Daily Market Data Report

GSBS

Market Data for Date

2025-05-28-04:00

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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 2y [GFI]	QZ0N2CNLQBC2	P2Y	USD	SprdBsisPts	1	15,000,000	0	21	21		21	S	21	S		
KHC 2y [GFI]	QZ10QLSJMJ7X	P2Y	USD	SprdBsisPts	1	15,000,000	0	26	26		26	S	26	S		
BAC 5y	QZ187J1HKQPJ	P5Y	USD	SprdBsisPts	3	60,000,000	0	60.5	60.5		60.5	S	60.5	S		
R 5y	QZ2TNPV7DJFS	P5Y	USD	SprdBsisPts	1	10,000,000	0	68	68		68	S	68	S		
AMD 5y	QZ486L4X7VHT	P5Y	USD	SprdBsisPts	1	5,000,000	0	41	41		41	S	41	S		
BAX 5y	QZ6VH2K21MTC	P5Y	USD	SprdBsisPts	2	35,000,000	0	67	68		67	S	68	S		
UNH 5y	QZ7B8CP85LGH	P5Y	USD	SprdBsisPts	1	10,000,000	0	65	65		65	S	65	S		
LTR 5y	QZ8V85SFZTWC	P5Y	USD	SprdBsisPts	1	5,000,000	0	25	25		25	S	25	S		
C 5y	QZ9W0BJL7LNG	P5Y	USD	SprdBsisPts	1	5,000,000	0	61.5	61.5		61.5	S	61.5	S		
ALLY 5y	QZB3GC5W320R	P5Y	USD	SprdBsisPts	1	5,000,000	0	148	148		148	S	148	S		
WHR 5y	QZGG73MQ1C15	P5Y	USD	SprdBsisPts	1	2,000,000	0	222	222		222	S	222	S		
AXP 5y	QZK0027M8LJL	P5Y	USD	SprdBsisPts	2	10,000,000	0	35	35		35	S	35	S		
MCK 5y	QZKC8543NPZZ	P5Y	USD	SprdBsisPts	3	12,000,000	0	35	35		35	S	35	S		
UNP	QZNGZ1Z1L9ZJ	P3Y	USD	SprdBsisPts	1	17,000,000	0	15.75	15.75		15.75	S	15.75	S		
UNP	QZNGZ1Z1L9ZJ	P4Y	USD	SprdBsisPts	1	15,000,000	0	18	18		18	S	18	S		
COX 5y	QZP5KLGS510H	P5Y	USD	SprdBsisPts	2	10,000,000	0	52	52		52	S	52	S		
DHI 5y	QZPHGVXLH0T5	P5Y	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
TEVA 2y [GFI]	QZQDQT5BN864	P2Y	USD	SprdBsisPts	1	7,000,000	0	52	52		52	S	52	S		
MET	QZR32N1XSQHG	P10Y	USD	SprdBsisPts	1	10,000,000	0	99.5	99.5		99.5	S	99.5	S		
MET	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	17,000,000	0	62.5	62.5		62.5	S	62.5	S		
TRS 365D	QZ2WW90VC9F8	P365D	USD	SprdBsisPts	1	1,018,078,000	0	56	56		56	S	56	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.