

Daily Market Data Report

GSBS

Market Data for Date

2025-07-01-04:00

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	P60M	USD	SprdBsisPts	1	3,000,000	0	360	360		360	S	360	S		
HON 5y [GFI]	QZ1BX3734G4L	P60M	USD	SprdBsisPts	1	10,000,000	0	24	24		24	S	24	S		
LMT 5y	QZ34Q5QD2103	P60M	USD	SprdBsisPts	1	5,000,000	0	24	24		24	S	24	S		
AVNT 5y	QZ5Z6DNT98H7	P60M	USD	SprdBsisPts	1	2,000,000	0	96	96		96	S	96	S		
C 6m [GFI]	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	2	18,000,000	0	24	24		24	S	24	S		
DAL 5y	QZFK36TB0SQX	P60M	USD	SprdBsisPts	2	5,000,000	0	123	123		123	S	123	S		
SHW 2y [GFI]	QZGK4WW4Q6C5	P24M	USD	SprdBsisPts	1	22,000,000	0	19	19		19	S	19	S		
MCK	QZKC8543NPZZ	P30M	USD	SprdBsisPts	1	12,500,000	0	18	18		18	S	18	S		
MCK	QZKC8543NPZZ	P48M	USD	SprdBsisPts	1	8,000,000	0	26	26		26	S	26	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	115	115		115	S	115	S		
COX 5y	QZP5KLG5510H	P60M	USD	SprdBsisPts	1	5,000,000	0	44.5	44.5		44.5	S	44.5	S		
FMCC 5y	QZQLMBP9GGF3	P60M	USD	SprdBsisPts	2	5,000,000	0	170	170		170	S	170	S		
BSX 5y	QZSNXJF6XW13	P60M	USD	SprdBsisPts	1	5,000,000	0	27	27		27	S	27	S		
PANAMA 5Y	QZ68RP655BL3	P60M	USD	SprdBsisPts	3	20,000,000	0	185.5	186.5		185.5	S	186.5	S		
MEX 5Y	QZBQ8J5NKD07	P60M	USD	SprdBsisPts	2	33,000,000	0	107.5	107.5		107.5	S	107.5	S		
BRAZIL 5Y	QZRHMO1DMDZH	P60M	USD	SprdBsisPts	2	25,000,000	0	147	147		147	S	147	S		
COLOM 5Y	QZWHW9FJXDT1	P60M	USD	SprdBsisPts	1	5,000,000	0	220.5	220.5		220.5	S	220.5	S		
INST_ID-445051-2-B	QZ2WW90VC9F8	P91D	USD	SprdBsisPts	1	427,231,169.31	0	30	30		30	S	30	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.