

Daily Market Data Report

GSBS

Market Data for Date

2026-02-10-05:00

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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
MAR 5y	QZ2JZ68FVZLD	P60M	USD	SprdBsisPts	1	15,000,000	0	45	45		45	S	45	S		
Fiserv Inc 5y	QZ3C0C8T83XH	P60M	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
GT 5y x500	QZ3L2RZP6J5C	P60M	USD	SprdBsisPts	1	2,000,000	0	261	261		261	S	261	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	6	30,000,000	0	129	139		129	S	139	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	1	5,000,000	0	53	53		53	S	53	S		
MDLZ 5y	QZBSC3XBD5F4	P60M	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
Block Financial LLC 3y [GFI]	QZD2VRFC0FGN	P36M	USD	SprdBsisPts	3	20,000,000	0	56	60		56	S	60	S		
Block Financial LLC 4y 6m [GFI]	QZD2VRFC0FGN	P54M	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	2	10,000,000	0	98	98		98	S	98	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	151.5	151.5		151.5	S	151.5	S		
DAL 5y	QZFK36TB05QX	P60M	USD	SprdBsisPts	1	7,000,000	0	93	93		93	S	93	S		
MMC 5y	QZGM43DGCH3L	P60M	USD	SprdBsisPts	1	7,000,000	0	36	36		36	S	36	S		
VZ 4y	QZM3Z0JMGNG	P48M	USD	SprdBsisPts	1	5,000,000	0	47.5	47.5		47.5	S	47.5	S		
VZ 5y	QZM3Z0JMGNG	P60M	USD	SprdBsisPts	1	5,000,000	0	58	58		58	S	58	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	93.5	93.5		93.5	S	93.5	S		
META 5y	QZM76HGHB1SW	P58M	USD	SprdBsisPts	1	10,000,000	0	59	59		59	S	59	S		
SBC 2y	QZZHPBZBH8CX	P24M	USD	SprdBsisPts	2	30,000,000	0	35	35		35	S	35	S		
SBC 3y	QZZHPBZBH8CX	P36M	USD	SprdBsisPts	1	15,000,000	0	41	41		41	S	41	S		
PANAMA 5Y	QZ68RP655BL3	P60M	USD	SprdBsisPts	1	10,000,000	0	107.5	107.5		107.5	S	107.5	S		
INST_ID-454993-2-B	QZ2HDRSZ9QWV	P27D	USD	SprdBsisPts	1	106,757,257	0	52.5	52.5		52.5	S	52.5	S		
INST_ID-454990-2-B	QZ2HDRSZ9QWV	P89D	USD	SprdBsisPts	3	430,903,945	0	50	52.5		37.5	S	52.5	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.