# Daily Market Data Report

# GSBS

## Market Data for Date

2026-02-26-05:00

## Generated

2026-02-26T18:30:00.004-05:00

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| KHC | QZ10QLSJMJ7X | P12M | USD | SprdBsisPts | 1 | 50,000,000 | 0 | 14 | 14 | | 14 | S | 14 | S | | |
| KHC | QZ10QLSJMJ7X | P42M | USD | SprdBsisPts | 1 | 12,750,000 | 0 | 36.5 | 36.5 | | 36.5 | S | 36.5 | S | | |
| BAC 5y | QZ187J1HKQPJ | P60M | USD | SprdBsisPts | 2 | 85,000,000 | 0 | 54 | 55 | | 54 | S | 55 | S | | |
| LNC | QZ280C7HZ224 | P48M | USD | SprdBsisPts | 2 | 26,000,000 | 0 | 127 | 127 | | 127 | S | 127 | S | | |
| LNC | QZ280C7HZ224 | P54M | USD | SprdBsisPts | 1 | 3,250,000 | 0 | 143.5 | 143.5 | | 143.5 | S | 143.5 | S | | |
| LNC | QZ280C7HZ224 | P60M | USD | SprdBsisPts | 3 | 24,750,000 | 0 | 160 | 160 | | 160 | S | 160 | S | | |
| MSFT 5y | QZ2FSXVTG1JL | P58M | USD | SprdBsisPts | 2 | 15,000,000 | 0 | 40.5 | 40.5 | | 40.5 | S | 40.5 | S | | |
| UFS 1y [GFI] | QZ316VFW9R1X | P12M | USD | SprdBsisPts | 3 | 8,806,000 | 0 | 4.75 | 3.5 | | 3.5 | S | 4.75 | S | | |
| UFS 1y 6m [GFI] | QZ316VFW9R1X | P18M | USD | SprdBsisPts | 2 | 5,000,000 | 0 | 10 | 10 | | 10 | S | 10 | S | | |
| F 5y | QZ3WK1G9F7GR | P60M | USD | SprdBsisPts | 2 | 10,000,000 | 0 | 140 | 140 | | 140 | S | 140 | S | | |
| AMD 5y | QZ486L4X7VHT | P60M | USD | SprdBsisPts | 3 | 20,000,000 | 0 | 40 | 40 | | 40 | S | 40 | S | | |
| JPM 5y | QZ4MW07TQMTZ | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 40 | 40 | | 40 | S | 40 | S | | |
| EXPE 5y | QZ5C0M157NN7 | P60M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 86 | 86 | | 86 | S | 86 | S | | |
| TGT | QZ5LL9SX91XR | P30M | USD | SprdBsisPts | 1 | 25,000,000 | 0 | 24.3 | 24.3 | | 24.3 | S | 24.3 | S | | |
| TGT | QZ5LL9SX91XR | P54M | USD | SprdBsisPts | 1 | 14,000,000 | 0 | 38 | 38 | | 38 | S | 38 | S | | |
| APA Corp 5y | QZ7155NGK6L8 | P60M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 92 | 92 | | 92 | S | 92 | S | | |
| NOC | QZ7T8MFM8F7Q | P30M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 11.6 | 11.6 | | 11.6 | S | 11.6 | S | | |
| NOC | QZ7T8MFM8F7Q | P42M | USD | SprdBsisPts | 1 | 7,000,000 | 0 | 15 | 15 | | 15 | S | 15 | S | | |
| NFLX 5y | QZ7TPWFT2HM5 | P60M | USD | SprdBsisPts | 2 | 11,000,000 | 0 | 42 | 42 | | 42 | S | 42 | S | | |
| C 5y | QZ9W0BJL7LNG | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 56 | 56 | | 56 | S | 56 | S | | |
| HRB FIN 5y | QZD2VRFC0FGN | P60M | USD | SprdBsisPts | 1 | 7,000,000 | 0 | 137 | 137 | | 137 | S | 137 | S | | |
| WMT | QZDC22HCBWH1 | P30M | USD | SprdBsisPts | 1 | 30,000,000 | 0 | 14 | 14 | | 14 | S | 14 | S | | |
| WMT | QZDC22HCBWH1 | P42M | USD | SprdBsisPts | 1 | 21,000,000 | 0 | 17.7 | 17.7 | | 17.7 | S | 17.7 | S | | |
| PRU 5y | QZLJ5T40M2PC | P60M | USD | SprdBsisPts | 3 | 20,000,000 | 0 | 82 | 94 | | 82 | S | 94 | S | | |
| GM Co 5y | QZM5QN8CR588 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 97 | 97 | | 97 | S | 97 | S | | |
| PHM 5y | QZM8L4MFXS34 | P60M | USD | SprdBsisPts | 2 | 17,000,000 | 0 | 62 | 62 | | 62 | S | 62 | S | | |
| MO | QZPLCN6MXBV2 | P24M | USD | SprdBsisPts | 1 | 35,000,000 | 0 | 14.625 | 14.625 | | 14.625 | S | 14.625 | S | | |
| MO | QZPLCN6MXBV2 | P42M | USD | SprdBsisPts | 1 | 19,500,000 | 0 | 25 | 25 | | 25 | S | 25 | S | | |

| | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| OMC 5y | QZR23T2BKPR6 | P60M | USD | SprdBsisPts | 1 | 25,000,000 | 0 | 67 | 67 | | 67 | S | 67 | S | | |
| MET 5y | QZR32N1XSQHG | P60M | USD | SprdBsisPts | 2 | 15,000,000 | 0 | 80 | 88 | | 80 | S | 88 | S | | |
| LEN 5y | QZRRLXTZJHTT | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 78 | 78 | | 78 | S | 78 | S | | |
| HPQ 4y [GFI] | QZS1JC2TF4PV | P48M | USD | SprdBsisPts | 2 | 24,250,000 | 0 | 83.5 | 83.5 | | 83.5 | S | 83.5 | S | | |
| HPQ 5y | QZS1JC2TF4PV | P60M | USD | SprdBsisPts | 2 | 20,000,000 | 0 | 105 | 105 | | 105 | S | 105 | S | | |
| SBC | QZZHPBZBH8CX | P36M | USD | SprdBsisPts | 2 | 53,250,000 | 0 | 42.5 | 42.5 | | 42.5 | S | 42.5 | S | | |
| SBC | QZZHPBZBH8CX | P48M | USD | SprdBsisPts | 2 | 40,000,000 | 0 | 49 | 49 | | 49 | S | 49 | S | | |
| SBC 5y | QZZHPBZBH8CX | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 61 | 61 | | 61 | S | 61 | S | | |
| INST_ID-455489-2-B | QZ2HDRSZ9QWV | P150D | CAD | SprdBsisPts | 1 | 167,356,344.12 | 0 | 56 | 56 | | 56 | S | 56 | S | | |
| INST_ID-455487-2-B | QZ2HDRSZ9QWV | P88D | USD | SprdBsisPts | 1 | 78,929,773.56 | 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.