Daily Market Data Report

GSBS

Market Data for Date

2025-05-27-04:00

Generated

2025-05-27T19:08:20.655-04:00

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
UNH 1y [GFI]	QZ7B8CP85LGH	P1Y	USD	SprdBsisPts	3	25,000,000	0	25	30		25	S	30	S		
UNH 2y [GFI]	QZ7B8CP85LGH	P2Y	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
WMB 5y	QZ8FF7Q6M0VR	P5Y	USD	SprdBsisPts	1	5,000,000	0	55	55		55	S	55	S		
AVT 5y	QZGV60W0SCLB	P5Y	USD	SprdBsisPts	1	5,000,000	0	78	78		78	S	78	S		
DGX 5y	QZNBM1ZZGNTQ	P5Y	USD	SprdBsisPts	2	20,000,000	0	30	30		30	S	30	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
CCL 5y x100	QZPHR1Z52Q38	P5Y	USD	SprdBsisPts	2	12,000,000	0	156	156		156	S	156	S		
DRI 5y	QZW407M0C6MZ	P5Y	USD	SprdBsisPts	1	5,000,000	0	45	45		45	S	45	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	3	25,000,000	0	120.5	120.5		120.5	S	120.5	S		
TRS 33D	QZ2WW90VC9F8	P33D	USD	SprdBsisPts	3	373,001,837.38	0	15	15		15	S	15	S		
TRS 42D	QZ2WW90VC9F8	P42D	USD	SprdBsisPts	1	225,442,207.9	0	26	26		26	S	26	S		
TRS 62D	QZ2WW90VC9F8	P62D	USD	SprdBsisPts	2	120,022,000	0	21	21		21	S	21	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.