

Daily Market Data Report

GSBS

Market Data for Date

2026-02-06-05:00

Generated

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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
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	10,000,000	0	47	47		47	S	47	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	2	15,000,000	0	35	35		35	S	35	S		
MAR 5y	QZ2JZ68FVZLD	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
NRUC 5y	QZ2QZKPVZG9V	P60M	USD	SprdBsisPts	2	13,500,000	0	18.5	18.5		18.5	S	18.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	4,000,000	0	140.5	140.5		140.5	S	140.5	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	2	10,000,000	0	41	41		41	S	41	S		
BAX 4y 6m [GFI]	QZ6VH2K21MTC	P54M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
AZO 5y	QZ7XSPL2WRM6	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	3	30,000,000	0	52.5	52.5		52.5	S	52.5	S		
MS 2y [GFI]	QZBB769BZP3W	P24M	USD	SprdBsisPts	2	50,000,000	0	30	30		30	S	30	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	41.5	41.5		41.5	S	41.5	S		
MCK 4y [GFI]	QZKC8543NPZZ	P48M	USD	SprdBsisPts	1	10,000,000	0	20	20		20	S	20	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	4	20,000,000	0	94	94		94	S	94	S		
AMGN 2y 8m [GFI]	QZPKP1JX0VC5	P32M	USD	SprdBsisPts	1	50,000,000	0	15	15		15	S	15	S		
MCD 5y	QZQTHJMHQ123	P60M	USD	SprdBsisPts	3	30,000,000	0	22	22		22	S	22	S		
BSX 5y	QZSNXF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
EMN 5y	QZZ3JP0D08T0	P60M	USD	SprdBsisPts	2	10,000,000	0	83	81		81	S	83	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	3,000,000	0	51	51		51	S	51	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.