

# Daily Market Data Report

## GSBS

### Market Data for Date

2026-02-19-05:00

### Generated

2026-02-20T15:36:40.475-05:00

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
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	2	25,000,000	0	38.5	38.5		38.5	S	38.5	S		
NEE 5y	QZ4LQC03GSVV	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
AAL 5y	QZ5Z9CNP3B6T	P60M	USD	SprdBsisPts	1	2,000,000	0	370	370		370	S	370	S		
Google 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
HTZ 2y	QZ6LF83KHNJM	P24M	USD	SprdBsisPts	1	1,000,000	0	23	23		23	S	23	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	2	15,000,000	0	56	56		56	S	56	S		
CAG	QZ6QFJQFPPBQ	P60M	USD	SprdBsisPts	1	10,000,000	0	81	81		81	S	81	S		
CAR 5y x500	QZC948HFBKFG	P60M	USD	SprdBsisPts	2	6,000,000	0	411	411		411	S	411	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	1	5,000,000	0	124	124		124	S	124	S		
BA CO 4y	QZN9LHFW7LQ9	P48M	USD	SprdBsisPts	2	22,000,000	0	48	48		48	S	48	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	2	10,000,000	0	68	68		68	S	68	S		
CPB	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
INST_ID-455269-2-B	QZ2HDRSZ9QWV	P35D	USD	SprdBsisPts	1	503,572,000	0	49	49		49	S	49	S		
INST_ID-455267-2-B	QZ2HDRSZ9QWV	P3D	USD	SprdBsisPts	1	503,572,000	0	49	49		49	S	49	S		
INST_ID-455265-2-B	QZ2HDRSZ9QWV	P88D	USD	SprdBsisPts	1	17,634,000	0	25	25		25	S	25	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.