Daily Market Data Report

GSBS

Market Data for Date

2026-08-03-04:00

Generated

2026-08-03T18:30:00.002-04:00

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
INTC 5y	QZ081Z8RZVB0	P60M	USD	SprdBsisPts	1	5,000,000	0	78.5	78.5		78.5	S	78.5	S		
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	5,000,000	0	23.5	23.5		23.5	S	23.5	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	2	10,000,000	0	90	90		90	S	90	S		
GIS 5y	QZ49T0J61D5C	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
IBM 5y	QZ5VWCHTWF79	P60M	USD	SprdBsisPts	2	10,000,000	0	63	63		63	S	63	S		
GOOG 5y	QZ63CPWG9KGQ	P59M	USD	SprdBsisPts	4	40,000,000	0	57	57		57	S	57	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	1	5,000,000	0	85.5	85.5		85.5	S	85.5	S		
NFLX 5y	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	5,000,000	0	43.5	43.5		43.5	S	43.5	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	10,000,000	0	58	58		58	S	58	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	10,000,000	0	196	199		196	S	199	S		
AXP 5y	QZK0027M8LJL	P60M	USD	SprdBsisPts	2	10,000,000	0	31	30.5		30.5	S	31	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	5,000,000	0	26.5	26.5		26.5	S	26.5	S		
AMD 4y 6m [GFI]	QZKTWJ0GJ1W0	P54M	USD	SprdBsisPts	4	49,500,000	0	77.5	77.5		77.5	S	77.5	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	6	55,000,000	0	85	78		78	S	85	S		
Assured Guaranty Inc 5y [GFI]	QZLWBBV2PW3J	P60M	USD	SprdBsisPts	1	5,000,000	0	60	60		60	S	60	S		
UNP 5y	QZNGZ1Z1L9ZJ	P60M	USD	SprdBsisPts	1	5,000,000	0	15	15		15	S	15	S		
TSN 5y	QZQZC491NGFL	P60M	USD	SprdBsisPts	3	15,000,000	0	39.5	39.5		39.5	S	39.5	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	8,000,000	0	83	83		83	S	83	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	89.5	89.5		89.5	S	89.5	S		
NVDA 5y	QZTT3CX7GNN1	P59M	USD	SprdBsisPts	1	5,000,000	0	70.5	70.5		70.5	S	70.5	S		
DELL 5y	QZWP2BPG00T0	P60M	USD	SprdBsisPts	3	20,000,000	0	69	69		69	S	69	S		
AAPL 5Y	QZXM7HNMGHM0	P60M	USD	SprdBsisPts	5	30,000,000	0	37.5	36.5		36.5	S	37.5	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.