Daily Market Data Report

GSBS

Market Data for Date

2026-07-15-04:00

Generated

2026-07-15T18:30:00.002-04:00

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
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	3	15,000,000	0	68	68		68	S	68	S		
NRUC 4y 5m [GFI]	QZ2QZKPVZG9V	P53M	USD	SprdBsisPts	1	2,500,000	0	20	20		20	S	20	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	4	28,000,000	0	87	88		87	S	88	S		
MS 10m [GFI]	QZBB769BZP3W	P10M	USD	SprdBsisPts	1	17,000,000	0	28	28		28	S	28	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	51,000,000	0	187	187		187	S	187	S		
ORCL	QZF4LWTFPQZC	P84M	USD	SprdBsisPts	2	18,000,000	0	227	227		227	S	227	S		
EXC 5y	QZG6G1WVNT0V	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
META	QZM76HGHB1SW	P54M	USD	SprdBsisPts	1	42,000,000	0	71.25	71.25		71.25	S	71.25	S		
META 5y	QZM76HGHB1SW	P59M	USD	SprdBsisPts	1	10,000,000	0	80	80		80	S	80	S		
META	QZM76HGHB1SW	P60M	USD	SprdBsisPts	1	38,500,000	0	79	79		79	S	79	S		
NVDA 5y	QZTT3CX7GNN1	P59M	USD	SprdBsisPts	3	18,000,000	0	58	58		58	S	58	S		
INST_ID-459393-2-B	QZ2HDRSZ9QWV	P123D	USD	SprdBsisPts	1	115,420,500	0	40	40		40	S	40	S		
INST_ID-459391-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	77,593,510.64	0	45	45		45	S	45	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.