Daily Market Data Report

GSBS

Market Data for Date

2026-02-11-05:00

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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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
R 5y	QZ2TNPV7DJFS	P60M	USD	SprdBsisPts	1	10,000,000	0	54	54		54	S	54	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	4	76,250,000	0	111	108		108	S	111	S		
F 4y 3m [GFI]	QZ3WK1G9F7GR	P51M	USD	SprdBsisPts	1	4,000,000	0	125	125		125	S	125	S		
F	QZ3WK1G9F7GR	P54M	USD	SprdBsisPts	2	53,000,000	0	125	125		125	S	125	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	3	25,000,000	0	136	137		136	S	137	S		
PCG 5y x500	QZ51WBTJFKRP	P60M	USD	SprdBsisPts	1	3,000,000	0	102	102		102	S	102	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	15,000,000	0	78	78		78	S	78	S		
RCL 5y x500	QZ5JTZ63Q1MB	P60M	USD	SprdBsisPts	1	5,000,000	0	67.5	67.5		67.5	S	67.5	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
RDN 5y	QZ6XNMTTC3J8	P60M	USD	SprdBsisPts	2	8,000,000	0	84	84		84	S	84	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	5	21,000,000	0	137	125		125	S	137	S		
ORCL 1y 6m [GFI]	QZF4LWTFPQZC	P18M	USD	SprdBsisPts	1	10,000,000	0	69	69		69	S	69	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	15,000,000	0	153.5	153.5		153.5	S	153.5	S		
CAH 4y [GFI]	QZG77X9DKBP9	P48M	USD	SprdBsisPts	2	8,000,000	0	19	19		19	S	19	S		
TSG 3y [GFI]	QZJM6K201V9C	P36M	USD	SprdBsisPts	1	2,000,000	0	11	11		11	S	11	S		
AXP	QZK0027M8LJL	P12M	USD	SprdBsisPts	1	32,000,000	0	10.5	10.5		10.5	S	10.5	S		
AXP	QZK0027M8LJL	P24M	USD	SprdBsisPts	1	15,000,000	0	15.5	15.5		15.5	S	15.5	S		
MCK 3y [GFI]	QZKC8543NPZZ	P36M	USD	SprdBsisPts	2	26,000,000	0	13.75	14		13.75	S	14	S		
MCK 4y [GFI]	QZKC8543NPZZ	P48M	USD	SprdBsisPts	2	20,000,000	0	21	21		21	S	21	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	3	20,000,000	0	26	27		26	S	27	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	92.5	92.5		92.5	S	92.5	S		
SHW	QZQF396BTC33	P48M	USD	SprdBsisPts	1	30,750,000	0	31	31		31	S	31	S		
SHW	QZQF396BTC33	P60M	USD	SprdBsisPts	1	25,000,000	0	41	41		41	S	41	S		
BWA 5y	QZZB6Q4NJK75	P60M	USD	SprdBsisPts	1	5,000,000	0	47	47		47	S	47	S		
PNC (NCC) 5y [GFI]	QZZZJV4MQBFG	P60M	USD	SprdBsisPts	1	8,000,000	0	42	42		42	S	42	S		
INST_ID-455036-1-B	QZ2HDRSZ9QWV	P0Y0M0DT0H0M0.000S	USD	SprdBsisPts	1	252,557,290	0	37.5	37.5		37.5	S	37.5	S		
INST_ID-455033-2-B	QZ2HDRSZ9QWV	P186D	USD	SprdBsisPts	1	192,850,000	0	51	51		51	S	51	S		

INST_ID-455028-2-B	QZ2HDRSZ9QWV	P27D	USD	SprdBsisPts	1	118,062,598	0	37.5	37.5		37.5	S	37.5	S		
INST_ID-455025-2-B	QZ2HDRSZ9QWV	P364D	USD	SprdBsisPts	1	98,273,000	0	66.5	66.5		66.5	S	66.5	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.