Daily Market Data Report

GSBS

Market Data for Date

2026-08-24-04:00

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
HD	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	1	33,000,000	0	23	23		23	S	23	S		
HD	QZ1Q33TT6Q89	P66M	USD	SprdBsisPts	1	30,000,000	0	25.6	25.6		25.6	S	25.6	S		
AVGO 4y [GFI]	QZ323VX39FD5	P48M	USD	SprdBsisPts	2	22,000,000	0	105	105		105	S	105	S		
AVGO	QZ323VX39FD5	P54M	USD	SprdBsisPts	1	15,000,000	0	114.5	114.5		114.5	S	114.5	S		
AVGO 4y 8m [GFI]	QZ323VX39FD5	P56M	USD	SprdBsisPts	1	5,000,000	0	114.5	114.5		114.5	S	114.5	S		
LOW	QZ7RTDF8NMQF	P60M	USD	SprdBsisPts	1	33,000,000	0	28	28		28	S	28	S		
LOW	QZ7RTDF8NMQF	P66M	USD	SprdBsisPts	1	30,000,000	0	31.1	31.1		31.1	S	31.1	S		
NOC 5y	QZ7T8MFM8F7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	16	16		16	S	16	S		
AMD 4y 6m [GFI]	QZKTWJ0GJ1W0	P54M	USD	SprdBsisPts	1	25,000,000	0	84	84		84	S	84	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
AZO	QZPVBS346Z3K	P60M	USD	SprdBsisPts	1	33,000,000	0	31	31		31	S	31	S		
AZO	QZPVBS346Z3K	P66M	USD	SprdBsisPts	1	30,000,000	0	34.4	34.4		34.4	S	34.4	S		
FMCC 3y	QZQLMBP9GGF3	P36M	USD	SprdBsisPts	1	5,000,000	0	80	80		80	S	80	S		
LEN 5y	QZRRLXTZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	83.5	83.5		83.5	S	83.5	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	10,000,000	0	32	32		32	S	32	S		
MET 5y	QZSSFW54CP7M	P60M	USD	SprdBsisPts	1	5,000,000	0	70.5	70.5		70.5	S	70.5	S		
INST_ID-460201-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	3	208,219,034.17	0	32.5	25		25	S	47.5	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.