

Daily Market Data Report

GSBS

Market Data for Date

2026-09-30-04:00

Generated

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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
CCOH		P48M	USD	SprdBsisPts	1	26,750,000	0	311	311		311	S	311	S		
CCOH		P54M	USD	SprdBsisPts	1	25,000,000	0	352	352		352	S	352	S		
PARA 3y [GFI]	QZ0BP2CPD446	P36M	USD	SprdBsisPts	6	15,500,000	0	235	245		235	S	245	S		
D 5y	QZ0DFC8KB7GZ	P60M	USD	SprdBsisPts	2	15,000,000	0	43.5	43.5		43.5	S	43.5	S		
INTC 5y	QZ0M52BP7LG5	P60M	USD	SprdBsisPts	2	10,000,000	0	86.5	86.5		86.5	S	86.5	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	2	8,000,000	0	56	56		56	S	56	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
GM Co 3y	QZ4J9RZK62JR	P36M	USD	SprdBsisPts	1	5,000,000	0	59	59		59	S	59	S		
GS 5y	QZ54WNCCHKRZM	P60M	USD	SprdBsisPts	1	10,000,000	0	61	61		61	S	61	S		
SRE 5y	QZ68L4BN832M	P60M	USD	SprdBsisPts	1	10,000,000	0	49	49		49	S	49	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	2	10,000,000	0	96.5	96.5		96.5	S	96.5	S		
IP 5y	QZ9DFMP1CBHZ	P60M	USD	SprdBsisPts	3	43,000,000	0	52	52		52	S	52	S		
GOOG 5y	QZB8PNJ1BZZ4	P62M	USD	SprdBsisPts	1	5,000,000	0	72	72		72	S	72	S		
F 3y	QZD4B44RVL3B	P36M	USD	SprdBsisPts	2	10,000,000	0	94	94		94	S	94	S		
SO 5y	QZDCN35WR40B	P60M	USD	SprdBsisPts	1	15,000,000	0	50	50		50	S	50	S		
AZO 5y	QZFB3RXQ3J91	P60M	USD	SprdBsisPts	1	5,000,000	0	32.5	32.5		32.5	S	32.5	S		
CPB 5y	QZH54MF11LJP	P60M	USD	SprdBsisPts	1	10,000,000	0	107	107		107	S	107	S		
AEP 5y	QZJCWCWCWQ54T	P60M	USD	SprdBsisPts	2	15,000,000	0	43.5	43.5		43.5	S	43.5	S		
FE 5y	QZKGP713S1D3	P60M	USD	SprdBsisPts	2	10,000,000	0	44.5	44.5		44.5	S	44.5	S		
LNC 4.5y	QZKXQLPLVCJW	P56M	USD	SprdBsisPts	1	11,000,000	0	133	133		133	S	133	S		
LNC 5y	QZKXQLPLVCJW	P60M	USD	SprdBsisPts	2	16,000,000	0	147.5	147.5		147.5	S	147.5	S		
TMO 5y	QZL7VVZLGXKC	P60M	USD	SprdBsisPts	1	5,000,000	0	46	46		46	S	46	S		
HPQ 5y	QZLRMXG5CZVS	P60M	USD	SprdBsisPts	1	10,000,000	0	92.5	92.5		92.5	S	92.5	S		
VZ	QZM3ZN0JMGNO	P60M	USD	SprdBsisPts	1	23,000,000	0	73	73		73	S	73	S		
VZ	QZM3ZN0JMGNO	P72M	USD	SprdBsisPts	1	20,000,000	0	84	84		84	S	84	S		
Amazon 5y	QZM8B19BHFFN	P60M	USD	SprdBsisPts	2	10,000,000	0	71.5	71.5		71.5	S	71.5	S		
Ovintiv Inc 5y	QZMWDRJP8MRP	P60M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
EXPE 5y	QZNT873JT46T	P60M	USD	SprdBsisPts	2	10,000,000	0	86.5	86.5		86.5	S	86.5	S		

DHI 5y	QZP8H0J344RQ	P60M	USD	SprdBsisPts	1	5,000,000	0	56.5	56.5		56.5	S	56.5	S		
AMD 5y	QZPLSCR7FJFL	P60M	USD	SprdBsisPts	1	5,000,000	0	94	94		94	S	94	S		
AVT 5y	QZSZ7PG80MXM	P60M	USD	SprdBsisPts	1	10,000,000	0	79.5	79.5		79.5	S	79.5	S		
TMUS	QZTJ6N97QNHH	P54M	USD	SprdBsisPts	1	27,500,000	0	63.875	63.875		63.875	S	63.875	S		
TMUS	QZTJ6N97QNHH	P60M	USD	SprdBsisPts	1	25,000,000	0	70	70		70	S	70	S		
AAPL 5Y	QZXM7HNMGHM0	P60M	USD	SprdBsisPts	2	10,000,000	0	43.5	43.5		43.5	S	43.5	S		
MSI 5y	QZZLR05381G6	P60M	USD	SprdBsisPts	1	5,000,000	0	42	42		42	S	42	S		
CCL 5y x100	QZZN2QZHWQBW	P60M	USD	SprdBsisPts	1	5,000,000	0	102	102		102	S	102	S		
GUATEM 5y ICE	QZNPKC80R59F	P60M	USD	SprdBsisPts	1	5,000,000	0	109	109		109	S	109	S		
BRAZIL 5Y	QZRHMO0LMDZHZ	P60M	USD	SprdBsisPts	3	20,000,000	0	131	131		131	S	131	S		
INST_ID-461139-2-B	QZ2HDRSZ9QWV	P90D	USD	SprdBsisPts	1	67,123,700	0	-30	-30		-30	S	-30	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.