Daily Market Data Report

GSBS

Market Data for Date

2026-07-31-04:00

Generated

2026-07-31T18:30:00.002-04:00

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
FDX 5y	QZ01KSJ02RCQ	P60M	USD	SprdBsisPts	1	10,000,000	0	41	41		41	S	41	S		
CMCSA 5y	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	5,000,000	0	75.5	75.5		75.5	S	75.5	S		
JNJ 1y	QZ3C5JD50V5F	P12M	USD	SprdBsisPts	1	50,000,000	0	8	8		8	S	8	S		
JNJ 2y	QZ3C5JD50V5F	P24M	USD	SprdBsisPts	1	50,000,000	0	9	9		9	S	9	S		
CAG 5y	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	91	91		91	S	91	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	5,000,000	0	45.5	45.5		45.5	S	45.5	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	6	55,000,000	0	59	59		59	S	59	S		
ORCL 1y	QZF4LWTFPQZC	P12M	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
ORCL 3y	QZF4LWTFPQZC	P36M	USD	SprdBsisPts	2	10,000,000	0	142	142		142	S	142	S		
ORCL 4y 2m [GFI]	QZF4LWTFPQZC	P50M	USD	SprdBsisPts	2	15,000,000	0	170	170		170	S	170	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	4	25,000,000	0	199.5	202.5		199.5	S	202.5	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	2,000,000	0	506	506		506	S	506	S		
JCI 5y	QZRBN393SXGR	P60M	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	15,000,000	0	91.5	91.5		91.5	S	91.5	S		
NWL 5y	QZSXR1SLNGB3	P60M	USD	SprdBsisPts	1	3,000,000	0	310	310		310	S	310	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.