

Daily Market Data Report

GSBS

Market Data for Date

2026-03-26-04:00

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	4	40,000,000	0	70.5	70.5		70	S	70.5	S		
PG 2y 6m [GFI]	QZ1WZHTFQ71N	P30M	USD	SprdBsisPts	2	20,000,000	0	16	16		16	S	16	S		
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	2	15,000,000	0	71	71		71	S	71	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	111.5	111.5		111.5	S	111.5	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	4	30,000,000	0	71	71		71	S	71	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	40,000,000	0	77	77		77	S	77	S		
CAR 5y x500	QZC948HFBKFG	P60M	USD	SprdBsisPts	1	2,000,000	0	410	410		410	S	410	S		
HRB FIN 5y	QZD2VRF0FGN	P60M	USD	SprdBsisPts	1	9,000,000	0	127	127		127	S	127	S		
CAH 1y 6m [GFI]	QZG77X9DKBP9	P18M	USD	SprdBsisPts	1	5,000,000	0	12.5	12.5		12.5	S	12.5	S		
RTX 3y	QZJLPK03HS4	P36M	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
RTX 3y 6m [GFI]	QZJLPK03HS4	P42M	USD	SprdBsisPts	2	15,000,000	0	26.5	26.5		26.5	S	26.5	S		
MCK 2y 6m [GFI]	QZKC8543NPZZ	P30M	USD	SprdBsisPts	1	2,000,000	0	18	18		18	S	18	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	2	10,000,000	0	72	75		72	S	75	S		
AMGN 6m [GFI]	QZPKP1JX0VC5	P6M	USD	SprdBsisPts	1	3,500,000	0	9.5	9.5		9.5	S	9.5	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	5,000,000	0	77	77		77	S	77	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
LEN 5y	QZRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	102	102		102	S	102	S		
ELV 5y [GFI]	QZWN28P9P4P1	P60M	USD	SprdBsisPts	1	10,000,000	0	66	66		66	S	66	S		
INST_ID-456300-2-B	QZ2HDRSZ9QWV	P367D	USD	SprdBsisPts	1	393,954,281.5	0	0	0		0	S	0	S		
INST_ID-456303-2-B	QZ2HDRSZ9QWV	P458D	USD	SprdBsisPts	1	397,112,786.83	0	62.5	62.5		62.5	S	62.5	S		
INST_ID-456297-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	257,953,784	0	55	55		55	S	55	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.