Daily Market Data Report

GSBS

Market Data for Date

2026-05-14-04:00

Generated

2026-05-14T18:30:00.002-04:00

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
LNC 3y [GFI]	QZ280C7HZ224	P36M	USD	SprdBsisPts	1	5,000,000	0	85	85		85	S	85	S		
F	QZ3WK1G9F7GR	P24M	USD	SprdBsisPts	2	105,000,000	0	79	79		79	S	79	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	50,000,000	0	150	145		145	S	150	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	10,000,000	0	56	56		56	S	56	S		
RCL	QZ5JTZ63Q1MB	P48M	USD	SprdBsisPts	1	11,000,000	0	76	76		76	S	76	S		
RCL	QZ5JTZ63Q1MB	P54M	USD	SprdBsisPts	1	10,000,000	0	84.5	84.5		84.5	S	84.5	S		
GOOGL 5y	QZ63CPWG9KGQ	P62M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
HTZ 6m [GFI]	QZ6LF83KHNJM	P6M	USD	SprdBsisPts	1	1,000,000	0	5.25	5.25		5.25	S	5.25	S		
CCO_H 5y x500	QZ9KJX20JD33	P60M	USD	SprdBsisPts	1	10,000,000	0	302	302		302	S	302	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	15,000,000	0	52	52		52	S	52	S		
ORCL	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	2	31,750,000	0	116.5	116.5		116.5	S	116.5	S		
ORCL	QZF4LWTFPQZC	P48M	USD	SprdBsisPts	2	25,000,000	0	140	140		140	S	140	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	10,000,000	0	165	165		165	S	165	S		
WHR	QZGG73MQ1C15	P36M	USD	SprdBsisPts	3	21,800,000	0	277	277		277	S	277	S		
WHR	QZGG73MQ1C15	P60M	USD	SprdBsisPts	3	16,000,000	0	412	412		412	S	412	S		
VZ 3y	QZM3ZN0JMGNQ	P36M	USD	SprdBsisPts	1	5,000,000	0	40	40		40	S	40	S		
CPB 4y	QZSPCJCBTXR8	P48M	USD	SprdBsisPts	2	10,000,000	0	77	77		77	S	77	S		
SBC 1y	QZZHPBZBH8CX	P12M	USD	SprdBsisPts	1	25,000,000	0	28.5	28.5		28.5	S	28.5	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	10,000,000	0	229	229		229	S	229	S		
INST_ID-457503-2-B	QZ2HDRSZ9QWV	P122D	USD	SprdBsisPts	1	104,819,000	0	5	5		5	S	5	S		
INST_ID-457501-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	1	140,836,650	0	67	67		67	S	67	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.