		54.5	S	54.5	S		
2271625.3.2332686	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	25,000,000	0	60	60		60	S	60	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	3	25,000,000	0	179	182		179	S	182	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	10,000,000	0	74.5	74.5		74.5	S	74.5	S		
LEN	QZRRXLXZJHTT	P48M	USD	SprdBsisPts	2	23,750,000	0	86.5	86.5		86.5	S	86.5	S		
LEN	QZRRXLXZJHTT	P54M	USD	SprdBsisPts	2	55,000,000	0	96.1	96.1		96.1	S	96.1	S		
LEN	QZRRXLXZJHTT	P60M	USD	SprdBsisPts	4	70,000,000	0	105	105		105	S	105	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	2	10,000,000	0	113	113		113	S	113	S		
2286793.2.2348953	QZSNXF6XW13	P24M	USD	SprdBsisPts	1	3,000,000	0	13	13		13	S	13	S		
BRK 1y 6m [GFI]	QZTSC1V7DFDV	P18M	USD	SprdBsisPts	1	7,000,000	0	9.5	9.5		9.5	S	9.5	S		
BRK 2y [GFI]	QZTSC1V7DFDV	P24M	USD	SprdBsisPts	1	3,000,000	0	10.5	10.5		10.5	S	10.5	S		
BRK 2y 6m [GFI]	QZTSC1V7DFDV	P30M	USD	SprdBsisPts	1	5,000,000	0	12	12		12	S	12	S		
BRK 3y [GFI]	QZTSC1V7DFDV	P36M	USD	SprdBsisPts	1	3,000,000	0	13.5	13.5		13.5	S	13.5	S		
2291057.2.2354116	QZTSC1V7DFDV	P48M	USD	SprdBsisPts	1	5,000,000	0	16	16		16	S	16	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	15,000,000	0	51	51		51	S	51	S		
ELV 5y [GFI]	QZWN28P9P4P1	P60M	USD	SprdBsisPts	3	40,000,000	0	62	59		59	S	62	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
2172132.5.2231225	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	25,000,000	0	65.5	65.5		65.5	S	65.5	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.