# Daily Market Data Report

# GSBS

## Market Data for Date

2025-12-12-05:00

## Generated

2025-12-12T18:30:00.003-05:00

| 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| D 5y | QZ0N2CNLQBC2 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 37 | 37 | | 37 | S | 37 | S | | |
| JPM 5y | QZ4MW07TQMTZ | P60M | USD | SprdBsisPts | 2 | 20,000,000 | 0 | 42 | 42 | | 42 | S | 42 | S | | |
| KSS 2y | QZ7K21M9Z7HS | P23M | USD | SprdBsisPts | 1 | 5,760,000 | 0 | 1.5 | 1.5 | | 1.5 | S | 1.5 | S | | |
| AEP 5y | QZBPPFQ24DN5 | P60M | USD | SprdBsisPts | 1 | 5,000,000 | 0 | 32 | 32 | | 32 | S | 32 | S | | |
| ORCL 2y [GFI] | QZF4LWTFPQZC | P24M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 101.5 | 101.5 | | 101.5 | S | 101.5 | S | | |
| ORCL 5y | QZF4LWTFPQZC | P60M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 151.5 | 151.5 | | 151.5 | S | 151.5 | S | | |
| TSN 5y | QZQZC491NGFL | P60M | USD | SprdBsisPts | 1 | 10,000,000 | 0 | 41 | 41 | | 41 | S | 41 | S | | |
| NWL 2y | QZSXR1SLNGB3 | P24M | USD | SprdBsisPts | 1 | 2,000,000 | 0 | 210 | 210 | | 210 | S | 210 | S | | |
| INST_ID-453358-2-B | QZ2WW90VC9F8 | P179D | USD | SprdBsisPts | 2 | 225,048,605.35 | 0 | 132.5 | 112.5 | | 112.5 | S | 132.5 | S | | |
| INST_ID-453362-2-B | QZ2WW90VC9F8 | P59D | USD | SprdBsisPts | 1 | 249,530,722.77 | 0 | 108 | 108 | | 108 | S | 108 | S | | |
| INST_ID-453351-2-B | QZ2WW90VC9F8 | P86D | USD | SprdBsisPts | 1 | 1,004,634,320 | 0 | 90 | 90 | | 90 | S | 90 | S | | |
| INST_ID-453347-2-B | QZ2WW90VC9F8 | P87D | USD | SprdBsisPts | 3 | 428,472,288 | 0 | 109.5 | 90 | | 90 | S | 130 | 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.