

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-09-23-04:00

### Generated

2026-09-23T18:30:00.001-04:00

| 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 |
|---------------------|--------------|-------|-----------|--------------|-------------|------------------------------------|---------------------------------------------|---------------|---------------|-------------------|--------------|-------------------|---------------|--------------------|----------------------------------|------------------------------------------|
| OXY 5y              | QZ2GC61J3ZQH | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 64            | 66            |                   | 64           | S                 | 66            | S                  |                                  |                                          |
| LOW 2y [GFI]        | QZ2J97LF7CHR | P24M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 14            | 14            |                   | 14           | S                 | 14            | S                  |                                  |                                          |
| AVGO                | QZ323VX39FD5 | P54M  | USD       | SprdBsisPts  | 1           | 32,500,000                         | 0                                           | 108           | 108           |                   | 108          | S                 | 108           | S                  |                                  |                                          |
| AVGO                | QZ323VX39FD5 | P60M  | USD       | SprdBsisPts  | 1           | 30,000,000                         | 0                                           | 117           | 117           |                   | 117          | S                 | 117           | S                  |                                  |                                          |
| AVGO 5y             | QZ323VX39FD5 | P62M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 121           | 121           |                   | 121          | S                 | 121           | S                  |                                  |                                          |
| F 5y                | QZ3WK1G9F7GR | P60M  | USD       | SprdBsisPts  | 4           | 20,000,000                         | 0                                           | 150           | 150           |                   | 150          | S                 | 150           | S                  |                                  |                                          |
| ORCL                | QZ421PMCGR9T | P54M  | USD       | SprdBsisPts  | 3           | 64,000,000                         | 0                                           | 205           | 205           |                   | 205          | S                 | 205           | S                  |                                  |                                          |
| ORCL                | QZ421PMCGR9T | P60M  | USD       | SprdBsisPts  | 3           | 60,000,000                         | 0                                           | 224           | 224           |                   | 224          | S                 | 224           | S                  |                                  |                                          |
| DHR                 | QZ4MFNKNL78C | P18M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 9             | 9             |                   | 9            | S                 | 9             | S                  |                                  |                                          |
| DHR                 | QZ4MFNKNL78C | P3M   | USD       | SprdBsisPts  | 1           | 35,250,000                         | 0                                           | 5             | 5             |                   | 5            | S                 | 5             | S                  |                                  |                                          |
| OMC 5y              | QZ4ZM042V75T | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 62            | 62            |                   | 62           | S                 | 62            | S                  |                                  |                                          |
| GS                  | QZ54WNCHKRZM | P54M  | USD       | SprdBsisPts  | 1           | 49,000,000                         | 0                                           | 53            | 53            |                   | 53           | S                 | 53            | S                  |                                  |                                          |
| GS                  | QZ54WNCHKRZM | P60M  | USD       | SprdBsisPts  | 1           | 45,000,000                         | 0                                           | 57.5          | 57.5          |                   | 57.5         | S                 | 57.5          | S                  |                                  |                                          |
| SRE 5y              | QZ68L4BN832M | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 47.5          | 47.5          |                   | 47.5         | S                 | 47.5          | S                  |                                  |                                          |
| IBM 5y              | QZ6XK0PGZL4V | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 70            | 70            |                   | 70           | S                 | 70            | S                  |                                  |                                          |
| PRU 5y              | QZ700Z9GJN2T | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 83.5          | 83.5          |                   | 83.5         | S                 | 83.5          | S                  |                                  |                                          |
| LMT 5y              | QZ7RJT42QTXC | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 18.5          | 18.5          |                   | 18.5         | S                 | 18.5          | S                  |                                  |                                          |
| UPS                 | QZ98WS39HSW2 | P54M  | USD       | SprdBsisPts  | 1           | 25,000,000                         | 0                                           | 20            | 20            |                   | 20           | S                 | 20            | S                  |                                  |                                          |
| UPS                 | QZ98WS39HSW2 | P60M  | USD       | SprdBsisPts  | 1           | 22,750,000                         | 0                                           | 23            | 23            |                   | 23           | S                 | 23            | S                  |                                  |                                          |
| C                   | QZ9W0BJL7LNG | P54M  | USD       | SprdBsisPts  | 1           | 16,250,000                         | 0                                           | 52            | 52            |                   | 52           | S                 | 52            | S                  |                                  |                                          |
| C                   | QZ9W0BJL7LNG | P60M  | USD       | SprdBsisPts  | 1           | 15,000,000                         | 0                                           | 56.5          | 56.5          |                   | 56.5         | S                 | 56.5          | S                  |                                  |                                          |
| GOOG 5y             | QZB8PNJ1BZZ4 | P62M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 72.5          | 72.5          |                   | 72.5         | S                 | 72.5          | S                  |                                  |                                          |
| ENB 5y              | QZBG41KP8VSP | P60M  | USD       | SprdBsisPts  | 2           | 20,000,000                         | 0                                           | 59            | 59            |                   | 59           | S                 | 59            | S                  |                                  |                                          |
| ABBV 5y             | QZC80L28DHDH | P62M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 31.5          | 31.5          |                   | 31.5         | S                 | 31.5          | S                  |                                  |                                          |
| Block Financial LLC | QZD2VRFC0FGN | P54M  | USD       | SprdBsisPts  | 1           | 5,500,000                          | 0                                           | 77.75         | 77.75         |                   | 77.75        | S                 | 77.75         | S                  |                                  |                                          |
| HRB 5y              | QZD2VRFC0FGN | P60M  | USD       | SprdBsisPts  | 3           | 20,000,000                         | 0                                           | 86            | 88            |                   | 86           | S                 | 88            | S                  |                                  |                                          |
| SO 5y               | QZDCN35WR40B | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 47.5          | 47.5          |                   | 47.5         | S                 | 47.5          | S                  |                                  |                                          |

|                |              |      |     |             |   |            |   |       |       |  |       |   |       |   |  |  |
|----------------|--------------|------|-----|-------------|---|------------|---|-------|-------|--|-------|---|-------|---|--|--|
| KMI 5y         | QZF3XT5K0J3F | P60M | USD | SprdBsisPts | 4 | 30,000,000 | 0 | 46.5  | 47    |  | 46.5  | S | 47    | S |  |  |
| CPB 4y         | QZH54MF11LJP | P48M | USD | SprdBsisPts | 2 | 82,500,000 | 0 | 72.5  | 72.5  |  | 72.5  | S | 72.5  | S |  |  |
| CPB 5y         | QZH54MF11LJP | P60M | USD | SprdBsisPts | 2 | 70,000,000 | 0 | 97    | 97    |  | 97    | S | 97    | S |  |  |
| AEP 5y         | QZJCWGCWQ54T | P60M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 43    | 43    |  | 43    | S | 43    | S |  |  |
| HAL 5y         | QZKB04XK3BL0 | P60M | USD | SprdBsisPts | 2 | 15,000,000 | 0 | 45.5  | 45.5  |  | 45.5  | S | 45.5  | S |  |  |
| MCK 5y         | QZKC8543NPZZ | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 30.5  | 30.5  |  | 30.5  | S | 30.5  | S |  |  |
| TMO 5y         | QZL7VVZLGXKC | P60M | USD | SprdBsisPts | 2 | 10,000,000 | 0 | 44.5  | 44.5  |  | 44.5  | S | 44.5  | S |  |  |
| HPQ 5y         | QZLRMXG5CZVS | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 94    | 94    |  | 94    | S | 94    | S |  |  |
| Amazon 5y      | QZM8B19BHFFN | P60M | USD | SprdBsisPts | 3 | 15,000,000 | 0 | 73    | 74.5  |  | 73    | S | 74.5  | S |  |  |
| Ovintiv Inc 5y | QZMWDRJP8MRF | P60M | USD | SprdBsisPts | 2 | 15,000,000 | 0 | 66    | 66    |  | 66    | S | 66    | S |  |  |
| NFLX 5y        | QZN8MC3RCSQ6 | P60M | USD | SprdBsisPts | 2 | 20,000,000 | 0 | 45.5  | 45.5  |  | 45.5  | S | 45.5  | S |  |  |
| CSCO 5y        | QZNNCQKKCWMF | P60M | USD | SprdBsisPts | 4 | 48,000,000 | 0 | 38    | 42.5  |  | 38    | S | 42.5  | S |  |  |
| CSCO           | QZNNCQKKCWMF | P66M | USD | SprdBsisPts | 2 | 30,000,000 | 0 | 42.5  | 42.5  |  | 42.5  | S | 42.5  | S |  |  |
| VLO 5y         | QZNP78WW8189 | P60M | USD | SprdBsisPts | 2 | 30,000,000 | 0 | 46    | 46    |  | 46    | S | 46    | S |  |  |
| BBY 5y         | QZNRDHL9P9X0 | P60M | USD | SprdBsisPts | 2 | 13,000,000 | 0 | 59    | 59    |  | 59    | S | 59    | S |  |  |
| LEN 5y         | QZPZWVQ8CBC6 | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 89.5  | 89.5  |  | 89.5  | S | 89.5  | S |  |  |
| DIS b 5y       | QZQQ449L6800 | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 34    | 34    |  | 34    | S | 34    | S |  |  |
| WMB 5y         | QZR3KXJ8JB50 | P60M | USD | SprdBsisPts | 1 | 15,000,000 | 0 | 54    | 54    |  | 54    | S | 54    | S |  |  |
| JCI 5y         | QZS403VW1GNM | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 35    | 35    |  | 35    | S | 35    | S |  |  |
| KR 5y          | QZSP4RXMZ3QC | P60M | USD | SprdBsisPts | 1 | 15,000,000 | 0 | 34    | 34    |  | 34    | S | 34    | S |  |  |
| TOL 5y         | QZSWJF599TJR | P60M | USD | SprdBsisPts | 2 | 15,000,000 | 0 | 76    | 76    |  | 76    | S | 76    | S |  |  |
| AVT 5y         | QZSZ7PG80MXM | P60M | USD | SprdBsisPts | 5 | 40,000,000 | 0 | 79.5  | 80.5  |  | 79.5  | S | 80.5  | S |  |  |
| R 5y           | QZT32BF3VXV3 | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 53    | 53    |  | 53    | S | 53    | S |  |  |
| TMUS           | QZTJ6N97QNHH | P54M | USD | SprdBsisPts | 1 | 33,000,000 | 0 | 63    | 63    |  | 63    | S | 63    | S |  |  |
| TMUS           | QZTJ6N97QNHH | P60M | USD | SprdBsisPts | 1 | 30,000,000 | 0 | 69.15 | 69.15 |  | 69.15 | S | 69.15 | S |  |  |
| NVDA           | QZTT3CX7GNN1 | P48M | USD | SprdBsisPts | 2 | 64,250,000 | 0 | 70    | 70    |  | 70    | S | 70    | S |  |  |
| NVDA           | QZTT3CX7GNN1 | P54M | USD | SprdBsisPts | 2 | 58,500,000 | 0 | 79    | 79    |  | 79    | S | 79    | S |  |  |
| NVDA 5y        | QZTT3CX7GNN1 | P62M | USD | SprdBsisPts | 3 | 35,000,000 | 0 | 85    | 85.5  |  | 85    | S | 85.5  | S |  |  |
| PFE            | QZV922T2J1NB | P30M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 16    | 16    |  | 16    | S | 16    | S |  |  |
| PFE            | QZV922T2J1NB | P3M  | USD | SprdBsisPts | 1 | 54,500,000 | 0 | 8     | 8     |  | 8     | S | 8     | S |  |  |
| HWM 2y [GFI]   | QZW1R5DC9R80 | P24M | USD | SprdBsisPts | 1 | 27,000,000 | 0 | 14    | 14    |  | 14    | S | 14    | S |  |  |
| DOW 5y         | QZX1NSL7C250 | P60M | USD | SprdBsisPts | 1 | 5,000,000  | 0 | 76.5  | 76.5  |  | 76.5  | S | 76.5  | S |  |  |
| MSI 5y         | QZZLR05381G6 | P60M | USD | SprdBsisPts | 2 | 20,000,000 | 0 | 40.5  | 40.5  |  | 40.5  | S | 40.5  | S |  |  |
| BA             | QZZRCP0BDWCZ | P60M | USD | SprdBsisPts | 2 | 49,500,000 | 0 | 62    | 62    |  | 62    | S | 62    | S |  |  |
| BA             | QZZRCP0BDWCZ | P66M | USD | SprdBsisPts | 2 | 45,000,000 | 0 | 68    | 68    |  | 68    | S | 68    | S |  |  |
| MEX 5Y         | QZBQ8J5NKD07 | P60M | USD | SprdBsisPts | 1 | 25,000,000 | 0 | 87    | 87    |  | 87    | S | 87    | S |  |  |
| BRAZIL 5Y      | QZRHMO1DMDZH | P60M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 122   | 122   |  | 122   | S | 122   | 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.