Daily Market Data Report

GSBS

Market Data for Date

2026-02-20-05:00

Generated

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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
AMD 5y	QZ486L4X7VHT	P60M	USD	SprdBsisPts	2	10,000,000	0	39	39		39	S	39	S		
Google 5y	QZ63CPWG9KGQ	P60M	USD	SprdBsisPts	2	10,000,000	0	41.5	41.5		41.5	S	41.5	S		
AZO 2y [GFI]	QZ7XSPL2WRM6	P24M	USD	SprdBsisPts	1	25,000,000	0	15	15		15	S	15	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	3	12,000,000	0	240	240		240	S	240	S		
US Steel (X) 5y	QZLJ2CZKV3SR	P60M	USD	SprdBsisPts	1	2,000,000	0	50	50		50	S	50	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	4	25,000,000	0	65	63		63	S	65	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.