Daily Market Data Report

GSBS

Market Data for Date

2025-05-29-04:00

Generated

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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
NWL 5y	QZ13T67G089D	P5Y	USD	SprdBsisPts	1	2,000,000	0	386	386		386	S	386	S		
BMY 5y	QZ30TWXFFV7Q	P5Y	USD	SprdBsisPts	2	15,000,000	0	43	43		43	S	43	S		
CAG 5y	QZ6QFJQFPPBQ	P5Y	USD	SprdBsisPts	1	20,000,000	0	66.5	66.5		66.5	S	66.5	S		
DUK 5y	QZ7P2H13C85R	P5Y	USD	SprdBsisPts	1	5,000,000	0	23	23		23	S	23	S		
DAL 5y	QZFK36TB0SQX	P5Y	USD	SprdBsisPts	1	5,000,000	0	136	136		136	S	136	S		
UAL 5y x500	QZHSSNKZXXVC	P5Y	USD	SprdBsisPts	1	2,000,000	0	240	240		240	S	240	S		
PHM 5y	QZM8L4MFXS34	P5Y	USD	SprdBsisPts	3	18,000,000	0	89	89		89	S	89	S		
BBY 5y	QZN6MHLNL1GK	P5Y	USD	SprdBsisPts	3	35,000,000	0	63.5	65		63.5	S	65	S		
AMGN 5y	QZPKP1JX0VC5	P5Y	USD	SprdBsisPts	2	10,000,000	0	43	43		43	S	43	S		
MO 5y	QZPLCN6MXBV2	P5Y	USD	SprdBsisPts	1	5,000,000	0	39	39		39	S	39	S		
TEVA 2y [GFI]	QZQDQT5BN864	P2Y	USD	SprdBsisPts	1	3,000,000	0	52	52		52	S	52	S		
FMCC 5y	QZQLMBP9GGF3	P5Y	USD	SprdBsisPts	1	10,000,000	0	192	192		192	S	192	S		
MCD 5y	QZQTHJMHQ123	P5Y	USD	SprdBsisPts	1	5,000,000	0	25.5	25.5		25.5	S	25.5	S		
MET 5y	QZR32N1XSQHG	P5Y	USD	SprdBsisPts	1	5,000,000	0	62	62		62	S	62	S		
HES 5y	QZVXM368FMQK	P5Y	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
BA CO 5y	QZWXW214WZ1M	P5Y	USD	SprdBsisPts	1	5,000,000	0	68	68		68	S	68	S		
CHILE 5Y	QZ67MDT220R5	P5Y	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
PANAMA 5Y	QZ68RP655BL3	P5Y	USD	SprdBsisPts	2	10,000,000	0	204	204		204	S	204	S		
MEX 5Y	QZBQ8J5NKD07	P5Y	USD	SprdBsisPts	3	30,000,000	0	119	119		119	S	119	S		
BRAZIL 5Y	QZRHM0LDMDZH	P5Y	USD	SprdBsisPts	3	35,000,000	0	161	161.5		161	S	161.5	S		
COLOM 5Y	QZWHW9FJXDT1	P5Y	USD	SprdBsisPts	4	25,000,000	0	226.5	228		226.5	S	228	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.