Daily Market Data Report

GSBS

Market Data for Date

2026-01-30-05:00

Generated

2026-02-02T09:29:33.274-05:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	2	10,000,000	0	50.5	50.5		50.5	S	50.5	S		
HON 5y [GFI]	QZ1BX3734G4L	P60M	USD	SprdBsisPts	3	20,000,000	0	25	22		22	S	25	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	15,000,000	0	50.5	50.5		50.5	S	50.5	S		
Alphabet Inc 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
HTZ 4y	QZ6LF83KHNJM	P48M	USD	SprdBsisPts	2	5,500,000	0	37	37		37	S	37	S		
C 6m [GFI]	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	2	115,000,000	0	24	24		24	S	24	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	15,000,000	0	50	50		50	S	50	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	1	10,000,000	0	30.5	30.5		30.5	S	30.5	S		
ASH INC. 5y 500	QZJWHN7TV9B3	P60M	USD	SprdBsisPts	1	2,000,000	0	76	76		76	S	76	S		
MCK 4y [GFI]	QZKC8543NPZZ	P48M	USD	SprdBsisPts	2	25,000,000	0	19	19		19	S	19	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	2	10,000,000	0	23.5	23.5		23.5	S	23.5	S		
META 4y 10m [GFI]	QZM76HGHB1SW	P58M	USD	SprdBsisPts	2	25,000,000	0	56	56		56	S	56	S		
DXC 5y	QZQ6CRNQ8BM1	P60M	USD	SprdBsisPts	1	2,000,000	0	135	135		135	S	135	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
INST_ID-454627-2-B	QZ2HDRSZ9QWV	P87D	USD	SprdBsisPts	1	19,684,500	0	42.5	42.5		42.5	S	42.5	S		
INST_ID-454625-2-B	QZ2WW90VC9F8	P361D	CAD	SprdBsisPts	1	147,128,015	0	60.5	60.5		60.5	S	60.5	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.