# Daily Market Data Report

# GSBS

## Market Data for Date

2026-07-09-04:00

## Generated

2026-07-09T18:30:00.003-04:00

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| SPCX 5y | | P59M | USD | SprdBsisPts | 2 | 15,000,000 | 0 | 152 | 152 | | 152 | S | 152 | S | | |
| MSFT 5y | QZ2FSXVTG1JL | P59M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 44.5 | 44.5 | | 44.5 | S | 44.5 | S | | |
| AVGO 5y | QZ323VX39FD5 | P62M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 75 | 75 | | 75 | S | 75 | S | | |
| F 4y | QZ3WK1G9F7GR | P48M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 109 | 109 | | 109 | S | 109 | S | | |
| GS | QZ54WNCHKRZM | P114M | USD | SprdBsisPts | 1 | 24,750,000 | 0 | 77.875 | 77.875 | | 77.875 | S | 77.875 | S | | |
| GS | QZ54WNCHKRZM | P120M | USD | SprdBsisPts | 1 | 23,800,000 | 0 | 80 | 80 | | 80 | S | 80 | S | | |
| EXPE 5y | QZ5C0M157NN7 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 76 | 76 | | 76 | S | 76 | S | | |
| GOOG 5y | QZ63CPWG9KGQ | P59M | USD | SprdBsisPts | 3 | 25,000,000 | 0 | 57 | 57 | | 57 | S | 57 | S | | |
| LUV 5y | QZB758BF1472 | P60M | USD | SprdBsisPts | 2 | 12,500,000 | 0 | 88 | 88 | | 88 | S | 88 | S | | |
| Amazon 5y | QZCDNKQZV1MX | P60M | USD | SprdBsisPts | 3 | 25,000,000 | 0 | 57 | 57 | | 57 | S | 57 | S | | |
| AMD 5y | QZKTWJ0GJ1W0 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 50.5 | 50.5 | | 50.5 | S | 50.5 | S | | |
| ALL 5y | QZL265WVHZXH | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 31 | 31 | | 31 | S | 31 | S | | |
| NCLH 5y [GFI] | QZM2TC9ZC1G2 | P60M | USD | SprdBsisPts | 1 | 3,000,000 | 0 | 212 | 212 | | 212 | S | 212 | S | | |
| CBS 5y | QZQR2N1V5B62 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 290 | 290 | | 290 | S | 290 | S | | |
| MSI 5y | QZT1WH5BWRK3 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 35 | 35 | | 35 | S | 35 | S | | |
| DAL 5y | QZW7G6TDM6K1 | P60M | USD | SprdBsisPts | 2 | 12,500,000 | 0 | 98 | 98 | | 98 | S | 98 | S | | |
| ARGENT 5Y | QZLDJXXCP5RJ | P60M | USD | SprdBsisPts | 1 | 2,000,000 | 0 | 457 | 457 | | 457 | S | 457 | S | | |
| INST_ID-459247-2-B | QZ2HDRSZ9QWV | P91D | USD | SprdBsisPts | 1 | 21,120,000 | 0 | 52.5 | 52.5 | | 52.5 | S | 52.5 | 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.