

Daily Market Data Report

GSBS

Market Data for Date

2025-08-15-04:00

Generated

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Name	UPI	Tenor	Cur-ency	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
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	10,000,000	0	160	160		160	S	160	S		
PKG 2y [GFI]	QZ5S9BFD1B80	P24M	USD	SprdBsisPts	1	7,000,000	0	11.5	11.5		11.5	S	11.5	S		
UNH	QZ7B8CP85LGH	P42M	USD	SprdBsisPts	3	32,500,000	0	38.5	38.5		38.5	S	38.5	S		
UNH	QZ7B8CP85LGH	P54M	USD	SprdBsisPts	3	25,000,000	0	46.5	46.5		46.5	S	46.5	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	2	8,000,000	0	118	116		116	S	118	S		
BZH 5y	QZJPRQCNX0KR	P60M	USD	SprdBsisPts	1	2,000,000	0	335	335		335	S	335	S		
DOW 5y	QZKV3DKX8LXD	P60M	USD	SprdBsisPts	1	10,000,000	0	81	81		81	S	81	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	1	5,000,000	0	111	111		111	S	111	S		
DHI 5y	QZPHGVXLH0T5	P60M	USD	SprdBsisPts	1	10,000,000	0	45	45		45	S	45	S		
PANAMA 5Y	QZ68RP655BL3	P60M	USD	SprdBsisPts	1	5,000,000	0	154	154		154	S	154	S		
BRAZIL 5Y	QZRHM0LMDMDZH	P60M	USD	SprdBsisPts	4	40,000,000	0	136.5	136.5		136.5	S	136.5	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.