

# Daily Market Data Report

## GSBS

### Market Data for Date

2025-06-09-04:00

### Generated

2025-06-09T18:30:00.002-04:00

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
COX 5y	QZ6BTXX86M5	P60M	USD	SprdBsisPts	6	150,000,000	0	27	33		27	S	40	S		
NFLX 5y	QZMT2K6SX41H	P60M	USD	SprdBsisPts	1	20,000,000	0	33	33		33	S	33	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.