

Daily Market Data Report

GSBS

Market Data for Date

2026-09-24-04:00

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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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
PARA 4y 6m [GFI]	QZ0BP2CPD446	P54M	USD	SprdBsisPts	1	5,000,000	0	317	317		317	S	317	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	10,000,000	0	52.5	52.5		52.5	S	52.5	S		
AVGO 3y [GFI]	QZ323VX39FD5	P36M	USD	SprdBsisPts	1	10,000,000	0	83.5	83.5		83.5	S	83.5	S		
JNJ 2y	QZ3NB3PL8Q0R	P24M	USD	SprdBsisPts	1	25,000,000	0	8	8		8	S	8	S		
CAT INC 5y	QZ3VXSRQ8XC3	P60M	USD	SprdBsisPts	1	10,000,000	0	21	21		21	S	21	S		
F	QZ3WK1G9F7GR	P54M	USD	SprdBsisPts	1	27,250,000	0	134.5	134.5		134.5	S	134.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	35,000,000	0	151	151		151	S	151	S		
ORCL	QZ421PMCGR9T	P54M	USD	SprdBsisPts	1	10,750,000	0	216	216		216	S	216	S		
ORCL 5y	QZ421PMCGR9T	P60M	USD	SprdBsisPts	3	20,000,000	0	235	227		227	S	235	S		
GM Co 5y	QZ4J9RZK62JR	P60M	USD	SprdBsisPts	1	5,000,000	0	94	94		94	S	94	S		
DHR 5y	QZ4MFNKNL78C	P60M	USD	SprdBsisPts	2	10,000,000	0	28.5	28.5		28.5	S	28.5	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	5,000,000	0	40.5	40.5		40.5	S	40.5	S		
AMGN 2y [GFI]	QZ8778MX9PJX	P24M	USD	SprdBsisPts	1	10,000,000	0	15	15		15	S	15	S		
NSC	QZ87B4D3NNXK	P30M	USD	SprdBsisPts	1	7,500,000	0	9.5	9.5		9.5	S	9.5	S		
NSC	QZ87B4D3NNXK	P48M	USD	SprdBsisPts	1	5,000,000	0	13	13		13	S	13	S		
CSX 2y [GFI]	QZ9HT29DHGWW	P24M	USD	SprdBsisPts	1	15,000,000	0	7	7		7	S	7	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	2	15,000,000	0	60	60		60	S	60	S		
GOOG 5y	QZB8PNJ1BZZ4	P62M	USD	SprdBsisPts	1	5,000,000	0	71.5	71.5		71.5	S	71.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	45,000,000	0	62	62		62	S	62	S		
ENB 5y	QZBG41KP8VSP	P60M	USD	SprdBsisPts	2	10,000,000	0	59	59		59	S	59	S		
ABBV	QZC80L28DHDH	P54M	USD	SprdBsisPts	1	12,750,000	0	27.3	27.3		27.3	S	27.3	S		
ABBV	QZC80L28DHDH	P60M	USD	SprdBsisPts	1	11,750,000	0	31	31		31	S	31	S		
MPC 5y	QZGCPGFB9P54	P60M	USD	SprdBsisPts	1	10,000,000	0	52.5	52.5		52.5	S	52.5	S		
UNP 2y [GFI]	QZGGQ15H470R	P24M	USD	SprdBsisPts	1	15,000,000	0	7	7		7	S	7	S		
CPB 5y	QZH54MF11LJP	P60M	USD	SprdBsisPts	1	10,000,000	0	101	101		101	S	101	S		
LNC 5y	QZXKQLPLVCJW	P60M	USD	SprdBsisPts	1	5,000,000	0	144	144		144	S	144	S		
TMO 5y	QZL7VVZLGXKC	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		

META 5y	QZLK8C5WKQDP	P60M	USD	SprdBsisPts	2	10,000,000	0	95.5	95.5		95.5	S	95.5	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	3	32,500,000	0	72	72		72	S	72	S		
EXPE	QZNT873JT46T	P54M	USD	SprdBsisPts	1	16,250,000	0	73	73		73	S	73	S		
EXPE 5y	QZNT873JT46T	P60M	USD	SprdBsisPts	2	20,000,000	0	83	83		83	S	83	S		
LEN 5y	QZPZWVQ8CBC6	P60M	USD	SprdBsisPts	1	5,000,000	0	91.5	91.5		91.5	S	91.5	S		
FMCC	QZQLMBP9GGF3	P54M	USD	SprdBsisPts	1	27,250,000	0	124.5	124.5		124.5	S	124.5	S		
FMCC	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	25,000,000	0	138	138		138	S	138	S		
JCI 5y	QZS403VW1GNM	P60M	USD	SprdBsisPts	1	5,000,000	0	34	34		34	S	34	S		
KR 5y	QZSP4RXXMZ3QC	P60M	USD	SprdBsisPts	1	5,000,000	0	34.5	34.5		34.5	S	34.5	S		
DVN 5y	QZT2TR4QHRLN	P60M	USD	SprdBsisPts	2	15,000,000	0	52.5	52.5		52.5	S	52.5	S		
R 5y	QZT32BF3VXV3	P60M	USD	SprdBsisPts	1	5,000,000	0	52.5	52.5		52.5	S	52.5	S		
TMUS 5y	QZTJ6N97QNH	P60M	USD	SprdBsisPts	2	20,000,000	0	70	70		70	S	70	S		
NVDA 3y	QZTT3CX7GNN1	P36M	USD	SprdBsisPts	1	25,000,000	0	56	56		56	S	56	S		
NVDA 5y	QZTT3CX7GNN1	P62M	USD	SprdBsisPts	1	10,000,000	0	87	87		87	S	87	S		
HRB 5y	QZV2GKL9LRRT	P60M	USD	SprdBsisPts	1	10,000,000	0	88.5	88.5		88.5	S	88.5	S		
BAC 5y	QZWSGRCMZS5T	P60M	USD	SprdBsisPts	4	30,000,000	0	60	61		58.5	S	61	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	1	12,500,000	0	72	72		72	S	72	S		
CCL 5y x100	QZZN2QZHWQBW	P60M	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
BA 3y 8m [GFI]	QZZRCP0BDWCZ	P44M	USD	SprdBsisPts	2	25,000,000	0	55	55		55	S	55	S		
BA CO 5y	QZZRCP0BDWCZ	P60M	USD	SprdBsisPts	1	5,000,000	0	69	69		69	S	69	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	2	20,000,000	0	88	88		88	S	88	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.