

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-09-21-04:00

### Generated

2026-09-21T18:30:00.004-04:00

| 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 |
|-----------------|--------------|-------|-----------|--------------|-------------|------------------------------------|---------------------------------------------|---------------|---------------|-------------------|--------------|-------------------|---------------|--------------------|----------------------------------|------------------------------------------|
| D 5y            | QZ0N2CNLQBC2 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 42            | 42            |                   | 42           | S                 | 42            | S                  |                                  |                                          |
| HON 5y          | QZ1BX3734G4L | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 25            | 25            |                   | 25           | S                 | 25            | S                  |                                  |                                          |
| KR 5y           | QZ2RQNQ35FQ3 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 32.5          | 32.5          |                   | 32.5         | S                 | 32.5          | S                  |                                  |                                          |
| R 5y            | QZ2TNPV7DJF5 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 52.5          | 52.5          |                   | 52.5         | S                 | 52.5          | S                  |                                  |                                          |
| BMY             | QZ30TWXFFV7Q | P54M  | USD       | SprdBsisPts  | 2           | 35,410,000                         | 0                                           | 26.25         | 26.25         |                   | 26.25        | S                 | 26.25         | S                  |                                  |                                          |
| BMY             | QZ30TWXFFV7Q | P60M  | USD       | SprdBsisPts  | 2           | 32,250,000                         | 0                                           | 30            | 30            |                   | 30           | S                 | 30            | S                  |                                  |                                          |
| AVGO 5y         | QZ323VX39FD5 | P62M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 110.5         | 110.5         |                   | 110.5        | S                 | 110.5         | S                  |                                  |                                          |
| LMT 2y [GFI]    | QZ34Q5QD2103 | P24M  | USD       | SprdBsisPts  | 1           | 25,000,000                         | 0                                           | 7.5           | 7.5           |                   | 7.5          | S                 | 7.5           | S                  |                                  |                                          |
| JNJ             | QZ3C5JD50V5F | P54M  | USD       | SprdBsisPts  | 1           | 9,800,000                          | 0                                           | 12.3          | 12.3          |                   | 12.3         | S                 | 12.3          | S                  |                                  |                                          |
| JNJ             | QZ3C5JD50V5F | P60M  | USD       | SprdBsisPts  | 1           | 9,000,000                          | 0                                           | 14            | 14            |                   | 14           | S                 | 14            | S                  |                                  |                                          |
| TGT 5y          | QZ3NXD9SMCBM | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 34.5          | 34.5          |                   | 34.5         | S                 | 34.5          | S                  |                                  |                                          |
| GIS 5y          | QZ49T0J61D5C | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 46            | 46            |                   | 46           | S                 | 46            | S                  |                                  |                                          |
| JPM 5y          | QZ4MW07TQMTZ | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 40            | 40            |                   | 40           | S                 | 40            | S                  |                                  |                                          |
| SPCX 5y         | QZ6CJXSQQ2BV | P60M  | USD       | SprdBsisPts  | 4           | 30,000,000                         | 0                                           | 161           | 161           |                   | 161          | S                 | 161           | S                  |                                  |                                          |
| TRPCN 5y        | QZ6FKRVM4KHJ | P60M  | USD       | SprdBsisPts  | 2           | 12,000,000                         | 0                                           | 44            | 44            |                   | 44           | S                 | 44            | S                  |                                  |                                          |
| HTZ 3y          | QZ6LF83KHJMJ | P36M  | USD       | SprdBsisPts  | 1           | 4,000,000                          | 0                                           | 66            | 66            |                   | 66           | S                 | 66            | S                  |                                  |                                          |
| IP 5y           | QZ6N1B6Z98XF | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 52.5          | 52.5          |                   | 52.5         | S                 | 52.5          | S                  |                                  |                                          |
| NSC             | QZ87B4D3NNXK | P48M  | USD       | SprdBsisPts  | 1           | 21,000,000                         | 0                                           | 12            | 12            |                   | 12           | S                 | 12            | S                  |                                  |                                          |
| NSC             | QZ87B4D3NNXK | P54M  | USD       | SprdBsisPts  | 1           | 19,000,000                         | 0                                           | 15            | 15            |                   | 15           | S                 | 15            | S                  |                                  |                                          |
| C 5y            | QZ9W0BJL7LNG | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 56.5          | 56.5          |                   | 56.5         | S                 | 56.5          | S                  |                                  |                                          |
| NEM 4y 6m [GFI] | QZCCJ6NS06HB | P54M  | USD       | SprdBsisPts  | 1           | 42,000,000                         | 0                                           | 30            | 30            |                   | 30           | S                 | 30            | S                  |                                  |                                          |
| HRB 5y          | QZD2VRFC0FGN | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 85.5          | 85.5          |                   | 85.5         | S                 | 85.5          | S                  |                                  |                                          |
| TOL 5y          | QZG10Z7W25TF | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 75            | 75            |                   | 75           | S                 | 75            | S                  |                                  |                                          |
| CAH             | QZG77X9DKBP9 | P54M  | USD       | SprdBsisPts  | 1           | 9,500,000                          | 0                                           | 25.25         | 25.25         |                   | 25.25        | S                 | 25.25         | S                  |                                  |                                          |
| CAH             | QZG77X9DKBP9 | P60M  | USD       | SprdBsisPts  | 1           | 8,750,000                          | 0                                           | 28.5          | 28.5          |                   | 28.5         | S                 | 28.5          | S                  |                                  |                                          |
| PFE 2y [GFI]    | QZHQ78HX17K5 | P24M  | USD       | SprdBsisPts  | 1           | 15,000,000                         | 0                                           | 14            | 14            |                   | 14           | S                 | 14            | S                  |                                  |                                          |
| META            | QZM76HGH81SW | P60M  | USD       | SprdBsisPts  | 4           | 250,000,000                        | 0                                           | 81.5          | 81.5          |                   | 81.5         | S                 | 90            | S                  |                                  |                                          |
| BA CO 5y        | QZN9LHF7LQ9  | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 66.5          | 66.5          |                   | 66.5         | S                 | 66.5          | S                  |                                  |                                          |

|                           |               |      |     |             |   |                |   |      |      |  |      |   |      |   |  |  |
|---------------------------|---------------|------|-----|-------------|---|----------------|---|------|------|--|------|---|------|---|--|--|
| JCI 5y                    | QZRBN393SXGR  | P60M | USD | SprdBsisPts | 1 | 5,000,000      | 0 | 35   | 35   |  | 35   | S | 35   | S |  |  |
| LEN 5y                    | QZRRLXTZJHTT  | P60M | USD | SprdBsisPts | 1 | 5,000,000      | 0 | 94.5 | 94.5 |  | 94.5 | S | 94.5 | S |  |  |
| ABX 5y                    | QZSPVTL4QM4T  | P60M | USD | SprdBsisPts | 1 | 7,000,000      | 0 | 34.5 | 34.5 |  | 34.5 | S | 34.5 | S |  |  |
| MET 1y [                  | QZSSFW54CP7M  | P12M | USD | SprdBsisPts | 1 | 10,000,000     | 0 | 25   | 25   |  | 25   | S | 25   | S |  |  |
| MET                       | QZSSFW54CP7M  | P54M | USD | SprdBsisPts | 2 | 70,500,000     | 0 | 70   | 67   |  | 67   | S | 70   | S |  |  |
| MET                       | QZSSFW54CP7M  | P60M | USD | SprdBsisPts | 2 | 65,000,000     | 0 | 78   | 75   |  | 75   | S | 78   | S |  |  |
| GE 2y                     | QZVX42WJP4FV  | P24M | USD | SprdBsisPts | 1 | 25,000,000     | 0 | 7    | 7    |  | 7    | S | 7    | S |  |  |
| COX Communications LLC 4y | QZWQ0MGT6LDR  | P48M | USD | SprdBsisPts | 1 | 5,000,000      | 0 | 132  | 132  |  | 132  | S | 132  | S |  |  |
| CAT INC 5y                | QZWXNL5Z3FR3  | P60M | USD | SprdBsisPts | 2 | 10,000,000     | 0 | 20.5 | 20.5 |  | 20.5 | S | 20.5 | S |  |  |
| BWA                       | QZZB6Q4NJK75  | P48M | USD | SprdBsisPts | 1 | 2,100,000      | 0 | 39.5 | 39.5 |  | 39.5 | S | 39.5 | S |  |  |
| BWA                       | QZZB6Q4NJK75  | P54M | USD | SprdBsisPts | 1 | 1,900,000      | 0 | 44   | 44   |  | 44   | S | 44   | S |  |  |
| BRAZIL 5Y                 | QZRHMO0LDMDZH | P60M | USD | SprdBsisPts | 3 | 35,000,000     | 0 | 121  | 121  |  | 121  | S | 121  | S |  |  |
| COLOM 5Y                  | QZWHW9FJXDT1  | P60M | USD | SprdBsisPts | 2 | 10,000,000     | 0 | 159  | 159  |  | 159  | S | 159  | S |  |  |
| INST_ID-460788-2-B        | QZ2HRSZ9QWV   | P29D | USD | SprdBsisPts | 1 | 183,787,226.58 | 0 | 45   | 45   |  | 45   | S | 45   | 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.