

Daily Market Data Report

GSBS

Market Data for Date

2026-09-15-04:00

Generated

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Name	UPI	Tenor	Cur-ency	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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	2	10,000,000	0	75.5	75.5		75.5	S	75.5	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	15,000,000	0	63	63		63	S	63	S		
TMUS	QZ240D1BDG1C	P60M	USD	SprdBsisPts	1	22,000,000	0	65	65		65	S	65	S		
TMUS	QZ240D1BDG1C	P66M	USD	SprdBsisPts	1	20,000,000	0	71.1	71.1		71.1	S	71.1	S		
MSFT	QZ2FSXVTG1JL	P60M	USD	SprdBsisPts	3	27,500,000	0	46	46		46	S	46	S		
MSFT	QZ2FSXVTG1JL	P66M	USD	SprdBsisPts	3	25,000,000	0	50.8	50.8		50.8	S	50.8	S		
MAR 5y	QZ2JZ68FVZLD	P60M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	40,000,000	0	107.25	107.25		107.25	S	107.25	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	47,000,000	0	138	138		138	S	138	S		
F 5y 6m	QZ3WK1G9F7GR	P63M	USD	SprdBsisPts	1	5,000,000	0	154	154		154	S	154	S		
CSCO	QZ479FHWBDM1	P60M	USD	SprdBsisPts	3	55,000,000	0	39	39		39	S	39	S		
CSCO	QZ479FHWBDM1	P66M	USD	SprdBsisPts	3	50,000,000	0	43.5	43.5		43.5	S	43.5	S		
JPM	QZ4MW07TQMTZ	P120M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
JPM	QZ4MW07TQMTZ	P12M	USD	SprdBsisPts	1	20,000,000	0	18.15	18.15		18.15	S	18.15	S		
JPM	QZ4MW07TQMTZ	P42M	USD	SprdBsisPts	1	20,000,000	0	29.4	29.4		29.4	S	29.4	S		
JPM	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	9,000,000	0	38	38		38	S	38	S		
GS 10y [GFI]	QZ54WNCHKRZM	P120M	USD	SprdBsisPts	3	15,000,000	0	84	84		84	S	84	S		
GS	QZ54WNCHKRZM	P12M	USD	SprdBsisPts	2	70,000,000	0	28.5	28.5		28.5	S	28.5	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	6	91,250,000	0	53.5	54		53.5	S	54	S		
GS	QZ54WNCHKRZM	P66M	USD	SprdBsisPts	2	55,000,000	0	58.1	58.1		58.1	S	58.1	S		
GS	QZ54WNCHKRZM	P6M	USD	SprdBsisPts	2	107,500,000	0	25.5	24.5		24.5	S	25.5	S		
RCL 5y x500	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	2	10,000,000	0	79	79		79	S	79	S		
IBM 5y	QZ5VWCHTW79	P60M	USD	SprdBsisPts	1	5,000,000	0	63.5	63.5		63.5	S	63.5	S		
GOOG 5y	QZ63CPWG9KGQ	P59M	USD	SprdBsisPts	3	20,000,000	0	63.5	63.5		63.5	S	63.5	S		
Alphabet Inc	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	2	10,500,000	0	63.5	63.5		63.5	S	68.8	S		
CAG 5y	QZ6QFJQFPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
RDN 5y	QZ6XNMTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		

DUK 5y	QZ7P2H13C85R	P60M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
ENB 5y	QZ8FBRK86CD	P60M	USD	SprdBsisPts	2	20,000,000	0	53.5	54		53.5	S	54	S		
WMB 5y	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	5,000,000	0	51	51		51	S	51	S		
SO 5y	QZ8SW58TNP6	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
C	QZ9W0BJL7LNG	P120M	USD	SprdBsisPts	2	20,000,000	0	81.5	82.5		81.5	S	82.5	S		
C	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	1	50,000,000	0	28.5	28.5		28.5	S	28.5	S		
C	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	35,000,000	0	52.5	52.5		52.5	S	52.5	S		
C	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	1	50,000,000	0	25.5	25.5		25.5	S	25.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	2	10,000,000	0	55.5	55.5		55.5	S	55.5	S		
CSCHLD 6m	QZBHRDR57ZVF	P3M	USD	SprdBsisPts	1	2,000,000	0	34	34		34	S	34	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
NEM	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	1	5,500,000	0	28.5	28.5		28.5	S	28.5	S		
NEM	QZCCJ6NS06HB	P66M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	8	96,000,000	0	65	65		65	S	65	S		
Amazon.com Inc	QZCDNKQZV1MX	P66M	USD	SprdBsisPts	3	50,000,000	0	70	70		70	S	70	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	194.5	194.5		194.5	S	194.5	S		
TOL	QZG10Z7W25TF	P12M	USD	SprdBsisPts	1	30,000,000	0	19	19		19	S	19	S		
TOL	QZG10Z7W25TF	P24M	USD	SprdBsisPts	1	30,000,000	0	29	29		29	S	29	S		
EXC 5y	QZG6G1WVNT0V	P60M	USD	SprdBsisPts	1	10,000,000	0	31.5	31.5		31.5	S	31.5	S		
XRX 2y	QZLZZ1C56SP3	P24M	USD	SprdBsisPts	1	2,000,000	0	36	36		36	S	36	S		
VZ 5y	QZM3ZN0JMGNO	P60M	USD	SprdBsisPts	1	11,000,000	0	67	67		67	S	67	S		
VZ 5.5y	QZM3ZN0JMGNO	P63M	USD	SprdBsisPts	1	10,000,000	0	73	73		73	S	73	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	85.5	85.5		85.5	S	85.5	S		
PHM	QZM8L4MFXS34	P120M	USD	SprdBsisPts	1	2,400,000	0	115	115		115	S	115	S		
PHM	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	4,500,000	0	65	65		65	S	65	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	4	20,000,000	0	61.5	61.5		61.5	S	61.5	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	2	15,000,000	0	58	58		58	S	58	S		
COX 3y 9m [GFI]	QZP5KLG5510H	P45M	USD	SprdBsisPts	2	10,000,000	0	105	105		105	S	105	S		
FE 5y	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	2	20,000,000	0	41.5	41.5		41.5	S	41.5	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
ALLY	QZQGR25B0FRC	P60M	USD	SprdBsisPts	1	5,500,000	0	122.5	122.5		122.5	S	122.5	S		
ALLY	QZQGR25B0FRC	P66M	USD	SprdBsisPts	1	5,000,000	0	135.25	135.25		135.25	S	135.25	S		
LEN	QZRRLXTZJHTT	P120M	USD	SprdBsisPts	1	3,700,000	0	149	149		149	S	149	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	2	16,750,000	0	87	89		87	S	89	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	5,000,000	0	85	85		85	S	85	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	3	30,500,000	0	30.5	30.5		30.5	S	30.5	S		
BARRIMI	QZSPVTL4QM4T	P66M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
MET	QZSSFW54CP7M	P120M	USD	SprdBsisPts	1	10,000,000	0	113.5	113.5		113.5	S	113.5	S		
MET 5y	QZSSFW54CP7M	P60M	USD	SprdBsisPts	2	22,000,000	0	70	70		70	S	70	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	5,000,000	0	18.5	18.5		18.5	S	18.5	S		
DXC	QZWQ4BXHWHDR	P60M	USD	SprdBsisPts	2	26,750,000	0	217	217		217	S	217	S		
DXC	QZWQ4BXHWHDR	P66M	USD	SprdBsisPts	2	25,000,000	0	247.75	247		247	S	247.75	S		
BAC	QZWSGRCMZ55T	P120M	USD	SprdBsisPts	5	40,000,000	0	83.5	83.5		82.5	S	85.5	S		
BAC	QZWSGRCMZ55T	P60M	USD	SprdBsisPts	5	70,000,000	0	53.5	53.5		53.5	S	53.5	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.