

Daily Market Data Report

GSBS

Market Data for Date

2026-05-18-04:00

Generated

2026-05-18T18:30:00.004-04:00

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
D 5y	QZ0N2CNLQBC2	P60M	USD	SprdBsisPts	2	10,000,000	0	31	31		31	S	31	S		
MO 3y 2m [GFI]	QZ2741FQDTRW	P38M	USD	SprdBsisPts	1	20,000,000	0	23	23		23	S	23	S		
MO 4y 6m [GFI]	QZ2741FQDTRW	P54M	USD	SprdBsisPts	1	13,500,000	0	32	32		32	S	32	S		
GS 1m [GFI]	QZ54WNCHKRZM	P1M	USD	SprdBsisPts	5	126,000,000	0	22	22		22	S	22	S		
GS 6m [GFI]	QZ54WNCHKRZM	P6M	USD	SprdBsisPts	2	50,000,000	0	26	26		26	S	26	S		
LUV 5y	QZB758BF1472	P60M	USD	SprdBsisPts	2	10,000,000	0	111.5	111.5		111.5	S	111.5	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	87	87		87	S	87	S		
PRU 1m [GFI]	QZLJ5T40M2PC	P1M	USD	SprdBsisPts	2	150,000,000	0	18	18		18	S	18	S		
DIS b 5y	QZQD5KKVV0DH	P60M	USD	SprdBsisPts	2	10,000,000	0	35.5	35.5		35.5	S	35.5	S		
ALLY 3y	QZQGR25B0FRC	P38M	USD	SprdBsisPts	1	5,000,000	0	87	87		87	S	87	S		
LEN 5y	QZRRXLXZJHTT	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
DAL 5y	QZW7G6TDM6K1	P60M	USD	SprdBsisPts	2	10,000,000	0	117.5	117.5		117.5	S	117.5	S		
OGN	QZX9Q1PXW85X	P48M	USD	SprdBsisPts	1	12,500,000	0	66	66		66	S	66	S		
OGN	QZX9Q1PXW85X	P60M	USD	SprdBsisPts	1	10,000,000	0	85	85		85	S	85	S		
BRAZIL 5Y	QZRHMO0LMDMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	124	124		124	S	124	S		
INST_ID-457552-2-B	QZ2HDSZ9QWV	P30D	USD	SprdBsisPts	1	277,537,074.33	0	37.5	37.5		37.5	S	37.5	S		
INST_ID-457550-2-B	QZ2HDSZ9QWV	P91D	USD	SprdBsisPts	2	123,011,924	0	37.5	35		35	S	37.5	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.