

Daily Market Data Report

GSBS

Market Data for Date

2026-09-22-04:00

Generated

2026-09-22T18:30:00.003-04:00

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
FDX	QZ01KSJ02RCQ	P48M	USD	SprdBsisPts	5	32,000,000	0	32	32		32	S	32	S		
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	5	26,500,000	0	40	40		40	S	40	S		
PG 2y [GFI]	QZ1WZHTFQ71N	P24M	USD	SprdBsisPts	1	50,000,000	0	10	10		10	S	10	S		
MSFT 5y	QZ2FSXVTG1JL	P62M	USD	SprdBsisPts	3	15,000,000	0	48.5	49		48.5	S	49	S		
KR 5y	QZ2RQNQ3SFQ3	P60M	USD	SprdBsisPts	1	5,000,000	0	32.5	32.5		32.5	S	32.5	S		
DE 2y [GFI]	QZ2ZR0TTSJ3X	P24M	USD	SprdBsisPts	1	50,000,000	0	9.5	9.5		9.5	S	9.5	S		
AVGO	QZ323VX39FD5	P54M	USD	SprdBsisPts	2	32,500,000	0	106.25	106.25		106.25	S	106.25	S		
AVGO	QZ323VX39FD5	P60M	USD	SprdBsisPts	2	30,000,000	0	115	115		115	S	115	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	24,000,000	0	117	117		117	S	117	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	20,000,000	0	149	149		149	S	149	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	3	15,000,000	0	45.5	45.5		45.5	S	45.5	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	3	15,000,000	0	77	77		77	S	77	S		
Alphabet Inc	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	2	42,000,000	0	64.4	64.4		64.4	S	70	S		
GOOG 5y	QZ63CPWG9KGQ	P62M	USD	SprdBsisPts	2	30,000,000	0	70	70		70	S	70	S		
RDN	QZ6XNM TTC3J8	P42M	USD	SprdBsisPts	2	21,750,000	0	65	65		65	S	65	S		
RDN	QZ6XNM TTC3J8	P48M	USD	SprdBsisPts	2	19,250,000	0	74	74		74	S	74	S		
APA Corp 5y	QZ7155NGK6L8	P60M	USD	SprdBsisPts	1	5,000,000	0	73.5	73.5		73.5	S	73.5	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	2	10,000,000	0	52	52		52	S	52	S		
VLO	QZB92NC2FKF4	P60M	USD	SprdBsisPts	1	27,500,000	0	38.9	38.9		38.9	S	38.9	S		
VLO	QZB92NC2FKF4	P66M	USD	SprdBsisPts	1	25,000,000	0	43.5	43.5		43.5	S	43.5	S		
HST 5y	QZBF7TCX60MW	P60M	USD	SprdBsisPts	1	5,000,000	0	74.5	74.5		74.5	S	74.5	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	27,000,000	0	72	72		72	S	72	S		
ORCL 4y 6m [GFI]	QZF4LWTFPQZC	P54M	USD	SprdBsisPts	2	16,000,000	0	197.25	197.25		197.25	S	197.25	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	3	20,000,000	0	212	215		212	S	215	S		
WHR 1y	QZGG73MQ1C15	P12M	USD	SprdBsisPts	1	22,000,000	0	90	90		90	S	90	S		
WHR 3y	QZGG73MQ1C15	P36M	USD	SprdBsisPts	1	10,000,000	0	355	355		355	S	355	S		
PFE 1y 6m [GFI]	QZHQ78HX17K5	P18M	USD	SprdBsisPts	2	27,400,000	0	12	12		12	S	12	S		
PFE 2y [GFI]	QZHQ78HX17K5	P24M	USD	SprdBsisPts	1	15,000,000	0	14.5	14.5		14.5	S	14.5	S		

MCK	QZKC8543NPZZ	P54M	USD	SprdBsisPts	1	8,250,000	0	26	26		26	S	26	S		
MCK	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	7,500,000	0	30	30		30	S	30	S		
DAL	QZLCJJN81LK2	P60M	USD	SprdBsisPts	1	5,500,000	0	96.1	96.1		96.1	S	96.1	S		
DAL	QZLCJJN81LK2	P66M	USD	SprdBsisPts	1	5,000,000	0	106	106		106	S	106	S		
PRU	QZLJ5T40M2PC	P54M	USD	SprdBsisPts	3	71,500,000	0	76	76		76	S	76	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	5	76,500,000	0	82.5	74.4		74.4	S	84	S		
PRU	QZLJ5T40M2PC	P66M	USD	SprdBsisPts	1	5,000,000	0	82.5	82.5		82.5	S	82.5	S		
META 5y	QZM76HGHB1SW	P60M	USD	SprdBsisPts	1	10,000,000	0	89.5	89.5		89.5	S	89.5	S		
OXY 5y	QZNXKHJ57Z0	P60M	USD	SprdBsisPts	2	25,000,000	0	65	65		65	S	65	S		
BAX 5y	QZP81XLFWRPX	P60M	USD	SprdBsisPts	2	10,000,000	0	71	71		71	S	71	S		
DHI	QZPHGVXLH0T5	P54M	USD	SprdBsisPts	1	24,000,000	0	47	47		47	S	47	S		
DHI	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	22,000,000	0	52	52		52	S	52	S		
CCL 5y x100	QZPHR1Z52Q38	P60M	USD	SprdBsisPts	1	5,000,000	0	93	93		93	S	93	S		
DIS b 5y	QZQD5KKVV0DH	P60M	USD	SprdBsisPts	2	15,000,000	0	34	34		34	S	34	S		
SHW 2y [GFI]	QZQF396BTC33	P24M	USD	SprdBsisPts	1	20,000,000	0	19	19		19	S	19	S		
OMC 4.5y	QZR23T2BKPR6	P54M	USD	SprdBsisPts	1	11,000,000	0	54	54		54	S	54	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	3	20,000,000	0	60	60		60	S	60	S		
LEN 2y [GFI]	QZRRLXTZJHTT	P24M	USD	SprdBsisPts	2	30,000,000	0	36	36		36	S	36	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
NVDA 5y	QZTT3CX7GNN1	P62M	USD	SprdBsisPts	6	35,000,000	0	81	82.5		81	S	82.5	S		
DXC	QZWQ4BXHWHDR	P60M	USD	SprdBsisPts	1	11,000,000	0	204	204		204	S	204	S		
DXC	QZWQ4BXHWHDR	P66M	USD	SprdBsisPts	1	10,000,000	0	234	234		234	S	234	S		
INST_ID-460828-2-B	QZ2HDRSZ9QWV	P121D	USD	SprdBsisPts	1	36,204,000	0	15	15		15	S	15	S		
INST_ID-460825-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	1	73,955,232	0	40	40		40	S	40	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.