Daily Market Data Report

GSBS

Market Data for Date

2026-02-04-05:00

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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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	1	10,000,000	0	39	39		39	S	39	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	3	25,000,000	0	50	50		50	S	50	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	1	5,000,000	0	110	110		110	S	110	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
GS 2y [GFI]	QZ54WNCHKRZM	P24M	USD	SprdBsisPts	3	90,000,000	0	33	33		33	S	33	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	2	10,000,000	0	41	41		41	S	41	S		
VST 5y	QZ7KG183GZ9B	P60M	USD	SprdBsisPts	1	2,000,000	0	110	110		110	S	110	S		
MS 2y [GFI]	QZBB769BZP3W	P24M	USD	SprdBsisPts	3	105,000,000	0	29	29		29	S	29	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
Block Financial LLC 3y [GFI]	QZD2VRFC0FGN	P36M	USD	SprdBsisPts	1	17,000,000	0	46	46		46	S	46	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	10,000,000	0	84	84		84	S	84	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	5	31,000,000	0	138	144		138	S	144	S		
LUMN 5y	QZFBP105LB9H	P60M	USD	SprdBsisPts	1	2,000,000	0	8.75	8.75		8.75	S	8.75	S		
YUM 2y [GFI]	QZG38N6BVJS8	P24M	USD	SprdBsisPts	1	20,000,000	0	27	27		27	S	27	S		
YUM 5y x100	QZG38N6BVJS8	P60M	USD	SprdBsisPts	1	8,500,000	0	65.5	65.5		65.5	S	65.5	S		
WHR	QZGG73MQ1C15	P12M	USD	SprdBsisPts	1	42,000,000	0	55	55		55	S	55	S		
WHR	QZGG73MQ1C15	P24M	USD	SprdBsisPts	1	20,000,000	0	105	105		105	S	105	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	3	15,000,000	0	90	89		89	S	90	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	5	35,000,000	0	24.5	24.5		24.5	S	24.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	15,000,000	0	94	93.5		93.5	S	94	S		
META 4y 10m [GFI]	QZM76HGHB1SW	P58M	USD	SprdBsisPts	4	55,000,000	0	56	56		56	S	56	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	3	15,000,000	0	59	59		59	S	59	S		
SO 5y	QZS2DR9FDFTC	P60M	USD	SprdBsisPts	1	10,000,000	0	41.5	41.5		41.5	S	41.5	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	2	20,000,000	0	29	29		29	S	29	S		

ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	1	5,000,000	0	30.5	30.5		30.5	S	30.5	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	2	10,000,000	0	48	48		48	S	48	S		
BWA 2y [GFI]	QZZB6Q4NJK75	P24M	USD	SprdBsisPts	1	12,500,000	0	17	17		17	S	17	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
CHILE 5Y	QZ67MDT220R5	P60M	USD	SprdBsisPts	2	20,000,000	0	40	40		40	S	40	S		
INST_ID-454764-2-B	QZ2HDRSZ9QWV	P88D	USD	SprdBsisPts	2	305,057,202	0	57.5	-25		-25	S	57.5	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.