

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-08-12-04:00

### Generated

2026-08-12T18:30:00.002-04:00

| 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 |
|------------------|--------------|-------|-----------|--------------|-------------|------------------------------------|---------------------------------------------|---------------|---------------|-------------------|--------------|-------------------|---------------|--------------------|----------------------------------|------------------------------------------|
| D 5y             | QZ0N2CNLQBC2 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 37.5          | 37.5          |                   | 37.5         | S                 | 37.5          | S                  |                                  |                                          |
| KHC 5y           | QZ10QLSJM7X  | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 49            | 49            |                   | 49           | S                 | 49            | S                  |                                  |                                          |
| ABBV 5y          | QZ1LPC9F8HFR | P59M  | USD       | SprdBsisPts  | 2           | 15,000,000                         | 0                                           | 28.5          | 28.5          |                   | 28.5         | S                 | 28.5          | S                  |                                  |                                          |
| ARW 5y           | QZ2J4616MMT2 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 70.5          | 70.5          |                   | 70.5         | S                 | 70.5          | S                  |                                  |                                          |
| F 3y             | QZ3WK1G9F7GR | P36M  | USD       | SprdBsisPts  | 5           | 157,250,000                        | 0                                           | 85            | 84            |                   | 84           | S                 | 85            | S                  |                                  |                                          |
| F 4y             | QZ3WK1G9F7GR | P48M  | USD       | SprdBsisPts  | 4           | 100,000,000                        | 0                                           | 107           | 107           |                   | 107          | S                 | 107           | S                  |                                  |                                          |
| F 5y             | QZ3WK1G9F7GR | P60M  | USD       | SprdBsisPts  | 2           | 20,000,000                         | 0                                           | 137           | 137           |                   | 137          | S                 | 137           | S                  |                                  |                                          |
| CSCO 5y          | QZ479FHWBDM1 | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 35            | 35            |                   | 35           | S                 | 35            | S                  |                                  |                                          |
| HTZ 6m [GFI]     | QZ6LF83KHNMJ | P6M   | USD       | SprdBsisPts  | 3           | 13,000,000                         | 0                                           | 4.25          | 3.75          |                   | 3.75         | S                 | 4.25          | S                  |                                  |                                          |
| CAG 5y           | QZ6QFJQFPBQ  | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 87            | 87            |                   | 87           | S                 | 87            | S                  |                                  |                                          |
| LOW 2y 1m [GFI]  | QZ7RTDF8NMQF | P25M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 11            | 11            |                   | 11           | S                 | 11            | S                  |                                  |                                          |
| LOW 5y           | QZ7RTDF8NMQF | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 27            | 27            |                   | 27           | S                 | 27            | S                  |                                  |                                          |
| NFLX 5y          | QZ7TPWFT2HM5 | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 43            | 43            |                   | 43           | S                 | 43            | S                  |                                  |                                          |
| ENB 10y [GFI]    | QZ8FBRKK86CD | P120M | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 94            | 94            |                   | 94           | S                 | 94            | S                  |                                  |                                          |
| ENB 5y           | QZ8FBRKK86CD | P60M  | USD       | SprdBsisPts  | 1           | 8,500,000                          | 0                                           | 52            | 52            |                   | 52           | S                 | 52            | S                  |                                  |                                          |
| SO 5y            | QZ8SW58TNP6  | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 41            | 41            |                   | 41           | S                 | 41            | S                  |                                  |                                          |
| AEP 5y           | QZBPPFQ24DN5 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 38            | 38            |                   | 38           | S                 | 38            | S                  |                                  |                                          |
| Amazon 5y        | QZCDNKQZV1MX | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 55            | 55            |                   | 55           | S                 | 55            | S                  |                                  |                                          |
| HRB FIN 5y       | QZD2VRFC0FGN | P60M  | USD       | SprdBsisPts  | 2           | 10,000,000                         | 0                                           | 78.5          | 78.5          |                   | 78.5         | S                 | 78.5          | S                  |                                  |                                          |
| ORCL             | QZF4LWTFPQZC | P48M  | USD       | SprdBsisPts  | 5           | 100,000,000                        | 0                                           | 164           | 164           |                   | 164          | S                 | 164           | S                  |                                  |                                          |
| ORCL 4y 2m [GFI] | QZF4LWTFPQZC | P50M  | USD       | SprdBsisPts  | 2           | 87,500,000                         | 0                                           | 164           | 164           |                   | 164          | S                 | 164           | S                  |                                  |                                          |
| ORCL 4y 6m [GFI] | QZF4LWTFPQZC | P54M  | USD       | SprdBsisPts  | 3           | 56,950,000                         | 0                                           | 181           | 181           |                   | 181          | S                 | 181           | S                  |                                  |                                          |
| ORCL 5y          | QZF4LWTFPQZC | P60M  | USD       | SprdBsisPts  | 10          | 211,250,000                        | 0                                           | 198           | 197           |                   | 197          | S                 | 198           | S                  |                                  |                                          |
| EXC 5y           | QZG6G1WVNT0V | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 30.5          | 30.5          |                   | 30.5         | S                 | 30.5          | S                  |                                  |                                          |
| DHR 5y           | QZKNKNSSPN0S | P60M  | USD       | SprdBsisPts  | 1           | 10,000,000                         | 0                                           | 19.5          | 19.5          |                   | 19.5         | S                 | 19.5          | S                  |                                  |                                          |
| AMD 5y           | QZKTWJ0GJ1W0 | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 80            | 80            |                   | 80           | S                 | 80            | S                  |                                  |                                          |
| PRU 5y           | QZLJ5T40M2PC | P60M  | USD       | SprdBsisPts  | 1           | 5,000,000                          | 0                                           | 78.5          | 78.5          |                   | 78.5         | S                 | 78.5          | S                  |                                  |                                          |
| GM Co 5y         | QZM5QN8CR588 | P60M  | USD       | SprdBsisPts  | 3           | 25,000,000                         | 0                                           | 85            | 83            |                   | 83           | S                 | 85            | S                  |                                  |                                          |

|                    |              |                    |     |             |   |                |   |       |       |  |       |   |       |   |  |  |
|--------------------|--------------|--------------------|-----|-------------|---|----------------|---|-------|-------|--|-------|---|-------|---|--|--|
| DGX 4y [GFI]       | QZNB1ZZGNTQ  | P48M               | USD | SprdBsisPts | 1 | 5,000,000      | 0 | 14    | 14    |  | 14    | S | 14    | S |  |  |
| DGX 4y 1m [GFI]    | QZNB1ZZGNTQ  | P49M               | USD | SprdBsisPts | 1 | 10,000,000     | 0 | 16    | 16    |  | 16    | S | 16    | S |  |  |
| FE 5y              | QZPGHB4X9MPJ | P60M               | USD | SprdBsisPts | 1 | 5,000,000      | 0 | 41    | 41    |  | 41    | S | 41    | S |  |  |
| TEVA 5y x100       | QZQDQT5BN864 | P60M               | USD | SprdBsisPts | 1 | 2,000,000      | 0 | 60    | 60    |  | 60    | S | 60    | S |  |  |
| JCI 5y             | QZRB393SXGR  | P60M               | USD | SprdBsisPts | 1 | 5,000,000      | 0 | 22    | 22    |  | 22    | S | 22    | S |  |  |
| CPB 5y             | QZSPCJCBTXR8 | P60M               | USD | SprdBsisPts | 3 | 20,000,000     | 0 | 88    | 88    |  | 88    | S | 88    | S |  |  |
| GE 5y              | QZVX42WJP4FV | P60M               | USD | SprdBsisPts | 2 | 10,000,000     | 0 | 18    | 18    |  | 18    | S | 18    | S |  |  |
| DRI 5y             | QZW407M0C6MZ | P60M               | USD | SprdBsisPts | 3 | 30,000,000     | 0 | 35    | 35    |  | 35    | S | 35    | S |  |  |
| DELL 5y            | QZWP2BPG00T0 | P60M               | USD | SprdBsisPts | 1 | 10,000,000     | 0 | 63    | 63    |  | 63    | S | 63    | S |  |  |
| EMN 1y [GFI]       | QZZ3JP0D08T0 | P12M               | USD | SprdBsisPts | 1 | 64,000,000     | 0 | 15    | 15    |  | 15    | S | 15    | S |  |  |
| EMN 3y [GFI]       | QZZ3JP0D08T0 | P36M               | USD | SprdBsisPts | 1 | 20,000,000     | 0 | 39.75 | 39.75 |  | 39.75 | S | 39.75 | S |  |  |
| SBC                | QZZHPBZBH8CX | P54M               | USD | SprdBsisPts | 1 | 16,500,000     | 0 | 67.75 | 67.75 |  | 67.75 | S | 67.75 | S |  |  |
| SBC                | QZZHPBZBH8CX | P60M               | USD | SprdBsisPts | 1 | 15,000,000     | 0 | 74    | 74    |  | 74    | S | 74    | S |  |  |
| HCA Inc 5y         | QZZMPTV47XCD | P60M               | USD | SprdBsisPts | 1 | 10,000,000     | 0 | 50    | 50    |  | 50    | S | 50    | S |  |  |
| PNC (NCC) 5y [GFI] | QZZZJV4MQBFG | P60M               | USD | SprdBsisPts | 2 | 10,000,000     | 0 | 44    | 44    |  | 44    | S | 44    | S |  |  |
| INST_ID-460011-1-B | QZ2HDRSZ9QWV | P0Y0M0DT0H0M0.0005 | USD | SprdBsisPts | 1 | 748,139,690.55 | 0 | 67.5  | 67.5  |  | 67.5  | S | 67.5  | S |  |  |
| INST_ID-460008-2-B | QZ2HDRSZ9QWV | P152D              | CAD | SprdBsisPts | 1 | 748,139,690.55 | 0 | 67.5  | 67.5  |  | 67.5  | S | 67.5  | S |  |  |
| INST_ID-460005-2-B | QZ2HDRSZ9QWV | P272D              | CAD | SprdBsisPts | 1 | 149,363,050    | 0 | 77    | 77    |  | 77    | S | 77    | S |  |  |
| INST_ID-460001-2-B | QZ2HDRSZ9QWV | P91D               | USD | SprdBsisPts | 2 | 279,992,414.87 | 0 | 32.5  | 32    |  | 32    | 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.