Daily Market Data Report

GSBS

Market Data for Date

2026-01-21-05:00

Generated

2026-01-21T18:30:00.006-05:00

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	41	41		41	S	41	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
MAR 5y	QZ2JZ68FVZLD	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
SPG 5y	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
CAG 4y 8m	QZ6QFJQFPPBQ	P56M	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	2	10,000,000	0	52	52		52	S	52	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	10,000,000	0	52	52		52	S	52	S		
AEP 5y	QZBPPFQ24DN5	P60M	USD	SprdBsisPts	2	10,000,000	0	37	37		37	S	37	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	35	35		35	S	35	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	154	154		154	S	154	S		
PFE 5y	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	5,000,000	0	33.5	33.5		33.5	S	33.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	6	30,000,000	0	95	94		93	S	95	S		
META 5y [GFI]	QZM76HGHB1SW	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	25,000,000	0	60.5	60.5		60.5	S	60.5	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
MCD 5y	QZQTHJMHQ123	P60M	USD	SprdBsisPts	1	5,000,000	0	22.5	22.5		22.5	S	22.5	S		
SO 5y	QZS2DR9FDFTC	P60M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
CPB 3y [GFI]	QZSPCJCBTXR8	P36M	USD	SprdBsisPts	1	10,000,000	0	38	38		38	S	38	S		
ARGENT 5Y	QZLDJXXCP5RJ	P60M	USD	SprdBsisPts	1	2,000,000	0	635	635		635	S	635	S		
INST_ID-454325-2-B	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	2	283,332,604.44	0	10	40		10	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.