

Daily Market Data Report

GSBS

Market Data for Date

2026-09-25-04:00

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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
PHM 5y		P60M	USD	SprdBsisPts	1	10,000,000	0	71	71		71	S	71	S		
PARA 4y 6m [GFI]	QZ0BP2CPD446	P54M	USD	SprdBsisPts	2	14,000,000	0	327	327		327	S	327	S		
CBS 5y	QZ0BP2CPD446	P60M	USD	SprdBsisPts	1	3,000,000	0	355	355		355	S	355	S		
D 5y	QZ0DFC8KB7GZ	P60M	USD	SprdBsisPts	3	20,000,000	0	41.5	41.5		41.5	S	41.5	S		
GIS 5y	QZ1KQ087W2RL	P60M	USD	SprdBsisPts	1	5,000,000	0	47.5	47.5		47.5	S	47.5	S		
HCA Inc 5y	QZ1X4K5FB3B6	P60M	USD	SprdBsisPts	1	5,000,000	0	53.5	53.5		53.5	S	53.5	S		
KHC 5y	QZ1Z0GGDKKZW	P60M	USD	SprdBsisPts	1	15,000,000	0	51	51		51	S	51	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	4	20,000,000	0	127	127		127	S	127	S		
MET	QZ38Q0C4XTPV	P54M	USD	SprdBsisPts	1	13,000,000	0	69	69		69	S	69	S		
MET	QZ38Q0C4XTPV	P60M	USD	SprdBsisPts	1	12,000,000	0	77	77		77	S	77	S		
CAT INC 5y	QZ3VXSRQ8XC3	P60M	USD	SprdBsisPts	1	10,000,000	0	21	21		21	S	21	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	10,000,000	0	121	121		121	S	121	S		
ORCL 2m [GFI]	QZ421PMCGR9T	P2M	USD	SprdBsisPts	2	50,000,000	0	60	60		60	S	60	S		
ORCL	QZ421PMCGR9T	P54M	USD	SprdBsisPts	3	32,250,000	0	209.25	209.25		209.25	S	209.25	S		
ORCL 5y	QZ421PMCGR9T	P60M	USD	SprdBsisPts	6	48,000,000	0	228	239		228	S	239	S		
NextEra Energy Capital Holdings Inc 1y 6m [GFI]	QZ4LQC03GSVV	P18M	USD	SprdBsisPts	1	29,000,000	0	26	26		26	S	26	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
CMCSA 5y	QZ62Q6NWX4TSJ	P60M	USD	SprdBsisPts	3	25,000,000	0	72	76		72	S	76	S		
SHW 3y [GFI]	QZ93ZZ0HQGGF	P36M	USD	SprdBsisPts	2	30,000,000	0	28	28		28	S	28	S		
CSX	QZ9HT29DHGWV	P42M	USD	SprdBsisPts	1	5,700,000	0	11.5	11.5		11.5	S	11.5	S		
CSX	QZ9HT29DHGWV	P54M	USD	SprdBsisPts	1	4,500,000	0	14.5	14.5		14.5	S	14.5	S		
GOOG 5y	QZB8PNJ1BZZ4	P62M	USD	SprdBsisPts	1	10,000,000	0	72	72		72	S	72	S		
ABBV 5y	QZC80L28DHDH	P62M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
VST 5y	QZDC8PZPT36R	P60M	USD	SprdBsisPts	2	5,000,000	0	78	78		78	S	78	S		
CVS	QZDZTQQB9871	P48M	USD	SprdBsisPts	1	10,000,000	0	45.7	45.7		45.7	S	45.7	S		
CVS	QZDZTQQB9871	P54M	USD	SprdBsisPts	1	9,000,000	0	51.5	51.5		51.5	S	51.5	S		

CI 5y	QZFPWVV09RD7	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
EXC 5y	QZfZ9H9Z927L	P60M	USD	SprdBsisPts	1	10,000,000	0	33	33		33	S	33	S		
HTZ 1y	QZK2H3VS6XL2	P12M	USD	SprdBsisPts	1	2,000,000	0	34	34		34	S	34	S		
HTZ 2y	QZK2H3VS6XL2	P24M	USD	SprdBsisPts	1	2,000,000	0	61	61		61	S	61	S		
FE 5y	QZKGP713S1D3	P60M	USD	SprdBsisPts	2	15,000,000	0	43	43		43	S	43	S		
TMO 5y	QZL7VVZLGXKC	P60M	USD	SprdBsisPts	2	20,000,000	0	45.5	45.5		45.5	S	45.5	S		
META 4y	QZLK8C5WKQDP	P48M	USD	SprdBsisPts	1	5,000,000	0	76	76		76	S	76	S		
HPQ 5y	QZLRMXG5CZVS	P60M	USD	SprdBsisPts	1	5,000,000	0	93.5	93.5		93.5	S	93.5	S		
Amazon 5y	QZM8B19BHFFN	P60M	USD	SprdBsisPts	5	30,000,000	0	73	72.5		72.5	S	73	S		
VLO	QZNP78WW8189	P12M	USD	SprdBsisPts	1	35,000,000	0	13.5	13.5		13.5	S	13.5	S		
VLO	QZNP78WW8189	P18M	USD	SprdBsisPts	1	35,000,000	0	16	16		16	S	16	S		
BBY 5y	QZNRDHL9P9X0	P60M	USD	SprdBsisPts	1	15,000,000	0	59.5	59.5		59.5	S	59.5	S		
EXPE 5y	QZNT873JT46T	P60M	USD	SprdBsisPts	2	10,000,000	0	83.5	83.5		83.5	S	83.5	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
AMD 5y	QZPLSCR7FJFL	P60M	USD	SprdBsisPts	3	15,000,000	0	91.5	93		91.5	S	93	S		
LEN 5y	QZPZWVQ8CBC6	P60M	USD	SprdBsisPts	1	5,000,000	0	93	93		93	S	93	S		
XRX 2y	QZSR9R6D11VF	P24M	USD	SprdBsisPts	1	2,000,000	0	43	43		43	S	43	S		
NVDA 5y	QZTT3CX7GNN1	P62M	USD	SprdBsisPts	2	10,000,000	0	87	87		87	S	87	S		
CCL 5y x100	QZZN2QZHWQBW	P60M	USD	SprdBsisPts	1	5,000,000	0	101	101		101	S	101	S		
PERU 5Y	QZ8RMQ3217C0	P60M	USD	SprdBsisPts	2	15,000,000	0	66	68		66	S	68	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	1	10,000,000	0	90	90		90	S	90	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	4	30,000,000	0	164	164		164	S	164	S		
INST_ID-461018-2-B	QZ2HDSZ9QWV	P119D	USD	SprdBsisPts	1	146,952,000	0	15	15		15	S	15	S		
INST_ID-461016-2-B	QZ2HDSZ9QWV	P77D	USD	SprdBsisPts	1	241,665,975.5	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.