Daily Market Data Report

GSBS

Market Data for Date

2026-02-27-05:00

Generated

2026-02-27T18:30:00.004-05:00

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
CE 5y	QZ09ZRKZQ9WT	P60M	USD	SprdBsisPts	1	2,000,000	0	268	268		268	S	268	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	57.5	57.5		57.5	S	57.5	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	5	17,000,000	0	164	164		164	S	164	S		
R 5y	QZ2TNPV7DJFS	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
F	QZ3WK1G9F7GR	P66M	USD	SprdBsisPts	1	5,000,000	0	142	142		142	S	142	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	2	20,000,000	0	42	42		42	S	42	S		
GS 2y 6m [GFI]	QZ54WNCHKRZM	P30M	USD	SprdBsisPts	1	22,500,000	0	42	42		42	S	42	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	2	10,000,000	0	43.5	43.5		43.5	S	43.5	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	25,000,000	0	58	58		58	S	58	S		
MDLZ 4y [GFI]	QZBSC3XBD5F4	P48M	USD	SprdBsisPts	1	15,000,000	0	32	32		32	S	32	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	7	67,500,000	0	167	164		164	S	167	S		
WHR 3y	QZGG73MQ1C15	P36M	USD	SprdBsisPts	2	7,000,000	0	155	155		155	S	155	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	10,000,000	0	95	94		94	S	95	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	99	100		99	S	100	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,000,000	0	105	105		105	S	105	S		
FMCC	QZQLMBP9GGF3	P66M	USD	SprdBsisPts	1	5,000,000	0	131	131		131	S	131	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	3,000,000	0	270	270		270	S	270	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	89	89		89	S	89	S		
CSCO 5y	QZVPFZZNH6PN	P60M	USD	SprdBsisPts	1	10,000,000	0	29.5	29.5		29.5	S	29.5	S		
DRI 5y	QZW407M0C6MZ	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
HCA Inc 5y	QZZMPTV47XCD	P60M	USD	SprdBsisPts	1	5,000,000	0	49.5	49.5		49.5	S	49.5	S		
INST_ID-455548-2-B	QZ2HDRSZ9QWV	P18D	USD	SprdBsisPts	1	248,066,000	0	47.5	47.5		47.5	S	47.5	S		
INST_ID-455546-2-B	QZ2HDRSZ9QWV	P86D	USD	SprdBsisPts	1	110,375,994	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.