

Daily Market Data Report

GSBS

Market Data for Date

2025-10-17-04:00

Generated

2025-10-17T18:30:00.002-04:00

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
PennyMac 5y		P60M	USD	SprdBsisPts	1	2,000,000	0	120	120		120	S	120	S		
LNC 5y	QZ00R3ZTSFXG	P60M	USD	SprdBsisPts	1	5,000,000	0	118	118		118	S	118	S		
KHC 5y	QZ10QLSJMJ7X	P60M	USD	SprdBsisPts	3	15,000,000	0	50.5	50.5		50.5	S	50.5	S		
WFC	QZ17PQ7RBBM4	P30M	USD	SprdBsisPts	1	30,500,000	0	35	35		35	S	35	S		
WFC	QZ17PQ7RBBM4	P48M	USD	SprdBsisPts	1	20,000,000	0	44	44		44	S	44	S		
WFC 6m [GFI]	QZ17PQ7RBBM4	P6M	USD	SprdBsisPts	1	37,500,000	0	20.5	20.5		20.5	S	20.5	S		
F 5y	QZ3WK1G9F7GR	P60M	USD	SprdBsisPts	2	5,000,000	0	177	177		177	S	177	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P42M	USD	SprdBsisPts	1	11,250,000	0	47.5	47.5		47.5	S	47.5	S		
NextEra Energy Capital Holdings Inc	QZ4LQC03GSVV	P48M	USD	SprdBsisPts	1	10,000,000	0	52	52		52	S	52	S		
NextEra Energy Capital Holdings Inc 4y 6m [GFI]	QZ4LQC03GSVV	P54M	USD	SprdBsisPts	1	15,000,000	0	57	57		57	S	57	S		
TGT 5y	QZ5LL9SX91XR	P60M	USD	SprdBsisPts	2	15,000,000	0	50.5	49.5		49.5	S	50.5	S		
ALLY 5y	QZB3GC5W320R	P60M	USD	SprdBsisPts	1	5,000,000	0	150	150		150	S	150	S		
TOL 4y	QZG10Z7W25TF	P49M	USD	SprdBsisPts	1	5,000,000	0	66	66		66	S	66	S		
WHR 4y	QZGG73MQ1C15	P48M	USD	SprdBsisPts	1	5,000,000	0	220	220		220	S	220	S		
RTX 6m [GFI]	QZJLPKK03HS4	P6M	USD	SprdBsisPts	1	13,900,000	0	7	7		7	S	7	S		
GM Co 5y	QZM5QN8CR588	P60M	USD	SprdBsisPts	2	10,000,000	0	114.5	114.5		114.5	S	114.5	S		
BHCCN 3Y	QZM80MMRBJSQ	P36M	USD	SprdBsisPts	1	3,000,000	0	14	14		14	S	14	S		
BA CO 5y	QZN9LHFW7LQ9	P60M	USD	SprdBsisPts	1	10,000,000	0	67	67		67	S	67	S		
COF F 5y	QZP889RCK8MG	P60M	USD	SprdBsisPts	2	10,000,000	0	83	83		83	S	83	S		
DHR 5y	QZS9NP8DZQZV	P60M	USD	SprdBsisPts	2	10,000,000	0	29.5	29.5		29.5	S	29.5	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.