

Daily Market Data Report

GSBS

Market Data for Date

2026-02-09-05:00

Generated

2026-02-09T18:30:00.005-05:00

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	Settlement 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	2	10,000,000	0	46.5	46.5		46.5	S	46.5	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	5	30,000,000	0	36	36		36	S	36	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	1	10,000,000	0	60	60		60	S	60	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	1	5,000,000	0	36.5	36.5		36.5	S	36.5	S		
Google 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	2	15,000,000	0	38	38		38	S	38	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	10,000,000	0	52	52		52	S	52	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	3	20,000,000	0	42	42		42	S	42	S		
MPC 5y	QZGCPGFB9P54	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	10,000,000	0	62	62		62	S	62	S		
META 5y	QZM76HGHB1SW	P58M	USD	SprdBsisPts	2	10,000,000	0	59	59		59	S	59	S		
ALLY	QZQGR25B0FRC	P12M	USD	SprdBsisPts	1	15,000,000	0	45	45		45	S	45	S		
ALLY	QZQGR25B0FRC	P6M	USD	SprdBsisPts	1	36,500,000	0	35	35		35	S	35	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	10,000,000	0	86.5	86.5		86.5	S	86.5	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	10,000,000	0	195	195		195	S	195	S		
INST_ID-454927-2-B	QZ2HDRSZ9QWV	P15D	USD	SprdBsisPts	1	9,066,330	0	42.5	42.5		42.5	S	42.5	S		
INST_ID-454937-2-B	QZ2HDRSZ9QWV	P181D	CAD	SprdBsisPts	1	568,027,307	0	56	56		56	S	56	S		
INST_ID-454934-2-B	QZ2HDRSZ9QWV	P27D	USD	SprdBsisPts	1	142,086,389.28	0	35	35		35	S	35	S		
INST_ID-454929-2-B	QZ2HDRSZ9QWV	P34D	USD	SprdBsisPts	1	127,615,835	0	37.5	37.5		37.5	S	37.5	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.