Daily Market Data Report

GSBS

Market Data for Date

2025-12-11-05:00

Generated

2025-12-11T19:26:54.821-05:00

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
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	1	10,000,000	0	49	49		49	S	49	S		
ENB 5y	QZ8FBRKK86CD	P60M	USD	SprdBsisPts	1	5,000,000	0	56.5	56.5		56.5	S	56.5	S		
SRE 5y	QZCC9P2L27ZB	P60M	USD	SprdBsisPts	2	7,000,000	0	33.5	33.5		33.5	S	33.5	S		
LOW 5y	QZCQ8FNSWK73	P60M	USD	SprdBsisPts	2	45,000,000	0	34.5	34.5		34.5	S	34.5	S		
ORCL 5y	QZF4LWTFPQZC	P60M	USD	SprdBsisPts	2	15,000,000	0	137	136		136	S	137	S		
RTX 5y	QZJLPKK03HS4	P60M	USD	SprdBsisPts	1	5,000,000	0	32	32		32	S	32	S		
PHM 5y	QZM8L4MFXS34	P60M	USD	SprdBsisPts	2	10,000,000	0	67.5	67.5		67.5	S	67.5	S		
CPB 5y	QZSPCJCBTXR8	P60M	USD	SprdBsisPts	1	5,000,000	0	57	57		57	S	57	S		
CAT INC 5y	QZWXNL5Z3FR3	P60M	USD	SprdBsisPts	1	5,000,000	0	24.5	24.5		24.5	S	24.5	S		
INST_ID-453322-2-B	QZ2WW90VC9F8	P31D	USD	SprdBsisPts	2	109,641,827.5	0	112.5	112.5		112.5	S	112.5	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.