

Daily Market Data Report

GSBS

Market Data for Date

2026-01-27-05:00

Generated

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Name	UPI	Tenor	Cur-ency	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
INTC 5y	QZ081Z8RZVBO	P60M	USD	SprdBsisPts	1	20,000,000	0	66	66		66	S	66	S		
BAC 10y [GFI]	QZ187J1HKQPJ	P120M	USD	SprdBsisPts	2	35,000,000	0	75	75		75	S	75	S		
BAC	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	35,500,000	0	49	49		49	S	49	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	1	10,000,000	0	32	32		32	S	32	S		
MSFT 5y	QZ2FSXVTG1JL	P60M	USD	SprdBsisPts	2	20,000,000	0	32	32		32	S	32	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	2	30,000,000	0	39	39		39	S	39	S		
TGT 5y	QZ5LL9SXR1XR	P60M	USD	SprdBsisPts	2	37,000,000	0	42.5	42.5		42.5	S	42.5	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	20,000,000	0	53	53		53	S	53	S		
MS 4y [GFI]	QZBB769BZP3W	P48M	USD	SprdBsisPts	1	6,000,000	0	41	41		41	S	41	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
WHR 4y	QZGG73MQ1C15	P48M	USD	SprdBsisPts	1	2,000,000	0	195	195		195	S	195	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	2	10,000,000	0	58.5	58.5		58.5	S	58.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	92.5	92.5		92.5	S	92.5	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	3	52,000,000	0	58.5	58		58	S	58.5	S		
AES Corp 5y	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,000,000	0	98	98		98	S	98	S		
WY	QZT5RN7B4N9W	P24M	USD	SprdBsisPts	1	29,500,000	0	12	12		12	S	12	S		
WY	QZT5RN7B4N9W	P60M	USD	SprdBsisPts	1	12,000,000	0	32	32		32	S	32	S		
EMN 5y	QZZ3JPOD08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	5,000,000	0	58.5	58.5		58.5	S	58.5	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.