Daily Market Data Report

GSBS

Market Data for Date

2026-02-18-05:00

Generated

2026-02-18T18:30:00.003-05:00

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
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	20,000,000	0	50.5	50.5		50.5	S	50.5	S		
MSFT 5y	QZ2FSXVTG1JL	P58M	USD	SprdBsisPts	1	10,000,000	0	37	37		37	S	37	S		
F 4y	QZ3WK1G9F7GR	P48M	USD	SprdBsisPts	1	5,000,000	0	106	106		106	S	106	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	5,000,000	0	137	137		137	S	137	S		
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	2	10,000,000	0	38.5	38.5		38.5	S	38.5	S		
TRPCN 4y [GFI]	QZ6FKRVM4KHJ	P48M	USD	SprdBsisPts	2	52,250,000	0	36	36		36	S	36	S		
TRPCN 5y	QZ6FKRVM4KHJ	P60M	USD	SprdBsisPts	2	42,250,000	0	47.5	47.5		47.5	S	47.5	S		
HTZ 5y x500	QZ6LF83KHNJM	P60M	USD	SprdBsisPts	1	2,000,000	0	43	43		43	S	43	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	51.5	51.5		51.5	S	51.5	S		
CNQCN 1y [GFI]	QZBRJNW102KK	P12M	USD	SprdBsisPts	1	10,000,000	0	17	17		17	S	17	S		
CNQCN 6m [GFI]	QZBRJNW102KK	P6M	USD	SprdBsisPts	1	25,000,000	0	12.25	12.25		12.25	S	12.25	S		
Amazon 5y	QZCDNKQZV1MX	P60M	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	1	5,000,000	0	157	157		157	S	157	S		
ALL 5y	QZL265WVHZXH	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	2	10,000,000	0	62	62		62	S	62	S		
META 5y	QZM76HGHB1SW	P58M	USD	SprdBsisPts	1	5,000,000	0	59.5	59.5		59.5	S	59.5	S		
BBY 5y	QZN6MHLNL1GK	P60M	USD	SprdBsisPts	1	5,000,000	0	62.5	62.5		62.5	S	62.5	S		
SHW 4y [GFI]	QZQF396BTC33	P48M	USD	SprdBsisPts	1	24,750,000	0	33.5	33.5		33.5	S	33.5	S		
SHW 5y	QZQF396BTC33	P60M	USD	SprdBsisPts	1	20,000,000	0	45	45		45	S	45	S		
SHW 6m [GFI]	QZQF396BTC33	P6M	USD	SprdBsisPts	2	50,000,000	0	12	12		12	S	12	S		
CBS 5y	QZQR2N1V5B62	P60M	USD	SprdBsisPts	1	5,000,000	0	197	197		197	S	197	S		
DHR 5y	QZS9NP8DZQZV	P60M	USD	SprdBsisPts	1	5,000,000	0	27.5	27.5		27.5	S	27.5	S		
AIG 5y	QZV4K5168HJJ	P60M	USD	SprdBsisPts	1	5,000,000	0	50	50		50	S	50	S		
INST_ID-455226-2-B	QZ2HDRSZ9QWV	P88D	USD	SprdBsisPts	5	732,257,147.68	0	30	30		30	S	31.5	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.