

Daily Market Data Report

GSBS

Market Data for Date

2026-09-17-04:00

Generated

2026-09-17T18:30:00.003-04:00

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
PEMEX 5Y	QZXV5WV4FNC8	P60M	USD	SprdBsisPts	1	10,000,000	0	220	220		220	S	220	S		
CMCSA 5y	QZ0WXZJ1GQ55	P60M	USD	SprdBsisPts	2	10,000,000	0	62	62		62	S	62	S		
MSFT 5y	QZ2FSXVTG1JL	P57M	USD	SprdBsisPts	2	10,000,000	0	44	44		44	S	44	S		
AVGO	QZ323VX39FD5	P60M	USD	SprdBsisPts	2	16,500,000	0	100.5	101		100.5	S	101	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	2	10,000,000	0	100.5	100.5		100.5	S	100.5	S		
AVGO	QZ323VX39FD5	P66M	USD	SprdBsisPts	2	15,000,000	0	108.5	108.75		108.5	S	108.75	S		
AAL 5y	QZ3MZZL8W25F	P60M	USD	SprdBsisPts	1	2,000,000	0	450	450		450	S	450	S		
TGT 5y	QZ3NXD9SMCBM	P60M	USD	SprdBsisPts	3	20,000,000	0	31.5	31.5		31.5	S	31.5	S		
JPM 1y [GFI]	QZ4MW07TQMTZ	P12M	USD	SprdBsisPts	1	20,000,000	0	19	19		19	S	19	S		
Alphabet Inc	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	2	10,500,000	0	62.5	62.5		62.5	S	68.25	S		
SPCX 5y	QZ6CJXSQ2BV	P57M	USD	SprdBsisPts	1	10,750,000	0	149	149		149	S	149	S		
Space Exploration Technologies Corp 5y 3m [GFI]	QZ6CJXSQ2BV	P63M	USD	SprdBsisPts	1	10,000,000	0	162.5	162.5		162.5	S	162.5	S		
RDN	QZ6XNMTTC3J8	P48M	USD	SprdBsisPts	1	17,000,000	0	68.5	68.5		68.5	S	68.5	S		
RDN	QZ6XNMTTC3J8	P54M	USD	SprdBsisPts	1	15,000,000	0	77.5	77.5		77.5	S	77.5	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
C 1y [GFI]	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	2	50,000,000	0	27	27		27	S	27	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	2	27,000,000	0	64	64		64	S	64	S		
Amazon.com Inc	QZCDNKQZV1MX	P66M	USD	SprdBsisPts	1	20,000,000	0	69	69		69	S	69	S		
CVS	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	41,250,000	0	52	52		52	S	52	S		
CVS	QZDP6Q91246P	P66M	USD	SprdBsisPts	2	38,000,000	0	57.4	57.4		57.4	S	57.4	S		
UAL 5y 6m [GFI]	QZHSSNKZXXVC	P66M	USD	SprdBsisPts	1	5,000,000	0	173	173		173	S	173	S		
TMO 5Y	QZL7VVZLGXKC	P60M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
PRU	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	45,000,000	0	78.5	78.5		78.5	S	78.5	S		
PRU	QZLJ5T40M2PC	P66M	USD	SprdBsisPts	1	41,500,000	0	86.6	86.6		86.6	S	86.6	S		
META 5y	QZM76HGHBI5W	P59M	USD	SprdBsisPts	1	10,000,000	0	82	82		82	S	82	S		
COX 3y 9m [GFI]	QZP5KLGSS10H	P45M	USD	SprdBsisPts	1	5,000,000	0	102	102		102	S	102	S		

AES	QZP9K549WFTS	P60M	USD	SprdBsisPts	1	5,500,000	0	84.5	84.5		84.5	S	84.5	S		
AES	QZP9K549WFTS	P66M	USD	SprdBsisPts	1	5,000,000	0	94.1	94.1		94.1	S	94.1	S		
FE	QZPGHB4X9MPJ	P60M	USD	SprdBsisPts	1	11,000,000	0	41	41		41	S	41	S		
FE	QZPGHB4X9MPJ	P66M	USD	SprdBsisPts	1	10,000,000	0	45	45		45	S	45	S		
ALLY 5y	QQQGR25B0FRC	P60M	USD	SprdBsisPts	3	16,000,000	0	119.5	119.5		119.5	S	119.5	S		
ALLY	QQQGR25B0FRC	P66M	USD	SprdBsisPts	2	10,000,000	0	132.5	132.5		132.5	S	132.5	S		
JCI 5y	QZRBN393SXGR	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
BAC 1y [GFI]	QZWSGRCMZS5T	P12M	USD	SprdBsisPts	4	63,000,000	0	26.5	26.5		26.5	S	26.5	S		
BAC	QZWSGRCMZS5T	P6M	USD	SprdBsisPts	2	81,000,000	0	21	21		21	S	21	S		
AAPL 5Y	QZXM7HNMGHM0	P60M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
INST_ID-460734-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	2	1,404,999,223.9	0	78	0		0	S	78	S		
INST_ID-460739-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	1	243,468,961	0	57.5	57.5		57.5	S	57.5	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.