

Daily Market Data Report

GSBS

Market Data for Date

2026-07-20-04:00

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
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	77.5	77.5		77.5	S	77.5	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	1	5,000,000	0	79.5	79.5		79.5	S	79.5	S		
GOOG 5y	QZ63CPWG9KGQ	P59M	USD	SprdBsisPts	2	15,000,000	0	57.5	57.5		57.5	S	57.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	25,000,000	0	57	57		57	S	57	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	5,000,000	0	97.5	97.5		97.5	S	97.5	S		
PFE	QZHQ78HX17K5	P24M	USD	SprdBsisPts	1	13,000,000	0	11.25	11.25		11.25	S	11.25	S		
PFE	QZHQ78HX17K5	P36M	USD	SprdBsisPts	1	8,500,000	0	17	17		17	S	17	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	11,000,000	0	91.5	92		91.5	S	92	S		
META 5y	QZM76HGH1SW	P59M	USD	SprdBsisPts	2	10,000,000	0	77	77		77	S	77	S		
UNP	QZNGZ1Z1L9ZJ	P42M	USD	SprdBsisPts	1	3,500,000	0	12.8	12.8		12.8	S	12.8	S		
UNP	QZNGZ1Z1L9ZJ	P48M	USD	SprdBsisPts	1	3,000,000	0	14.5	14.5		14.5	S	14.5	S		
ALLY 5y	QQQGR25B0FRC	P60M	USD	SprdBsisPts	2	15,000,000	0	125	125		125	S	125	S		
MSI 5y	QZT1WH5BWRK3	P60M	USD	SprdBsisPts	1	10,000,000	0	36.5	36.5		36.5	S	36.5	S		
BAC 5y	QZWSGRCMZS5T	P60M	USD	SprdBsisPts	1	10,000,000	0	55	55		55	S	55	S		
INST_ID-459467-2-B	QZ2HDSRZ9QWV	P91D	USD	SprdBsisPts	1	78,969,750	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.