

Daily Market Data Report

GSBS

Market Data for Date

2026-07-02-04:00

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
HD 5y	QZ1Q33TT6Q89	P60M	USD	SprdBsisPts	2	20,000,000	0	25	25		25	S	25	S		
RCL 5y x500	QZ5J TZ63Q1MB	P60M	USD	SprdBsisPts	1	5,000,000	0	71	71		71	S	71	S		
C 5y	QZ9W0BJL7LNG	P60M	USD	SprdBsisPts	1	5,000,000	0	52	52		52	S	52	S		
WMT 5y	QZDC22HCBWH1	P60M	USD	SprdBsisPts	2	20,000,000	0	22.5	22.5		22.5	S	22.5	S		
CVS 5y	QZDP6Q91246P	P60M	USD	SprdBsisPts	2	10,000,000	0	51	51		51	S	51	S		
VZ 5y	QZM3ZN0JMGNQ	P60M	USD	SprdBsisPts	2	10,000,000	0	67	67		67	S	67	S		
BAC 5y	QZWSGRCMZS5T	P60M	USD	SprdBsisPts	1	5,000,000	0	54	54		54	S	54	S		
SBC 5y	QZZHPBZBH8CX	P60M	USD	SprdBsisPts	2	10,000,000	0	67.5	67.5		67.5	S	67.5	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.