Daily Market Data Report

GSBS

Market Data for Date

2025-09-25-04:00

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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
CMCSA 6m	QZ0WXZJ1GQ5S	P6M	USD	SprdBsisPts	2	124,000,000	0	12.5	12.5		12.5	S	12.5	S		
HON 1y [GFI]	QZ1BX3734G4L	P12M	USD	SprdBsisPts	1	35,000,000	0	11	11		11	S	11	S		
HON	QZ1BX3734G4L	P60M	USD	SprdBsisPts	1	22,000,000	0	23.8	23.8		23.8	S	23.8	S		
HON	QZ1BX3734G4L	P66M	USD	SprdBsisPts	1	20,000,000	0	27	27		27	S	27	S		
MDC 2m [GFI]	QZ1SKSHFD7XD	P2M	USD	SprdBsisPts	1	6,300,000	0	40	40		40	S	40	S		
MDC	QZ1SKSHFD7XD	P60M	USD	SprdBsisPts	3	22,000,000	0	50.5	50		50	S	50.5	S		
MDC	QZ1SKSHFD7XD	P66M	USD	SprdBsisPts	3	20,000,000	0	56.5	56.5		56.5	S	56.5	S		
PG 2y [GFI]	QZ1WZHTFQ71N	P24M	USD	SprdBsisPts	1	10,000,000	0	14	14		14	S	14	S		
NRUC	QZ2QZKPVZG9V	P60M	USD	SprdBsisPts	1	13,750,000	0	20.7	20.7		20.7	S	20.7	S		
NRUC	QZ2QZKPVZG9V	P66M	USD	SprdBsisPts	1	12,500,000	0	23.5	23.5		23.5	S	23.5	S		
R 1y [GFI]	QZ2TNPV7DJFS	P12M	USD	SprdBsisPts	1	7,000,000	0	12	12		12	S	12	S		
R 1y 8m [GFI]	QZ2TNPV7DJFS	P20M	USD	SprdBsisPts	1	5,000,000	0	17	17		17	S	17	S		
DE	QZ2ZR0TTSJ3X	P12M	USD	SprdBsisPts	1	15,000,000	0	8	8		8	S	8	S		
DE	QZ2ZR0TTSJ3X	P48M	USD	SprdBsisPts	1	11,000,000	0	27.5	27.5		27.5	S	27.5	S		
DE	QZ2ZR0TTSJ3X	P54M	USD	SprdBsisPts	1	10,000,000	0	31	31		31	S	31	S		
DE	QZ2ZR0TTSJ3X	P6M	USD	SprdBsisPts	1	25,000,000	0	7	7		7	S	7	S		
LMT 3y [GFI]	QZ34Q5QD2103	P36M	USD	SprdBsisPts	3	50,000,000	0	17	17		17	S	17	S		
LMT 4y [GFI]	QZ34Q5QD2103	P48M	USD	SprdBsisPts	2	40,000,000	0	21	21		21	S	21	S		
LMT	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	44,000,000	0	24.2	24.2		24.2	S	24.2	S		
LMT	QZ34Q5QD2103	P66M	USD	SprdBsisPts	1	40,000,000	0	27	27		27	S	27	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	137	137		137	S	137	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	10,000,000	0	165	165		165	S	165	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P24M	USD	SprdBsisPts	1	22,000,000	0	33.7	33.7		33.7	S	33.7	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P36M	USD	SprdBsisPts	1	22,750,000	0	43.25	43.25		43.25	S	43.25	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P42M	USD	SprdBsisPts	1	20,000,000	0	49	49		49	S	49	S		

NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P48M	USD	SprdBsisPts	1	12,000,000	0	55	55		55	S	55	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	55,000,000	0	60.6	60.6		60.6	S	60.6	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P66M	USD	SprdBsisPts	1	50,000,000	0	67	67		67	S	67	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	86	86		86	S	86	S		
UNH 4y 6m [GFI]	QZ7B8CP85LGH	P54M	USD	SprdBsisPts	1	5,000,000	0	43	43		43	S	43	S		
NFLX 1y [GFI]	QZ7TPWFT2HM5	P12M	USD	SprdBsisPts	1	27,500,000	0	9	9		9	S	9	S		
VLO 3y [GFI]	QZB92NC2FKF4	P36M	USD	SprdBsisPts	3	45,000,000	0	34	34		34	S	34	S		
BOMB 5y	QZCBCHFQ3RWH	P60M	USD	SprdBsisPts	2	4,000,000	0	136	136		136	S	136	S		
SRE	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	55,000,000	0	33.6	33.6		33.6	S	33.6	S		
SRE	QZCC9P2L27ZB	P66M	USD	SprdBsisPts	1	50,000,000	0	37.5	37.5		37.5	S	37.5	S		
NEM 2y [GFI]	QZCCJ6NS06HB	P24M	USD	SprdBsisPts	1	15,000,000	0	14	14		14	S	14	S		
NEM 2y 11m [GFI]	QZCCJ6NS06HB	P35M	USD	SprdBsisPts	3	32,500,000	0	20	20		20	S	20	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	2	10,000,000	0	61.5	61.5		61.5	S	61.5	S		
WMT 3y 6m [GFI]	QZDC22HCBWH1	P42M	USD	SprdBsisPts	2	90,000,000	0	20	20		20	S	20	S		
TOL	QZG10Z7W25TF	P48M	USD	SprdBsisPts	2	22,000,000	0	73.5	73.5		73.5	S	73.5	S		
TOL	QZG10Z7W25TF	P54M	USD	SprdBsisPts	2	20,000,000	0	81	81		81	S	81	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	10,000,000	0	81	81		81	S	81	S		
PFE 4y [GFI]	QZHQ78HX17K5	P48M	USD	SprdBsisPts	1	10,000,000	0	31	31		31	S	31	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	10,000,000	0	113	113		113	S	113	S		
COX 5y	QZP5KLGS510H	P60M	USD	SprdBsisPts	2	10,000,000	0	48	48		48	S	48	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	2	10,500,000	0	37.5	33.7		33.7	S	37.5	S		
AMGN	QZPKP1JX0VC5	P66M	USD	SprdBsisPts	1	5,000,000	0	37.5	37.5		37.5	S	37.5	S		
JNJ 4y	QZPNK3GLTQRL	P48M	USD	SprdBsisPts	2	27,000,000	0	15.5	15.5		15.5	S	15.5	S		
FMCC 4y	QZQLMBP9GGF3	P48M	USD	SprdBsisPts	1	3,000,000	0	132	132		132	S	132	S		
HPQ 6m	QZS1JC2TF4PV	P2M	USD	SprdBsisPts	1	10,000,000	0	15	15		15	S	15	S		
CPB 4y6m	QZSPCJCBTXR8	P56M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
INST_ID-450468-2-B	QZ2WW90VC9F8	P32D	USD	SprdBsisPts	2	570,324,906.95	0	23	42.5		23	S	42.5	S		
INST_ID-450461-2-B	QZ2WW90VC9F8	P76D	USD	SprdBsisPts	1	100,604,972	0	65	65		65	S	65	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.