

Daily Market Data Report

GSBS

Market Data for Date

2025-06-03-04:00

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
IP	QZ6N1B6Z98XF	P36M	USD	SprdBsisPts	2	16,000,000	0	29	29		29	S	29	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	5	30,000,000	0	47	47		47	S	47	S		
NOC 4y 6m [GFI]	QZ7T8MFM8F7Q	P54M	USD	SprdBsisPts	2	15,000,000	0	25	25		25	S	25	S		
NEM 5y	QZCCJ6NS06HB	P60M	USD	SprdBsisPts	2	10,000,000	0	34	34		34	S	34	S		
CommScope LLC 5y [GFI]	QZGPTMGD3RR3	P60M	USD	SprdBsisPts	1	2,000,000	0	-1	-1		-1	S	-1	S		
VZ	QZM3ZN0JMGNO	P36M	USD	SprdBsisPts	1	15,750,000	0	46	46		46	S	46	S		
VZ 5y	QZM3ZN0JMGNO	P60M	USD	SprdBsisPts	2	20,000,000	0	64	64.5		64	S	64.5	S		
GM Co 4y 6m [GFI]	QZM5QN8CR588	P54M	USD	SprdBsisPts	3	15,000,000	0	127.5	127.5		127.5	S	127.5	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	8,000,000	0	140	140		140	S	140	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	1	5,000,000	0	195	195		195	S	195	S		
SO	QZS2DR9FDFTC	P48M	USD	SprdBsisPts	1	24,500,000	0	33	33		33	S	33	S		
SO	QZS2DR9FDFTC	P60M	USD	SprdBsisPts	1	20,000,000	0	37	37		37	S	37	S		
ABX 5y	QZSPVTL4QM4T	P60M	USD	SprdBsisPts	2	10,000,000	0	35	35		35	S	35	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	155.5	155.5		155.5	S	155.5	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	2	10,000,000	0	224	220		220	S	224	S		
INST_ID-443092-2-B	QZ2WW90VC9F8	P182D	USD	SprdBsisPts	1	557,466,229.79	0	44	44		44	S	44	S		
INST_ID-443088-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	4	255,421,558.7	0	28.5	28.5		-10	S	28.5	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.