Daily Market Data Report

GSBS

Market Data for Date

2025-06-10-04:00

Generated

2025-06-10T18:30:00.001-04:00

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
PEMEX 5Y	QZXV5WV4FNC8	P60M	USD	SprdBsisPts	1	5,000,000	0	446	446		446	S	446	S		
KMI 5y	QZ2372G9H5J4	P60M	USD	SprdBsisPts	2	7,000,000	0	62.5	62.5		62.5	S	62.5	S		
GT 5y x500	QZ3L2RZP6J5C	P60M	USD	SprdBsisPts	1	2,000,000	0	250	250		250	S	250	S		
F 2y	QZ3WK1G9F7GR	P24M	USD	SprdBsisPts	1	5,000,000	0	124	124		124	S	124	S		
F 1y	QZ3WK1G9F7GR	P9M	USD	SprdBsisPts	3	25,000,000	0	91	91		91	S	91	S		
TOL 5y	QZG10Z7W25TF	P60M	USD	SprdBsisPts	1	5,000,000	0	95	95		95	S	95	S		
MCK 5y	QZKC8543NPZZ	P60M	USD	SprdBsisPts	1	5,000,000	0	33	33		33	S	33	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	1	5,000,000	0	89	89		89	S	89	S		
FE 5y	QZSWK983JX3V	P60M	USD	SprdBsisPts	1	5,000,000	0	49	49		49	S	49	S		
BRAZIL 5Y	QZRHM0LDMDZH	P60M	USD	SprdBsisPts	1	10,000,000	0	156	156		156	S	156	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.