

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-08-11-04:00

### Generated

2026-08-11T18:30:00.002-04:00

| 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                      | QZ01KSJ02RCQ | P48M  | USD       | SprdBsisPts  | 2           | 18,250,000                         | 0                                           | 31.5          | 31.5          |                   | 31.5         | S                 | 31.5          | S                  |                                  |                                          |
| FDX                      | QZ01KSJ02RCQ | P60M  | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 41            | 41            |                   | 41           | S                 | 41            | S                  |                                  |                                          |
| HON 5y                   | QZ1BX3734G4L | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 22            | 22            |                   | 22           | S                 | 22            | S                  |                                  |                                          |
| NRG 1y [GFI]             | QZ26PSSQ2C3N | P12M  | USD       | SprdBsisPts  | 2           | 3,500,000                          | 0                                           | 35            | 35            |                   | 35           | S                 | 35            | S                  |                                  |                                          |
| F 3y                     | QZ3WK1G9F7GR | P36M  | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 83            | 83            |                   | 83           | S                 | 83            | S                  |                                  |                                          |
| F 5y                     | QZ3WK1G9F7GR | P60M  | USD       | SprdBsisPts  | 3           | 15,000,000                         | 0                                           | 137           | 137           |                   | 137          | S                 | 137           | S                  |                                  |                                          |
| GIS 5y                   | QZ49T0J61D5C | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 46            | 46            |                   | 46           | S                 | 46            | S                  |                                  |                                          |
| NEE 5y                   | QZ4LQC03GSVV | P60M  | USD       | SprdBsisPts  | 1           | 15,000,000                         | 0                                           | 63            | 63            |                   | 63           | S                 | 63            | S                  |                                  |                                          |
| GS 5y                    | QZ54WNCHKRZM | P60M  | USD       | SprdBsisPts  | 1           | 2,500,000                          | 0                                           | 53.5          | 53.5          |                   | 53.5         | S                 | 53.5          | S                  |                                  |                                          |
| IBM 5y                   | QZ5VWCHTW79  | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 61            | 61            |                   | 61           | S                 | 61            | S                  |                                  |                                          |
| GOOG 5y                  | QZ63CPWG9KGQ | P59M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 53.5          | 53.5          |                   | 53.5         | S                 | 53.5          | S                  |                                  |                                          |
| IP 5y                    | QZ6N1B6Z98XF | P60M  | USD       | SprdBsisPts  | 2           | 8,000,000                          | 0                                           | 48.5          | 48.5          |                   | 48.5         | S                 | 48.5          | S                  |                                  |                                          |
| CAG 5y                   | QZ6QFJQFPBQ  | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 87.5          | 87.5          |                   | 87.5         | S                 | 87.5          | S                  |                                  |                                          |
| RDN 5y                   | QZ6XNMTTC3J8 | P60M  | USD       | SprdBsisPts  | 2           | 20,000,000                         | 0                                           | 88            | 88            |                   | 88           | S                 | 88            | S                  |                                  |                                          |
| SO 5y                    | QZ8SW58TNPf6 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 42            | 42            |                   | 42           | S                 | 42            | S                  |                                  |                                          |
| CSX                      | QZ9HT29DHGWV | P36M  | USD       | SprdBsisPts  | 3           | 62,500,000                         | 0                                           | 9.5           | 9.5           |                   | 9.5          | S                 | 9.5           | S                  |                                  |                                          |
| CSX                      | QZ9HT29DHGWV | P54M  | USD       | SprdBsisPts  | 3           | 41,750,000                         | 0                                           | 14            | 14            |                   | 14           | S                 | 14            | S                  |                                  |                                          |
| CSX 5y                   | QZ9HT29DHGWV | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 14.5          | 14.5          |                   | 14.5         | S                 | 14.5          | S                  |                                  |                                          |
| C 5y                     | QZ9W0BJL7LNG | P60M  | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 53.5          | 53.5          |                   | 53.5         | S                 | 53.5          | S                  |                                  |                                          |
| AEP 5y                   | QZBPPFQ24DN5 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 38.5          | 38.5          |                   | 38.5         | S                 | 38.5          | S                  |                                  |                                          |
| SRE 5y                   | QZCC9P2L27ZB | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 37.5          | 37.5          |                   | 37.5         | S                 | 37.5          | S                  |                                  |                                          |
| Amazon.com Inc 10m [GFI] | QZCDNKQZV1MX | P10M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 24.5          | 24.5          |                   | 24.5         | S                 | 24.5          | S                  |                                  |                                          |
| Amazon 5y                | QZCDNKQZV1MX | P60M  | USD       | SprdBsisPts  | 2           | 20,000,000                         | 0                                           | 55.5          | 55.5          |                   | 55.5         | S                 | 55.5          | S                  |                                  |                                          |
| ORCL 5y                  | QZF4LWTFPQZC | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 197           | 197           |                   | 197          | S                 | 197           | S                  |                                  |                                          |
| EXC 5y                   | QZG6G1WVNT0V | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 31            | 31            |                   | 31           | S                 | 31            | S                  |                                  |                                          |
| CAH 5y                   | QZG77X9DKBP9 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 25            | 25            |                   | 25           | S                 | 25            | S                  |                                  |                                          |
| VZ 10m [GFI]             | QZM3ZN0JMGNG | P10M  | USD       | SprdBsisPts  | 1           | 15,000,000                         | 0                                           | 32.5          | 32.5          |                   | 32.5         | S                 | 32.5          | S                  |                                  |                                          |

|                    |              |       |     |             |   |             |   |      |      |  |      |   |      |   |  |  |
|--------------------|--------------|-------|-----|-------------|---|-------------|---|------|------|--|------|---|------|---|--|--|
| VZ 3y              | QZM3ZN0JMGNO | P36M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 50.5 | 50.5 |  | 50.5 | S | 50.5 | S |  |  |
| GM Co 3y           | QZM5QN8CR588 | P36M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 48   | 48   |  | 48   | S | 48   | S |  |  |
| GM Co 4y           | QZM5QN8CR588 | P48M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 65.5 | 65.5 |  | 65.5 | S | 65.5 | S |  |  |
| GM Co 5y           | QZM5QN8CR588 | P60M  | USD | SprdBsisPts | 2 | 10,000,000  | 0 | 85   | 85   |  | 85   | S | 85   | S |  |  |
| BA CO 5y           | QZN9LHFW7LQ9 | P60M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 55   | 55   |  | 55   | S | 55   | S |  |  |
| FE 5y              | QZPGHB4X9MPJ | P60M  | USD | SprdBsisPts | 1 | 10,000,000  | 0 | 41.5 | 41.5 |  | 41.5 | S | 41.5 | S |  |  |
| SHW 5y             | QZQF396BTC33 | P60M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 40   | 40   |  | 40   | S | 40   | S |  |  |
| FMCC 2y            | QZQLMBP9GGF3 | P24M  | USD | SprdBsisPts | 1 | 25,000,000  | 0 | 63.5 | 63.5 |  | 63.5 | S | 63.5 | S |  |  |
| FMCC 4y            | QZQLMBP9GGF3 | P48M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 100  | 100  |  | 100  | S | 100  | S |  |  |
| OMC 5y             | QZR23T2BKPR6 | P60M  | USD | SprdBsisPts | 2 | 25,000,000  | 0 | 56   | 56   |  | 56   | S | 56   | S |  |  |
| JCI Intl           | QZRBN393SXGR | P42M  | USD | SprdBsisPts | 1 | 11,500,000  | 0 | 15.5 | 15.5 |  | 15.5 | S | 15.5 | S |  |  |
| JCI Intl           | QZRBN393SXGR | P48M  | USD | SprdBsisPts | 1 | 10,000,000  | 0 | 18   | 18   |  | 18   | S | 18   | S |  |  |
| JCI Intl           | QZRBN393SXGR | P54M  | USD | SprdBsisPts | 2 | 33,000,000  | 0 | 21.2 | 21.2 |  | 21.2 | S | 21.2 | S |  |  |
| JCI Intl           | QZRBN393SXGR | P60M  | USD | SprdBsisPts | 2 | 30,000,000  | 0 | 24   | 24   |  | 24   | S | 24   | S |  |  |
| CPB 5y             | QZSPCJCBTXR8 | P60M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 88.5 | 88.5 |  | 88.5 | S | 88.5 | S |  |  |
| MET 1y 6m [GFI]    | QZSSFW54CP7M | P18M  | USD | SprdBsisPts | 2 | 30,000,000  | 0 | 26   | 26   |  | 26   | S | 26   | S |  |  |
| MET 2y 6m [GFI]    | QZSSFW54CP7M | P30M  | USD | SprdBsisPts | 4 | 25,000,000  | 0 | 37   | 37   |  | 37   | S | 37   | S |  |  |
| WY                 | QZT5RN7B4N9W | P24M  | USD | SprdBsisPts | 1 | 16,000,000  | 0 | 10.5 | 10.5 |  | 10.5 | S | 10.5 | S |  |  |
| WY                 | QZT5RN7B4N9W | P36M  | USD | SprdBsisPts | 1 | 10,500,000  | 0 | 16.5 | 16.5 |  | 16.5 | S | 16.5 | S |  |  |
| NVDA 5y            | QZTT3CX7GNN1 | P59M  | USD | SprdBsisPts | 1 | 15,000,000  | 0 | 72   | 72   |  | 72   | S | 72   | S |  |  |
| BAC 2y [GFI]       | QZWSGRCMZS5T | P24M  | USD | SprdBsisPts | 2 | 75,000,000  | 0 | 33.5 | 33.5 |  | 33.5 | S | 33.5 | S |  |  |
| BAC 3y [GFI]       | QZWSGRCMZS5T | P36M  | USD | SprdBsisPts | 2 | 10,000,000  | 0 | 38   | 38   |  | 38   | S | 38   | S |  |  |
| BAC 5y             | QZWSGRCMZS5T | P60M  | USD | SprdBsisPts | 3 | 20,000,000  | 0 | 54   | 54   |  | 54   | S | 54   | S |  |  |
| CAT INC 5y         | QZWXNL5Z3FR3 | P60M  | USD | SprdBsisPts | 1 | 5,000,000   | 0 | 18.5 | 18.5 |  | 18.5 | S | 18.5 | S |  |  |
| HCA Inc 5y         | QZZMPTV47XCD | P60M  | USD | SprdBsisPts | 1 | 10,000,000  | 0 | 51   | 51   |  | 51   | S | 51   | S |  |  |
| INST_ID-459972-2-B | QZ2HDRSZ9QWV | P183D | CAD | SprdBsisPts | 1 | 286,453,606 | 0 | 77   | 77   |  | 77   | S | 77   | S |  |  |
| INST_ID-459965-2-B | QZ2HDRSZ9QWV | P91D  | USD | SprdBsisPts | 1 | 68,587,870  | 0 | 35   | 35   |  | 35   | S | 35   | 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.