

Daily Market Data Report

GSBS

Market Data for Date

2026-02-12-05:00

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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
NBR Inc 5y	QZ0242D9C730	P60M	USD	SprdBsisPts	1	2,000,000	0	10.25	10.25		10.25	S	10.25	S		
CMCSA 5y	QZ0WXZJ1GQ55	P60M	USD	SprdBsisPts	1	7,500,000	0	56	56		56	S	56	S		
WFC 5y	QZ17PQ7RBBM4	P60M	USD	SprdBsisPts	1	5,000,000	0	46	46		46	S	46	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	5,000,000	0	50.5	50.5		50.5	S	50.5	S		
KR 4y [GFI]	QZ2RQNQ3SFQ3	P48M	USD	SprdBsisPts	3	25,000,000	0	26	26		26	S	26	S		
R 5y	QZ2TNPV7DJFS	P60M	USD	SprdBsisPts	2	15,000,000	0	54	54		54	S	54	S		
BMY 5y	QZ30TWXFFV7Q	P60M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
F	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	12,250,000	0	108	108		108	S	108	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	17,000,000	0	138	140		138	S	140	S		
TMUS 5y	QZ4S42CN8HOW	P60M	USD	SprdBsisPts	1	8,000,000	0	47	47		47	S	47	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	10,000,000	0	80	80		80	S	80	S		
IBM 5y	QZ5VWCHTW7F9	P60M	USD	SprdBsisPts	2	20,000,000	0	39	39		39	S	39	S		
CAG 5y	QZ6QFJQFPBQ	P60M	USD	SprdBsisPts	1	5,000,000	0	79	79		79	S	79	S		
BAX 4y 6m [GFI]	QZ6VH2K21MTC	P54M	USD	SprdBsisPts	1	10,000,000	0	80	80		80	S	80	S		
C 1y [GFI]	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	1	5,000,000	0	26	26		26	S	26	S		
HRB FIN 5y	QZD2VRF0FGN	P60M	USD	SprdBsisPts	1	3,000,000	0	132	132		132	S	132	S		
ORCL	QZF4LWTFPQZC	P18M	USD	SprdBsisPts	1	6,750,000	0	72	72		72	S	72	S		
ORCL	QZF4LWTFPQZC	P24M	USD	SprdBsisPts	1	5,000,000	0	90	90		90	S	90	S		
ORCL 3y 6m [GFI]	QZF4LWTFPQZC	P42M	USD	SprdBsisPts	2	20,000,000	0	131	131		131	S	131	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	153.5	153.5		153.5	S	153.5	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	3	25,000,000	0	28	28		28	S	28	S		
ALL 5y	QZL265VWHZXH	P60M	USD	SprdBsisPts	3	22,000,000	0	28	30		28	S	30	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
AMGN 5y	QZPKP1JX0VC5	P60M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		
SHW	QZQF396BTC33	P48M	USD	SprdBsisPts	1	6,250,000	0	31	31		31	S	31	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	2	20,000,000	0	41	41		41	S	41	S		
HPQ 4y [GFI]	QZS1JC2TF4PV	P48M	USD	SprdBsisPts	1	5,000,000	0	88	88		88	S	88	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	31	31		31	S	31	S		

HCA Inc 5y	QZZMPTV47XCD	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
CLF 5y	QZZV0PT95X00	P60M	USD	SprdBsisPts	1	2,000,000	0	265	265		265	S	265	S		
PNC (NCC) 5y [GFI]	QZZZJV4MQBFG	P60M	USD	SprdBsisPts	1	6,000,000	0	44	44		44	S	44	S		
INST_ID-455079-2-B	QZ2HDRSZ9QWV	P119D	USD	SprdBsisPts	1	81,045,000	0	15	15		15	S	15	S		
INST_ID-455093-2-B	QZ2HDRSZ9QWV	P180D	CAD	SprdBsisPts	1	636,088,914.9	0	56	56		56	S	56	S		
INST_ID-455095-2-B	QZ2HDRSZ9QWV	P180D	USD	SprdBsisPts	1	636,088,914.9	0	56	56		56	S	56	S		
INST_ID-455077-2-B	QZ2HDRSZ9QWV	P88D	USD	SprdBsisPts	5	1,108,592,016.1	0	32.5	35		32.5	S	35	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.