

Daily Market Data Report

GSBS

Market Data for Date

2026-03-23-04:00

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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
CMCSA 4y 6m [GFI]	QZ0WXZJ1GQ5S	P54M	USD	SprdBsisPts	1	38,500,000	0	57.3	57.3		57.3	S	57.3	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	35,000,000	0	63	63		63	S	63	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	10,000,000	0	62	62		62	S	62	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	60,000,000	0	69	69		69	S	69	S		
HON 3y 6m [GFI]	QZ1BX3734G4L	P42M	USD	SprdBsisPts	1	20,000,000	0	18	18		18	S	18	S		
HON 4y [GFI]	QZ1BX3734G4L	P48M	USD	SprdBsisPts	1	40,000,000	0	20	20		20	S	20	S		
HON 5y [GFI]	QZ1BX3734G4L	P60M	USD	SprdBsisPts	3	31,000,000	0	27	27		27	S	27	S		
MSFT	QZ2FSXVTG1JL	P54M	USD	SprdBsisPts	1	27,250,000	0	35.25	35.25		35.25	S	35.25	S		
MSFT	QZ2FSXVTG1JL	P60M	USD	SprdBsisPts	1	25,000,000	0	40	40		40	S	40	S		
R 5y	QZ2TNPV7DJFS	P60M	USD	SprdBsisPts	2	10,000,000	0	63.5	63.5		63.5	S	63.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	188	188		188	S	188	S		
CAG	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	108	108		108	S	108	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	2	10,000,000	0	99	99		99	S	99	S		
C 1y [GFI]	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	2	30,000,000	0	38	38		38	S	38	S		
C 3y [GFI]	QZ9W0BJL7LNG	P36M	USD	SprdBsisPts	4	65,500,000	0	52	52		52	S	52	S		
C 4y [GFI]	QZ9W0BJL7LNG	P48M	USD	SprdBsisPts	3	60,000,000	0	58	58		58	S	58	S		
MS 4y [GFI]	QZBB769BZP3W	P48M	USD	SprdBsisPts	1	20,000,000	0	62	62		62	S	62	S		
HST 3y [GFI]	QZBF7TCX60MW	P36M	USD	SprdBsisPts	1	7,000,000	0	48	48		48	S	48	S		
Amazon.com Inc	QZCDNKQZV1MX	P54M	USD	SprdBsisPts	3	253,250,000	0	49.375	49.375		49.375	S	49.375	S		
Amazon.com Inc	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	3	232,250,000	0	54	54		54	S	54	S		
VZ 5y	QZM3ZNOJMGNQ	P60M	USD	SprdBsisPts	2	4,000,000	0	66	66		66	S	66	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	128	128		128	S	128	S		
DIS b 5y	QZQD5KKVV0DH	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	2	15,000,000	0	55	55		55	S	55	S		
FMCC	QZQLMBP9GGF3	P54M	USD	SprdBsisPts	1	11,000,000	0	152.4	152.4		152.4	S	152.4	S		
FMCC	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	10,000,000	0	169	169		169	S	169	S		
OMC	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	16,500,000	0	66.25	66.25		66.25	S	66.25	S		

OMC	QZR23T2BKPR6	P66M	USD	SprdBsisPts	1	15,000,000	0	73.5	73.5		73.5	S	73.5	S		
MET 4y	QZR32N1XSQHG	P47M	USD	SprdBsisPts	1	8,500,000	0	74	74		74	S	74	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	7,000,000	0	93	93		93	S	93	S		
FCX 3y [GFI]	QZR7K6PS6GKM	P36M	USD	SprdBsisPts	2	20,000,000	0	50	50		50	S	50	S		
BSX 3y [GFI]	QZSNXJF6XW13	P36M	USD	SprdBsisPts	2	23,000,000	0	18	18.5		18	S	18.5	S		
CPB 4y	QZSPCJCBTXR8	P48M	USD	SprdBsisPts	2	10,000,000	0	74	74		74	S	74	S		
CPB	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	10,000,000	0	94	94		94	S	94	S		
NVDA	QZTT3CX7GNN1	P54M	USD	SprdBsisPts	1	21,750,000	0	41.25	41.25		41.25	S	41.25	S		
NVDA	QZTT3CX7GNN1	P60M	USD	SprdBsisPts	1	20,000,000	0	46	46		46	S	46	S		
ELV 5y [GFI]	QZWN28P9P4P1	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	2	10,000,000	0	27	27		27	S	27	S		
NSC 5y	QZXHW5V2006K	P60M	USD	SprdBsisPts	2	20,000,000	0	26.5	26.5		26.5	S	26.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	3,000,000	0	65	65		65	S	65	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.