

Daily Market Data Report

SPECIMEN SEF INC.

Market Data for Date

2024-03-29

Generated

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Name	UPI	Tenor	Currency	Price Format	Trade Count	Total Notional Amount Traded (USD)	Total Notional Amount of Block Trades (USD)	Open Price	Close Price	Settlement Price	Lowest Price	Low Price Type	Highest Price	High Price Type	Discretionary Authority Applied	Foot-note
SECURITY BASED SWAP 1		P5Y	USD	BdPricPctg	227,500,000	227,500,000,000,000	113,750,000,000,000	314	314.2	314.16	-314	O	314.2	S		
SECURITY BASED SWAP 2	1234567890AB	P5Y	GBP	SprdBsisPts	56,000,000	56,000,000,000,000	28,000,000,000,000	54.625	54.625		54.625	O	54.625	B		
SECURITY BASED SWAP 3		P5Y	EUR	SprdDcml	30,000,000	30,000,000,000,000	15,000,000,000,000	54.5	54.5		54.5	O	54.5	S		
SECURITY BASED SWAP 4		P18M	RMB	BdPricPctg	40,000,000	40,000,000,000,000	20,000,000,000,000	8.55	8.55		8.55	S	8.55	B		
SECURITY BASED SWAP 5	AB1234567890	P30D	USD	PrmCcy	10,000,000	10,000,000,000,000	5,000,000,000,000	9.25	9.25		9.25	S	9.25	S	Y	*
SECURITY BASED SWAP 6		P1Y1M1D	GBP	PrmPctNtl	80,000,000	80,000,000,000,000	40,000,000,000,000	8.05	8.05		8.05	S	8.05	B		
SECURITY BASED SWAP 7		P6M	EUR	FxdRateDcml	20,000,000	20,000,000,000,000	10,000,000,000,000	10.45	10.45		10.45	S	10.45	S		
SECURITY BASED SWAP 8		P10Y	RMB	BdPricPctg	50,000,000	50,000,000,000,000	25,000,000,000,000	11.4	11.4		11.4	S	11.4	B		
SECURITY BASED SWAP 9		P14M	USD	SprdDcml	15,000,000	15,000,000,000,000	7,500,000,000,000	-8.05	-8.05		-8.05	S	-8.05	B	Y	**
SECURITY BASED SWAP BEARING THIS EXCEPTIONALLY LENGTHY NAME /@ ABCDEFGHIJKLMNOPQRS TUVWXYZ 0123456780	Z1Y2X3W4V5U6	P1Y	USD	BdPricPctg	25,000,000	25,000,000,000,000	12,500,000,000,000	20,625	20,625		20,625	S	20,625	S	Y	*

Method used to determine nominal prices

Text up to 5000 characters, method used to determine nominal price.

Method used to determine settlement prices

Text up to 5000 characters, method used to determine settlement price.

Explanation that discretion may be employed

Text up to 5000 characters, explanation of discretion.

Description of the manner in which discretion may be employed

Text up to 5000 characters, explanation of manner discretion employed. * First example footnote. ** Second example footnote.