Daily Market Data Report

GSBS

Market Data for Date

2025-06-02-04:00

Generated

2025-06-02T18:30:00.003-04:00

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
MSI 5y	QZ0HHHBNL0T3	P60M	USD	SprdBsisPts	2	15,000,000	0	38	38		38	S	38	S		
ARW 5y	QZ2J4616MMT2	P60M	USD	SprdBsisPts	1	5,000,000	0	65	65		65	S	65	S		
F 4y 3m [GFI]	QZ3WK1G9F7GR	P51M	USD	SprdBsisPts	1	8,000,000	0	192	192		192	S	192	S		
UNH 5y	QZ7B8CP85LGH	P60M	USD	SprdBsisPts	3	20,000,000	0	63	63		63	S	63	S		
EXPE 5y	QZGXFBQMV00W	P60M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
GM Co 10y [GFI]	QZM5QN8CR588	P120M	USD	SprdBsisPts	1	5,000,000	0	200	200		200	S	200	S		
GM Co	QZM5QN8CR588	P54M	USD	SprdBsisPts	2	22,000,000	0	129.5	129.5		129.5	S	129.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	3	28,750,000	0	142	142		142	S	142	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	2	10,000,000	0	67	67		67	S	67	S		
MCD 5y	QZQTHJMHQ123	P60M	USD	SprdBsisPts	1	5,000,000	0	26	26		26	S	26	S		
SBC 3y	QZZHPBZBH8CX	P36M	USD	SprdBsisPts	1	33,000,000	0	47.25	47.25		47.25	S	47.25	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	4	40,000,000	0	64	64		64	S	64	S		
INST_ID-443019-2-B	QZ2WW90VC9F8	P121D	USD	SprdBsisPts	1	142,474,800	0	-10	-10		-10	S	-10	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.