

Daily Market Data Report

GSBS

Market Data for Date

2026-01-20-05:00

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
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	55,000,000	0	52	52.5		52	S	52.5	S		
PG 5y	QZ1WZHTFQ71N	P60M	USD	SprdBsisPts	1	6,000,000	0	22	22		22	S	22	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	143	143		143	S	143	S		
GIS 4y 6m [GFI]	QZ49T0J61D5C	P54M	USD	SprdBsisPts	1	25,000,000	0	39	39		39	S	39	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
DUK	QZ7P2H13C85R	P54M	USD	SprdBsisPts	1	25,000,000	0	22	22		22	S	22	S		
DUK	QZ7P2H13C85R	P60M	USD	SprdBsisPts	1	22,500,000	0	25	25		25	S	25	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	3	15,000,000	0	58.5	60		58.5	S	60	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	17,000,000	0	52	52		52	S	52	S		
INST_ID-454260-2-B	QZ2WW90VC9F8	P14D	USD	SprdBsisPts	1	292,892,180	0	60	60		60	S	60	S		
INST_ID-454256-2-B	QZ2WW90VC9F8	P272D	USD	SprdBsisPts	1	558,637,650	0	56	56		56	S	56	S		
INST_ID-454258-2-B	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	1	157,115,785.5	0	40	40		40	S	40	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.