

Daily Market Data Report

GSBS

Market Data for Date

2025-06-09-04:00

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
PETBRA 5Y	QZKPX9NNDLMV	P60M	USD	SprdBsisPts	1	5,000,000	0	166	166		166	S	166	S		
AAL 2y	QZ30Q7CNLCFH	P24M	USD	SprdBsisPts	1	3,000,000	0	365	365		365	S	365	S		
F 3y	QZ3WK1G9F7GR	P36M	USD	SprdBsisPts	1	10,000,000	0	159	159		159	S	159	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	1	2,000,000	0	198	198		198	S	198	S		
F 1y	QZ3WK1G9F7GR	P9M	USD	SprdBsisPts	3	25,000,000	0	91	91		91	S	91	S		
IP	QZ6N1B6Z98XF	P24M	USD	SprdBsisPts	1	23,500,000	0	17	17		17	S	17	S		
IP	QZ6N1B6Z98XF	P36M	USD	SprdBsisPts	1	16,000,000	0	28.5	28.5		28.5	S	28.5	S		
IP 5y	QZ6N1B6Z98XF	P60M	USD	SprdBsisPts	5	40,000,000	0	47	47		47	S	47	S		
AZO 5y	QZ7XSPL2WRM6	P60M	USD	SprdBsisPts	1	5,000,000	0	30	30		30	S	30	S		
C	QZ9W0BJL7LNG	P12M	USD	SprdBsisPts	1	10,000,000	0	31	31		31	S	31	S		
C	QZ9W0BJL7LNG	P6M	USD	SprdBsisPts	1	19,250,000	0	26	26		26	S	26	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	100	100		100	S	100	S		
BHCCN 2y	QZM80MMRBj5Q	P24M	USD	SprdBsisPts	1	2,000,000	0	10.25	10.25		10.25	S	10.25	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	91	91		91	S	91	S		
FE 5y	QZSWK983jX3V	P60M	USD	SprdBsisPts	9	62,000,000	0	47.5	49		47.5	S	49	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	2	15,000,000	0	156	158		156	S	158	S		
INST_ID-443557-2-B	QZ2WW90VC9F8	P182D	USD	SprdBsisPts	1	351,969,808.24	0	42.5	42.5		42.5	S	42.5	S		
TRS 3M	QZQ50VS1S9LK	P3M	USD	SprdBsisPts	1	48,845,000	0	20	20		20	S	20	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.