Daily Market Data Report

GSBS

Market Data for Date

2026-03-02-05:00

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
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	10,000,000	0	59	59		59	S	59	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
F	QZ3WK1G9F7GR	P66M	USD	SprdBsisPts	1	5,000,000	0	145	145		145	S	145	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	2	10,000,000	0	43	43		43	S	43	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	4	25,000,000	0	58	58		58	S	58	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	15,000,000	0	44	44		44	S	44	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	95	95		95	S	95	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	2	10,000,000	0	49	49		49	S	49	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	20,000,000	0	61	61		61	S	61	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	25,000,000	0	67	67		67	S	67	S		
LOW 5y	QZCQ8FNSWK73	P60M	USD	SprdBsisPts	2	10,000,000	0	35	35		35	S	35	S		
ORCL 1y	QZF4LWTFPQZC	P12M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
ORCL 2y [GFI]	QZF4LWTFPQZC	P24M	USD	SprdBsisPts	2	10,000,000	0	88	88		88	S	88	S		
ORCL 4y 2m [GFI]	QZF4LWTFPQZC	P50M	USD	SprdBsisPts	4	50,000,000	0	141	141		141	S	141	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	24,000,000	0	102	101		101	S	102	S		
GM Co	QZM5QN8CR588	P84M	USD	SprdBsisPts	1	8,000,000	0	139	139		139	S	139	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	3	20,000,000	0	46	47		46	S	47	S		
FMCC	QZQLMBP9GGF3	P66M	USD	SprdBsisPts	1	5,000,000	0	133	133		133	S	133	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	5,000,000	0	365	365		365	S	365	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
HCA Inc 5y	QZZMPTV47XCD	P60M	USD	SprdBsisPts	2	10,000,000	0	49	49		49	S	49	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.