

Daily Market Data Report

GSBS

Market Data for Date

2026-09-18-04:00

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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
ABBV 5y	QZ1LPC9F8HFR	P59M	USD	SprdBsisPts	2	20,000,000	0	30	30		30	S	30	S		
CI 5y	QZ2CNC52ZN	P60M	USD	SprdBsisPts	1	25,000,000	0	40	40		40	S	40	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	136	136		136	S	136	S		
EXPE 5y	QZ5COM157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	69.5	69.5		69.5	S	69.5	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
DUK 5y	QZ7P2H13C85R	P60M	USD	SprdBsisPts	1	10,000,000	0	28	28		28	S	28	S		
WMB	QZ8FF7Q6M0VR	P60M	USD	SprdBsisPts	1	27,500,000	0	50	50		50	S	50	S		
WMB	QZ8FF7Q6M0VR	P66M	USD	SprdBsisPts	1	25,000,000	0	55.8	55.8		55.8	S	55.8	S		
SO 5y	QZ8SW58TNP6	P60M	USD	SprdBsisPts	1	10,000,000	0	44	44		44	S	44	S		
UPS	QZ98WG4V3BT2	P54M	USD	SprdBsisPts	1	27,500,000	0	18.5	18.5		18.5	S	18.5	S		
UPS	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	1	25,000,000	0	21	21		21	S	21	S		
C	QZ9W0BJL7LNG	P66M	USD	SprdBsisPts	1	11,500,000	0	57.5	57.5		57.5	S	57.5	S		
C	QZ9W0BJL7LNG	P78M	USD	SprdBsisPts	1	10,000,000	0	65.5	65.5		65.5	S	65.5	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	1	10,000,000	0	43	43		43	S	43	S		
PFE 2y 6m [GFI]	QZHQ78HX17K5	P30M	USD	SprdBsisPts	3	70,000,000	0	14	14		14	S	14	S		
PFE	QZHQ78HX17K5	P54M	USD	SprdBsisPts	1	16,500,000	0	24.65	24.65		24.65	S	24.65	S		
PFE	QZHQ78HX17K5	P60M	USD	SprdBsisPts	1	15,000,000	0	28	28		28	S	28	S		
MCK	QZKC8543NPZZ	P54M	USD	SprdBsisPts	1	27,500,000	0	24.5	24.5		24.5	S	24.5	S		
MCK	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	25,000,000	0	28	28		28	S	28	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	5,000,000	0	79	79		79	S	79	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	2	15,000,000	0	59	60		59	S	60	S		
COX 3y 9m [GFI]	QZP5KLG5510H	P45M	USD	SprdBsisPts	1	5,000,000	0	116	116		116	S	116	S		
BAX 5y	QZP81XLFWRPX	P60M	USD	SprdBsisPts	2	10,000,000	0	65	65		65	S	65	S		
ALLY 5y	QZQGR25B0FRC	P60M	USD	SprdBsisPts	2	10,500,000	0	119.5	119.5		119.5	S	119.5	S		
ALLY 5.5y	QZQGR25B0FRC	P66M	USD	SprdBsisPts	1	5,000,000	0	132.5	132.5		132.5	S	132.5	S		
NVDA 5y	QZTT3CX7GNN1	P59M	USD	SprdBsisPts	3	25,000,000	0	77	77		77	S	77	S		
CHILE 5Y	QZ67MDT220R5	P60M	USD	SprdBsisPts	4	60,500,000	0	48	48		48	S	48	S		
CHILE 5.5y	QZ67MDT220R5	P66M	USD	SprdBsisPts	2	25,000,000	0	52.75	52.75		52.75	S	52.75	S		

MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	81,450,000	0	79	79		79	S	79	S		
Mexico 5.5y	QZBQ8J5NKD07	P66M	USD	SprdBsisPts	1	75,000,000	0	87	87		87	S	87	S		
BRAZIL 5Y	QZRHMO0LMDZHZ	P60M	USD	SprdBsisPts	5	158,000,000	0	110	111		110	S	111	S		
Brazil 5.5y	QZRHMO0LMDZHZ	P63M	USD	SprdBsisPts	3	100,000,000	0	121.2	122.2		121.2	S	122.2	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.