

Daily Market Data Report

GSBS

Market Data for Date

2026-01-22-05:00

Generated

2026-01-22T18:30:00.002-05:00

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
MAR 5y	QZ2JZ68FVZLD	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
AVGO 3y [GFI]	QZ323VX39FD5	P36M	USD	SprdBsisPts	5	55,000,000	0	22	22		22	S	22	S		
AVGO 4y 8m [GFI]	QZ323VX39FD5	P56M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	2	15,000,000	0	36	36		36	S	36	S		
PNC (NCC) 5y [GFI]	QZ6GV5HRDNM2	P60M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	20,000,000	0	52	51		51	S	52	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	40,000,000	0	156	155		155	S	156	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	234	234		234	S	234	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	2	15,000,000	0	23	23		23	S	23	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	20,000,000	0	93	93.5		93	S	93.5	S		
UNP 1y 6m [GFI]	QZNGZ1Z1L9ZJ	P18M	USD	SprdBsisPts	1	40,000,000	0	7	7		7	S	7	S		
SO 1y 6m [GFI]	QZS2DR9FDFTC	P18M	USD	SprdBsisPts	3	35,000,000	0	15	15		15	S	15	S		
SO 2y 11m [GFI]	QZS2DR9FDFTC	P35M	USD	SprdBsisPts	4	70,000,000	0	29.5	29		29	S	29.5	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	10,000,000	0	59.5	59.5		59.5	S	59.5	S		
HCA Inc 5y	QZZMPTV47XCD	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
CHILE 5Y	QZ67MDT220R5	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	4	35,000,000	0	87.5	87.5		87.5	S	87.5	S		
INST_ID-454371-2-B	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	1	225,041,260	0	55	55		55	S	55	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.