Daily Market Data Report

GSBS

Market Data for Date

2026-02-02-05:00

Generated

2026-02-02T18:30:00.001-05:00

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
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	44.5	44.5		44.5	S	44.5	S		
TRPCN 4y [GFI]	QZ6FKRVM4KHJ	P48M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
TRPCN 4y 6m [GFI]	QZ6FKRVM4KHJ	P54M	USD	SprdBsisPts	1	9,000,000	0	41.75	41.75		41.75	S	41.75	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	2	20,000,000	0	50	50		50	S	50	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	2	10,000,000	0	34	34		34	S	34	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	55.5	55.5		55.5	S	55.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	9	50,000,000	0	127	129.5		127	S	129.5	S		
CAH 5y	QZG77X9DKBP9	P60M	USD	SprdBsisPts	2	18,000,000	0	29	29		29	S	29	S		
MPC	QZGCPGFB9P54	P36M	USD	SprdBsisPts	1	20,500,000	0	33.25	33.25		33.25	S	33.25	S		
MPC	QZGCPGFB9P54	P48M	USD	SprdBsisPts	1	15,000,000	0	44	44		44	S	44	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	2	18,000,000	0	29	29		29	S	29	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	2	10,000,000	0	91	91		91	S	91	S		
META 4y 10m [GFI]	QZM76HGHB1SW	P58M	USD	SprdBsisPts	3	20,000,000	0	53	53		53	S	53	S		
BHCCN 2y	QZM80MMRBJ5Q	P24M	USD	SprdBsisPts	1	5,000,000	0	3	3		3	S	3	S		
BHCCN 5y	QZM80MMRBJ5Q	P60M	USD	SprdBsisPts	1	1,000,000	0	19	19		19	S	19	S		
COX 5y	QZP5KLGS510H	P60M	USD	SprdBsisPts	1	5,000,000	0	56	56		56	S	56	S		
DXC 5y	QZQ6CRNQ8BM1	P60M	USD	SprdBsisPts	1	3,000,000	0	136	136		136	S	136	S		
CPB 3y [GFI]	QZSPCJCBTXR8	P36M	USD	SprdBsisPts	2	15,000,000	0	36	35		35	S	36	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	65.5	65.5		65.5	S	65.5	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.