Daily Market Data Report

GSBS

Market Data for Date

2025-05-23-04:00

Generated

2025-05-23T18:30:00.002-04:00

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
PETBRA 5Y	QZKPX9NNDLMV	P5Y	USD	SprdBsisPts	2	10,000,000	0	176	176		176	S	176	S		
JWN 5y x100	QZ16PSWZB91S	P5Y	USD	SprdBsisPts	1	3,000,000	0	10.5	10.5		10.5	S	10.5	S		
F 1y 6m [GFI]	QZ3WK1G9F7GR	P1Y	USD	SprdBsisPts	1	5,000,000	0	115	115		115	S	115	S		
F 2y	QZ3WK1G9F7GR	P2Y	USD	SprdBsisPts	1	5,000,000	0	127	127		127	S	127	S		
GS 5y	QZ6X0V1MCJH2	P5Y	USD	SprdBsisPts	1	5,000,000	0	70	70		70	S	70	S		
FD 2y	QZ8Z6B3RMFDN	P2Y	USD	SprdBsisPts	1	3,000,000	0	1.625	1.625		1.625	S	1.625	S		
OXY 5y	QZNXKHLJ57Z0	P5Y	USD	SprdBsisPts	1	5,000,000	0	129	129		129	S	129	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	2	10,000,000	0	66	66		66	S	66	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.