

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-03-06-05:00

### Generated

2026-03-06T18:30:00.003-05:00

Name	UPI	Tenor	Currency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Opening Price	Closing Price	Settlement Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discretionary Authority Applied	Discretionary Authority Applied Footnote
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	4	30,000,000	0	63	63		63	S	63	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	4	20,000,000	0	159	160		159	S	160	S		
KR 5y	QZ2RQNQ35FQ3	P60M	USD	SprdBsisPts	1	5,000,000	0	34.5	34.5		34.5	S	34.5	S		
GS 2y 6m [GFI]	QZ54WNCHKRZM	P30M	USD	SprdBsisPts	1	95,000,000	0	46	46		46	S	46	S		
GS 3y 6m [GFI]	QZ54WNCHKRZM	P42M	USD	SprdBsisPts	1	20,000,000	0	52	52		52	S	52	S		
GS 4y	QZ54WNCHKRZM	P50M	USD	SprdBsisPts	1	41,500,000	0	56	56		56	S	56	S		
RCL	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	1	2,200,000	0	85	85		85	S	85	S		
RCL	QZ5JTZ63Q1MB	P66M	USD	SprdBsisPts	1	2,000,000	0	93.3	93.3		93.3	S	93.3	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	3	60,000,000	0	62	62		62	S	62	S		
IP	QZ6N1B6Z98XF	P66M	USD	SprdBsisPts	2	50,000,000	0	69	69		69	S	69	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	30,000,000	0	65	65		65	S	65	S		
MS	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	22,000,000	0	66.5	66.5		66.5	S	66.5	S		
MS	QZBB769BZP3W	P66M	USD	SprdBsisPts	1	20,000,000	0	71.8	71.8		71.8	S	71.8	S		
CAR 4y	QZC948HFBKFG	P49M	USD	SprdBsisPts	1	5,000,000	0	353	353		353	S	353	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	15,000,000	0	168	168		168	S	168	S		
AVT 5y	QZGV60W05CLB	P60M	USD	SprdBsisPts	2	15,000,000	0	73	73		73	S	73	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	10,000,000	0	91	91		91	S	91	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	25,000,000	0	107	109		107	S	109	S		
BBY	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	22,000,000	0	67	67		67	S	67	S		
BBY	QZN6MHLNL1GK	P66M	USD	SprdBsisPts	1	20,000,000	0	74.5	74.5		74.5	S	74.5	S		
BA	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	22,000,000	0	62	62		62	S	62	S		
BA	QZN9LHFW7LQ9	P66M	USD	SprdBsisPts	1	20,000,000	0	67.6	67.6		67.6	S	67.6	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
DIS b 5y	QZQD5KKVV0DH	P60M	USD	SprdBsisPts	2	15,000,000	0	34	34		34	S	34	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	2,500,000	0	317	317		317	S	317	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	84	84		84	S	84	S		
BSX	QZSNXF6XW13	P60M	USD	SprdBsisPts	1	27,500,000	0	31	31		31	S	31	S		

BSX	QZSNXJF6XW13	P66M	USD	SprdBsisPts	1	25,000,000	0	34.7	34.7		34.7	S	34.7	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
WY	QZT5RN7B4N9W	P60M	USD	SprdBsisPts	1	5,500,000	0	35.5	35.5		35.5	S	35.5	S		
WY	QZT5RN7B4N9W	P66M	USD	SprdBsisPts	1	5,000,000	0	39.4	39.4		39.4	S	39.4	S		
ETP	QZVHTC04KJ6J	P12M	USD	SprdBsisPts	1	30,000,000	0	18	18		18	S	18	S		
ETP	QZVHTC04KJ6J	P42M	USD	SprdBsisPts	1	7,750,000	0	40.4	40.4		40.4	S	40.4	S		
INST_ID-455770-2-B	QZ2HDRSZ9QWV	P183D	USD	SprdBsisPts	1	500,745,218	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.