Daily Market Data Report

GSBS

Market Data for Date

2026-08-19-04:00

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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
CMCSA	QZ0WXZJ1GQ5S	P24M	USD	SprdBsisPts	1	17,750,000	0	31	31		31	S	31	S		
CMCSA	QZ0WXZJ1GQ5S	P30M	USD	SprdBsisPts	1	14,125,000	0	38	38		38	S	38	S		
CMCSA	QZ0WXZJ1GQ5S	P54M	USD	SprdBsisPts	1	38,400,000	0	62.5	62.5		62.5	S	62.5	S		
CMCSA	QZ0WXZJ1GQ5S	P60M	USD	SprdBsisPts	1	35,000,000	0	69.5	69.5		69.5	S	69.5	S		
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	1	5,000,000	0	131	131		131	S	131	S		
MSFT 5y	QZ2FSXVTG1JL	P59M	USD	SprdBsisPts	2	10,000,000	0	45.5	45.5		45.5	S	45.5	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	1	5,000,000	0	107	107		107	S	107	S		
SPG LP	QZ3F073R7QMG	P48M	USD	SprdBsisPts	1	6,000,000	0	34.5	34.5		34.5	S	34.5	S		
SPG LP	QZ3F073R7QMG	P60M	USD	SprdBsisPts	1	5,000,000	0	44	44		44	S	44	S		
Anywhere Real Estate Group LLC	QZ3W9V3DC71V	P48M	USD	SprdBsisPts	2	6,750,000	0	147.5	147.5		147.5	S	147.5	S		
Anywhere Real Estate Group LLC	QZ3W9V3DC71V	P54M	USD	SprdBsisPts	2	6,000,000	0	166.5	164.5		164.5	S	166.5	S		
F 1y 6m [GFI]	QZ3WK1G9F7GR	P18M	USD	SprdBsisPts	1	30,000,000	0	59	59		59	S	59	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	10,000,000	0	138	138		138	S	138	S		
JPM 5y	QZ4MW07TQMTZ	P60M	USD	SprdBsisPts	1	10,000,000	0	37.5	37.5		37.5	S	37.5	S		
GOOG 5y	QZ63CPWG9KGQ	P59M	USD	SprdBsisPts	1	5,000,000	0	56.5	56.5		56.5	S	56.5	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	1	5,000,000	0	48.5	48.5		48.5	S	48.5	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	4	50,000,000	0	16	16		16	S	16	S		
NFLX	QZ7TPWFT2HM5	P54M	USD	SprdBsisPts	1	11,000,000	0	40	40		40	S	40	S		
NFLX	QZ7TPWFT2HM5	P60M	USD	SprdBsisPts	1	9,800,000	0	44	44		44	S	44	S		
SO 6m [GFI]	QZ8SW58TNPF6	P6M	USD	SprdBsisPts	1	15,000,000	0	12	12		12	S	12	S		
Amazon.com Inc 2y	QZCDNKQZV1MX	P24M	USD	SprdBsisPts	1	40,000,000	0	35	35		35	S	35	S		
Amazon.com Inc	QZCDNKQZV1MX	P48M	USD	SprdBsisPts	3	85,750,000	0	49.5	49.5		49.5	S	49.5	S		
Amazon.com Inc	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	3	70,000,000	0	59	59		59	S	59	S		
AVT 5y	QZGV60W0SCLB	P60M	USD	SprdBsisPts	5	28,000,000	0	78	78		78	S	78	S		
RTX 5y	QZJLPKK03HS4	P60M	USD	SprdBsisPts	2	25,000,000	0	25	25.5		25	S	25.5	S		
DHR 5y	QZKNKNSSPN0S	P60M	USD	SprdBsisPts	1	20,000,000	0	21	21		21	S	21	S		

DOW	QZKV3DKX8LXD	P48M	USD	SprdBsisPts	1	36,500,000	0	57.5	57.5		57.5	S	57.5	S		
DOW	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	30,000,000	0	74	74		74	S	74	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	1	5,000,000	0	80.5	80.5		80.5	S	80.5	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	59.5	59.5		59.5	S	59.5	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	15,000,000	0	56	56		56	S	56	S		
BAX 5y	QZP81XLFWRPX	P60M	USD	SprdBsisPts	1	5,000,000	0	67	67		67	S	67	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	2	20,000,000	0	45	45		45	S	45	S		
CCL 5y x100	QZPHR1Z52Q38	P60M	USD	SprdBsisPts	2	10,000,000	0	90	93		90	S	93	S		
FMCC 1y 6m [GFI]	QZQLMBP9GGF3	P18M	USD	SprdBsisPts	1	30,000,000	0	56	56		56	S	56	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	3	45,000,000	0	55	55		55	S	55	S		
JCI 5y	QZRBN393SXGR	P60M	USD	SprdBsisPts	1	10,000,000	0	24	24		24	S	24	S		
HPQ 5y	QZS1JC2TF4PV	P60M	USD	SprdBsisPts	1	10,000,000	0	88	88		88	S	88	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	2	25,000,000	0	29	29		29	S	29	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	4	45,000,000	0	25.5	25.5		25.5	S	25.5	S		
MET 5y	QZSSFW54CP7M	P60M	USD	SprdBsisPts	1	10,000,000	0	70.5	70.5		70.5	S	70.5	S		
NVDA 5y	QZTT3CX7GNN1	P59M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
GE 5y	QZVX42WJP4FV	P60M	USD	SprdBsisPts	1	10,000,000	0	17	17		17	S	17	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	18.5	18.5		18.5	S	18.5	S		
INST_ID-460125-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	1	18,195,000	0	28	28		28	S	28	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.