Daily Market Data Report

GSBS

Market Data for Date

2025-08-27-04:00

Generated

2025-08-27T18:30:00.002-04:00

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	P60M	USD	SprdBsisPts	2	45,000,000	0	150	150.5		150	S	150.5	S		
BAC 5y	QZ187J1HKQPJ	P60M	USD	SprdBsisPts	1	10,000,000	0	51.5	51.5		51.5	S	51.5	S		
DVN 5y	QZ7NHLPT8M88	P60M	USD	SprdBsisPts	2	15,000,000	0	88	88		88	S	88	S		
UPS 5y	QZ98WG4V3BT2	P60M	USD	SprdBsisPts	1	10,000,000	0	37	37		37	S	37	S		
OXY 5y	QZNXKHLJ57Z0	P60M	USD	SprdBsisPts	2	15,000,000	0	88	88		88	S	88	S		
CZR 5y	QZV9FRLHSF22	P60M	USD	SprdBsisPts	1	2,000,000	0	230	230		230	S	230	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	2	45,000,000	0	139.5	140		139.5	S	140	S		
INST_ID-448699-2-B	QZ2WW90VC9F8	P89D	USD	SprdBsisPts	2	237,630,267	0	30	30		30	S	30	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.