

Daily Market Data Report

GSBS

Market Data for Date

2026-03-24-04:00

Generated

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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
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		
HON	QZ1BX3734G4L	P24M	USD	SprdBsisPts	1	10,250,000	0	12.5	12.5		12.5	S	12.5	S		
HON	QZ1BX3734G4L	P54M	USD	SprdBsisPts	1	5,000,000	0	23.25	23.25		23.25	S	23.25	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	188	188		188	S	188	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	2	25,000,000	0	69.5	70		69.5	S	70	S		
GS 4.5y	QZ54WNCHKRZM	P55M	USD	SprdBsisPts	1	21,750,000	0	62.9	62.9		62.9	S	62.9	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	20,000,000	0	68	68		68	S	68	S		
PKG	QZ5S9BFD1B80	P48M	USD	SprdBsisPts	1	5,000,000	0	38.9	38.9		38.9	S	38.9	S		
PKG	QZ5S9BFD1B80	P54M	USD	SprdBsisPts	1	4,500,000	0	43	43		43	S	43	S		
IBM 5y	QZ5VWCHTW79	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	3	17,000,000	0	98	98		98	S	98	S		
KSS 2m [GFI]	QZ7K21M9Z7HS	P2M	USD	SprdBsisPts	2	10,000,000	0	0.25	0.25		0.25	S	0.25	S		
ENB 5y	QZ8FBRKK86CD	P60M	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
UPS 5y	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	1	5,000,000	0	37	37		37	S	37	S		
C	QZ9W0BJL7LNG	P54M	USD	SprdBsisPts	2	49,000,000	0	64	63		63	S	64	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	50,000,000	0	69.5	68		68	S	69.5	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	2	10,000,000	0	121	121		121	S	121	S		
HST 5y	QZBF7TCX60MW	P60M	USD	SprdBsisPts	2	7,000,000	0	85.5	85.5		85.5	S	85.5	S		
LOW	QZCQ8FNSWK73	P24M	USD	SprdBsisPts	1	8,000,000	0	16	16		16	S	16	S		
LOW	QZCQ8FNSWK73	P54M	USD	SprdBsisPts	1	4,000,000	0	33.5	33.5		33.5	S	33.5	S		
HRB FIN 5y	QZD2VRFCOFGN	P60M	USD	SprdBsisPts	1	5,000,000	0	129	129		129	S	129	S		
UAL 5y x500	QZHSSNKZXXVC	P60M	USD	SprdBsisPts	2	6,000,000	0	215	215		215	S	215	S		
RTX 4y 6m [GFI]	QZJLPKK03HS4	P54M	USD	SprdBsisPts	1	7,500,000	0	31	31		31	S	31	S		
BZH 5y	QZJPRQCX0KR	P60M	USD	SprdBsisPts	1	2,000,000	0	430	430		430	S	430	S		
UNP	QZNGZ1Z1L9ZJ	P60M	USD	SprdBsisPts	1	11,000,000	0	21.1	21.1		21.1	S	21.1	S		
UNP	QZNGZ1Z1L9ZJ	P66M	USD	SprdBsisPts	1	10,000,000	0	23.5	23.5		23.5	S	23.5	S		
AMGN	QZPKP1JX0VC5	P54M	USD	SprdBsisPts	1	10,000,000	0	31.1	31.1		31.1	S	31.1	S		
AMGN	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	9,000,000	0	35	35		35	S	35	S		

PARA	QZQR2N1V5B62	P48M	USD	SprdBsisPts	1	17,500,000	0	283	283		283	S	283	S		
PARA	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	16,000,000	0	373	373		373	S	373	S		
JCI Intl	QZRBN393SXGR	P60M	USD	SprdBsisPts	1	5,500,000	0	34	34		34	S	34	S		
JCI Intl	QZRBN393SXGR	P66M	USD	SprdBsisPts	1	5,000,000	0	38.5	38.5		38.5	S	38.5	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	2	10,000,000	0	94	94		94	S	94	S		
AIG	QZV4K5168HJJ	P24M	USD	SprdBsisPts	1	17,000,000	0	29.5	29.5		29.5	S	29.5	S		
AIG	QZV4K5168HJJ	P54M	USD	SprdBsisPts	1	8,500,000	0	58	58		58	S	58	S		
GE	QZVX42WJP4FV	P54M	USD	SprdBsisPts	1	22,000,000	0	26.25	26.25		26.25	S	26.25	S		
GE	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	20,000,000	0	30	30		30	S	30	S		
BWA	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	3	22,000,000	0	53.25	53.25		53.25	S	53.25	S		
BWA	QZZB6Q4NJK75	P66M	USD	SprdBsisPts	3	20,000,000	0	59	59		59	S	59	S		
HCA Inc 4y 6m [GFI]	QZZMPTV47XCD	P54M	USD	SprdBsisPts	1	4,000,000	0	55.5	55.5		55.5	S	55.5	S		
HCA Inc 5y	QZZMPTV47XCD	P60M	USD	SprdBsisPts	2	12,000,000	0	61	61		61	S	61	S		
INST_ID-456231-2-B	QZZHDRSZ9QWV	P91D	USD	SprdBsisPts	1	92,425,100	0	30	30		30	S	30	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.