Daily Market Data Report

GSBS

Market Data for Date

2026-08-26-04:00

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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
TMUS 5y	QZ240D1BDG1C	P60M	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
MSFT 5y	QZ2FSXVTG1JL	P59M	USD	SprdBsisPts	1	5,000,000	0	47.5	47.5		47.5	S	47.5	S		
AVGO	QZ323VX39FD5	P48M	USD	SprdBsisPts	4	66,250,000	0	106	106		106	S	106	S		
AVGO	QZ323VX39FD5	P54M	USD	SprdBsisPts	4	60,000,000	0	116.5	116.5		116.5	S	116.5	S		
AVGO 5y	QZ323VX39FD5	P62M	USD	SprdBsisPts	2	12,000,000	0	128	128		128	S	128	S		
RCL 3y	QZ5JTZ63Q1MB	P37M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
TGT 10y [GFI]	QZ5LL9SX91XR	P120M	USD	SprdBsisPts	1	10,000,000	0	62	62		62	S	62	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	18,000,000	0	33	33		33	S	33	S		
Alphabet Inc	QZ63CPWG9KGQ	P117M	USD	SprdBsisPts	2	10,000,000	0	93	93		93	S	93	S		
Alphabet Inc 3y 9m [GFI]	QZ63CPWG9KGQ	P45M	USD	SprdBsisPts	2	10,000,000	0	48	48		48	S	48	S		
Alphabet Inc	QZ63CPWG9KGQ	P57M	USD	SprdBsisPts	2	17,500,000	0	58	58		58	S	58	S		
GOOG 5y	QZ63CPWG9KGQ	P59M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	4	55,000,000	0	64	66.5		64	S	66.5	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	15,000,000	0	50	50		50	S	50	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	3	25,000,000	0	212	211		211	S	212	S		
DHR 5y	QZKNKNSSPN0S	P60M	USD	SprdBsisPts	1	5,000,000	0	22.5	22.5		22.5	S	22.5	S		
AMD 4y [GFI]	QZKTWJ0GJ1W0	P48M	USD	SprdBsisPts	1	5,000,000	0	82	82		82	S	82	S		
AMD 5y	QZKTWJ0GJ1W0	P60M	USD	SprdBsisPts	1	5,000,000	0	94	94		94	S	94	S		
META 4y	QZM76HGHB1SW	P47M	USD	SprdBsisPts	1	15,000,000	0	68	68		68	S	68	S		
META 5y	QZM76HGHB1SW	P59M	USD	SprdBsisPts	5	37,000,000	0	90	93		90	S	93	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	2	10,000,000	0	56	56		56	S	56	S		
COX 5y	QZP5KLGS510H	P60M	USD	SprdBsisPts	1	5,000,000	0	104.5	104.5		104.5	S	104.5	S		
HCA Inc 5y	QZZMPTV47XCD	P60M	USD	SprdBsisPts	1	5,000,000	0	48	48		48	S	48	S		
PANAMA 5Y	QZ68RP655BL3	P60M	USD	SprdBsisPts	2	15,000,000	0	85	85		85	S	85	S		
INST_ID-460301-2-B	QZ2HDRSZ9QWV	P32D	USD	SprdBsisPts	1	87,504,867.64	0	32.5	32.5		32.5	S	32.5	S		
INST_ID-460297-2-B	QZ2HDRSZ9QWV	P92D	USD	SprdBsisPts	2	170,738,617	0	32.5	15		15	S	32.5	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.