

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-03-03-05:00

### Generated

2026-03-03T18:30:00.004-05:00

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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	1	10,000,000	0	38	38		38	S	38	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	20,000,000	0	60	60		60	S	60	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	1	5,000,000	0	43	43		43	S	43	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	41.5	41.5		41.5	S	41.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	17,000,000	0	148	148		148	S	148	S		
MTG 5y	QZ4PPRVHFRTC	P60M	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	15,000,000	0	65	65		65	S	65	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	10,000,000	0	41	41		41	S	41	S		
Google 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	3	15,000,000	0	47	43		43	S	47	S		
AZO 5y	QZ7XSPL2WRM6	P60M	USD	SprdBsisPts	2	10,000,000	0	31	31		31	S	31	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	40,000,000	0	62	61		61	S	62	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	55,000,000	0	68	68		68	S	68	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	1	5,000,000	0	36	36		36	S	36	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	5,000,000	0	143	143		143	S	143	S		
ORCL 10y [GFI]	QZF4LWTFPQZC	P120M	USD	SprdBsisPts	1	1,800,000	0	211.5	211.5		211.5	S	211.5	S		
ORCL 1y	QZF4LWTFPQZC	P12M	USD	SprdBsisPts	2	15,000,000	0	53	53		53	S	53	S		
ORCL 1y 6m [GFI]	QZF4LWTFPQZC	P18M	USD	SprdBsisPts	1	10,000,000	0	69	69		69	S	69	S		
ORCL 2y [GFI]	QZF4LWTFPQZC	P24M	USD	SprdBsisPts	1	25,000,000	0	86	86		86	S	86	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	10,000,000	0	166	166		166	S	166	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	2	13,000,000	0	113	111		111	S	113	S		
WHR	QZGG73MQ1C15	P12M	USD	SprdBsisPts	1	9,500,000	0	53	53		53	S	53	S		
WHR	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	280	280		280	S	280	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	15,000,000	0	97	97		97	S	97	S		
BHCCN 1y	QZM80MMRBJSQ	P12M	USD	SprdBsisPts	1	3,000,000	0	0.5	0.5		0.5	S	0.5	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	2	10,000,000	0	69	69		69	S	69	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	65,500,000	0	60	60		60	S	60	S		

BA 5y 6m	QZN9LHFW7LQ9	P63M	USD	SprdBsisPts	1	50,000,000	0	65.25	65.25		65.25	S	65.25	S		
BA	QZN9LHFW7LQ9	P66M	USD	SprdBsisPts	1	10,000,000	0	65.25	65.25		65.25	S	65.25	S		
FE	QZPGHB4X9MPJ	P30M	USD	SprdBsisPts	1	20,000,000	0	24	24		24	S	24	S		
FE	QZPGHB4X9MPJ	P54M	USD	SprdBsisPts	1	11,000,000	0	37.5	37.5		37.5	S	37.5	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	92.5	92.5		92.5	S	92.5	S		
BSX 5y	QZSNXF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
INST_ID-455636-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	2	205,624,308	0	-65	27.5		-65	S	27.5	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.