Daily Market Data Report

GSBS

Market Data for Date

2026-01-23-05:00

Generated

2026-01-23T18:30:00.003-05:00

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
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	2	10,000,000	0	51	50.5		50.5	S	51	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	21,000,000	0	136	136		136	S	136	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	25,000,000	0	51	51		51	S	51	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	29,000,000	0	162	161		161	S	162	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	6,000,000	0	236	236		236	S	236	S		
RTX 2y 6m [GFI]	QZJLPKK03HS4	P30M	USD	SprdBsisPts	2	46,000,000	0	17	17		17	S	17	S		
VZ 3y 6m [GFI]	QZM3ZN0JMGNQ	P42M	USD	SprdBsisPts	2	18,000,000	0	44.5	44.5		44.5	S	44.5	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
ETP 2y 6m [GFI]	QZVHTC04KJ6J	P30M	USD	SprdBsisPts	1	30,000,000	0	32	32		32	S	32	S		
ETP 3y [GFI]	QZVHTC04KJ6J	P36M	USD	SprdBsisPts	1	50,000,000	0	36	36		36	S	36	S		
ETP 3y 6m [GFI]	QZVHTC04KJ6J	P42M	USD	SprdBsisPts	1	21,500,000	0	41	41		41	S	41	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	73	73		73	S	73	S		
INST_ID-454410-2-B	QZ2WW90VC9F8	P10D	USD	SprdBsisPts	1	98,925,730	0	60	60		60	S	60	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.