

Daily Market Data Report

GSBS

Market Data for Date

2026-03-27-04:00

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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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	2	10,000,000	0	78	78		78	S	78	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	2,000,000	0	66.5	66.5		66.5	S	66.5	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	2,000,000	0	73	73		73	S	73	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	3	15,000,000	0	115.5	115.5		115.5	S	115.5	S		
CAR 5y x500	QZC948HFBKFG	P60M	USD	SprdBsisPts	1	3,000,000	0	417	417		417	S	417	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
ORCL 2y [GFI]	QZF4LWTFPQZC	P24M	USD	SprdBsisPts	1	17,000,000	0	103	103		103	S	103	S		
ORCL 3y	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	1	5,000,000	0	147	147		147	S	147	S		
ORCL 4y 2m [GFI]	QZF4LWTFPQZC	P50M	USD	SprdBsisPts	1	10,000,000	0	165	165		165	S	165	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	3	20,000,000	0	199	199		199	S	199	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	10,000,000	0	49	49		49	S	49	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	135	135		135	S	135	S		
MCD 5y	QZQTHJMHQ123	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
BARRIMI	QZSPVTL4QM4T	P54M	USD	SprdBsisPts	1	5,500,000	0	40.5	40.5		40.5	S	40.5	S		
BARRIMI	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	1	5,000,000	0	46	46		46	S	46	S		
BWA	QZZB6Q4NJK75	P54M	USD	SprdBsisPts	1	5,500,000	0	54.5	54.5		54.5	S	54.5	S		
BWA	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	61	61		61	S	61	S		
INST_ID-456330-2-B	QZ2HDSZ9QWV	P91D	USD	SprdBsisPts	1	138,179,431.4	0	32.5	32.5		32.5	S	32.5	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.