Daily Market Data Report

GSBS

Market Data for Date

2026-05-20-04:00

Generated

2026-05-20T18:30:00.005-04:00

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	Settle ment Price	Lowest Price	Lowest Price Type	Highest Price	Highest Price Type	Discre-tionary Authority Applied	Discretionary Authority Applied Footnote
BAC 1y [GFI]	QZ187J1HKQPJ	P12M	USD	SprdBsisPts	5	205,000,000	0	31.5	31.5		31.5	S	31.5	S		
BAC	QZ187J1HKQPJ	P18M	USD	SprdBsisPts	2	70,000,000	0	33	33		33	S	33	S		
BAC	QZ187J1HKQPJ	P30M	USD	SprdBsisPts	2	70,000,000	0	39	39		39	S	39	S		
BAC 6m [GFI]	QZ187J1HKQPJ	P6M	USD	SprdBsisPts	5	205,000,000	0	25.5	25.5		25.5	S	25.5	S		
DE 5y	QZ2ZR0TTSJ3X	P60M	USD	SprdBsisPts	2	15,000,000	0	25	25		25	S	25	S		
NEE 2y	QZ4LQC03GSVV	P24M	USD	SprdBsisPts	1	20,000,000	0	26	26		26	S	26	S		
NextEra Energy Capital Holdings Inc 3y [GFI]	QZ4LQC03GSVV	P36M	USD	SprdBsisPts	1	14,000,000	0	34	34		34	S	34	S		
NextEra Energy Capital Holdings Inc 3y 6m [GFI]	QZ4LQC03GSVV	P42M	USD	SprdBsisPts	1	12,000,000	0	37	37		37	S	37	S		
C 1y [GFI]	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	4	85,000,000	0	29	29.5		29	S	30	S		
C 6m [GFI]	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	3	75,000,000	0	23	24		23	S	24	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	2	10,000,000	0	110	110		110	S	110	S		
AEP 5y	QZBPPFQ24DN5	P60M	USD	SprdBsisPts	1	20,000,000	0	37.5	37.5		37.5	S	37.5	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	10,000,000	0	36	36		36	S	36	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	7,000,000	0	168	168		168	S	168	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	3	13,000,000	0	84	84		84	S	84	S		
CAH	QZG77X9DKBP9	P24M	USD	SprdBsisPts	1	70,000,000	0	13	13		13	S	13	S		
CAH	QZG77X9DKBP9	P42M	USD	SprdBsisPts	1	42,000,000	0	20.5	20.5		20.5	S	20.5	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	10,000,000	0	137	137		137	S	137	S		
LEN 1m [GFI]	QZRRLXTZJHTT	P1M	USD	SprdBsisPts	1	10,000,000	0	25	25		25	S	25	S		
LEN 2y [GFI]	QZRRLXTZJHTT	P24M	USD	SprdBsisPts	3	75,000,000	0	43	43		43	S	43	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	25,000,000	0	88.5	88.5		88.5	S	88.5	S		
LEN	QZRRLXTZJHTT	P6M	USD	SprdBsisPts	1	40,000,000	0	25	25		25	S	25	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	230	230		230	S	230	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.