

Daily Market Data Report

GSBS

Market Data for Date

2026-02-05-05:00

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Name	UPI	Tenor	Currency	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
RTN 4m [GFI]	QZVDLM76G2XX	P4M	USD	SprdBsisPts	1	7,400,000	0	10	10		10	S	10	S		
PEMEX 5Y	QZXV5WV4FNC8	P60M	USD	SprdBsisPts	1	5,000,000	0	275	275		275	S	275	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	2	10,000,000	0	56.5	56.5		56.5	S	56.5	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	4	25,000,000	0	41	40.5		40.5	S	41	S		
JPM 1y [GFI]	QZ4MW07TQMTZ	P12M	USD	SprdBsisPts	1	64,000,000	0	19.5	19.5		19.5	S	19.5	S		
JPM 3y	QZ4MW07TQMTZ	P36M	USD	SprdBsisPts	1	20,000,000	0	29	29		29	S	29	S		
JPM	QZ4MW07TQMTZ	P48M	USD	SprdBsisPts	1	62,000,000	0	34	34		34	S	34	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	2	55,000,000	0	40	40.5		40	S	40.5	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	15,000,000	0	52	52		52	S	52	S		
TGT 10y [GFI]	QZ5LL9SX91XR	P120M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
IBM 5y	QZ5VWCHTW79	P60M	USD	SprdBsisPts	2	24,000,000	0	38	38		38	S	38	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	2	10,000,000	0	78	77.5		77.5	S	78	S		
BAX 5y	QZ6VH2K21MTC	P60M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	10,000,000	0	52	52		52	S	52	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	10,000,000	0	54.5	54.5		54.5	S	54.5	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	10,000,000	0	38	38		38	S	38	S		
ORCL	QZF4LWTFPQZC	P120M	USD	SprdBsisPts	2	15,000,000	0	195	195		195	S	195	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	5	51,000,000	0	148	153		148	S	153	S		
WHR	QZGG73MQ1C15	P12M	USD	SprdBsisPts	2	25,500,000	0	50	50		50	S	50	S		
WHR	QZGG73MQ1C15	P24M	USD	SprdBsisPts	2	20,000,000	0	98	98		98	S	98	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	2	6,000,000	0	240	240		240	S	240	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	2	10,000,000	0	29	28.5		28.5	S	29	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	32,000,000	0	95.5	95.5		95.5	S	95.5	S		
ABT 2y 10m [GFI]	QZNDM3P465T2	P34M	USD	SprdBsisPts	1	10,000,000	0	22	22		22	S	22	S		
TSG 3y [GFI]	QZPHX5S22BPF	P36M	USD	SprdBsisPts	1	2,100,000	0	8	8		8	S	8	S		

MCD 2y 6m [GFI]	QZQTHJMHQ123	P28M	USD	SprdBsisPts	2	20,000,000	0	12	12		12	S	12	S		
OMC 4.5y	QZR23T2BKPR6	P54M	USD	SprdBsisPts	2	15,000,000	0	50	50		50	S	50	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	1	10,000,000	0	60	60		60	S	60	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	2	10,000,000	0	64	63.5		63.5	S	64	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
CLF 5y	QZZV0PT95X00	P60M	USD	SprdBsisPts	1	2,000,000	0	220	220		220	S	220	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.