

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-01-29-05:00

### Generated

2026-01-29T18:30:00.002-05:00

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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
F 2y 6m [GFI]	QZ3WK1G9F7GR	P30M	USD	SprdBsisPts	1	11,000,000	0	85.5	85.5		85.5	S	85.5	S		
NextEra Energy Capital Holdings Inc 3y [GFI]	QZ4LQC03GSVV	P36M	USD	SprdBsisPts	2	32,000,000	0	34	34		34	S	34	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	2	20,000,000	0	56	56		56	S	56	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	2	70,000,000	0	38.5	38.5		38.5	S	38.5	S		
UPS 5y	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	1	5,000,000	0	28	28		28	S	28	S		
WBD 5y	QZ9CGVBMJWWX	P60M	USD	SprdBsisPts	1	3,000,000	0	255	255		255	S	255	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	55	55.5		55	S	55.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	20,000,000	0	159	157		157	S	159	S		
TOL 5y	QZG1OZ7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	2	13,000,000	0	91	91		91	S	91	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	15,000,000	0	94	94		94	S	94	S		
META 4y 10m [GFI]	QZM76HGHB1SW	P58M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
FMCC 3y	QZQLMBP9GGF3	P36M	USD	SprdBsisPts	1	10,000,000	0	89.2	89.2		89.2	S	89.2	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	1	5,000,000	0	72.5	72.5		72.5	S	72.5	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	1	5,000,000	0	85	85		85	S	85	S		
INST_ID-454575-2-B	QZ2WW90VC9F8	P119D	CAD	SprdBsisPts	1	162,422,297.4	0	56.5	56.5		56.5	S	56.5	S		
INST_ID-454566-2-B	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	3	375,708,848	0	-400	15		-400	S	63	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.