Daily Market Data Report

GSBS

Market Data for Date

2026-02-23-05:00

Generated

2026-02-23T18:30:00.004-05:00

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
LNC 5y	QZ280C7HZ224	P60M	USD	SprdBsisPts	2	7,000,000	0	117	117		117	S	117	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	10,000,000	0	140	140		140	S	140	S		
GS 5y	QZ54WNCHKRZM	P60M	USD	SprdBsisPts	1	10,000,000	0	56	56		56	S	56	S		
EXPE 5y	QZ5C0M157NN7	P60M	USD	SprdBsisPts	2	10,000,000	0	89	93		89	S	93	S		
TGT 4y 6m [GFI]	QZ5LL9SX91XR	P54M	USD	SprdBsisPts	1	5,000,000	0	38	38		38	S	38	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	54.5	54.5		54.5	S	54.5	S		
MS 5y	QZBB769BZP3W	P60M	USD	SprdBsisPts	3	20,000,000	0	58	58		58	S	58	S		
Block Financial LLC 4y 6m [GFI]	QZD2VRFC0FGN	P54M	USD	SprdBsisPts	5	25,000,000	0	122	122		122	S	122	S		
HRB FIN 5y	QZD2VRFC0FGN	P60M	USD	SprdBsisPts	2	8,000,000	0	125	125		125	S	125	S		
WHR 5y	QZGG73MQ1C15	P60M	USD	SprdBsisPts	1	5,000,000	0	244	244		244	S	244	S		
PRU 5y	QZLJ5T40M2PC	P60M	USD	SprdBsisPts	3	25,000,000	0	69	69		69	S	69	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	1	5,000,000	0	77	77		77	S	77	S		
OMC 5y	QZR23T2BKPR6	P60M	USD	SprdBsisPts	2	15,000,000	0	66	66		66	S	66	S		
MET 5y	QZR32N1XSQHG	P60M	USD	SprdBsisPts	4	25,000,000	0	69	69		69	S	69	S		
PNC (NCC) 5y [GFI]	QZZZJV4MQBFG	P60M	USD	SprdBsisPts	2	7,000,000	0	44	44		44	S	44	S		
INST_ID-455340-2-B	QZ2HDRSZ9QWV	P91D	USD	SprdBsisPts	2	83,226,320	0	7.5	22.5		7.5	S	22.5	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.