

Federal Home Loan Bank of Des Moines Monthly Price Report

The Federal Home Loan Bank of Des Moines (Bank) is providing estimated valuations for specific Convertible, Amortizing and Non-Amortizing advances set forth below for members' information and convenience only. The estimated valuations are generated by models used for the Bank's own asset/liability management purposes. The models use specific assumptions, for example, market volatility and discount curve adjusted for the Bank's spread, to estimate the value of the advance. **The valuations represent theoretical market prices only and should not be construed as a liquidation price for the specific advance.**

It is expressly understood that in providing these valuations to members, the Bank is not performing any advisory service. The valuations are provided without representation or warranty and the member is solely responsible for any decision it makes or actions it takes based on the valuations provided. It is recommended that members maintain independent capabilities to value their asset/liability positions, including Convertible, Amortizing and Non-Amortizing advances. You should consult with your own tax, legal, accounting, credit and financial advisors with respect to the transaction structure and information detailed herein.

The table depicts valuation estimates resulting from immediate parallel interest-rate movements of plus/minus 400 basis points in 100 basis point increments. To identify your advance, locate the appropriate maturity date and verify the advance rate. The advances in report are grouped by advance type and then within each type sorted in ascending order by maturity date. Once the appropriate structure is located, read across to view the sensitivity analysis for that advance.

If you have any questions, contact the Money Desk at 800.544.3452, ext. 2122.

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
060308A00014	3/8/2006	5.44	3/16/2026	100.25317	100.2086206	100.1641312	100.1196989	100.0753237	100.0310055	99.98674409	99.94253941	99.89839134
060808A00022	8/8/2006	5.57	6/15/2026	101.7129	101.4134754	101.1158253	100.8199364	100.525793	100.2333794	99.94268051	99.65368104	99.36636604
070518A00023	5/18/2007	5.46	5/18/2027	104.34411	103.578025	102.8278627	102.0930711	101.3731258	100.6675264	99.97579555	99.2974776	98.63213708
110505A00022	5/5/2011	4.59	5/15/2026	101.00839	100.7964563	100.5854262	100.3752946	100.1660556	99.9577034	99.75023238	99.54363684	99.33791119
110701A00011	7/1/2011	3.87	7/1/2026	100.97287	100.7330074	100.4944771	100.2572642	100.021357	99.78674379	99.55341316	99.32135373	99.09055428
110719A00017	7/19/2011	3.68	7/20/2026	100.96694	100.7170511	100.4686422	100.221697	99.97620134	99.73214123	99.48950281	99.24827245	99.00843669
110805A00014	8/5/2011	4.06	8/17/2026	102.02324	101.5473648	101.0759448	100.6089154	100.1462153	99.68778414	99.233563	98.78349387	98.33751981
110824A00006	8/24/2011	2.69	8/24/2026	101.48989	100.9860727	100.4871774	99.99313148	99.50386449	99.01930728	98.53939205	98.06405227	97.59322271
110909A00006	9/9/2011	2.26	9/9/2026	100.82323	100.4900687	100.1595989	99.83178084	99.50657955	99.18396056	98.86389006	98.54633485	98.23126235
111007A00007	10/7/2011	3.92	10/7/2031	120.41788	115.135963	110.1418332	105.4177519	100.9471793	96.71469062	92.70589411	88.90735574	85.30652992
111216A00001	12/16/2011	3.95	12/30/2031	124.98987	118.5508454	112.4930294	106.7917842	101.4241894	96.36891247	91.60609065	87.11722286	82.88506969
120113A00012	1/13/2012	3.62	1/15/2027	103.46651	102.5630901	101.675466	100.8032246	99.94596792	99.10331183	98.27488511	97.46032908	96.65929703
120113A00013	1/13/2012	3.87	1/15/2032	124.65696	118.1818345	112.0928385	106.3648469	100.9744964	95.90005278	91.12128904	86.61937383	82.37676828
120127A00018	1/27/2012	3.64	2/1/2027	103.67401	102.7218662	101.7872202	100.8695896	99.96851268	99.08354417	98.21425477	97.36023031	96.52107105
120127A00019	1/27/2012	3.87	1/30/2032	124.79347	118.2713763	112.1406381	106.3756287	100.9525321	95.84920339	91.04504311	86.5208819	82.25887419
120410A00005	4/10/2012	2.35	4/12/2027	101.81625	101.1520405	100.5008938	99.8623885	99.23612103	98.62170528	98.01877145	97.42696524	96.84594708
120411A00013	4/11/2012	3.59	4/15/2027	104.51309	103.3498951	102.2126231	101.1004124	100.0124403	98.94792003	97.90609834	96.88625408	95.88769639
120621A00009	6/21/2012	3.18	6/21/2032	116.06313	111.1020008	106.4265687	102.0180767	97.85911793	93.93352986	90.22629841	86.72346992	83.41207033
120709A00016	7/9/2012	3.2	7/15/2027	105.06462	103.6621444	102.2853029	100.9334481	99.605957	98.30222693	97.02167464	95.76373556	94.52786304
120806A00015	8/6/2012	2.38	8/6/2027	102.18959	101.3791414	100.5829683	99.80067224	99.03187355	98.27620669	97.53331987	96.80287428	96.08454352
120807A00026	8/7/2012	2.42	8/9/2027	102.22255	101.4116959	100.6151203	99.83243165	99.06324986	98.30720913	97.56395734	96.83315541	96.11447666
120808A00006	8/8/2012	2.06	8/9/2027	101.98707	101.1772326	100.3816777	99.60000646	98.83183853	98.07680786	97.33456213	96.60476208	95.88708085
120827A00048	8/27/2012	2.01	8/27/2027	102.49529	101.4829984	100.4881889	99.5104207	98.54926821	97.60431999	96.67517835	95.76145873	94.86278912
120827A00052	8/27/2012	2.01	8/27/2027	102.49529	101.4829984	100.4881889	99.5104207	98.54926821	97.60431999	96.67517836	95.76145873	94.86278912
121116A00022	11/16/2012	2.78	11/16/2029	112.38503	108.4780615	104.7291618	101.1310175	97.67669707	94.35963112	91.17359165	88.11267164	85.17126647
121120A00010	11/20/2012	1.93	11/22/2027	103.02517	101.7524455	100.5047278	99.28130152	98.08147482	96.90458279	95.74998595	94.6170691	93.50524003
121120A00011	11/20/2012	2.22	11/22/2027	104.6093	102.9063992	101.2407975	99.61140449	98.01717118	96.45708754	94.93018089	93.43551407	91.97218391
121217A00009	12/17/2012	2.02	12/17/2027	103.33831	101.982195	100.6539848	99.35288961	98.07814602	96.82901843	95.60479792	94.40480109	93.22836882
130107A00002	1/7/2013	3.22	1/18/2028	107.05013	105.1123865	103.2195708	101.370374	99.5635317	97.79782438	96.07207564	94.38515027	92.73595259
130206A00004	2/6/2013	2.14	2/7/2028	103.27142	102.0069359	100.768278	99.55471873	98.36555377	97.20010429	96.05771578	94.93775698	93.83961887
130206A00009	2/6/2013	2.83	2/7/2028	105.88242	104.0722634	102.305389	100.5804603	98.89619443	97.25135711	95.6447608	94.07526242	92.54176134
130211A00017	2/11/2013	3.27	2/15/2028	107.44374	105.4222241	103.4493558	101.5236584	99.64371264	97.80815207	96.01566026	94.26496876	92.55485499
130405A00007	4/5/2013	2.91	4/17/2028	107.4733	105.2732897	103.1296087	101.040415	99.00394467	97.01850505	95.0824714	93.1942835	91.35244256

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2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
130424A00005	4/24/2013	3.07	4/24/2030	115.01067	110.5931474	106.3720096	102.3374258	98.48011683	94.79131892	91.2627521	87.88659042	84.6554343
130531A00021	5/31/2013	3.22	5/30/2028	108.59713	106.2640827	103.9932165	101.7823979	99.62959053	97.53284506	95.49029506	93.5001524	91.56070334
130913A00018	9/13/2013	3.72	9/13/2028	106.65766	104.9983437	103.3792192	101.7989865	100.2563947	98.7502427	97.27937725	95.84269057	94.43911817
130926A00009	9/26/2013	4	10/2/2028	111.96083	109.231477	106.5837078	104.0145741	101.5212557	99.10105312	96.75138127	94.4697639	92.25382819
131217A00024	12/17/2013	4.34	1/2/2029	113.87661	110.8629153	107.945921	105.1220097	102.3877149	99.73971846	97.17484305	94.69004565	92.282411
140219A00005	2/19/2014	3.13	2/20/2029	105.78306	104.1613847	102.5809464	101.0403558	99.53828314	98.07345375	96.64464502	95.25068401	93.89044502
140423A00036	4/23/2014	4.03	4/23/2029	114.34807	111.0032136	107.7754832	104.6600736	101.6524067	98.74812105	95.94305989	93.2332604	90.61494311
140521A00019	5/21/2014	3.43	5/22/2028	108.99188	106.6765159	104.422359	102.2273335	100.0894511	98.00680814	95.97758085	94.00002126	92.07245335
140626A00036	6/26/2014	3.55	6/26/2029	113.74907	110.2242696	106.8288487	103.5573633	100.4046297	97.36570939	94.43589628	91.61070434	88.88585605
140717A00027	7/17/2014	3.14	7/17/2026	101.55671	101.091511	100.6306337	100.1740168	99.72160087	99.27332782	98.82914052	98.38898292	97.95279999
140815A00032	8/15/2014	3.59	10/15/2029	114.83502	110.9813303	107.2798399	103.7236667	100.3062814	97.02148743	93.86340203	90.82643826	87.90528825
140911A00033	9/11/2014	3.02	9/13/2027	104.76421	103.359092	101.9815007	100.630668	99.30584986	98.00633035	96.7314197	95.48045337	94.25279082
140917A00030	9/17/2014	3.23	9/17/2029	111.98899	108.6538019	105.4452291	102.3576511	99.38573489	96.52441675	93.76888654	91.11457342	88.55713237
140924A00057	9/24/2014	3.25	9/25/2028	109.63897	107.0238988	104.4873796	102.0265354	99.6386144	97.32098484	95.07112907	92.88663756	90.76520339
141117A00011	11/17/2014	3.81	11/17/2034	133.04091	123.2441999	114.2707484	106.0463594	98.503912	91.58265289	85.22755973	79.38877222	74.02108205
150203A00027	2/3/2015	2.26	2/4/2030	105.81394	103.6744905	101.6025666	99.59547333	97.65064748	95.76564627	93.93814089	92.16591029	90.44683545
150319A00012	3/19/2015	3.13	3/19/2029	111.11204	107.918719	104.8349998	101.8564882	98.9789966	96.19852967	93.51127444	90.91359064	88.40200181
150319A00013	3/19/2015	3.25	3/19/2030	115.10654	110.7997545	106.6804466	102.7394313	98.96802345	95.35800924	91.9016179	88.59149525	85.420679
150427A00014	4/27/2015	2.98	4/27/2035	115.46386	110.2724565	105.4116373	100.8566636	96.5848612	92.57542989	88.80927496	85.26885518	81.93804514
150601A00261	6/1/2015	3.19	2/11/2033	113.07949	109.1816152	105.4801752	101.9633446	98.62010343	95.44017582	92.4139747	89.53255076	86.7875457
150601A00270	6/1/2015	3.12	3/21/2031	109.47497	106.7156639	104.0623347	101.5099871	99.05389685	96.6895962	94.41285777	92.21968011	90.10627404
150601A00396	6/1/2015	3.61	1/3/2029	105.93096	104.4141111	102.9347975	101.4917804	100.0838713	98.70993001	97.36886254	96.05961866	94.78118995
150601A00405	6/1/2015	4.63	1/17/2034	136.70562	127.6547518	119.2958385	111.5718011	104.430566	97.82459846	91.71048452	86.04855443	80.80254164
150601A00411	6/1/2015	3.38	1/24/2029	105.59858	104.083496	102.6059756	101.16478	99.75871708	98.38664363	97.04746267	95.74012131	94.46360856
150601A00426	6/1/2015	3.37	2/21/2029	105.74458	104.1854313	102.6657216	101.1841248	99.73937256	98.33024842	96.95558589	95.6142657	94.3052136
150601A00440	6/1/2015	3.27	3/16/2029	105.74769	104.1464609	102.586516	101.0664522	99.58492303	98.1406383	96.73236098	95.35890472	94.01913136
150601A00450	6/1/2015	3.28	4/27/2029	105.92292	104.2762716	102.6729213	101.1113754	99.59020009	98.10802239	96.66352652	95.25545139	93.88258778
150601A00460	6/1/2015	3.05	5/16/2029	105.69921	104.013325	102.3725943	100.7754355	99.2203324	97.70583395	96.23055035	94.79315019	93.3923575
150601A00475	6/1/2015	3.04	6/1/2029	105.68647	103.9995915	102.3579412	100.75993	99.20403774	97.68880941	96.21285157	94.77482938	93.37346371
150601A00477	6/1/2015	3.21	6/1/2029	106.19735	104.4726104	102.7944263	101.1611541	99.57122331	98.02313089	96.51543768	95.04676518	93.61579255
150601A00506	6/1/2015	3.14	7/6/2029	106.14483	104.3691879	102.6428455	100.9640274	99.33103602	97.74224785	96.19610907	94.6911323	93.22589315
150601A00512	6/1/2015	3.79	7/16/2029	114.349	110.7637174	107.3117421	103.9874092	100.7853253	97.70035424	94.72760266	91.86240772	89.10032476
150601A00523	6/1/2015	4.55	7/25/2031	126.40032	120.3859736	114.7038084	109.3336524	104.2566609	99.45522356	94.91287732	90.61422607	86.54486608

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2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
150601A00528	6/1/2015	3.08	7/27/2029	106.046	104.2701161	102.5436092	100.8646956	99.23167272	97.64291215	96.09685561	94.59201153	93.12695161
150601A00559	6/1/2015	3.06	8/31/2029	106.1586	104.3384635	102.5698754	100.8509455	99.17987136	97.55492991	95.97447315	94.43692435	92.94077448
150601A00664	6/1/2015	3.78	1/16/2032	123.79991	117.3469845	111.2794423	105.5721815	100.2018627	95.14677489	90.38671427	85.90287189	81.67773077
150601A00665	6/1/2015	3.82	1/14/2033	127.20583	119.5868127	112.4888726	105.8734732	99.70511686	93.95109388	88.58125057	83.56777723	78.88501477
150601A00666	6/1/2015	3.88	1/16/2035	133.62517	123.6320952	114.4922857	106.1277285	98.46794083	91.44920554	85.01388993	79.10983598	73.68981461
150601A00667	6/1/2015	3.88	1/16/2036	136.36262	125.1931202	115.0696261	105.8875727	97.55338639	89.98327626	83.10216551	76.84274401	71.1446283
150601A00668	6/1/2015	3.89	1/16/2037	138.88051	126.5435718	115.4621714	105.5002216	96.53709623	88.4658005	81.19136576	74.62944124	68.70505664
150601A00736	6/1/2015	2.87	5/1/2030	106.92096	104.7491313	102.6476537	100.613655	98.64440095	96.73728856	94.88983904	93.09969087	91.36459343
150601A00851	6/1/2015	7.12	4/30/2027	104.488	103.8618142	103.2457705	102.6395918	102.0430152	101.4557874	100.8776647	100.3084124	99.74780411
150601A00864	6/1/2015	7.37	3/31/2028	108.47643	107.3348206	106.2163234	105.1202666	104.0460026	102.9929085	101.9603847	100.947854	99.95476048
150601A00868	6/1/2015	7.08	6/5/2028	109.15444	107.8737185	106.6205574	105.394122	104.1936098	103.0182499	101.8673011	100.7400507	99.63581325
150601A00871	6/1/2015	6.74	7/31/2028	109.07273	107.7457766	106.4480753	105.1787331	103.9368909	102.7217227	101.5324348	100.3682634	99.22847378
150601A00872	6/1/2015	7.42	7/31/2028	109.95471	108.6164826	107.3077601	106.0276376	104.7752486	103.5497603	102.3503719	101.1763133	100.0268437
150601A00875	6/1/2015	7.14	9/29/2028	110.27825	108.8456839	107.446079	106.0783997	104.7416519	103.4348811	102.1571699	100.9076366	99.6854334
150601A00883	6/1/2015	6.21	11/30/2028	109.5906	108.077562	106.6008055	105.1591546	103.7514823	102.376707	101.0337908	99.72173704	98.43958816
150601A00888	6/1/2015	5.92	3/1/2029	110.02614	108.3717204	106.7594473	105.1879045	103.6557304	102.1616197	100.7043205	99.28263211	97.895402
150601A00889	6/1/2015	6.55	3/2/2029	111.04632	109.3758661	107.7479706	106.1612027	104.6141873	103.1056064	101.6341957	100.1987428	98.7980837
150601A00893	6/1/2015	6.49	4/6/2029	111.56598	109.7982089	108.0771893	106.4012967	104.7689802	103.1787543	101.6291959	100.1189405	98.64668028
150601A00897	6/1/2015	6.15	5/28/2029	111.2924	109.4819964	107.720446	106.0060268	104.3370913	102.7120625	101.1294304	99.58774887	98.08563196
150601A00899	6/1/2015	7.07	6/14/2029	112.60581	110.7971177	109.0374114	107.3249515	105.6580769	104.0351983	102.4547939	100.9154068	99.41564101
150601A00905	6/1/2015	6.14	10/29/2029	112.7726	110.7069864	108.7024238	106.7566019	104.8673175	103.0324668	101.2500402	99.51811732	97.83486238
150601A00906	6/1/2015	6.2	11/1/2029	112.894	110.82589	108.8189158	106.8707614	104.9792204	103.1421857	101.3576447	99.623674	97.93843519
150601A00912	6/1/2015	5.96	11/30/2029	112.70484	110.5944127	108.5474509	106.5615208	104.6342995	102.7635701	100.9472166	99.18321779	97.46964296
150601A00916	6/1/2015	7.27	4/5/2030	131.69762	126.9996072	122.5039377	118.2007042	114.0805416	110.1345951	106.3544897	102.7323011	99.26052853
150601A00927	6/1/2015	6.08	8/7/2030	114.92698	112.4579116	110.0731354	107.7690496	105.5422292	103.3894205	101.3075308	99.29362001	97.34489138
150601A00928	6/1/2015	5.94	8/21/2030	114.61287	112.1478621	109.7670847	107.4669326	105.2439806	103.0949748	101.0168228	99.00658463	97.0614639
150601A00929	6/1/2015	5.91	8/30/2030	115.21063	112.6299244	110.1389201	107.7337342	105.4106845	103.1662741	100.9971808	98.90024724	96.8724714
150601A00935	6/1/2015	6.46	11/21/2030	117.53747	114.7606705	112.0847036	109.5050424	107.0173948	104.6176921	102.3020758	100.0668853	97.90864609
150601A00939	6/1/2015	5.79	1/17/2031	116.32914	113.4874417	110.7518903	108.1176002	105.5799487	103.1345584	100.7772828	98.50419199	96.3115603
150601A00943	6/1/2015	6.44	5/9/2031	119.38139	116.2705132	113.2823291	110.4109141	107.6506764	104.9963338	102.4428944	99.98563891	97.62010353
150601A01041	6/1/2015	5.99	10/2/2036	136.05419	129.0520748	122.5569661	116.5260467	110.9204983	105.7050987	100.8478612	96.31971348	92.09421019
150603A00012	6/3/2015	2.77	6/3/2030	107.48662	105.1383097	102.8690038	100.6753813	98.554282	96.50270125	94.51778145	92.59680369	90.73718001
150604A00039	6/4/2015	2.82	6/4/2030	107.60466	105.2537057	102.9818568	100.7857791	98.66230857	96.608437	94.62130343	92.69818573	90.83649287

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
150610A00008	6/10/2015	3.58	6/10/2030	117.6834	113.0741161	108.6744609	104.473729	100.4618211	96.62920894	92.96689927	89.46640084	86.11969323
150714A00003	7/14/2015	3.76	7/12/2030	110.02609	107.5769612	105.2115432	102.9262681	100.7177468	98.58275857	96.51824178	94.52128465	92.58911697
150721A00027	7/21/2015	3.74	7/22/2030	118.50714	113.768272	109.2496337	104.9398264	100.8280982	96.90430597	93.15887794	89.58277852	86.1674755
150803A00033	8/3/2015	3.41	8/2/2030	115.07629	110.8634833	106.8430707	103.0050717	99.34007816	95.83922093	92.49413577	89.29693185	86.24016226
150803A00036	8/3/2015	3.41	8/2/2030	115.07629	110.8634833	106.8430707	103.0050717	99.34007816	95.83922093	92.49413577	89.29693185	86.24016226
150803A00037	8/3/2015	3.41	8/2/2030	115.07629	110.8634833	106.8430707	103.0050717	99.34007816	95.83922093	92.49413577	89.29693185	86.24016226
150803A00038	8/3/2015	3.41	8/2/2030	115.07629	110.8634833	106.8430707	103.0050717	99.34007816	95.83922093	92.49413577	89.29693185	86.24016226
150803A00039	8/3/2015	3.01	8/2/2030	108.05859	105.6149569	103.2559472	100.9779197	98.77741225	96.65113643	94.59596743	92.60893481	90.68721381
150803A00041	8/3/2015	3.01	8/2/2030	108.05859	105.6149569	103.2559472	100.9779197	98.77741225	96.65113643	94.59596743	92.60893481	90.68721381
150803A00042	8/3/2015	3.01	8/2/2030	108.05859	105.6149569	103.2559472	100.9779197	98.77741225	96.65113643	94.59596743	92.60893481	90.68721381
150817A00099	8/17/2015	3.19	8/17/2027	105.39238	103.8972951	102.4311234	100.9930991	99.58248165	98.19855588	96.84063112	95.50804004	94.20013768
150819A00013	8/19/2015	3.51	8/19/2030	117.74918	112.9475352	108.3728577	104.013206	99.85732584	95.89461152	92.11506444	88.50925536	85.068289
150826A00038	8/26/2015	2.94	8/26/2026	101.60907	101.1088577	100.6135743	100.1231443	99.63749657	99.15656134	98.68027015	98.2085559	97.74135278
150826A00039	8/26/2015	3.22	8/27/2029	113.23928	109.5484345	105.999486	102.5862019	99.3026608	96.14323289	93.10256403	90.17556049	87.35737484
151030A00026	10/30/2015	3.29	10/30/2030	115.43833	111.0165863	106.8054674	102.7935615	98.97014703	95.3251463	91.84908262	88.53304067	85.36862972
151120A00019	11/20/2015	2.72	11/20/2030	108.06404	105.482722	102.9950588	100.5968444	98.28409552	96.05303599	93.90008462	91.82184367	89.8150882
151223A00074	12/23/2015	3.01	12/23/2027	106.53021	104.6664552	102.8445774	101.0633597	99.32162632	97.61824456	95.95212264	94.3222079	92.72748514
151223A00077	12/23/2015	3.57	12/24/2035	134.44779	123.394006	113.3737192	104.2839103	96.03235354	88.53643613	81.72211067	75.52296679	69.87940745
151229A00080	12/29/2015	3.49	12/30/2030	118.96659	113.7526561	108.8018652	104.0995568	99.6319627	95.38614678	91.34995034	87.51194161	83.86136865
151229A00081	12/29/2015	3.76	12/31/2035	135.60161	124.5134665	114.4604986	105.3395889	97.05841371	89.53426658	82.69301157	76.46815494	70.80002166
160119A00019	1/19/2016	2.95	1/19/2027	102.90522	101.9933455	101.097622	100.2176241	99.35293994	98.50317206	97.66793661	96.84686284	96.03959251
160119A00025	1/19/2016	3.05	1/19/2028	106.73321	104.7958382	102.9034579	101.0547552	99.24846213	97.48335617	95.75825781	94.07202898	92.42357126
160119A00026	1/19/2016	3.14	1/19/2029	110.55312	107.5405713	104.6265127	101.8071922	99.07902339	96.43857576	93.88256688	91.40785522	89.0114333
160119A00027	1/19/2016	3.25	1/18/2030	114.50317	110.3854755	106.440427	102.6598824	99.03612607	95.56184439	92.23010277	89.03432392	85.96826764
160119A00028	1/19/2016	3.34	1/21/2031	118.41885	113.1560711	108.1621104	103.421824	98.92099674	94.646282	90.58514401	86.72580463	83.05719373
160119A00029	1/19/2016	3.39	1/20/2032	121.80161	115.396011	109.3745847	103.7122327	98.3856239	93.37305926	88.65434966	84.21070343	80.0246229
160119A00030	1/19/2016	3.44	1/18/2033	124.94514	117.3917591	110.3571824	103.8029258	97.69355069	91.99640882	86.68140889	81.72080437	77.0889996
160119A00072	1/19/2016	2.77	1/21/2031	109.5715	106.4285199	103.4112894	100.5137452	97.73015482	95.05510031	92.48345922	90.01038647	87.63129757
160129A00066	1/29/2016	3.04	1/29/2031	117.35665	112.0854461	107.0853106	102.3408805	97.83774375	93.56237366	89.50206988	85.64490384	81.97966797
160209A00008	2/9/2016	2.45	2/10/2031	107.54461	104.848823	102.2549347	99.75821121	97.35417113	95.03857299	92.80740074	90.65685024	88.58331661
160210A00051	2/10/2016	2.28	2/10/2031	107.2763	104.5838082	101.9931997	99.49973363	97.09892519	94.78653002	92.55852953	90.41111739	88.34068683
160212A00037	2/12/2016	3.03	2/12/2031	117.05133	111.7568001	106.7364527	101.9746371	97.45667978	93.16881518	89.09812469	85.23248028	81.56049207
160222A00005	2/22/2016	2.79	2/22/2028	106.55108	104.5181695	102.5346909	100.5991286	98.71002741	96.86598617	95.06565585	93.30773699	91.59097754

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
160222A00019	2/22/2016	3.09	2/21/2031	117.43839	112.1062662	107.0515431	102.2583124	97.71166093	93.39760286	89.30301721	85.41558994	81.72376021
160303A00020	3/3/2016	2.97	3/3/2031	117.29682	111.9256005	106.8357006	102.0108859	97.43594179	93.09660609	88.97950411	85.07208899	81.36258611
160303A00035	3/3/2016	2.14	3/3/2026	100.01957	100.0112026	100.002847	99.99449909	99.98615896	99.97782655	99.96950183	99.96118481	99.95287547
160307A00024	3/7/2016	2.17	3/6/2026	100.04474	100.0266879	100.0086518	99.99063418	99.97263499	99.95465421	99.93669181	99.91874775	99.90082201
160307A00027	3/7/2016	2.71	3/6/2026	100.05089	100.034217	100.0175614	100.0009227	99.98430082	99.96769565	99.95110721	99.93453547	99.9179804
160307A00028	3/7/2016	2.91	3/7/2028	106.92831	104.8517158	102.8263688	100.8506769	98.92310577	97.04217957	95.20647824	93.41463496	91.66533379
160307A00029	3/7/2016	3.21	3/7/2031	118.17658	112.7843703	107.6743938	102.8303631	98.23701319	93.88003501	89.74601036	85.82235193	82.09724747
160328A00038	3/28/2016	2.54	3/30/2026	100.46174	100.292782	100.1243858	99.95655335	99.78928178	99.62256832	99.4564102	99.29080467	99.125749
160328A00045	3/28/2016	2.49	3/27/2026	100.20749	100.1324371	100.0575009	99.98268442	99.90798742	99.83340957	99.7589506	99.68461022	99.61038814
160329A00017	3/29/2016	2.48	3/30/2026	100.45161	100.28266	100.1142785	99.94646073	99.77920378	99.61250488	99.44636128	99.28077023	99.115729
160330A00054	3/30/2016	2.9	3/31/2031	117.15548	111.7085276	106.5504375	101.6643342	97.03441861	92.64589353	88.48489433	84.53842524	80.79430033
160404A00019	4/4/2016	2.48	4/4/2031	107.86754	105.0767286	102.3943134	99.81513649	97.33432106	94.9472571	92.64958484	90.43717944	88.30613676
160412A00029	4/12/2016	2.48	4/14/2031	107.86838	105.0771755	102.3944054	99.81490881	97.33380596	94.94648405	92.64858079	90.43596903	88.3047425
160413A00014	4/13/2016	2.55	4/14/2031	107.92239	105.1322777	102.4504843	99.87185513	97.39151865	95.0048697	92.70755304	90.49544806	88.36465451
160413A00016	4/13/2016	2.55	4/14/2031	107.92239	105.1322777	102.4504843	99.87185513	97.39151865	95.0048697	92.70755304	90.49544806	88.36465451
160413A00021	4/13/2016	2.48	4/13/2026	100.53805	100.3331176	100.12904	99.92580705	99.72341336	99.5218537	99.32112283	99.1212156	98.92212687
160413A00033	4/13/2016	2.32	4/13/2026	100.50118	100.2979562	100.095575	99.8940277	99.69330911	99.49341404	99.29433733	99.09607389	98.89861868
160414A00042	4/13/2016	2.48	4/13/2026	100.53805	100.3331176	100.12904	99.92580705	99.72341336	99.5218537	99.32112283	99.1212156	98.92212687
160421A00016	4/21/2016	2.26	4/21/2026	100.5715	100.3447984	100.1191363	99.89450506	99.67089764	99.44830693	99.22672591	99.00614766	98.78656529
160422A00026	4/22/2016	2.62	4/22/2026	100.41327	100.2659703	100.119113	99.97269665	99.82671931	99.68117898	99.53607366	99.39140139	99.2471602
160427A00004	4/27/2016	2.09	4/27/2026	100.28311	100.1594569	100.036133	99.91314157	99.79048111	99.66815023	99.54614752	99.42447158	99.30312099
160428A00028	4/28/2016	2	4/28/2026	100.28362	100.1584831	100.0336914	99.90924139	99.78513147	99.66136017	99.53792601	99.41482753	99.29206324
160504A00004	5/4/2016	2.3	5/4/2026	100.46304	100.2822298	100.1020786	99.92258069	99.7437325	99.56553044	99.387971	99.21105066	99.03476593
160511A00015	5/11/2016	2.42	5/11/2026	100.73161	100.4468013	100.1636201	99.88204922	99.60207479	99.32368318	99.04686091	98.77159463	98.49787117
160511A00016	5/11/2016	2.48	5/12/2031	107.84348	105.0120249	102.2919597	99.67792208	97.16484597	94.74794528	92.42269646	90.18482227	88.03027666
160523A00086	5/23/2016	2.2	5/26/2026	100.8025	100.4773618	100.1543362	99.833402	99.51453883	99.19772665	98.88294562	98.5701762	98.25939907
160524A00015	11/25/2016	2.71	11/25/2026	102.1851	101.4304119	100.6868588	99.95419224	99.23217453	98.52057465	97.81916825	97.12773741	96.44607037
160524A00027	5/24/2016	3.06	5/27/2031	118.05284	112.4320898	107.11657	102.0880052	97.32931891	92.82454646	88.55875626	84.51797689	80.68912981
160603A00014	6/3/2016	1.74	6/3/2026	100.38904	100.194972	100.0017589	99.80939259	99.61786707	99.42717643	99.23731481	99.04827642	98.86005552
160603A00029	6/3/2016	2.18	6/3/2031	107.44414	104.5738525	101.8181594	99.17146781	96.62850066	94.18427616	91.83408913	89.57349368	87.39828714
160606A00004	6/6/2016	2.43	6/8/2026	100.72768	100.4495196	100.1729028	99.89781708	99.62424967	99.35218794	99.08161943	98.8125318	98.54491284
160606A00005	6/6/2016	2.92	6/6/2031	117.37491	111.7433486	106.4192801	101.3842337	96.62094759	92.1132854	87.84615636	83.8054417	79.97792661
160606A00018	6/6/2016	1.74	6/5/2026	100.39331	100.197148	100.0018668	99.80745536	99.61390756	99.42121718	99.22937809	99.03838421	98.84822953

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
160608A00019	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00020	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00023	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00024	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00025	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00026	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00027	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00028	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00029	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00030	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00031	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00032	6/8/2016	2.36	6/8/2026	100.90314	100.5442075	100.1878414	99.83401658	99.48270578	99.13388216	98.78751926	98.443591	98.10207165
160608A00033	6/8/2016	2.44	6/9/2031	107.84441	104.9695814	102.2093398	99.55810356	97.01060348	94.56186456	92.20718759	89.94213196	87.76249958
160608A00034	6/8/2016	2.44	6/9/2031	107.84441	104.9695814	102.2093398	99.55810356	97.01060348	94.56186456	92.20718759	89.94213196	87.76249957
160609A00075	6/9/2016	1.94	6/9/2026	100.41382	100.2157838	100.0186425	99.82239069	99.62702188	99.43252966	99.23890765	99.04614957	98.85424919
160615A00031	6/15/2016	2.51	6/17/2030	113.04248	108.5131502	104.1918525	100.0679246	96.13130588	92.37250352	88.78255712	85.35300587	82.07585785
160616A00027	6/16/2016	2.27	6/16/2026	100.73865	100.4382766	100.1397042	99.8429173	99.54789985	99.25463595	98.96310992	98.67330626	98.38520963
160616A00029	6/16/2016	1.58	6/16/2026	100.37502	100.171953	99.96984495	99.76868598	99.56846877	99.36918612	99.17083088	98.97339601	98.77687452
160628A00039	6/28/2016	2.01	6/29/2026	100.76797	100.4311528	100.0965841	99.76424046	99.43409983	99.10614036	98.7803405	98.45667898	98.1351348
160629A00066	6/29/2016	2.61	6/30/2036	121.40877	112.3983357	104.2173009	96.7820109	90.01778573	83.85790562	78.24271921	73.11885595	68.4385303
160701A00020	7/1/2016	2.13	7/1/2026	100.79482	100.4526992	100.1128966	99.77538709	99.4401477	99.1071556	98.77638825	98.44782345	98.12143928
160701A00039	7/1/2016	1.92	7/1/2026	100.75013	100.4078027	100.0677928	99.73008135	99.39464513	99.06146121	98.73050696	98.40176006	98.07519849
160705A00104	7/5/2016	2.1	7/6/2026	100.81723	100.4612017	100.1076898	99.75666855	99.40811153	99.06199281	98.7182868	98.37696828	98.03801238
160706A00026	7/6/2016	2.19	7/6/2027	103.58442	102.2171754	100.874531	99.55587836	98.2606291	96.98821357	95.73808016	94.50969464	93.30253942
160706A00027	7/6/2016	2.29	7/6/2028	106.58269	104.1724987	101.8289959	99.54996975	97.33329635	95.17693407	93.07891989	91.03736591	89.050456
160706A00028	7/6/2016	2.39	7/6/2029	109.63139	106.154452	102.8065848	99.58233486	96.47650373	93.4841389	90.60052079	87.82115061	85.14173879
160706A00029	7/6/2016	2.49	7/8/2030	112.78346	108.209844	103.8486313	99.68887257	95.72024017	91.93298788	88.31791508	84.86633346	81.57003598
160706A00030	7/6/2016	2.59	7/7/2031	115.79236	110.1142615	104.7513405	99.68448727	94.895844	90.36871751	86.08749764	82.03758174	78.2053048
160711A00004	7/11/2016	1.51	7/13/2026	100.43516	100.1908497	99.94794626	99.70643623	99.46630647	99.22754406	98.99013626	98.75407048	98.51933433
160712A00019	7/12/2017	2.32	7/12/2027	103.74055	102.3570357	100.9986659	99.66481187	98.35486626	97.06824136	95.80436832	94.5626963	93.34269187
160713A00015	7/13/2016	1.57	7/13/2026	100.45194	100.2064809	99.96244258	99.71981416	99.47858229	99.23873379	99.00025564	98.763135	98.52735922
160714A00018	9/6/2016	2.28	9/4/2026	101.31024	100.7863054	100.2677846	99.75459136	99.24664376	98.74386168	98.24616659	97.75348153	97.2657311
160714A00020	9/6/2016	2.28	9/4/2026	101.31024	100.7863054	100.2677846	99.75459136	99.24664376	98.74386168	98.24616659	97.75348153	97.2657311

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
160714A00023	8/10/2016	2.49	8/10/2028	107.33963	104.8242543	102.3810016	100.0073875	97.7010333	95.45965621	93.28106474	91.16315455	89.10390442
160714A00024	9/20/2016	2.5	9/20/2028	107.69867	105.0641496	102.5079584	100.0272945	97.61947417	95.28192731	93.01219123	90.80790565	88.66680762
160714A00029	8/10/2016	2.27	8/10/2026	101.12767	100.6737084	100.2238215	99.77795891	99.3360668	98.89809213	98.46398284	98.03368782	97.60715682
160719A00026	7/19/2016	1.87	7/20/2026	100.50352	100.2549051	100.0077638	99.76207725	99.51783127	99.27501197	99.03360562	98.79359869	98.55497783
160726A00005	7/26/2016	2.28	7/27/2026	101.03288	100.6180228	100.2065687	99.79847744	99.39370802	98.99221996	98.59397344	98.19892931	97.80704903
160729A00017	7/31/2017	2.47	7/31/2029	109.91179	106.3657896	102.9537355	99.66985976	96.5086765	93.46496439	90.53375222	87.71030557	84.99011422
160801A00002	8/1/2016	1.58	8/3/2026	100.52791	100.2434386	99.9608882	99.68023923	99.4014708	99.1245623	98.84949348	98.57624436	98.30479529
160802A00003	8/2/2016	2.53	8/1/2031	116.02498	110.2572263	104.8137167	99.67454176	94.82111528	90.23607875	85.90321401	81.80736277	77.93435213
160810A00025	8/10/2016	2.17	8/10/2026	101.25146	100.7178959	100.1899937	99.66766202	99.15081259	98.63935916	98.13321726	97.63230415	97.13653883
160810A00027	8/10/2016	2.13	8/10/2026	101.22148	100.6917145	100.1675521	99.64890544	99.13568727	98.6278123	98.12519699	97.62775954	97.13541984
160810A00028	8/10/2016	2.19	8/10/2026	101.26664	100.731143	100.2013383	99.67713181	99.15843502	98.64516109	98.13722508	97.63454377	97.1370357
160810A00029	8/10/2016	2.17	8/10/2026	101.25146	100.7178959	100.1899937	99.66766202	99.15081259	98.63935916	98.13321726	97.63230415	97.13653883
160810A00030	8/10/2016	2.24	8/11/2031	107.47606	104.5244352	101.6935485	98.97738314	96.37026665	93.8668495	91.46208446	89.15120739	86.9297195
160811A00011	8/11/2016	2.25	8/11/2026	101.10333	100.646921	100.1946338	99.74641437	99.30220793	98.86196064	98.42561962	97.99313291	97.56444951
160812A00006	8/12/2016	2.16	8/12/2026	101.31359	100.7774275	100.2470031	99.72222675	99.20300818	98.68925893	98.18089243	97.67782394	97.1799705
160815A00005	8/15/2016	2.23	8/17/2026	101.15857	100.685084	100.2160322	99.75135513	99.29099162	98.83488166	98.38296635	97.93518787	97.49148948
160815A00006	8/15/2016	2.23	8/17/2026	101.15857	100.685084	100.2160322	99.75135513	99.29099162	98.83488166	98.38296635	97.93518787	97.49148948
160815A00007	8/15/2016	2.23	8/17/2026	101.15857	100.685084	100.2160322	99.75135513	99.29099162	98.83488166	98.38296635	97.93518787	97.49148948
160819A00015	10/12/2016	2.3	10/13/2026	101.60146	100.968207	100.3428457	99.72522577	99.11520394	98.51264045	97.91739895	97.32934641	96.748353
160824A00019	8/24/2016	1.98	8/25/2031	107.06521	104.1176651	101.2909516	98.57903112	95.97621588	93.47714251	91.07675137	88.77026729	86.5531816
160830A00038	8/30/2016	2.24	8/28/2026	101.24029	100.7360089	100.236741	99.74241362	99.2529537	98.76828961	98.28835112	97.81306938	97.34237686
160906A00027	9/6/2016	2.03	9/8/2031	107.31244	104.315526	101.4429802	98.68852728	96.04625247	93.5105814	91.07625846	88.73832632	86.49210699
160908A00022	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00023	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00024	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00025	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00026	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00027	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00028	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00030	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00031	9/8/2016	2.21	9/8/2026	101.4581	100.8482744	100.2458281	99.65063129	99.06255329	98.48146649	97.90724634	97.33977123	96.77892243
160908A00032	9/8/2016	2.17	9/8/2026	101.42207	100.8172596	100.2197448	99.62939754	99.0460889	98.46969288	97.90008651	97.33714977	96.78076542
160908A00033	9/8/2016	2.17	9/8/2026	101.42207	100.8172596	100.2197448	99.62939754	99.0460889	98.46969288	97.90008651	97.33714977	96.78076542

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
160908A00034	9/8/2016	2.17	9/8/2026	101.42207	100.8172596	100.2197448	99.62939754	99.0460889	98.46969288	97.90008651	97.33714977	96.78076542
160908A00035	9/8/2016	2.3	9/8/2031	107.76115	104.7584177	101.880083	99.11987609	96.47188962	93.93055576	91.49062456	89.14714357	86.89543898
160908A00036	9/8/2016	2.3	9/8/2031	107.76115	104.7584177	101.880083	99.11987609	96.47188962	93.93055576	91.49062456	89.14714357	86.89543898
160922A00014	9/22/2016	2.06	9/22/2026	101.35221	100.7776592	100.2096173	99.64797306	99.09261882	98.5434492	98.00036121	97.46325413	96.93202946
160923A00009	9/23/2016	2.24	9/23/2031	107.73434	104.7288869	101.8480757	99.08562024	96.43559516	93.89241607	91.4508178	89.1058339	86.85277765
160928A00029	9/28/2016	2.52	9/29/2036	114.27661	108.3154581	102.7913988	97.66677321	92.90751949	88.48280052	84.36467373	80.52779711	76.94916698
160928A00030	9/28/2016	2.52	9/29/2036	114.27661	108.3154581	102.7913988	97.66677321	92.90751949	88.48280052	84.36467373	80.52779711	76.94916698
160928A00032	9/28/2016	2.52	9/29/2036	114.27661	108.3154581	102.7913988	97.66677321	92.90751949	88.48280052	84.36467373	80.52779711	76.94916698
160928A00033	9/28/2016	2.46	9/29/2036	114.2416	108.2702254	102.737302	97.60501274	92.83915743	88.4087766	84.28581937	80.44484785	76.86277345
160928A00041	9/28/2016	3.26	9/29/2036	118.81512	112.6568013	106.9481195	101.6504298	96.72877105	92.15148709	87.88988856	83.91795188	80.21205076
160928A00042	9/28/2016	3.05	9/29/2036	117.61457	111.5053251	105.8427799	100.5885078	95.70774747	91.16902558	86.9438204	83.00626208	79.33286546
160928A00044	9/28/2016	2.89	9/29/2036	116.69987	110.62801	105.0006164	99.7794244	94.92982475	90.42048349	86.22300656	82.31164127	78.66301
160930A00032	9/30/2016	2.15	9/30/2031	107.31849	104.3799957	101.5623766	98.85956367	96.2658359	93.77580089	91.38437346	89.0867561	86.87842069
160930A00033	9/30/2016	1.8	9/30/2026	100.6863	100.3457824	100.0081242	99.67328669	99.34123052	99.01191711	98.68530866	98.36136809	98.04005904
161005A00016	10/5/2016	2.32	10/6/2031	108.0846	105.0266277	102.0970189	99.28922757	96.59708976	94.01479966	91.53688646	89.1581927	86.87385419
161014A00019	10/14/2016	2.39	10/15/2031	108.301	105.236541	102.3007405	99.48703825	96.78925462	94.20156901	91.71849681	89.33486764	87.04580521
161014A00026	10/14/2016	2.16	10/14/2031	107.81163	104.7569564	101.830667	99.0262061	96.33740171	93.75844097	91.28384684	88.9084564	86.62740061
161014A00029	10/14/2016	2.51	10/15/2031	108.89211	105.8068192	102.8512028	100.018636	97.30288467	94.69807786	92.19868362	89.79948727	87.49557099
161109A00018	11/9/2016	2.63	11/9/2026	101.99557	101.2861849	100.5866586	99.89678525	99.21636607	98.54520749	97.88312126	97.22992419	96.58543802
161116A00006	11/16/2016	2.39	11/16/2026	101.10489	100.6814872	100.2625065	99.84787199	99.43750866	99.0313435	98.62930525	98.23132432	97.83733278
161118A00026	12/20/2016	3.03	12/21/2026	102.70521	101.8752722	101.0587462	100.2553061	99.46463879	98.68644132	97.92042009	97.16629069	96.42377754
161207A00014	12/7/2016	2.75	12/8/2031	109.89989	106.6977411	103.6334931	100.6999493	97.89034153	95.19830337	92.6178437	90.14332186	87.76942478
161214A00023	12/14/2016	3.3	12/15/2031	121.43903	115.1297915	109.1939444	103.6073555	98.34757839	93.3937265	88.7263563	84.32736019	80.17986775
161214A00034	12/14/2016	2.65	12/14/2026	101.33983	100.8730938	100.4117403	99.95566805	99.50477683	99.05896894	98.6181493	98.18222532	97.75110682
161222A00013	12/22/2016	2.93	12/22/2026	102.88217	101.9902301	101.1140487	100.2532109	99.40731363	98.57596785	97.75879802	96.95544146	96.16554778
161222A00030	12/22/2016	3.09	12/22/2026	102.82186	101.9878142	101.1672966	100.3599805	99.56554862	98.78369422	98.01412003	97.25653813	96.51066955
161222A00036	12/22/2016	2.69	12/22/2026	101.36046	100.892989	100.4309438	99.97422111	99.52271886	99.07633765	98.63498081	98.19855418	97.76696613
161222A00037	12/22/2016	3.08	12/22/2031	110.42386	107.2971276	104.303298	101.4354923	98.68723652	96.05243898	93.52536489	91.10061308	88.77309427
161227A00073	12/27/2016	2.83	12/28/2026	102.74643	101.870091	101.0092953	100.1636285	99.33268944	98.51609111	97.71345992	96.92443526	96.1486689
161229A00018	12/29/2016	2.46	12/29/2026	101.29543	100.8243388	100.3587774	99.89863373	99.44380253	98.99418153	98.54967122	98.11017475	97.67559786
161229A00019	12/29/2016	2.46	12/29/2026	101.29543	100.8243388	100.3587774	99.89863373	99.44380253	98.99418153	98.54967122	98.11017475	97.67559786
170105A00010	1/5/2017	2.61	1/5/2027	101.44069	100.9324594	100.4306194	99.93503304	99.44557134	98.96210891	98.48452399	98.01269827	97.54651681
170106A00030	1/6/2017	2.39	1/6/2027	101.36485	100.8563527	100.3542532	99.8584218	99.36872897	98.88504879	98.40725897	97.93524072	97.4688786

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170111A00009	1/11/2017	3.16	1/11/2028	106.86511	104.9483923	103.0757244	101.2458277	99.45747381	97.70947727	96.00069417	94.33002031	92.6963895
170111A00011	1/11/2017	3.24	1/11/2029	110.77013	107.7765992	104.8802334	102.0773598	99.36446392	96.73818302	94.19529838	91.73272849	89.34752236
170111A00012	1/11/2017	3.31	1/11/2030	114.67381	110.5724047	106.6421525	102.8750151	99.26337685	95.80001751	92.478089	89.29109453	86.23286872
170111A00013	1/11/2017	3.4	1/10/2031	118.62035	113.383723	108.4129986	103.6932838	99.21059321	94.9517907	90.90453378	87.05722163	83.39894687
170111A00014	1/11/2017	3.47	1/12/2032	122.22127	115.8259842	109.812744	104.1566796	98.83466779	93.82519688	89.10824677	84.66517826	80.47863116
170111A00016	1/11/2017	3.51	1/11/2033	125.38701	117.8382871	110.8064419	104.2532431	98.14347439	92.44468481	87.12695811	82.16270292	77.52646104
170112A00015	1/12/2017	2.32	1/12/2027	101.33348	100.8236094	100.320194	99.82309561	99.33218276	98.84732769	98.36840637	97.89529834	97.42788657
170120A00008	1/20/2017	3.63	1/20/2034	129.18772	120.4206988	112.3306139	104.861312	97.96157672	91.58467294	85.68793386	80.23238744	75.18241907
170120A00009	1/20/2017	3.67	1/22/2035	132.26392	122.3134235	113.2153684	104.8916217	97.27160679	90.29153642	83.89372807	78.02599081	72.64107674
170120A00010	1/20/2017	3.71	1/22/2036	135.24684	124.1146392	114.0278877	104.8818451	96.58280349	89.04687078	82.1988962	75.97151849	70.30432187
170120A00011	1/20/2017	3.75	1/20/2037	137.97452	125.6742923	114.6283292	104.700479	95.77008009	87.73012298	80.4856416	73.95230095	68.05515692
170124A00017	1/24/2017	2.82	1/23/2032	110.25986	107.0021541	103.8864949	100.9053857	98.05178209	95.31906173	92.70099627	90.19172524	87.78573175
170130A00036	1/30/2017	3.11	1/31/2033	112.77272	108.8395106	105.1039381	101.5541016	98.17891374	94.96803603	91.91182276	89.00127012	86.22796908
170130A00039	1/30/2017	2.74	1/31/2028	103.72502	102.5237401	101.3461602	100.1916311	99.05952546	97.94923798	96.86018431	95.79180021	94.74354068
170130A00043	1/30/2017	2.64	1/29/2027	101.96952	101.2812804	100.6035196	99.93597817	99.27840601	98.63056138	97.99221072	97.36312827	96.74309575
170203A00012	2/3/2017	3.63	2/2/2035	131.97745	122.0081205	112.8958124	104.5617148	96.93466298	89.95036023	83.55068292	77.68305854	72.29990945
170203A00013	2/3/2017	3.67	2/1/2036	134.90936	123.7655386	113.6712988	104.521206	96.22095577	88.68614796	81.84119957	75.61838215	69.95696862
170207A00055	2/7/2017	2.36	2/8/2027	101.47009	100.917301	100.3721058	99.83432993	99.30380588	98.78037156	98.26386989	97.75414869	97.25106046
170216A00043	2/16/2017	3.17	2/16/2027	103.3867	102.393936	101.4202378	100.465056	99.5278656	98.6081615	97.70545727	96.81928439	95.94919144
170216A00044	2/16/2017	3.52	2/17/2032	122.82547	116.307012	110.1838742	104.4299251	99.02089626	93.93423724	89.14898575	84.6456478	80.40608763
170216A00045	2/16/2017	3.73	2/17/2037	137.91937	125.540393	114.4322647	104.4561043	95.4889377	87.42179767	80.15806212	73.61199679	67.70747661
170224A00020	2/24/2017	3.08	2/24/2027	103.37876	102.3635757	101.3683168	100.3923975	99.43525779	98.49635939	97.57518426	96.67123386	95.78402819
170224A00021	2/24/2017	3.4	2/24/2032	122.14975	115.6301981	109.5076281	103.7557063	98.34998	93.26773424	88.48785899	83.99072805	79.75808733
170224A00039	5/24/2017	3.17	5/24/2027	104.48116	103.2072287	101.9643509	100.751402	99.56730986	98.41105319	97.28165834	96.1781966	95.0997817
170224A00044	5/24/2017	3.29	5/24/2029	112.27861	108.8794199	105.6021967	102.4418086	99.39337586	96.45225642	93.61403244	90.87449775	88.22964611
170228A00014	2/28/2017	2.89	3/1/2027	103.30831	102.2784224	101.2690313	100.279534	99.30934664	98.35790811	97.42467878	96.50913957	95.61079097
170309A00014	3/9/2017	2.58	3/9/2027	101.72143	101.1245211	100.5364666	99.95704762	99.38605381	98.82328214	98.26853639	97.72162689	97.18237028
170313A00032	3/13/2017	3.69	6/14/2032	124.89458	117.969643	111.4834115	105.4056472	99.70835485	94.36560398	89.35336524	84.64936154	80.23293122
170313A00033	3/13/2017	3.31	3/15/2027	103.8265	102.7552635	101.7061405	100.6784497	99.67153872	98.68478136	97.7175764	96.76934634	95.83953623
170313A00034	3/13/2017	3.31	3/15/2027	103.8265	102.7552635	101.7061405	100.6784497	99.67153872	98.68478136	97.7175764	96.76934634	95.83953623
170313A00035	3/13/2017	3.31	3/15/2027	103.8265	102.7552635	101.7061405	100.6784497	99.67153872	98.68478136	97.7175764	96.76934634	95.83953623
170313A00041	3/13/2017	3.21	3/15/2032	111.37456	108.0557755	104.8846874	101.8533222	98.954198	96.18029158	93.52500684	90.98214596	88.54588259
170313A00045	3/13/2017	3.22	3/15/2032	111.62814	108.2453038	105.0133168	101.9240568	98.96989941	96.14368528	93.43868881	90.84858879	88.36744139

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170317A00044	3/17/2017	3.11	3/17/2027	103.82357	102.7045766	101.6102935	100.5399007	99.49261601	98.46769125	97.46441031	96.48208748	95.52006586
170322A00022	3/22/2017	3.89	9/23/2041	151.14597	133.311467	117.9313728	104.6469343	93.15395066	83.19420889	74.54830272	67.0296052	60.47920477
170322A00023	3/22/2017	3.82	9/22/2039	144.21781	128.8523426	115.3762949	103.5430531	93.13956006	83.98158504	75.9096843	68.78574562	62.49003014
170322A00024	3/22/2017	3.72	9/22/2036	136.95022	125.0394158	114.3122466	104.6433854	95.92143307	88.04730214	80.93279682	74.49936384	68.67699193
170322A00025	3/22/2017	3.58	3/22/2033	126.45318	118.6609887	111.4154906	104.6752386	98.40214196	92.56117646	87.12012229	82.04932553	77.32148121
170322A00026	3/22/2017	3.22	3/22/2028	107.71975	105.5934087	103.5201754	101.4983646	99.52636089	97.60261168	95.72562447	93.89396389	92.10624903
170322A00033	3/22/2017	3.61	3/24/2042	130.3621	120.0523467	110.8594024	102.6446374	95.28814422	88.68604855	82.7482272	77.39636697	72.56231173
170327A00070	3/29/2017	3.05	3/29/2027	103.78147	102.6697435	101.5818108	100.5169127	99.47432327	98.45334683	97.45331629	96.47359177	95.51355925
170327A00072	3/29/2017	3.09	3/29/2027	103.82533	102.7133484	101.6251622	100.5600143	99.51717884	98.49595988	97.4956903	96.51573014	95.55546529
170327A00078	3/27/2019	3.04	3/27/2026	100.24312	100.1680902	100.0931836	100.018396	99.94372717	99.86917686	99.79474476	99.72043062	99.64623415
170327A00079	3/27/2019	3.19	3/29/2027	103.85748	102.7464636	101.6592046	100.594945	99.55296063	98.53255731	97.53306944	96.55385856	95.59431196
170327A00080	3/27/2019	3.43	3/27/2029	112.1305	108.8989032	105.7786567	102.7652792	99.85449533	97.04222772	94.32458598	91.69785714	89.1584963
170406A00029	4/6/2017	3.01	4/6/2027	103.9123	102.7259219	101.5670529	100.4347409	99.32807613	98.24618995	97.18825275	96.15347164	95.14108847
170406A00031	4/6/2017	3.01	4/6/2027	103.9123	102.7259219	101.5670529	100.4347409	99.32807613	98.24618995	97.18825275	96.15347164	95.14108847
170406A00032	4/6/2017	3.01	4/6/2027	103.9123	102.7259219	101.5670529	100.4347409	99.32807613	98.24618995	97.18825275	96.15347164	95.14108847
170406A00033	4/6/2017	3.01	4/6/2027	103.9123	102.7259219	101.5670529	100.4347409	99.32807613	98.24618995	97.18825275	96.15347164	95.14108847
170406A00034	4/6/2017	3.01	4/6/2027	103.9123	102.7259219	101.5670529	100.4347409	99.32807613	98.24618995	97.18825275	96.15347164	95.14108847
170406A00036	4/6/2017	3.07	4/6/2032	111.08813	107.6807287	104.4269136	101.3183296	98.34714361	95.50600422	92.78800945	90.18667589	87.69591055
170407A00001	4/6/2017	2.97	4/6/2027	103.80257	102.6351938	101.4947323	100.3802544	99.29087278	98.22574006	97.1840468	96.16501936	95.16791792
170427A00044	4/27/2017	3.02	4/27/2027	103.9962	102.8020683	101.6353348	100.49506	99.38035135	98.29035578	97.22425797	96.18127809	95.16066993
170427A00046	4/27/2017	3.1	4/27/2028	107.83158	105.6021295	103.4302173	101.3139473	99.25150022	97.2411311	95.28116595	93.36999805	91.50608465
170427A00047	4/27/2017	3.18	4/27/2029	111.65405	108.3408039	105.1442792	102.0596673	99.08238599	96.2080709	93.43256351	90.75190004	88.1623009
170502A00028	5/2/2017	2.84	5/3/2027	103.9325	102.7204514	101.5366214	100.3800351	99.24975995	98.14490561	97.06462149	96.00809459	94.97454743
170511A00011	5/11/2017	2.41	5/11/2027	101.88022	101.1959016	100.5232622	99.86196788	99.21170143	98.57215793	97.94304427	97.32407857	96.71498961
170524A00027	5/24/2017	2.32	5/24/2027	101.82678	101.1403637	100.4657359	99.80255874	99.15050932	98.50927732	97.87856461	97.25808459	96.6475616
170609A00043	6/9/2017	3.07	6/9/2032	121.34919	114.5313042	108.1470357	102.1664336	96.5617699	91.30736608	86.37943093	81.75591189	77.416359
170609A00052	6/11/2018	2.9	6/9/2027	104.23698	102.9267827	101.6461644	100.394125	99.16970689	97.97199539	96.80011606	95.65323266	94.53054507
170619A00089	6/16/2017	2.79	6/16/2027	104.28496	102.9292537	101.5983025	100.2914853	99.00819775	97.74785506	96.50989162	95.29376001	94.09893031
170619A00092	6/16/2017	2.79	6/16/2027	104.28496	102.9292537	101.5983025	100.2914853	99.00819775	97.74785506	96.50989162	95.29376001	94.09893031
170619A00095	6/16/2017	2.79	6/16/2027	104.28496	102.9292537	101.5983025	100.2914853	99.00819775	97.74785506	96.50989162	95.29376001	94.09893031
170619A00096	6/16/2017	2.79	6/16/2027	104.28496	102.9292537	101.5983025	100.2914853	99.00819775	97.74785506	96.50989162	95.29376001	94.09893031
170619A00101	6/16/2017	2.74	6/16/2027	104.13738	102.8065799	101.5000587	100.2171997	98.95740874	97.72011156	96.50475245	95.31079373	94.13771499
170622A00036	6/22/2017	3.23	6/22/2032	121.98476	115.1276298	108.7078694	102.695224	97.06168041	91.78129403	86.83002535	82.18559088	77.82732623

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170622A00037	6/22/2017	3.27	6/22/2033	124.85636	116.8561162	109.4359597	102.5506147	96.15856549	90.22172603	84.70514042	79.57671044	74.80694825
170622A00038	6/22/2017	3.32	6/22/2034	127.72068	118.5687938	110.1587783	102.4262445	95.3127105	88.76503562	82.73490664	77.17837654	72.05544923
170622A00039	6/22/2017	3.36	6/22/2035	130.41855	120.1153818	110.7339706	102.1863503	94.39339546	87.2838887	80.79369297	74.86501432	69.4457448
170622A00040	6/22/2017	3.41	6/23/2036	133.13427	121.6714308	111.3287274	101.9897144	93.5506452	85.91902733	79.01234843	72.75695273	67.08704888
170623A00028	6/23/2017	2.79	6/23/2027	104.28811	102.9469097	101.6316669	100.3416541	99.07616823	97.83453261	96.61609553	95.42022918	94.24632848
170711A00010	7/11/2017	2.38	7/12/2027	102.1192	101.3496468	100.593482	99.85033063	99.11983481	98.40165029	97.69544588	97.00090276	96.3177139
170713A00021	7/13/2017	3.25	7/13/2037	128.61138	118.3813706	109.1667378	100.8570262	93.35453631	86.57278159	80.43513822	74.87366468	69.8280684
170803A00020	8/3/2017	2.84	8/3/2027	104.74037	103.288487	101.8640238	100.4662699	99.09453834	97.74816535	96.42650925	95.12894957	93.85488617
170822A00023	8/23/2017	3.95	8/23/2028	111.14032	108.5407592	106.0164047	103.564644	101.1829682	98.86897106	96.62034398	94.43487128	92.31042599
170918A00007	9/18/2017	2.8	9/20/2027	105.13389	103.5460722	101.9903228	100.4657375	98.97145047	97.50662729	96.07046397	94.66218537	93.28104395
170921A00055	9/21/2017	2.82	9/21/2027	105.16645	103.5544941	101.9759599	100.4298684	98.91527777	97.43128288	95.97701315	94.55163097	93.15433018
170921A00056	9/21/2017	2.82	9/21/2027	105.16645	103.5544941	101.9759599	100.4298684	98.91527777	97.43128288	95.97701315	94.55163097	93.15433018
170921A00057	9/21/2017	2.79	9/21/2027	105.00587	103.4283832	101.8835008	100.3702646	98.88775712	97.43509628	96.01143375	94.61595337	93.24786951
170929A00046	9/29/2017	2.49	9/30/2027	102.40508	101.5528189	100.7158409	99.89372314	99.08605645	98.2924471	97.51251609	96.74589845	95.99224259
171011A00013	10/11/2017	2.77	10/13/2026	101.89805	101.2637471	100.6373425	100.0186884	99.40764145	98.80406171	98.20781271	97.6187613	97.03677752
171018A00011	10/18/2017	2.68	10/18/2027	105.31585	103.6469691	102.0128287	100.4124132	98.84474481	97.30888327	95.80392434	94.32899796	92.88326658
171026A00010	10/26/2017	2.84	10/26/2026	102.05589	101.3847976	100.7225253	100.0688981	99.42374733	98.78690893	98.1582229	97.53753334	96.92468832
171026A00011	10/26/2017	2.94	10/26/2027	105.70694	104.0147962	102.3581393	100.7359234	99.14713951	97.59081823	96.0660275	94.57187093	93.10748608
171030A00023	10/30/2017	2.9	11/1/2027	105.69689	103.988282	102.3157524	100.678222	99.07465721	97.50406494	95.965491	94.45801803	92.9807637
171109A00016	11/9/2017	2.94	11/9/2032	119.5554	112.929323	106.7370842	100.9473961	95.53140337	90.46248397	85.71606403	81.26944919	77.10167064
171129A00020	11/29/2017	2.89	11/30/2026	102.40243	101.6323882	100.8739042	100.1267218	99.39058991	98.66526478	97.95050978	97.24609517	96.55179781
171206A00020	12/6/2017	2.62	12/6/2027	102.91027	101.9328191	100.9738007	100.0326885	99.10897571	98.20217545	97.31181925	96.43745637	95.5786529
171206A00038	12/6/2017	2.69	12/6/2027	105.78643	103.9762763	102.2060356	100.474491	98.78047084	97.1228505	95.50055025	93.91253278	92.35780118
171206A00048	12/6/2017	3.04	12/6/2032	122.38021	115.013524	108.1474542	101.7452097	95.77289812	90.19928019	84.99554816	80.135124	75.59347529
171207A00024	12/7/2017	2.93	12/7/2027	106.10467	104.2618295	102.4608658	100.7005784	98.9798066	97.29742985	95.65236681	94.04357345	92.47004155
171207A00025	12/7/2017	2.91	12/7/2027	105.99083	104.1711351	102.3926958	100.6543264	98.95488358	97.29326381	95.66840212	94.07927034	92.5248756
171207A00026	12/7/2017	2.93	12/7/2027	106.10467	104.2618295	102.4608658	100.7005784	98.9798066	97.29742985	95.65236681	94.04357345	92.47004155
171219A00063	12/19/2017	2.8	12/20/2027	106.11408	104.2625061	102.4524081	100.6825706	98.95182027	97.25902746	95.60310398	93.98300137	92.39770907
171219A00067	12/19/2017	2.72	12/20/2027	105.8241	104.0134642	102.2444136	100.5157368	98.82626162	97.17485786	95.56043543	93.98194277	92.43836516
180104A00018	1/4/2018	2.97	1/4/2027	102.78441	101.9150066	101.0602967	100.2199094	99.39348684	98.5806829	97.78116287	96.99460294	96.22068972
180104A00023	1/4/2018	2.91	1/4/2028	105.90002	104.1283186	102.3976445	100.706778	99.05454489	97.43981431	95.8614962	94.31853977	92.80993175
180104A00024	1/4/2018	2.98	1/4/2028	106.45813	104.5604205	102.7073139	100.8974822	99.12964531	97.40256956	95.7150661	94.06598871	92.45423204
180104A00041	1/4/2018	3.08	1/4/2033	120.85984	114.0155029	107.6282289	101.6645312	96.09355669	90.8868685	86.01824468	81.46349432	77.20028996

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180110A00029	1/10/2018	3.13	1/10/2028	106.79818	104.8848627	103.0154565	101.1886938	99.40335145	97.65824899	95.95224734	94.28424684	92.65318568
180116A00014	1/16/2018	3.01	1/19/2027	102.95945	102.0473095	101.1513234	100.2710666	99.4061255	98.55610441	97.72061878	96.8992978	96.09178318
180116A00015	1/16/2018	3.06	1/18/2028	106.74276	104.8080398	102.9181891	101.0719008	99.26791235	97.50500564	95.78200575	94.0977789	92.45123076
180118A00039	1/18/2018	3.09	1/19/2027	103.03176	102.1192616	101.2229252	100.3423218	99.47703959	98.62668087	97.79086167	96.96921108	96.16137074
180126A00011	1/26/2018	2.72	1/26/2028	103.25472	102.2209419	101.2071791	100.2128601	99.23743512	98.28037552	97.34117226	96.41933523	95.5143923
180130A00070	1/30/2018	3.14	1/29/2027	103.1743	102.2331056	101.3090703	100.4017264	99.51062463	98.63533165	97.77542941	96.93051449	96.10019746
180207A00003	2/7/2018	3.28	2/7/2028	107.37606	105.3787465	103.4289771	101.5253224	99.66641	97.85091789	96.07757193	94.34514391	92.65244952
180222A00025	2/22/2018	3.48	2/22/2033	126.06676	118.3472684	111.1652687	104.4803345	98.25528207	92.45589681	87.05068175	82.01062843	77.30900826
180222A00027	2/22/2018	3.24	2/22/2028	107.6052	105.5586914	103.5619407	101.6134237	99.71167427	97.85528146	96.04288651	94.27318072	92.5449032
180313A00026	3/13/2018	3.34	3/13/2028	107.87678	105.7736469	103.7226357	101.722111	99.77050256	97.86630058	96.00805282	94.19436194	92.42388306
180322A00040	3/22/2018	3.16	3/21/2031	112.54659	108.9049011	105.4285372	102.1086413	98.93688796	95.90545233	93.00697655	90.23453891	87.5816252
180322A00044	3/22/2018	3.18	3/22/2033	113.48507	109.4955771	105.709106	102.1133279	98.6967564	95.44868718	92.35913952	89.41880226	86.61898429
180323A00013	3/23/2018	3.18	3/23/2028	107.79752	105.6646773	103.5851912	101.5573714	99.57959184	97.65028963	95.76796255	93.93116602	92.13851043
180329A00003	3/29/2018	3.08	3/29/2028	107.64726	105.4994072	103.4055715	101.3640252	99.37311145	97.43123893	95.53687832	93.68855947	91.88486863
180402A00013	4/2/2018	2.99	4/3/2028	106.74411	104.7968617	102.8984675	101.0473297	99.24191574	97.480756	95.76244048	94.08561584	92.44898265
180403A00006	4/3/2018	3.07	4/3/2028	107.67698	105.5147069	103.4070548	101.3522703	99.34866899	97.39463334	95.48860929	93.62910335	91.81467972
180410A00002	4/10/2018	3.14	4/11/2033	113.46563	109.4319591	105.605618	101.9738963	98.5249644	95.24780464	92.13215043	89.1684297	86.3477131
180412A00034	4/12/2018	3.23	4/15/2030	115.60114	111.1976013	106.988699	102.9647442	99.1165871	95.43558352	91.91356351	88.54280257	85.31599473
180412A00036	4/12/2018	3.54	4/15/2038	138.79842	125.138237	113.0125359	102.238441	92.65583978	84.12444272	76.52123456	69.73826447	63.68072903
180508A00038	5/8/2018	3.57	5/9/2033	114.84897	110.7310737	106.826551	103.122225	99.60583546	96.26596966	93.09199823	90.07401583	87.20278685
180517A00018	5/17/2018	3.46	5/17/2033	114.9087	110.7777167	106.8612228	103.1459454	99.61953878	96.27051245	93.088166	90.0625292	87.18430714
180517A00024	5/17/2018	3.46	5/17/2033	114.9087	110.7777167	106.8612228	103.1459454	99.61953878	96.27051245	93.088166	90.0625292	87.18430714
180529A00042	5/29/2018	3.42	5/30/2028	108.88991	106.5567903	104.2857687	102.0747209	99.92161486	97.82450567	95.78153086	93.79090609	91.85092114
180529A00057	5/29/2018	3.09	5/30/2028	106.29571	104.5198288	102.7886248	101.1006645	99.45457238	97.84902646	96.28275521	94.75453555	93.26319056
180530A00024	5/30/2018	3.44	5/30/2029	112.83637	109.4111504	106.1092633	102.9255001	99.85490715	96.89277318	94.03461567	91.27616791	88.61336692
180530A00025	5/30/2018	3.49	5/30/2030	116.8452	112.2955238	107.9514633	103.8025356	99.83885758	96.05110716	92.43048762	88.96869451	85.65788502
180530A00026	5/30/2018	3.55	5/30/2031	120.71279	115.0137328	109.6235341	104.5237047	99.69697245	95.12719002	90.79925541	86.69903799	82.81331041
180530A00027	5/30/2018	3.61	6/1/2032	124.2686	117.4013742	110.9673183	104.9366526	99.28180813	93.97724952	88.99931331	84.32606073	79.93714262
180530A00028	5/30/2018	3.67	5/31/2033	127.67552	119.6377179	112.1763419	105.2467168	98.8078666	92.82219036	87.25516655	82.07508467	77.25280184
180530A00030	5/30/2018	3.68	5/30/2034	130.60805	121.4049361	112.9400902	105.1498904	97.97653091	91.36746325	85.27489096	79.65531594	74.46913022
180605A00031	6/5/2018	3.37	6/5/2030	108.61636	106.2480393	103.9592767	101.7467252	99.60720718	97.53770152	95.53533458	93.59737193	91.72121067
180615A00039	6/15/2018	3.49	6/15/2028	109.10737	106.7285333	104.4139377	102.1614347	99.96895953	97.83453141	95.7562494	93.73228851	91.76089604
180618A00036	6/18/2018	3.89	6/18/2048	173.78911	147.0851488	125.2746121	107.4010983	92.70224589	80.56928121	70.51519162	62.14964624	55.15920527

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180620A00014	6/20/2018	3.4	6/20/2028	109.07257	106.6773984	104.3472715	102.0800255	99.87358067	97.72594013	95.63518628	93.59947688	91.61704154
180620A00038	6/20/2018	3.4	6/20/2028	109.07257	106.6773984	104.3472715	102.0800255	99.87358067	97.72594013	95.63518628	93.59947688	91.61704154
180621A00017	6/21/2018	3.42	6/21/2028	109.13059	106.7318633	104.3983401	102.1278507	99.9183125	97.76772611	95.67417091	93.63580157	91.65084453
180622A00004	6/22/2018	3.47	12/22/2028	111.23458	108.289955	105.4392734	102.6790033	100.0057663	97.41633085	94.90760517	92.47663004	90.12057235
180622A00005	6/22/2018	3.5	7/2/2029	113.39143	109.86172	106.4620383	103.1869189	100.0311503	96.98976666	94.0580346	91.23144128	88.50568287
180622A00006	6/22/2018	3.53	12/21/2029	115.32646	111.2714975	107.3833868	103.6543593	100.0770477	96.64446694	93.34999209	90.1873376	87.15053806
180628A00068	6/28/2018	3.12	6/28/2028	107.64969	105.5107241	103.4297346	101.4047813	99.43400434	97.51561777	95.64790593	93.82922023	92.0579761
180716A00054	7/16/2018	3.59	7/16/2040	144.1302	127.8893286	113.7552797	101.438603	90.69121128	81.30027297	73.08303343	65.88242032	59.56331018
180717A00021	7/17/2018	3.34	7/17/2028	108.76801	106.4103918	104.1192363	101.892266	99.7272932	97.62221907	95.57502904	93.58378899	91.64664152
180718A00008	7/18/2018	3.37	7/18/2028	109.29665	106.7882882	104.3514079	101.9835483	99.6823479	97.44554092	95.27095255	93.15649486	91.10016271
180719A00065	7/19/2018	3.36	7/20/2026	101.40966	101.0133524	100.6201556	100.2300298	99.84293892	99.45884755	99.0777208	98.69952432	98.32422429
180727A00028	7/27/2018	3.25	7/27/2026	101.46353	101.0472619	100.6344154	100.224945	99.81880947	99.41596807	99.01638081	98.62000832	98.22681186
180727A00039	7/27/2018	3.48	7/27/2028	109.66131	107.1555603	104.7204328	102.3535382	100.0525816	97.81535921	95.63975421	93.52373253	91.46533925
180730A00081	7/30/2018	3.5	7/28/2028	109.72122	107.2119521	104.7734718	102.4033833	100.0993842	97.85926349	95.6808974	93.5622454	91.50134639
180814A00033	8/14/2018	3.25	8/13/2027	105.54534	104.0582832	102.5998152	101.169182	99.76565528	98.38853163	97.03713151	95.71079827	94.40889714
180816A00038	8/16/2018	3.38	8/16/2028	109.62377	107.0629981	104.5759088	102.159958	99.81270293	97.53180011	95.31500033	93.16014438	91.06515886
180820A00055	8/20/2018	3.37	8/21/2028	109.65052	107.0755205	104.5749965	102.1463576	99.78712293	97.49491265	95.26744345	93.10252379	90.99804968
180823A00053	8/23/2018	3.2	8/23/2028	109.4246	106.8430547	104.3364201	101.9020843	99.53754448	97.24040017	95.00834843	92.83917926	90.73077116
180823A00055	8/23/2018	3.44	8/23/2033	127.17179	118.8866087	111.2140898	104.1054669	97.51609779	91.40509905	85.73501156	80.47149713	75.58306348
180828A00032	8/28/2018	3.49	8/29/2033	127.60131	119.2830314	111.5807896	104.4454572	97.83207641	91.69948175	86.00996197	80.7289534	75.82476212
180904A00012	9/4/2018	3.35	9/4/2030	117.51712	112.6644498	108.0435439	103.6420809	99.44846109	95.45175974	91.64168405	88.00853321	84.54316121
180904A00014	9/4/2018	3.37	9/1/2028	109.7651	107.1579807	104.6270786	102.1697174	99.78333114	97.46545966	95.21374366	93.02591981	90.89981618
180905A00017	9/5/2018	3.43	9/6/2033	124.38749	116.9985791	110.1406255	103.7717688	97.85369113	92.35129644	87.23242251	82.4675801	78.02971676
180910A00028	9/10/2018	3.56	9/9/2033	128.22899	119.8550982	112.1030645	104.9231499	98.2698495	92.101509	86.37998017	81.07030859	76.14045079
180910A00033	9/10/2018	3.43	9/8/2028	109.99551	107.3653115	104.8123986	102.3340384	99.92761334	97.59061462	95.3206371	93.11537423	90.97261336
180912A00011	9/12/2018	3.41	9/11/2026	101.97258	101.4271611	100.8875795	100.3537465	99.8255704	99.30296136	98.78583155	98.27409496	97.76766735
180913A00012	9/13/2018	3.31	9/13/2033	114.88193	110.5692509	106.4894158	102.6274875	98.96960796	95.50291164	92.215447	89.09610544	86.13455597
180913A00033	9/13/2018	3.31	9/13/2033	114.88193	110.5692509	106.4894158	102.6274875	98.96960796	95.50291164	92.215447	89.09610544	86.13455597
180914A00013	9/14/2018	3.48	9/14/2028	110.19119	107.5411873	104.9693958	102.473031	100.0494306	97.69604346	95.41042492	93.190231	91.03321375
180914A00029	9/14/2018	3.48	9/14/2028	110.19119	107.5411873	104.9693958	102.473031	100.0494306	97.69604346	95.41042492	93.190231	91.03321375
180914A00049	9/14/2018	3.37	9/14/2033	115.13849	110.8161509	106.7271767	102.8566001	99.1905317	95.7160767	92.4212565	89.29493736	86.32676488
180920A00014	9/20/2018	3.59	9/20/2028	110.54525	107.8733313	105.2805951	102.7642122	100.3214735	97.94978406	95.64665779	93.40971169	91.23666101
180925A00013	9/25/2018	3.41	9/25/2028	105.27099	103.8735523	102.5081866	101.1738917	99.86970218	98.59469081	97.34796648	96.1286726	94.93598549

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180925A00116	9/25/2018	3.28	9/25/2028	105.1877	103.7899875	102.4243906	101.0898977	99.78554173	98.51039352	97.26356039	96.04418423	94.85143991
181004A00029	10/4/2018	3.7	10/4/2028	110.99541	108.277498	105.6409544	103.0828406	100.6003399	98.19075666	95.85150937	93.5801255	91.37423587
181010A00025	10/10/2018	3.48	10/10/2030	109.86758	107.2883158	104.8012496	102.4023013	100.0875981	97.85346623	95.69641924	93.61314722	91.6005066
181029A00051	2/5/2019	3.69	2/5/2029	112.3694	109.2809862	106.294859	103.4070629	100.6138226	97.91152918	95.29673217	92.7661314	90.31656963
181029A00097	10/29/2018	3.53	10/27/2028	109.95773	107.3896601	104.8995264	102.484411	100.1415293	97.86822187	95.66194784	93.5202787	91.44089226
181031A00070	3/1/2019	3.77	3/1/2029	112.90336	109.7328282	106.6696047	103.7094526	100.8483259	98.08236103	95.40786823	92.82132212	90.31935355
181109A00028	11/9/2018	3.72	11/9/2026	102.80041	102.0874082	101.3843059	100.6908996	100.0069896	99.33238141	98.66688598	98.01031931	97.36250231
181109A00029	11/9/2018	3.72	11/9/2026	102.80041	102.0874082	101.3843059	100.6908996	100.0069896	99.33238141	98.66688598	98.01031931	97.36250231
181211A00042	12/11/2018	3.7	12/11/2028	111.12876	108.3224339	105.6045633	102.9718533	100.421154	97.94945	95.55385362	93.23159901	90.98003621
181214A00030	12/14/2018	3.47	12/14/2033	125.57673	117.7201117	110.4459997	103.7071656	97.46047706	91.66651878	86.28925307	81.29571351	76.65572763
181218A00040	12/18/2018	3.23	6/18/2030	108.40779	106.0412962	103.7543937	101.5437314	99.40612755	97.33855702	95.33814248	93.40214608	91.52796169
181220A00041	12/20/2018	3.36	12/18/2026	102.90537	102.0834795	101.27472	100.4787828	99.69536443	98.92417088	98.16491729	97.4173276	96.68113421
181226A00030	12/26/2018	2.91	12/26/2028	105.12476	103.5987825	102.11009	100.6574589	99.23971769	97.8557426	96.50445524	95.18482034	93.89584367
181227A00028	12/27/2018	3.46	12/27/2028	111.25832	108.2994037	105.4352555	102.6623232	99.97720584	97.37664894	94.85753718	92.41688763	90.05184337
190102A00015	1/2/2019	2.97	1/3/2034	113.44757	109.1625284	105.1136848	101.285516	97.66364357	94.2347447	90.98646724	87.90735203	84.98676201
190102A00020	1/2/2019	2.97	1/3/2034	113.44757	109.1625284	105.1136848	101.285516	97.66364358	94.2347447	90.98646724	87.90735203	84.98676201
190102A00022	1/2/2019	2.97	1/3/2034	113.44757	109.1625284	105.1136848	101.285516	97.66364357	94.2347447	90.98646723	87.90735203	84.98676201
190102A00024	1/2/2019	2.97	1/3/2034	113.44757	109.1625284	105.1136848	101.285516	97.66364357	94.2347447	90.98646724	87.90735203	84.98676201
190102A00050	1/2/2019	3.38	1/3/2034	127.67908	118.991072	110.9726178	103.5683446	96.72773616	90.4046807	84.55706579	79.14641298	74.13754728
190104A00033	1/4/2019	3.37	1/31/2029	111.35371	108.2958985	105.3389975	102.4791213	99.71256075	97.03576937	94.44535562	91.93807502	89.51082294
190104A00034	1/4/2019	3.18	1/4/2029	108.92345	106.3701687	103.8970859	101.5011803	99.17956126	96.92946448	94.74824523	92.63337264	90.58242405
190104A00038	1/4/2019	3.25	1/4/2029	110.3705	107.4915722	104.7064291	102.0114724	99.40326624	96.87852609	94.43411076	92.06701537	89.77436466
190111A00026	1/11/2019	3.48	1/11/2034	128.54249	119.7984295	111.729223	104.2789584	97.39663052	91.03569038	85.15363509	79.71163708	74.67420907
190118A00006	1/18/2019	3.14	1/18/2034	114.70097	110.2129601	105.9765308	101.9749733	98.19282398	94.61576259	91.23051977	88.02479253	84.98716706
190122A00045	1/22/2019	3.17	1/22/2027	103.19738	102.2747757	101.3686626	100.4786047	99.6041776	98.74497195	97.90059248	97.07065755	96.25479851
190122A00046	1/22/2019	3.29	1/22/2029	111.24226	108.2062265	105.2697272	102.4289622	99.68029575	97.02025067	94.44550056	91.95286229	89.53928899
190129A00073	1/29/2019	3.11	1/29/2029	105.48102	103.9080917	102.3743526	100.8785004	99.41928901	97.99552335	96.60605681	95.24978893	93.92566309
190131A00013	1/31/2019	3.48	1/31/2034	125.57742	117.5662574	110.1588133	103.3053975	96.96068754	91.08332468	85.63554697	80.58285797	75.89372757
190131A00019	1/31/2019	3.44	1/30/2034	128.35293	119.5626133	111.4549698	103.9730884	97.06508964	90.68365431	84.78560073	79.33150336	74.28534845
190131A00023	1/31/2019	3.02	1/30/2034	114.16816	109.7006173	105.4835489	101.5003144	97.7355152	94.17489157	90.80523053	87.61428158	84.59067987
190205A00017	2/5/2019	3.36	2/5/2029	110.8187	107.8567568	104.993655	102.2255088	99.54861028	96.95941857	94.45455176	92.03077854	89.68501061
190205A00020	2/5/2019	3.32	2/5/2029	110.85186	107.8865839	105.0203243	102.2491873	99.56945602	96.97758122	94.47017311	92.04399297	89.69594547
190205A00021	2/5/2019	3.32	2/5/2029	110.85186	107.8865839	105.0203243	102.2491873	99.56945602	96.97758122	94.47017311	92.04399297	89.69594547

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190205A00022	2/5/2019	3.32	2/5/2029	110.85186	107.8865839	105.0203243	102.2491873	99.56945602	96.97758122	94.47017311	92.04399297	89.69594547
190205A00023	2/5/2019	3.32	2/5/2029	110.85186	107.8865839	105.0203243	102.2491873	99.56945602	96.97758122	94.47017311	92.04399297	89.69594547
190225A00026	2/25/2019	3.43	2/27/2034	128.49605	119.6130195	111.4264965	103.8778573	96.91370951	90.48539946	84.54856875	79.06275443	73.99102833
190301A00012	3/1/2019	3.41	3/1/2029	111.79915	108.6455254	105.5987787	102.6546883	99.80922179	97.05852915	94.39893321	91.82692083	89.33913461
190305A00015	3/5/2019	3.32	3/5/2029	110.97472	107.9339382	104.9966488	102.1586946	99.41611216	96.7651218	94.20211777	91.72365905	89.32646067
190305A00017	3/5/2019	3.12	3/5/2026	100.32872	100.2291434	100.1297687	100.0305994	99.9316346	99.83287382	99.73431636	99.63596159	99.53780887
190308A00016	3/8/2019	3.18	3/8/2034	122.13443	114.8211542	108.0530012	101.785154	95.97675613	90.59053624	85.59247383	80.951498	76.63921554
190308A00026	3/8/2019	3.18	3/8/2034	122.13443	114.8211542	108.0530012	101.785154	95.97675613	90.59053624	85.59247383	80.951498	76.63921554
190315A00017	3/15/2019	2.88	3/15/2034	113.78974	109.2474075	104.9643756	100.9231315	97.10748555	93.50246416	90.09420989	86.8698904	83.81761543
190315A00019	3/15/2019	2.88	3/15/2034	113.78974	109.2474075	104.9643756	100.9231315	97.10748555	93.50246416	90.09420989	86.8698904	83.81761543
190315A00023	3/15/2019	2.88	3/15/2034	113.78974	109.2474075	104.9643756	100.9231315	97.10748555	93.50246416	90.09420989	86.8698904	83.81761543
190315A00029	3/15/2019	2.88	3/15/2034	113.78974	109.2474075	104.9643756	100.9231315	97.10748555	93.50246416	90.09420989	86.8698904	83.81761543
190322A00008	3/22/2019	2.64	3/20/2026	100.16691	100.1085607	100.0502967	99.99211579	99.93401776	99.87600243	99.81806962	99.76021916	99.70245087
190327A00030	3/27/2019	2.9	3/27/2036	115.57491	110.1232898	105.0414292	100.2997663	95.87136692	91.73167397	87.85827964	84.23072117	80.83029719
190402A00004	4/2/2019	2.9	4/2/2029	110.75088	107.5184876	104.3982281	101.3855624	98.47616015	95.66589265	92.95082187	90.3271905	87.79141242
190402A00005	4/2/2019	2.77	4/2/2032	112.76062	108.4581184	104.3868163	100.5322885	96.88111495	93.42080029	90.13970467	87.02697949	84.07250862
190403A00010	4/3/2019	3.08	4/3/2029	110.69006	107.5286267	104.4775175	101.5321974	98.68834605	95.94184874	93.28878491	90.72541772	88.24818409
190403A00013	4/3/2019	3.05	4/3/2029	110.39055	107.292788	104.302528	101.415357	98.62707672	95.93368838	93.33138157	90.81652414	88.38565253
190403A00014	4/3/2019	3.05	4/3/2029	110.39055	107.292788	104.302528	101.415357	98.62707672	95.93368838	93.33138157	90.81652414	88.38565253
190404A00015	4/4/2019	2.88	4/3/2026	100.53719	100.3595329	100.1825047	100.006104	99.83032743	99.65517175	99.48063365	99.30670984	99.1333971
190409A00019	4/9/2019	2.91	4/9/2029	110.84867	107.5945665	104.4538959	101.4220415	98.4946006	95.66737697	92.93636944	90.29776151	87.74791166
190426A00023	4/26/2019	2.91	6/24/2026	100.9876	100.6646724	100.3438095	100.0249958	99.70821174	99.39343787	99.0806551	98.76984456	98.4609876
190501A00015	5/1/2019	2.78	5/1/2029	105.43177	103.6907398	101.996491	100.3473792	98.74183386	97.17835103	95.65549054	94.17187256	92.72617469
190502A00016	5/2/2019	2.87	5/1/2026	100.7776	100.519529	100.2627825	100.0073459	99.75320935	99.50036288	99.24879675	98.99850125	98.74946681
190506A00026	5/6/2019	3.03	5/4/2029	110.79736	107.553717	104.4257799	101.4086936	98.49784079	95.68882779	92.97747255	90.35979261	87.83199413
190510A00049	5/10/2019	2.58	5/8/2026	100.46847	100.2996356	100.1314569	99.96392855	99.79704657	99.63080682	99.46520525	99.30023784	99.13590063
190515A00035	5/15/2019	2.82	2/15/2029	109.64244	106.6231583	103.706005	100.8869252	98.16204769	95.52767819	92.98028982	90.51651443	88.13313453
190520A00020	5/20/2019	2.39	5/20/2026	100.42556	100.2651327	100.1052821	99.94600909	99.78731015	99.62918194	99.47162112	99.31462437	99.1581884
190529A00061	5/29/2019	2.46	5/29/2026	100.44821	100.2794114	100.1112665	99.94377201	99.77692367	99.61071744	99.44514926	99.28021512	99.11591105
190531A00037	5/31/2019	2.61	5/31/2029	110.33061	106.9380319	103.6682142	100.5159499	97.47629334	94.5445415	91.71622034	88.98707177	86.35304161
190531A00038	5/31/2019	2.82	5/31/2034	123.99598	115.0291621	106.7890329	99.21259952	92.24265031	85.82719828	79.91897779	74.47499216	69.45610691
190605A00007	6/5/2019	2.47	6/5/2026	100.9234	100.5715442	100.2221445	99.87517918	99.53062297	99.18845072	98.84863769	98.5111595	98.17599207
190605A00023	6/5/2019	2.64	6/5/2029	109.9354	106.6296393	103.4445318	100.3750135	97.41626323	94.56368695	91.81290576	89.15974466	86.60022197

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190605A00024	6/5/2019	2.64	6/5/2029	109.9354	106.6296393	103.4445318	100.3750135	97.41626323	94.56368695	91.81290576	89.15974466	86.60022197
190605A00025	6/5/2019	2.64	6/5/2029	109.9354	106.6296393	103.4445318	100.3750135	97.41626323	94.56368695	91.81290576	89.15974466	86.60022197
190605A00027	6/5/2019	2.64	6/5/2029	109.9354	106.6296393	103.4445318	100.3750135	97.41626323	94.56368695	91.81290576	89.15974466	86.60022197
190606A00027	6/6/2019	2.51	6/5/2026	100.72712	100.4572842	100.1888942	99.92194231	99.65641701	99.39230682	99.12960041	98.86828657	98.60835421
190606A00028	6/6/2019	2.74	6/6/2029	110.57229	107.164542	103.8804609	100.7148161	97.6626355	94.71918884	91.87997404	89.14070458	86.49729757
190606A00029	6/6/2019	2.96	6/6/2034	124.56643	115.5889353	107.3385918	99.75237794	92.77305653	86.3486143	80.43175936	74.97946932	69.95258498
190620A00033	6/20/2019	2.1	6/20/2029	104.57097	102.7969053	101.0715391	99.39313477	97.76002968	96.17063307	94.6234224	93.1169399	91.64978926
190625A00023	6/25/2019	2.47	6/25/2027	103.87705	102.5345162	101.2173722	99.92492605	98.65651344	97.41149397	96.18925001	94.9891857	93.81072599
190628A00007	6/28/2019	2.28	6/28/2034	111.04991	106.6152018	102.4369954	98.49767191	94.78096949	91.27186965	87.95649336	84.82200632	81.85653288
190702A00068	7/2/2019	2.69	7/1/2039	124.75408	113.4821572	103.4863245	94.6084921	86.71129488	79.67525397	73.39634316	67.78389889	62.75882366
190702A00071	7/2/2019	2.69	7/1/2039	124.75408	113.4821572	103.4863245	94.6084921	86.71129488	79.67525397	73.39634316	67.78389889	62.75882366
190703A00017	7/3/2019	2.33	5/4/2026	100.45417	100.2735271	100.0935364	99.91419671	99.7355045	99.55745625	99.38004843	99.20327758	99.02714025
190708A00028	7/8/2019	2.57	7/2/2029	109.90123	106.5276038	103.2796102	100.1518719	97.13927075	94.236935	91.4402258	88.7447249	86.14622285
190708A00029	7/8/2019	2.57	7/2/2029	109.90123	106.5276038	103.2796102	100.1518719	97.13927075	94.236935	91.4402258	88.7447249	86.14622285
190708A00030	7/8/2019	2.57	7/2/2029	109.90123	106.5276038	103.2796102	100.1518719	97.13927075	94.236935	91.4402258	88.7447249	86.14622285
190708A00032	7/8/2019	2.58	7/2/2029	109.76265	106.3954854	103.153643	100.031757	97.02472512	94.12769043	91.33602819	88.64533333	86.05140889
190712A00016	7/12/2019	2.39	7/12/2029	105.08611	103.2629289	101.4906578	99.767455	98.09156299	96.46130055	94.87505904	93.33129865	91.82854492
190718A00012	7/18/2019	2.55	7/18/2029	109.37082	106.156517	103.0610574	100.0793371	97.20650354	94.43793948	91.76924997	89.19625049	86.71495558
190724A00021	7/24/2019	2.33	7/23/2027	104.01323	102.5951217	101.2033203	99.83716	98.49599282	97.17919208	95.88615167	94.61628515	93.36902498
190724A00024	7/24/2019	2.49	7/24/2029	110.36378	106.8182627	103.4061624	100.1217561	96.9595988	93.91450714	90.98154502	88.15601065	85.43342408
190726A00017	7/26/2019	2.44	7/24/2026	101.07662	100.6699877	100.2666323	99.86651227	99.46958876	99.07582347	98.68517874	98.29761754	97.91310337
190802A00011	8/2/2019	2.01	8/2/2029	104.62522	102.7660156	100.9597063	99.20435337	97.4981048	95.83919014	94.22591613	92.65666272	91.12987941
190807A00021	8/7/2019	2	8/7/2026	100.98637	100.541101	100.0997589	99.66229123	99.228647	98.79877619	98.37262959	97.95015888	97.53131657
190809A00020	8/9/2019	2.44	8/9/2034	121.07135	112.031096	103.7418082	96.13703248	89.15651858	82.74561107	76.85470364	71.43874936	66.45682056
190809A00021	8/9/2019	2.12	8/9/2029	109.18412	105.6148683	102.1817258	98.878786	95.70042699	92.64130024	89.69631579	86.86062829	84.12962386
190813A00051	8/13/2019	2.19	8/13/2029	108.87707	105.4249818	102.1052367	98.91199728	95.83971978	92.88313582	90.03723695	87.2972603	84.65867501
190813A00052	8/13/2019	2.24	8/13/2029	108.87422	105.4255122	102.108926	98.91863781	95.84911678	92.89510635	90.05160919	87.31387281	84.6773761
190814A00003	8/14/2019	2.01	8/14/2029	108.82855	105.2517309	101.8118871	98.50304226	95.31951791	92.2559127	89.30708751	86.46815114	83.73444697
190819A00030	8/19/2019	2.01	8/20/2029	108.86718	105.2731476	101.8173503	98.49373254	95.29653942	92.22029817	89.25980295	86.41010015	83.66647485
190820A00021	8/20/2019	2.13	8/20/2029	109.03636	105.4459484	101.9934518	98.67283225	95.47835408	92.40456276	89.44626941	86.59853637	83.85666359
190823A00009	8/23/2019	1.8	8/23/2029	104.18959	102.3551982	100.5728556	98.84065734	97.15678214	95.51948853	93.9271111	92.37805652	90.87079987
190826A00018	8/26/2019	1.9	8/27/2029	108.51889	104.9117341	101.4440951	98.10982827	94.90309572	91.81834731	88.85030504	85.99394805	83.24449867
190826A00030	8/26/2019	1.72	8/26/2026	101.00196	100.5035116	100.0099723	99.52127407	99.03734595	98.55811827	98.08352274	97.61349239	97.14796153

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190826A00032	8/26/2019	1.72	8/24/2029	104.08481	102.2336396	100.4352112	98.68758705	96.98891767	95.33743487	93.73144776	92.16933875	90.64955979
190826A00058	8/26/2019	1.91	8/26/2026	101.06211	100.5638996	100.0705959	99.58212518	99.09841664	98.61940087	98.14500979	97.67517662	97.20983589
190826A00060	8/26/2019	2.02	8/26/2027	103.71246	102.2060164	100.7291792	99.28114687	97.86115121	96.46845062	95.10232921	93.7620956	92.44708189
190826A00063	8/26/2019	2.05	8/28/2028	106.36124	103.8090014	101.3313894	98.92578543	96.58968306	94.32067867	92.11646684	89.97483557	87.89366188
190826A00065	8/26/2019	2.09	8/28/2029	108.94594	105.3351295	101.8638425	98.52594062	95.31558838	92.22723787	89.25561308	86.395695	83.64270756
190828A00015	8/28/2019	2.04	8/28/2029	108.76722	105.1595786	101.6913691	98.35645803	95.14901299	92.06348912	89.0946133	86.23736925	83.48698357
190828A00019	8/28/2019	2	3/28/2028	105.19795	103.0822026	101.0196972	99.0087341	97.04768212	95.13497408	93.26910383	91.44862341	89.67214028
190828A00020	8/28/2019	1.95	5/28/2027	102.98519	101.7098829	100.4660054	99.2524086	98.0679975	96.91172948	95.782611	94.6796948	93.60207722
190829A00032	8/29/2019	1.69	8/28/2026	100.58567	100.2880676	99.99262453	99.69931885	99.40812476	99.11901693	98.83197044	98.54696083	98.263964
190829A00039	8/29/2019	1.85	8/29/2034	109.54368	104.9542444	100.6386295	96.57756285	92.75328627	89.14942785	85.75088374	82.54371091	79.51502973
190829A00045	8/29/2019	1.9	8/28/2026	101.06924	100.5654587	100.0666871	99.57285242	99.08388175	98.59970346	98.12024735	97.64544461	97.17522773
190830A00002	8/30/2019	1.93	8/28/2026	101.08433	100.5805072	100.0816918	99.5878137	99.09879987	98.61457871	98.13508004	97.66023503	97.18997618
190905A00019	9/5/2019	2.08	9/5/2029	108.62906	105.1282936	101.7635025	98.52860532	95.41783259	92.4257059	89.54702142	86.77683431	84.11044429
190905A00021	9/5/2019	2.08	9/5/2029	108.62906	105.1282936	101.7635025	98.52860532	95.41783259	92.4257059	89.54702142	86.77683431	84.11044429
190905A00023	9/5/2019	2.08	9/5/2029	108.62906	105.1282936	101.7635025	98.52860532	95.41783259	92.4257059	89.54702142	86.77683431	84.11044429
190905A00024	9/5/2019	2.08	9/5/2029	108.62906	105.1282936	101.7635025	98.52860532	95.41783259	92.4257059	89.54702142	86.77683431	84.11044429
190905A00025	9/5/2019	2.08	9/5/2029	108.62906	105.1282936	101.7635025	98.52860532	95.41783259	92.4257059	89.54702142	86.77683431	84.11044429
190910A00044	9/10/2019	2.02	9/10/2026	101.39298	100.7742127	100.163029	99.5592885	98.96285555	98.37359771	97.79138571	97.2160934	96.64759765
190911A00016	9/11/2019	1.9	9/11/2029	104.52397	102.6232789	100.7776803	98.9851263	97.24365946	95.55140946	93.90658855	92.30748725	90.75247035
190913A00018	9/13/2019	2.11	9/11/2026	100.77705	100.4424559	100.110583	99.78139415	99.45485356	99.13092598	98.80957685	98.49077226	98.17447892
190923A00012	9/23/2019	2.43	9/25/2034	121.18575	112.0103749	103.6074829	95.9078093	88.84864392	82.37317649	76.42991366	70.97215621	65.95753025
190923A00020	9/23/2019	2.05	9/24/2029	109.24981	105.5501459	101.99595	98.58069883	95.29820293	92.14258456	89.10825997	86.18992296	83.38252935
190925A00009	9/25/2019	2	9/25/2026	101.46154	100.8075207	100.1620066	99.52483438	98.89584257	98.2748738	97.66177472	97.05639588	96.45859159
190926A00002	9/30/2019	2.01	9/29/2034	110.3641	105.696771	101.3103081	97.18478524	93.30185226	89.64460224	86.19744759	82.94600775	79.8770071
190926A00015	9/26/2019	2.32	11/26/2030	112.95781	107.9838952	103.2587503	98.76856124	94.50035994	90.44196881	86.58194764	82.90954438	79.4146497
190926A00016	9/26/2019	2.28	5/24/2030	111.54103	107.1214779	102.9023592	98.87345932	95.02514284	91.34832017	87.83441322	84.47532328	81.2634012
190926A00017	9/26/2019	2.23	9/26/2029	109.65682	105.9510097	102.390838	98.96977922	95.68163639	92.52052478	89.48085409	86.55731196	83.7448484
190930A00075	9/30/2019	2.19	9/29/2027	104.2388	102.6330127	101.059965	99.51872238	98.00838869	96.52810102	95.07702832	93.65436991	92.25935403
190930A00077	9/30/2019	2.23	9/28/2029	109.67143	105.959652	102.393917	98.96767526	95.67470535	92.50909962	89.46524647	86.53781366	83.7217327
191004A00001	10/4/2019	2.47	10/4/2034	120.91253	111.7552195	103.3697867	95.68692897	88.64390945	82.18390221	76.25540721	70.81172591	65.81049094
191004A00002	10/4/2019	2.08	10/4/2029	109.16191	105.4426738	101.8704057	98.43848392	95.14062355	91.97085795	88.92352091	85.99322952	83.17486829
191004A00003	10/4/2019	1.89	10/5/2026	101.29393	100.6839758	100.0813469	99.48591613	98.89755503	98.31613821	97.74154323	97.17365052	96.61234329
191004A00017	10/4/2019	2.02	10/4/2029	108.58731	105.015015	101.5839592	98.2877057	95.12015566	92.07552478	89.14832478	86.33334627	83.62564273

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
191004A00019	10/4/2019	2.02	10/4/2029	108.58731	105.015015	101.5839592	98.2877057	95.12015566	92.07552478	89.14832478	86.33334627	83.62564273
191004A00022	10/4/2019	2.02	10/4/2029	108.58731	105.015015	101.5839592	98.2877057	95.12015566	92.07552478	89.14832478	86.33334627	83.62564273
191004A00023	10/4/2019	2.02	10/4/2029	108.58731	105.015015	101.5839592	98.2877057	95.12015566	92.07552478	89.14832478	86.33334627	83.62564273
191004A00032	10/4/2019	2.01	1/3/2028	104.6245	102.7513273	100.920825	99.13177384	97.38299578	95.67335354	94.00174915	92.36712229	90.76844874
191007A00029	10/7/2019	1.88	10/9/2029	108.72286	104.9908641	101.4070363	97.96467408	94.65741428	91.47921781	88.42435101	85.48736824	82.66309568
191008A00007	10/8/2019	1.67	10/9/2029	104.17577	102.2390965	100.359547	98.53496485	96.76329278	95.04256607	93.37090775	91.74652405	90.16770001
191008A00014	10/8/2019	1.85	10/8/2026	101.45855	100.7607406	100.0725627	99.3938212	98.7243226	98.06387861	97.41230604	96.76942664	96.1350669
191009A00009	10/9/2019	1.8	10/9/2026	100.75972	100.3834648	100.0106776	99.64130089	99.2752833	98.91257431	98.55312451	98.1968855	97.84380992
191011A00027	10/11/2019	1.84	10/11/2029	104.5098	102.5667268	100.6809764	98.85038256	97.07288034	95.34649798	93.66935176	92.03964144	90.45564596
191015A00025	10/15/2019	2.01	10/15/2029	104.70613	102.7613099	100.8738156	99.04148687	97.26225997	95.53416399	93.85531602	92.22391652	90.63824505
191017A00022	10/17/2019	2.25	7/17/2028	106.56661	104.1265626	101.7548176	99.44907998	97.20714993	95.02691401	92.90634113	90.84347893	88.83645017
191017A00026	10/17/2019	2.3	7/17/2029	109.4006	105.8973592	102.5252757	99.27875893	96.15248447	93.14138193	90.24062146	87.44560107	84.75193465
191021A00021	10/21/2019	2.22	12/21/2027	104.92289	103.0822136	101.2828203	99.52350098	97.80309171	96.12047139	94.47455992	92.86431631	91.28873697
191025A00009	10/25/2019	2.26	5/25/2029	108.88272	105.5365892	102.3111145	99.20120369	96.20201645	93.30894873	90.5176193	87.82385732	85.22369062
191025A00010	10/25/2019	2.24	7/25/2028	106.60016	104.1378449	101.7450177	99.41933305	97.15853469	94.96045572	92.82301446	90.74421059	88.72212143
191031A00033	10/31/2019	2.2	5/31/2028	106.09834	103.794935	101.5530727	99.37064641	97.24563729	95.17611337	93.16022468	91.19619905	89.28233805
191101A00004	11/1/2019	1.91	11/1/2029	108.08141	104.6605868	101.3746815	98.21750278	95.18318466	92.26616748	89.46117977	86.7632213	84.16754715
191101A00005	11/1/2019	1.83	11/2/2026	101.63854	100.8740991	100.1211971	99.37957345	98.64897582	97.92915925	97.21988605	96.52092543	95.83205333
191104A00022	11/4/2019	2.17	8/4/2027	103.77579	102.3285102	100.9086268	99.51542375	98.14821406	96.80633376	95.48914106	94.1960154	92.92635656
191104A00023	11/4/2019	2.24	8/4/2028	106.67235	104.1817888	101.7622439	99.41128803	97.12659239	94.90592136	92.74712822	90.6481511	88.60700901
191104A00024	11/4/2019	2.26	8/3/2029	109.38018	105.830545	102.4154859	99.12919462	95.96614205	92.92106654	89.98895929	87.16505088	84.44479845
191104A00025	11/4/2019	2.33	8/2/2030	112.23443	107.6038315	103.1915397	98.98614137	94.97687461	91.15359219	87.50672346	84.02723849	80.70661484
191105A00007	11/5/2019	1.98	11/5/2026	101.59422	100.8964352	100.2082084	99.52934849	98.85966503	98.19897289	97.54709185	96.90384648	96.26906599
191105A00012	11/5/2019	2.07	11/3/2034	110.80285	106.0304261	101.5500081	97.34055537	93.38271714	89.65868669	86.15206699	82.847749	79.73180136
191106A00022	11/6/2019	2.34	1/2/2030	110.77175	106.7713758	102.9377881	99.26318459	95.74016828	92.36172394	89.12119644	86.0122704	83.02895113
191108A00013	11/8/2019	2.25	11/8/2029	110.3087	106.4636853	102.7738526	99.23204474	95.8314828	92.56574041	89.42872322	86.41464942	83.51803169
191108A00014	11/8/2019	2.25	11/8/2029	110.3087	106.4636853	102.7738526	99.23204474	95.8314828	92.56574041	89.42872322	86.41464942	83.51803169
191112A00022	11/12/2019	2.36	11/13/2029	110.07193	106.3657958	102.8095694	99.39631073	96.11944192	92.97272735	89.95025357	87.04641061	84.25587456
191112A00023	11/12/2019	2.36	11/13/2029	110.07193	106.3657958	102.8095694	99.39631073	96.11944192	92.97272735	89.95025357	87.04641061	84.25587456
191113A00013	11/13/2019	2.17	11/13/2026	101.91973	101.1245875	100.341916	99.57142082	98.81281876	98.06583526	97.33020422	96.60566759	95.89197514
191115A00028	11/15/2019	2.34	9/28/2029	110.07423	106.3551411	102.7823115	99.34917878	96.04951399	92.87740232	89.82722532	86.89364418	84.07158414
191115A00029	11/15/2019	2.07	11/15/2029	104.86851	102.9022056	100.9945902	99.14342043	97.34655943	95.60196748	93.90769695	92.26188744	90.66276122
191115A00030	11/15/2019	2.35	11/9/2029	110.41877	106.5761748	102.8885608	99.3487878	95.95008787	92.68604504	89.55057469	86.53790421	83.64255489

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
191120A00005	11/20/2019	2.63	11/20/2034	122.53212	113.1770568	104.6192373	96.78624476	89.61260442	83.03908587	77.01207674	71.48302247	66.40792463
191120A00006	11/20/2019	2.67	11/20/2035	124.49506	114.0511246	104.5857634	96.00162719	88.21154006	81.13738813	74.70913411	68.86394355	63.54540974
191120A00024	11/20/2019	2.23	11/16/2029	110.01542	106.1604229	102.461688	98.91198242	95.50444987	92.23259287	89.09025131	86.07158265	83.17104341
191121A00009	11/21/2019	2.55	11/21/2036	125.3684	113.8464491	103.5041155	94.21368883	85.86192519	78.34833824	71.58370196	65.48873579	59.99294948
191121A00010	11/21/2019	2.59	11/20/2037	126.74978	114.1824806	103.0055443	93.05669054	84.19339443	76.29038813	69.23749098	62.93772205	57.30565749
191121A00034	11/21/2019	2.28	11/2/2029	110.1029	106.2861531	102.6227191	99.10556085	95.72801206	92.48375142	89.36678236	86.37141415	83.49224438
191122A00003	11/22/2019	2.32	11/22/2039	119.44923	109.3464805	100.3454049	92.31172547	85.12868099	78.69462431	72.92096324	67.73039381	63.05538303
191122A00018	11/26/2019	3.11	11/22/2039	134.82368	119.9111266	106.8724768	95.45907642	85.45658426	76.68007635	68.96986936	62.1879557	56.21495797
191122A00020	11/26/2019	3.2	11/23/2037	133.10429	120.2222148	108.7520264	98.52976977	89.41138252	81.27018732	73.99471091	67.48678658	61.65990232
191122A00021	11/26/2019	3.4	11/22/2038	137.0422	122.9498078	110.5097756	99.5168756	89.79246873	81.18092898	73.54656821	66.77098614	60.75078446
191125A00036	11/25/2019	2.29	11/23/2029	110.29489	106.4146611	102.6923686	99.12066721	95.69259804	92.40156803	89.24132829	86.20595371	83.28982398
191126A00026	11/26/2019	1.91	11/25/2026	101.67416	100.9204049	100.1777901	99.44607392	98.72501779	98.01439002	97.31396559	96.62352591	95.94285862
191203A00009	12/3/2019	2.21	12/3/2029	109.64033	105.8946235	102.3023819	98.85647958	95.55016284	92.37702508	89.3309873	86.40627956	83.59742367
191203A00010	12/3/2019	2.21	12/3/2029	109.64033	105.8946235	102.3023819	98.85647958	95.55016283	92.37702508	89.3309873	86.40627956	83.59742367
191203A00011	12/3/2019	2.21	12/3/2029	109.64033	105.8946235	102.3023819	98.85647958	95.55016283	92.37702508	89.3309873	86.40627956	83.59742367
191206A00005	12/6/2019	2.18	12/7/2026	102.09805	101.2342026	100.3850429	99.55020145	98.72931737	97.92204201	97.12803825	96.34698001	95.57855185
191206A00008	12/6/2019	2.44	12/6/2030	113.60785	108.5903582	103.8248679	99.2973441	94.9946166	90.90431821	87.01483084	83.31523577	79.79526744
191206A00009	12/6/2019	2.87	12/4/2037	129.21109	116.5210703	105.2318246	95.17990939	86.22178591	78.23130158	71.09750223	64.72272959	59.02096563
191206A00013	12/6/2019	3.05	12/6/2044	148.72991	127.9340032	110.5114667	95.8834768	83.57408267	73.19141223	64.41239544	56.9703316	50.64475917
191209A00005	12/9/2019	2.22	12/10/2029	109.11955	105.5912918	102.2052384	98.95482716	95.83383517	92.83635899	89.95679673	87.18983092	84.53041258
191220A00001	12/20/2019	2.62	12/19/2031	116.96755	110.7923914	104.9849069	99.52127131	94.37932201	89.53843746	84.97942197	80.68439998	76.63671853
191220A00002	12/20/2019	3.02	12/20/2038	132.256	118.3847091	106.1579506	95.36983493	85.84130526	77.41651824	69.95972713	63.35259713	57.49189109
191223A00055	12/23/2019	2.46	12/7/2029	111.051	107.1170819	103.3445425	99.72583903	96.25383226	92.92175799	89.72320496	86.65209405	83.70265891
191223A00056	12/23/2019	2.46	12/14/2029	111.10292	107.1486554	103.357287	99.7212022	96.23319312	92.88642841	89.6744313	86.59105889	83.630483
191224A00002	12/24/2019	2.17	12/24/2029	105.24716	103.2060256	101.2271842	99.30821941	97.44682613	95.64080547	93.88805904	92.18658369	90.53446637
191226A00019	12/26/2019	2.4	12/22/2028	108.1604	105.2599939	102.4524601	99.73429928	97.10216669	94.55286304	92.08332741	89.6906303	87.37196714
191226A00020	12/26/2019	2.44	12/21/2029	111.07686	107.1037442	103.2949954	99.64294088	96.14030506	92.78019024	89.55605483	86.46169296	83.49121527
200103A00002	1/3/2020	2.07	1/3/2030	108.96591	105.3842555	101.9492742	98.65409027	95.49218738	92.45738956	89.54384143	86.74598979	84.05856631
200109A00006	1/9/2020	1.95	1/9/2030	105.04248	102.9611058	100.9443448	98.98965987	97.09462956	95.25694482	93.4744032	91.74490312	90.0664385
200109A00008	1/9/2020	1.95	1/9/2030	105.04248	102.9611058	100.9443448	98.98965987	97.09462956	95.25694482	93.4744032	91.74490312	90.0664385
200110A00037	1/10/2020	2.32	1/10/2030	110.29717	106.4405656	102.7458005	99.20518015	95.81141527	92.55760113	89.437195	86.44399525	83.57212163
200110A00038	1/10/2020	2.32	1/10/2030	110.29717	106.4405656	102.7458005	99.20518015	95.81141527	92.55760113	89.437195	86.44399525	83.57212163
200110A00039	1/10/2020	2.32	1/10/2030	110.29717	106.4405656	102.7458005	99.20518015	95.81141527	92.55760113	89.437195	86.44399525	83.57212163

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200110A00043	1/10/2020	2.32	1/10/2030	110.29717	106.4405656	102.7458005	99.20518015	95.81141527	92.55760113	89.437195	86.44399525	83.57212163
200115A00013	1/15/2020	2.18	1/15/2030	108.3436	105.0676501	101.9221157	98.90095236	95.99842941	93.20911447	90.52785616	87.9497679	85.47021278
200116A00012	1/16/2020	2.16	1/19/2027	102.38263	101.4007731	100.4378559	99.49333371	98.56668187	97.65739551	96.76498867	95.88899338	95.02895886
200124A00008	1/24/2020	1.92	1/22/2027	102.05676	101.1397962	100.2392605	99.3547107	98.48572396	97.63189222	96.79282161	95.96813178	95.15745536
200130A00046	1/30/2020	1.81	1/29/2027	101.04856	100.5359696	100.0299671	99.53040744	99.03715386	98.55007353	98.0690376	97.593921	97.12460231
200131A00032	1/31/2020	2.1	1/31/2030	110.01075	105.9455726	102.0532675	98.32559138	94.75473651	91.33330634	88.05429143	84.91104714	81.89727277
200203A00046	2/3/2020	1.98	2/3/2040	113.52365	106.200854	99.54299786	93.47990067	87.94952386	82.89695604	78.27353447	74.03608114	70.14623765
200204A00012	2/4/2020	1.98	2/4/2027	102.13449	101.1818261	100.2468682	99.32912666	98.42812952	97.54342179	96.67456486	95.82113572	94.98272632
200206A00027	2/6/2020	2.15	2/6/2030	109.7937	105.8886219	102.1500291	98.56987804	95.14055707	91.85486294	88.70597631	85.68743916	82.79313362
200206A00031	2/6/2020	2.15	2/6/2030	109.7937	105.8886219	102.1500291	98.56987804	95.14055707	91.85486294	88.70597631	85.68743916	82.79313362
200206A00032	2/6/2020	2.15	2/6/2030	109.7937	105.8886219	102.1500291	98.56987804	95.14055707	91.85486294	88.70597631	85.68743916	82.79313362
200206A00033	2/6/2020	2.15	2/6/2030	109.7937	105.8886219	102.1500291	98.56987804	95.14055707	91.85486294	88.70597631	85.68743916	82.79313362
200207A00017	2/7/2020	1.96	2/8/2027	102.14324	101.1793774	100.2336399	99.30552143	98.39453323	97.50020437	96.62208104	95.75972582	94.91271687
200207A00018	2/7/2020	2.14	2/7/2030	110.22349	106.1328031	102.2169046	98.46741699	94.87640919	91.43636993	88.1401831	84.98110483	81.95274208
200210A00005	2/10/2020	1.77	2/10/2027	102.04105	101.071171	100.1196584	99.18599192	98.26967312	97.37022199	96.48717607	95.62008969	94.76853319
200212A00013	2/12/2020	1.98	2/12/2027	102.35894	101.3205123	100.3032787	99.3065954	98.32984285	97.37242602	96.43377345	95.513336	94.61058583
200220A00013	2/20/2020	2.09	12/14/2029	109.6677	105.7409456	101.9762529	98.36604389	94.90314142	91.58074327	88.3924005	85.33199681	82.39372941
200220A00014	2/20/2020	2.09	12/21/2029	109.71231	105.7654748	101.9822092	98.35487076	94.8762134	91.53936744	88.3378181	85.26538505	82.31620337
200220A00026	2/20/2020	2.22	2/21/2040	115.96282	107.7008971	100.225763	93.45122935	87.30142981	81.70949807	76.61642654	71.97007766	67.72432653
200221A00012	2/21/2020	2.14	2/21/2040	115.30741	107.0920274	99.65903336	92.92271801	86.80763535	81.24729022	76.1830031	71.56292677	67.34119353
200221A00023	2/21/2020	2.05	12/7/2029	109.46872	105.564982	101.8217126	98.23140499	94.78695315	91.48162472	88.30903877	85.26314518	82.33820528
200221A00024	2/21/2020	2.05	12/28/2029	109.60019	105.636289	101.8373864	98.19577237	94.70413437	91.35553774	88.14340419	85.06149163	82.10387518
200225A00017	2/25/2020	1.94	2/25/2030	109.54067	105.4089483	101.4562093	97.67375958	94.05337486	90.58727218	87.26808355	84.08883158	81.04290668
200225A00018	2/25/2020	1.94	2/25/2030	109.54067	105.4089483	101.4562093	97.67375958	94.05337486	90.58727218	87.26808355	84.08883158	81.04290668
200225A00028	2/25/2020	1.89	12/21/2029	108.93257	105.0007495	101.2320456	97.61883069	94.15387531	90.83032585	87.64168282	84.58178053	81.644768
200225A00029	2/25/2020	1.89	12/28/2029	108.97324	105.0214687	101.2343307	97.60412564	94.12355479	90.78569648	87.58398487	84.51218977	81.56439765
200225A00049	2/25/2020	1.79	2/24/2040	112.12404	104.9042024	98.33782251	92.35618859	86.89853043	81.91103239	77.34597946	73.16101434	69.3184902
200226A00009	2/26/2020	1.75	2/26/2030	109.0671	104.933562	100.9795374	97.19628667	93.57554549	90.10949381	86.79072932	83.61224288	80.56739549
200227A00004	2/27/2020	1.65	2/27/2030	108.66403	104.5355968	100.5866733	96.80851734	93.19285704	89.73186538	86.41813386	83.24464785	80.20476345
200227A00046	2/27/2020	1.52	3/1/2027	100.97829	100.4239733	99.87737974	99.33832749	98.8066431	98.28215876	97.76471204	97.25414565	96.75030726
200228A00025	2/28/2020	1.57	3/2/2027	101.89943	100.875497	99.87203539	98.88843509	97.92411136	96.97850219	96.05106721	95.14128665	94.24866043
200228A00026	2/28/2020	2.14	2/28/2035	118.47351	109.0200146	100.4000578	92.53565805	85.35650798	78.79918016	72.8064221	67.32652676	62.31276997
200228A00059	2/28/2020	1.79	2/28/2030	108.94733	104.8184735	100.8689996	97.09017139	93.47372677	90.01184798	86.69713511	83.52258152	80.48155072

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200228A00071	2/28/2020	1.74	12/14/2029	108.31006	104.4093282	100.6698692	97.08413738	93.64498441	90.34563571	87.17966866	84.14099214	81.22382736
200228A00091	2/28/2020	1.72	12/7/2029	108.19517	104.3157309	100.5960203	97.02856783	93.60629436	90.32249306	87.17080745	84.14521072	81.2399865
200302A00036	3/2/2020	1.45	3/2/2026	100.01064	100.0050881	99.9995409	99.99399868	99.98846144	99.98292917	99.97740186	99.9718795	99.96636209
200303A00012	3/3/2020	1.71	3/1/2030	108.62512	104.500038	100.55434	96.77928912	93.16661716	89.70850075	86.39753498	83.22670875	80.18938165
200303A00028	3/3/2020	1.54	3/4/2030	107.05221	103.3957401	99.89425703	96.54023819	93.32656885	90.24651998	87.29372497	84.46215792	81.74611332
200304A00010	3/4/2020	1.2	3/4/2027	101.6049	100.5759489	99.567707	98.57955701	97.6109034	96.66117404	95.72981894	94.81630926	93.92013628
200304A00030	3/4/2020	1.6	12/22/2028	105.86194	102.9946024	100.2193286	97.53265143	94.93125112	92.41195253	89.97171787	87.60763984	85.3169352
200304A00032	3/4/2020	1.6	12/15/2028	105.82512	102.9773167	100.2204535	97.55108584	94.96592415	92.46182419	90.03577974	87.68491549	85.40648041
200304A00052	3/6/2020	2.11	3/8/2027	102.50021	101.4561435	100.4332725	99.43096033	98.44859197	97.48557656	96.54134644	95.61535595	94.7070804
200304A00054	3/6/2020	2.35	3/8/2027	102.74923	101.7037702	100.6795325	99.67587281	98.69217558	97.72784956	96.78232666	95.85506082	94.94552695
200305A00030	3/5/2020	1.58	3/5/2030	108.11223	103.9865885	100.04086	96.26625859	92.6544722	89.19763719	85.88831165	82.71945042	79.68438178
200305A00032	3/5/2020	1.58	3/5/2030	108.11223	103.9865885	100.04086	96.26625859	92.6544722	89.19763719	85.88831165	82.71945042	79.68438178
200305A00035	3/5/2020	1.25	3/5/2026	100.02133	100.0074522	99.99358779	99.97973704	99.96589988	99.95207628	99.93826622	99.92446968	99.91068664
200305A00036	3/5/2020	1.36	3/5/2027	101.70355	100.6723044	99.66185409	98.67157536	97.7008692	96.7491601	95.8158949	94.90054176	94.00258909
200305A00037	3/5/2020	1.43	3/6/2028	103.87664	101.8347756	99.84341485	97.90098714	96.00598067	94.15694125	92.35246962	90.59121889	88.87189223
200305A00038	3/5/2020	1.51	3/5/2029	105.99129	102.915707	99.94538748	97.07614943	94.30399783	91.62511916	89.03587201	86.53277828	84.11251482
200305A00039	3/5/2020	1.58	3/5/2030	108.11223	103.9865885	100.04086	96.26625859	92.6544722	89.19763719	85.88831165	82.71945042	79.68438178
200306A00001	3/6/2020	1.11	3/6/2026	100.02288	100.0062273	99.98959245	99.97297441	99.95637313	99.93978859	99.92322075	99.90666958	99.89013507
200306A00014	3/6/2020	1.38	3/6/2030	107.29506	103.1832467	99.25103627	95.48964878	91.89077797	88.44656612	85.1495773	81.99277241	78.9694858
200306A00022	3/6/2020	1.2	3/8/2027	101.55604	100.5172257	99.49953656	98.50233386	97.52500409	96.56695809	95.62762977	94.706475	93.80297058
200306A00048	3/6/2020	1.04	3/6/2035	106.03822	101.304471	96.8700503	92.71271411	88.81205816	85.14935374	81.70739806	78.4703789	75.42375223
200306A00050	3/6/2020	0.87	3/6/2030	102.90016	100.7775543	98.72306662	96.73394068	94.80755568	92.94141547	91.13314171	89.3804674	87.68123093
200306A00057	3/6/2020	0.92	3/8/2027	101.44599	100.3579414	99.29356218	98.2520811	97.23276158	96.23489846	95.25781625	94.30086763	93.36343198
200306A00058	3/6/2020	1.06	3/6/2030	103.15978	101.0342692	98.97690149	96.98492421	95.05571778	93.18678713	91.37575478	89.62035449	87.91842524
200306A00064	3/6/2020	1.2	3/8/2027	101.55604	100.5172257	99.49953656	98.50233386	97.52500409	96.56695809	95.62762977	94.706475	93.80297058
200306A00065	3/6/2020	1.38	3/6/2030	107.29506	103.1832467	99.25103627	95.48964878	91.89077797	88.44656612	85.1495773	81.99277241	78.9694858
200306A00066	3/6/2020	1.2	3/8/2027	101.55604	100.5172257	99.49953656	98.50233386	97.52500409	96.56695809	95.62762977	94.706475	93.80297058
200309A00007	3/9/2020	1.11	3/9/2027	101.46813	100.4270114	99.40712516	98.40782746	97.42850008	96.46854935	95.52740491	94.6045186	93.69936338
200309A00021	3/9/2020	1.05	3/9/2026	100.03218	100.0072078	99.98225939	99.95733824	99.9324443	99.90757751	99.88273783	99.85792521	99.83313959
200309A00030	3/9/2020	1.11	3/9/2027	101.46813	100.4270114	99.40712516	98.40782746	97.42850008	96.46854935	95.52740491	94.6045186	93.69936338
200309A00033	3/9/2020	1.06	3/9/2026	100.03244	100.0074649	99.98251627	99.95759493	99.9327008	99.90783381	99.88299394	99.85818112	99.83339531
200309A00034	3/9/2020	0.96	3/9/2035	105.65059	100.9340707	96.51580309	92.37361749	88.48718282	84.83783757	81.40844071	78.18323688	75.14773436
200309A00038	3/9/2020	1.26	3/11/2030	106.82183	102.7060413	98.77062157	95.0067246	91.40598522	87.96049143	84.66275732	81.50569769	78.4826044

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200309A00081	3/9/2020	1.18	3/8/2030	106.12332	102.2435373	98.5324386	94.98171305	91.58351159	88.33041487	85.2154071	82.23185165	79.37346831
200309A00082	3/9/2020	1.18	3/8/2030	106.12332	102.2435373	98.5324386	94.98171305	91.58351159	88.33041487	85.2154071	82.23185165	79.37346831
200309A00084	3/9/2020	1.06	3/9/2027	101.5537	100.4462687	99.3631039	98.30341435	97.26644142	96.25145886	95.25777112	94.28471175	93.33164187
200310A00005	3/10/2020	1.41	3/8/2030	107.42723	103.3072917	99.36747495	95.59895942	91.99340744	88.5429321	85.24007036	82.07775786	79.04930547
200310A00015	3/10/2020	1.37	3/11/2030	107.27553	103.1505129	99.2061631	95.43361692	91.82449805	88.37088387	85.06527832	81.90058655	78.8700912
200310A00034	3/10/2020	1.41	3/11/2030	107.44051	103.312139	99.36454184	95.58885049	91.97668453	88.52011748	85.2116496	82.0441825	79.01099549
200310A00038	3/10/2020	1.41	3/11/2030	107.44051	103.312139	99.36454184	95.58885049	91.97668453	88.52011748	85.2116496	82.0441825	79.01099549
200310A00040	3/10/2020	1.36	3/10/2028	103.75276	101.7013617	99.70087828	97.74972151	95.84636041	93.98932262	92.17719171	90.40860458	88.6822491
200310A00041	3/10/2020	1.39	3/12/2029	105.65436	102.56493	99.58177395	96.70064161	93.91747957	91.2284197	88.62976961	86.11800344	83.68975339
200310A00042	3/10/2020	1.41	3/11/2030	107.44051	103.312139	99.36454184	95.58885049	91.97668453	88.52011748	85.2116496	82.0441825	79.01099549
200310A00051	3/10/2020	1.41	3/8/2030	107.42723	103.3072917	99.36747495	95.59895942	91.99340744	88.5429321	85.24007036	82.07775786	79.04930547
200310A00073	3/12/2020	2.12	3/11/2027	102.53545	101.4827541	100.4516094	99.4413546	98.45135969	97.48101974	96.5297537	95.59700325	94.68223165
200311A00015	3/11/2020	1.26	3/11/2027	101.78791	100.6731582	99.58295187	98.51648326	97.47298158	96.45170913	95.45195954	94.4730561	93.51435028
200311A00026	3/11/2020	1.34	3/11/2030	106.60807	102.7966272	99.14978451	95.65945899	92.31801062	89.11821729	86.05324945	83.11664629	80.30229371
200311A00031	3/11/2020	1.41	12/24/2027	103.44583	101.6110246	99.8175593	98.06423597	96.34989757	94.67342897	93.03375504	91.42983893	89.86068036
200311A00050	3/2/2021	1.46	3/2/2026	100.01071	100.0051535	99.99960627	99.99406401	99.98852672	99.98299441	99.97746706	99.97194466	99.96642721
200311A00055	3/11/2020	1.66	12/17/2027	103.86762	102.0477568	100.2685573	98.52881883	96.82738277	95.16313416	93.53499978	91.94194615	90.38297775
200312A00009	3/12/2020	1.46	3/12/2027	101.85159	100.7999315	99.76988222	98.76077908	97.7719883	96.80290147	95.85293425	94.92152522	94.00813477
200316A00008	3/16/2020	1.31	3/15/2030	103.59788	101.5222958	99.51197177	97.56431566	95.67685452	93.84723148	92.07319948	90.35261533	88.68343421
200316A00050	3/16/2020	1.54	3/16/2027	101.96216	100.8986816	99.85727652	98.83726565	97.83799505	96.85883718	95.89918961	94.95847375	94.03613369
200317A00009	3/17/2020	1.61	3/16/2035	108.47762	103.6429738	99.11370402	94.86713203	90.882459	87.14059268	83.62399507	80.31654473	77.20341216
200317A00043	3/17/2020	1.29	3/15/2030	103.81179	101.6697699	99.59651668	97.58924944	95.64532093	93.7622099	91.93751415	90.16894404	88.45431642
200318A00012	3/18/2020	1.68	3/18/2033	108.82466	104.2098353	99.87267344	95.79391433	91.95577624	88.34182909	84.93688316	81.72688753	78.6988376
200319A00035	3/19/2020	1.72	3/18/2033	109.01175	104.3879306	100.0422965	95.95555876	92.10990226	88.48886599	85.07723157	81.86092162	78.82690695
200323A00090	3/23/2020	1.55	3/23/2027	101.44796	100.6675907	99.9018479	99.15029092	98.41249657	97.68805899	96.97658875	96.27771199	95.59106966
200326A00029	3/26/2020	1.82	3/26/2027	102.33345	101.2397883	100.1694006	99.12154682	98.09552127	97.09064759	96.10627704	95.14178723	94.19658068
200326A00032	3/26/2020	1.49	3/26/2030	104.09508	101.9491875	99.87214216	97.86116231	95.91359883	94.02692853	92.19874733	90.42676375	88.70879286
200326A00037	3/26/2020	1.78	3/26/2035	109.10288	104.3600254	99.91323645	95.74068372	91.82233534	88.13979529	84.67615786	81.41587613	78.34464278
200327A00037	3/27/2020	1.18	3/27/2026	100.10917	100.0341925	99.95933256	99.88459219	99.80997114	99.73546914	99.66108588	99.5868211	99.5126745
200327A00043	3/27/2020	1.48	3/27/2028	104.24138	102.1357586	100.0831838	98.08196141	96.13046594	94.22713573	92.37046994	90.55902566	88.79141524
200327A00045	3/27/2020	2.24	3/27/2034	118.82909	110.2512825	102.3600273	95.09670382	88.40798783	82.24534408	76.56457343	71.32540484	66.49112772
200327A00094	3/27/2020	1.6	3/27/2030	107.36267	103.6505245	100.0975758	96.69599938	93.4384028	90.31780013	87.32758676	84.46151631	81.71367888
200330A00038	3/30/2020	1.79	3/29/2030	109.1068	104.8951817	100.8693089	97.0199977	93.33856833	89.8168157	86.44698115	83.22172523	80.13410276

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200330A00045	3/30/2020	1.47	3/30/2027	101.97865	100.8758456	99.7967505	98.74060678	97.70668888	96.69430151	95.70277814	94.73147943	93.77979195
200330A00047	3/30/2020	1.5	3/30/2035	107.93774	103.1268498	98.61986939	94.39422603	90.42921794	86.70584224	83.2066433	79.91557565	76.81787992
200330A00054	3/30/2021	1.19	3/30/2026	100.11581	100.0325653	99.94945865	99.86649099	99.78366198	99.70097127	99.61841854	99.53600345	99.45372567
200330A00058	3/30/2020	1.49	3/29/2030	106.95639	103.2518114	99.70631254	96.31205969	93.06165792	89.94811931	86.96483794	84.10556658	81.36439496
200330A00079	3/30/2020	1.51	3/30/2035	107.98676	103.1736884	98.66466092	94.43709834	90.47028942	86.74522262	83.24443439	79.951872	76.85276935
200331A00016	3/31/2020	1.11	3/31/2026	100.11927	100.0331789	99.94723697	99.86144187	99.77579322	99.69029067	99.60493385	99.51972238	99.43465592
200331A00056	3/31/2020	0.96	3/29/2030	103.01641	100.9448038	98.93849462	96.99488306	95.11148953	93.28595114	91.51601532	89.79953385	88.13445729
200402A00044	4/2/2020	1.65	4/2/2030	108.54316	104.3320194	100.3071482	96.45931182	92.77978478	89.26032041	85.89312161	82.6708138	79.58641955
200406A00014	4/6/2020	1.33	4/6/2035	107.49251	102.6517036	98.11946721	93.87269387	89.89020395	86.15256938	82.64195618	79.34198221	76.23758844
200406A00027	4/6/2020	1.31	4/5/2030	106.57054	102.8566335	99.30294383	95.90155297	92.64498134	89.52616307	86.53842035	83.67543969	80.93124966
200406A00029	4/6/2020	1.61	4/5/2030	107.94953	103.952272	100.1311401	96.47733031	92.98253629	89.63891393	86.43905274	83.37594911	80.44298147
200406A00030	4/6/2020	1.61	4/5/2030	107.94953	103.952272	100.1311401	96.47733031	92.98253629	89.63891393	86.43905274	83.37594911	80.44298147
200413A00009	4/13/2020	0.77	4/13/2027	100.70471	100.0702829	99.44599302	98.8315726	98.22676273	97.63131405	97.04498622	96.46754757	95.89877466
200413A00013	4/13/2020	1.19	4/12/2030	103.50936	101.3341578	99.22984188	97.19350579	95.22238805	93.31385994	91.46541817	89.67467798	87.93936674
200414A00024	4/14/2020	1.37	4/14/2027	102.11764	100.9113712	99.733764	98.5838076	97.46053419	96.3630207	95.29038627	94.24178982	93.21642789
200415A00021	4/15/2020	1.37	4/15/2027	101.97446	100.8267312	99.70468157	98.60745963	97.53424881	96.48426795	95.45676946	94.45103752	93.46638641
200415A00023	4/15/2020	1.71	4/15/2030	108.86608	104.6115352	100.5464777	96.66144072	92.94748804	89.39617773	85.99953187	82.7500083	79.64047421
200415A00024	4/15/2020	2.2	4/16/2035	119.17546	109.5648391	100.8112412	92.83357888	85.55883649	78.92122477	72.86143166	67.32595416	62.26650229
200415A00038	4/15/2020	1.37	4/15/2027	101.97446	100.8267312	99.70468157	98.60745963	97.53424881	96.48426795	95.45676946	94.45103752	93.46638641
200417A00009	4/17/2020	1.35	4/16/2027	101.95817	100.8077294	99.68309171	98.58339901	97.5078289	96.45559474	95.4259438	94.41815541	93.43153927
200421A00026	4/21/2020	1.34	4/19/2030	106.45854	102.7257238	99.15494963	95.73815398	92.46772464	89.33647363	86.33761076	83.464719	80.71173155
200421A00032	4/21/2020	1.31	4/21/2027	101.94467	100.780252	99.6422687	98.52982498	97.4420691	96.37818679	95.33739926	94.31896125	93.32215925
200423A00017	4/23/2020	1.82	4/23/2035	116.33472	106.7977081	98.11752326	90.21268465	83.00985513	76.44298608	70.45255883	64.98490864	59.99162176
200424A00022	4/24/2020	1.39	4/24/2030	106.66359	102.9150601	99.32965102	95.89922299	92.61609434	89.47301281	86.46312865	83.57996964	80.81741781
200427A00018	4/27/2020	1.51	4/27/2028	104.3312	102.1408796	100.0072955	97.92857188	95.90291217	93.92859342	92.00396267	90.12743349	88.29748268
200428A00002	4/28/2020	1.47	4/26/2030	108.21266	103.931839	99.84324011	95.93718934	92.20455561	88.6367172	85.22553013	81.96329878	78.84274849
200428A00009	4/28/2020	1.08	4/29/2030	103.26722	101.0962699	98.99610804	96.96383151	94.99668051	93.09202808	91.24737272	89.4603315	87.72863362
200428A00018	4/28/2020	1.33	4/27/2035	107.02724	102.3063131	97.88329494	93.73602046	89.84416004	86.1890581	82.75358301	79.52199153	76.47980612
200429A00030	4/29/2020	1.41	4/29/2030	107.05375	103.1222679	99.36490265	95.77287314	92.33789606	89.05215494	85.90827064	82.89927408	80.01858069
200429A00049	4/29/2020	1.25	4/29/2026	100.2326	100.0661644	99.90027722	99.73493862	99.57014589	99.40589633	99.24218731	99.07901617	98.91638031
200429A00057	4/29/2020	1.4	4/29/2027	102.04365	100.8570333	99.69783075	98.56510356	97.45795364	96.37552306	95.31699185	94.28157597	93.26852527
200429A00061	4/29/2020	1.66	10/29/2029	107.55718	103.8040135	100.2016074	96.74305451	93.42180983	90.23166596	87.16673353	84.22142281	81.39042657
200430A00009	4/30/2020	1.16	4/30/2026	100.22788	100.0586107	99.88990516	99.72176536	99.55418845	99.38717165	99.22071216	99.05480724	98.88945414

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200430A00027	4/30/2020	1.31	4/30/2035	107.04641	102.2333954	97.72687681	93.50391828	89.54349697	85.82632763	82.33470641	79.05236984	75.96436718
200501A00002	5/1/2020	1.3	5/1/2035	107.03355	102.1800093	97.637929	93.38384024	89.39623944	85.65541214	82.14327124	78.8432109	75.73997451
200504A00007	5/4/2020	1.47	5/4/2028	104.28082	102.0717975	99.92038643	97.82466653	95.78279962	93.79302364	91.85364882	89.96305401	88.11968329
200506A00010	5/6/2020	0.94	5/6/2026	100.2241	100.0380588	99.85271738	99.66807165	99.48411759	99.30085126	99.11826876	98.93636621	98.75513975
200511A00006	5/11/2020	1.65	5/13/2030	108.75685	104.426693	100.2924482	96.34417316	92.57248821	88.96854217	85.52397902	82.23090708	79.08187039
200511A00019	5/11/2020	1.18	2/1/2027	101.3615	100.4211389	99.49811824	98.59196429	97.70221846	96.82843866	95.97019853	95.12708678	94.29870651
200511A00020	5/11/2020	1.4	2/1/2028	103.62495	101.6828768	99.78680022	97.93535485	96.12722263	94.3611333	92.63586228	90.95022869	89.30309349
200511A00021	5/11/2020	1.53	2/1/2029	105.86616	102.8872343	100.0073718	97.22274467	94.52969793	91.92473751	89.40452218	86.96585596	84.60568096
200511A00022	5/11/2020	1.6	2/1/2030	108.00948	103.9809285	100.1242753	96.43130262	92.89423233	89.50569627	86.25871254	83.14666311	80.16327303
200511A00023	5/11/2020	1.7	2/3/2031	110.24918	105.1506749	100.317227	95.73371838	91.38597102	87.26068167	83.3453636	79.62829238	76.09845555
200512A00001	5/12/2020	1.17	5/12/2027	102.02435	100.7494938	99.50245876	98.28233272	97.08824359	95.9193571	94.77487475	93.65403191	92.55609601
200512A00010	5/12/2020	1.48	5/10/2030	107.56431	103.4939322	99.60645215	95.89258926	92.34358711	88.95118217	85.70757301	82.60539168	79.63767695
200512A00011	5/12/2020	1.48	5/10/2030	107.56431	103.4939322	99.60645215	95.89258926	92.34358711	88.95118217	85.70757301	82.60539168	79.63767695
200512A00013	5/12/2020	1.17	5/12/2027	102.02435	100.7494938	99.50245876	98.28233272	97.08824359	95.9193571	94.77487475	93.65403191	92.55609601
200512A00014	5/12/2020	1.17	5/12/2027	102.02435	100.7494938	99.50245876	98.28233272	97.08824359	95.9193571	94.77487475	93.65403191	92.55609601
200514A00008	5/14/2020	1.23	5/14/2030	106.11967	102.3419966	98.73061772	95.27718417	91.97381973	88.81308755	85.78796294	82.89180806	80.11834828
200520A00009	5/20/2020	1.63	5/20/2038	113.15868	103.3934632	94.66944298	86.86561856	79.87585602	73.60698271	67.97713219	62.91430872	58.35514122
200521A00005	5/21/2020	0.75	5/21/2030	102.72888	100.5366814	98.41699543	96.36681037	94.38326391	92.46363323	90.60532706	88.80587846	87.06293789
200521A00013	5/21/2020	2.09	5/21/2035	118.24779	108.5853925	99.79370626	91.78955351	84.49810958	77.8520257	71.7906463	66.25931198	61.20873837
200521A00015	5/21/2020	2.14	5/21/2036	119.71281	109.0119602	99.36655241	90.66662174	82.81419964	75.72194718	69.31195186	63.51466619	58.26797068
200521A00016	5/21/2020	2.18	5/21/2037	120.76813	109.061248	98.60762973	89.26595991	80.91154356	73.43427767	66.73687616	60.73331896	55.34749563
200521A00017	5/21/2020	2.22	5/21/2038	121.65843	108.9710088	97.74713475	87.80936823	79.00265196	71.19138212	64.25687892	58.09519731	52.6152306
200522A00009	5/22/2020	0.96	5/22/2030	103.17281	100.8780167	98.66226998	96.52213789	94.45436531	92.45586389	90.52370208	88.65509597	86.84740062
200527A00012	5/27/2020	1.2	5/27/2027	101.96854	100.7038385	99.47027214	98.26670552	97.09205575	95.94529145	94.82542974	93.73153343	92.6627084
200527A00013	5/27/2020	1.13	11/25/2026	100.99922	100.2494494	99.51076303	98.78291309	98.06566253	97.35878124	96.6620457	95.97523877	95.29814949
200527A00014	5/27/2020	1.06	5/27/2026	100.29498	100.0509266	99.80806122	99.56637685	99.32586492	99.08651693	98.84832443	98.61127908	98.37537262
200529A00022	6/1/2020	0.98	6/1/2026	100.30137	100.0433453	99.78664707	99.53126235	99.27718109	99.02439333	98.77288926	98.52265913	98.2736933
200604A00012	6/4/2020	1.59	6/4/2030	108.60404	104.2167502	100.0304412	96.03480232	92.22011291	88.5772051	85.09742875	81.77261901	78.59506599
200604A00013	6/4/2020	2.21	6/4/2035	119.42157	109.6688239	100.796775	92.72107269	85.36586018	78.66287953	72.55067397	66.97387793	61.88258452
200604A00014	6/4/2020	2.42	6/4/2040	125.96188	111.1513415	98.2867831	87.09981383	77.36041084	68.87125951	61.46295377	54.98992151	49.32696245
200608A00001	6/8/2020	1.34	6/7/2030	106.61795	102.7764923	99.10618037	95.59837346	92.24491691	89.03810951	85.9706758	83.03574034	80.22680357
200610A00006	6/10/2020	1.11	6/10/2027	102.06796	100.7314306	99.41909662	98.1303584	96.86463184	95.62135174	94.39997099	93.19995989	92.02080545
200611A00010	6/11/2020	1.08	6/11/2027	101.95068	100.6509423	99.38002593	98.13697485	96.92087349	95.73084643	94.56605625	93.42570144	92.30901448

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200611A00011	6/11/2020	1.2	6/9/2028	103.84388	101.5416153	99.30156427	97.12161709	94.99975416	92.93403998	90.92261884	88.96371081	87.05560798
200612A00004	6/12/2020	1.42	6/12/2040	109.2121	101.5515209	94.6336417	88.37557111	82.70452154	77.55649265	72.87513845	68.61078823	64.71959963
200616A00005	6/16/2020	0.74	6/17/2030	102.77075	100.524776	98.35440028	96.25644489	94.22788483	92.26584422	90.36758777	88.53051295	86.75214255
200623A00028	6/23/2020	1.23	6/23/2038	108.01674	101.5686081	95.65479362	90.22399782	85.2303347	80.6327191	76.39432695	72.48211979	68.86642568
200629A00020	6/29/2020	1.4	6/28/2030	107.65326	103.226021	99.00443231	94.97792235	91.13651313	87.47078681	83.97185136	80.63130861	77.44122429
200629A00021	6/29/2020	1.21	6/29/2028	103.84197	101.486422	99.195726	96.96774081	94.80041108	92.69176076	90.63988957	88.64296963	86.6992423
200629A00023	6/29/2020	0.95	6/29/2026	100.3716	100.0360649	99.70276567	99.37167907	99.04278322	98.71605647	98.39147748	98.06902517	97.74867874
200708A00011	7/10/2020	2.87	7/10/2031	117.34966	111.6215257	106.2111482	101.0992522	96.26782803	91.7000416	87.38015179	83.29343423	79.4261107
200709A00003	7/10/2020	1.63	7/10/2026	100.67096	100.304163	99.94004625	99.57857876	99.21973153	98.86347604	98.50978418	98.15862826	97.80998096
200709A00005	7/10/2020	2.23	7/10/2030	111.63633	107.0823579	102.7404367	98.59961846	94.64957426	90.88055733	87.28336746	83.84931756	80.57020248
200709A00006	7/10/2020	2.58	7/10/2030	113.1995	108.6112218	104.2361575	100.0633066	96.08229336	92.28332697	88.65716512	85.19508071	81.88883051
200709A00007	7/10/2020	1.67	7/9/2027	102.88919	101.518857	100.1733203	98.85196015	97.55418065	96.27940513	95.02707524	93.79665028	92.5876065
200709A00008	7/10/2020	1.88	7/10/2026	100.76266	100.3956645	100.0313446	99.66967493	99.3106266	98.95417107	98.60028022	98.24892635	97.90008213
200709A00025	7/9/2020	1.37	7/9/2030	107.10418	102.912288	98.91500349	95.10220966	91.46436819	87.99248464	84.67807454	81.51313177	78.49009905
200716A00004	7/16/2020	0.97	7/16/2027	102.02421	100.5938692	99.19111302	97.81521116	96.46545781	95.14117145	93.8416938	92.56638882	91.3146418
200720A00035	7/20/2020	1.81	7/20/2035	115.72453	106.0191262	97.20541825	89.19684687	81.91566077	75.29197899	69.26295905	63.77205667	58.76836655
200720A00042	7/22/2020	2.04	7/21/2026	100.89513	100.4972714	100.1025528	99.71094023	99.32239705	98.93688717	98.55437507	98.17482578	97.79820488
200720A00044	7/22/2020	2.22	7/21/2026	100.96667	100.5686356	100.1737476	99.78196653	99.39325583	99.00757937	98.62490164	98.24518764	97.86840297
200724A00011	7/24/2020	1.41	7/26/2038	111.03746	101.1773878	92.39065285	84.55031986	77.54529991	71.27828384	65.66395738	60.62745619	56.1030276
200730A00011	7/30/2020	1.15	7/28/2028	103.81655	101.3831907	99.01888411	96.72129145	94.48816286	92.31733784	90.20674111	88.15437871	86.15833431
200813A00019	8/13/2020	1.44	8/13/2030	107.52422	103.2380512	99.15449482	95.26281693	91.55291439	88.01527145	84.64092238	81.42141663	78.34878638
200813A00020	8/13/2020	1.44	8/13/2030	107.52422	103.2380512	99.15449482	95.26281693	91.55291439	88.01527145	84.64092238	81.42141663	78.34878638
200814A00003	8/14/2020	0.96	8/14/2035	105.77001	100.8411255	96.2364913	91.93109342	87.90206542	84.1284854	80.59119642	77.27264482	74.15673432
200814A00009	8/18/2020	1.36	8/16/2028	104.54714	102.0506727	99.62646387	97.27200706	94.98490178	92.76284501	90.60362656	88.50512475	86.46530224
200814A00011	8/18/2020	1.58	8/16/2030	108.89811	104.3035826	99.9284014	95.76097261	91.790378	88.00632909	84.39912755	80.95962827	77.67920488
200818A00004	8/18/2020	0.92	8/18/2026	100.54293	100.0683732	99.59829053	99.13262176	98.67130477	98.21427865	97.76148363	97.31286103	96.86835326
200818A00005	8/18/2020	1.05	8/18/2027	102.20824	100.7352027	99.29075006	97.8741192	96.48457744	95.12141728	93.78395541	92.47153158	91.18350771
200818A00006	8/18/2020	1.18	8/18/2028	104.10321	101.6069633	99.18315562	96.82926861	94.54289056	92.32170785	90.16350034	88.06613699	86.02757164
200818A00007	8/18/2020	1.31	8/20/2029	106.12387	102.5847638	99.18212016	95.90995561	92.7625851	89.73460246	86.82086508	84.01647958	81.31678829
200818A00008	8/18/2020	1.5	8/18/2031	109.93454	104.2998954	98.98676572	93.97518757	89.24653963	84.78344238	80.56966908	76.59006359	72.83046449
200818A00009	8/18/2020	1.7	8/18/2033	113.21838	105.4875846	98.33717521	91.72063734	85.59541067	79.92253004	74.66630496	69.79402919	65.27571739
200818A00010	8/18/2020	1.88	8/20/2035	116.45624	106.6369047	97.72624159	89.63536963	82.28452051	75.60206378	69.52363971	63.99138857	58.95326485
200818A00012	8/18/2020	0.97	8/18/2027	102.16032	100.6430671	99.15633964	97.69928105	96.27106957	94.87091345	93.49804956	92.15174209	90.83128133

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200825A00007	8/27/2020	4.79	8/27/2026	102.50908	102.0038838	101.5036804	101.0083915	100.5179448	100.0322695	99.55129618	99.07495663	98.60318406
200826A00019	8/26/2020	0.98	8/26/2026	100.57492	100.0784125	99.58679809	99.10000012	98.6179481	98.1405729	97.66780671	97.19958303	96.73583662
200828A00002	8/28/2020	0.73	8/28/2026	100.5153	100.0127094	99.51513258	99.02249076	98.53471079	98.05172099	97.57345107	97.09983212	96.63079655
200909A00001	9/9/2020	0.98	9/8/2028	103.86193	101.3074148	98.8285791	96.42273587	94.08731219	91.81984248	89.61796319	87.4794079	85.40200266
200910A00006	9/10/2020	0.96	9/10/2027	102.23509	100.6600767	99.11746971	97.60633249	96.12576414	94.67489798	93.25289996	91.85896708	90.49232595
200911A00011	9/11/2020	1.18	9/11/2030	106.69703	102.3671381	98.24493043	94.3192522	90.57960678	87.01611745	83.61948719	80.38096132	77.29229272
200911A00012	9/11/2020	1.18	9/11/2030	106.69703	102.3671381	98.24493043	94.3192522	90.57960678	87.01611745	83.61948719	80.38096132	77.29229272
200922A00034	9/24/2020	2.24	9/23/2026	101.42256	100.8454967	100.2749933	99.71093772	99.15322092	98.60173643	98.05638014	97.51705025	96.98364719
200928A00009	9/28/2020	1.51	9/28/2032	111.06863	104.2893865	97.96570386	92.06467384	86.55592497	81.41141742	76.60525238	72.11349807	67.91403074
201007A00008	10/7/2020	1.22	10/7/2030	106.77699	102.4924096	98.41413797	94.53099636	90.83247696	87.30869974	83.95037105	80.74874531	77.6955894
201007A00010	10/7/2020	1.22	10/7/2030	106.77699	102.4924096	98.41413797	94.53099636	90.83247696	87.30869974	83.95037105	80.74874531	77.6955894
201015A00020	10/15/2020	0.94	10/15/2027	102.34339	100.6747385	99.04185171	97.44363738	95.87905131	94.34709158	92.8467963	91.37724163	89.93753986
201015A00024	10/19/2020	1.53	10/18/2027	103.2845	101.6351289	100.0201093	98.43843471	96.88913868	95.3712919	93.88400054	92.42640456	90.99767604
201015A00025	10/19/2020	1.54	10/18/2027	103.30113	101.6516197	100.0364596	98.4546471	96.90521556	95.38723566	93.8998135	92.44208898	91.01323412
201015A00030	10/19/2020	2.39	10/18/2027	104.71501	103.0533397	101.4262389	99.8327	98.2717505	96.74245534	95.24391516	93.77526456	92.33567046
201015A00032	10/19/2020	2.33	10/19/2026	101.66433	101.0141747	100.3723265	99.73862845	99.11292602	98.49506838	97.88490852	97.28230306	96.68711219
201021A00011	10/21/2020	1.11	10/21/2027	102.59941	100.9478282	99.33077601	97.74723421	96.19622717	94.67681711	93.18810221	91.72921489	90.29932013
201021A00012	10/21/2020	1.85	10/19/2035	116.2915	106.321777	97.28891813	89.09992155	81.6714618	74.92883888	68.80504554	63.2399396	58.17950914
201022A00012	10/26/2020	2.25	10/24/2030	112.40635	107.5391488	102.9114885	98.51028479	94.32324398	90.33880792	86.54610569	82.93490871	79.49558916
201028A00011	10/28/2020	0.91	4/28/2026	100.17303	100.0094373	99.84637826	99.68385157	99.52185464	99.36038491	99.19943981	99.03901682	98.87911342
201029A00004	10/29/2020	1.49	10/29/2038	111.8474	101.7751598	92.81680904	84.83846235	77.72322705	71.36894811	65.68626716	60.59694711	56.03242454
201030A00001	11/2/2020	2.54	10/29/2040	128.32606	112.9912367	99.71438237	88.2053525	78.21639189	69.53574985	61.9822835	55.40089314	49.65865818
201030A00002	11/2/2020	2.8	10/29/2040	132.1357	116.5342181	103.0164201	91.28930042	81.10259576	72.2423487	64.5254725	57.79515294	51.91695518
201030A00003	11/2/2020	2.58	10/29/2040	128.91216	113.5363108	100.2223882	88.67980602	78.66042325	69.95214968	62.37354334	55.76924081	50.00608849
201030A00004	11/2/2020	2.56	10/29/2040	128.61911	113.2637738	99.96838527	88.44257926	78.43840757	69.74394977	62.17791342	55.58506698	49.83237333
201030A00005	11/2/2020	2.49	10/29/2040	127.59344	112.3098942	99.07937513	87.61228559	77.66135268	69.01525008	61.49320869	54.94045857	49.2243703
201030A00016	10/30/2020	1.14	10/8/2027	102.58984	100.9734438	99.39035715	97.83962191	96.32031367	94.83154312	93.37245432	91.94222306	90.54005543
201030A00017	10/30/2020	1.14	10/15/2027	102.622	100.9864245	99.38482018	97.81619249	96.27958955	94.77409597	93.29883113	91.85294749	90.43562904
201030A00018	10/30/2020	1.15	10/22/2027	102.6709	101.0160031	99.39573733	97.80908293	96.25505992	94.73272645	93.24117687	91.77953993	90.34697718
201030A00019	10/30/2020	1.15	10/29/2027	102.70326	101.0291702	99.39038078	97.78584169	96.21454466	94.67552107	93.16783998	91.69060622	90.2429587
201103A00005	11/3/2020	0.89	11/4/2030	103.21392	100.7523133	98.37987317	96.09260872	93.88673315	91.75865628	89.7049729	87.72245195	85.80802636
201105A00003	11/6/2020	2.24	11/4/2030	112.42793	107.5294131	102.8732985	98.44627237	94.23583023	90.23022006	86.41839279	82.78995604	79.33513134
201105A00016	11/9/2020	2.18	11/8/2027	104.52525	102.8072625	101.1258965	99.48004745	97.86865482	96.29070065	94.74520721	93.231235	91.74788086

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
201109A00012	11/9/2020	1.39	11/8/2030	107.58824	103.0996367	98.83220375	94.7737506	90.91283059	87.23868975	83.74122074	80.41092015	77.23884892
201110A00003	11/10/2020	1.12	11/10/2027	102.75811	101.0198057	99.31985694	97.6571084	96.03044813	94.43880793	92.88116114	91.35652063	89.86393683
201116A00024	11/18/2020	2.36	11/15/2034	120.10271	110.865587	102.4170553	94.6854641	87.60602894	81.12014146	75.17475072	69.72180936	64.71777764
201116A00025	11/18/2020	1.96	11/15/2032	114.27549	107.2599138	100.7218489	94.62628866	88.9409736	83.6361609	78.68441478	74.06041566	69.74078616
201119A00021	11/23/2020	2.22	11/21/2030	112.44013	107.4928059	102.7924588	98.32540145	94.07878662	90.04054797	86.19934786	82.544529	79.06606949
201119A00023	11/23/2020	2.23	11/21/2030	112.48857	107.5401031	102.8386478	98.37052207	94.12287669	90.08364369	86.24148388	82.58573844	79.10638408
201203A00005	12/3/2020	0.78	12/3/2026	100.85178	100.0792706	99.31852734	98.56928568	97.83128649	97.10427839	96.38801743	95.68226683	94.98679673
201207A00009	12/7/2020	1.01	12/7/2027	102.66906	100.8614929	99.09513603	97.36880636	95.68136042	94.03169479	92.41874443	90.84148111	89.29891185
201207A00021	12/7/2020	1.85	12/7/2050	119.0946	105.4727851	93.94386263	84.14260282	75.77254091	68.59232375	62.40488174	57.04881976	52.39155657
201210A00021	12/10/2020	0.89	12/10/2027	102.55882	100.7677978	99.01655856	97.30389623	95.62865467	93.98972333	92.38603494	90.81656335	89.28032157
201211A00001	12/11/2020	0.95	12/11/2030	105.78174	101.5785438	97.58095372	93.77766071	90.15804204	86.71211349	83.43048759	80.30433484	77.32534764
201221A00015	12/21/2020	0.88	12/4/2026	100.87887	100.1041925	99.34135287	98.59007826	97.85010731	97.12118656	96.40307004	95.69551908	94.99830195
201223A00012	12/23/2020	0.91	12/18/2026	100.95001	100.1362805	99.33561042	98.54768303	97.77219598	97.00885647	96.2573808	95.51749405	94.78892976
201223A00013	12/23/2020	0.9	12/11/2026	100.91812	100.1239069	99.34213622	98.57251608	97.81476489	97.06860972	96.33378597	95.61003702	94.89711396
201228A00013	12/28/2020	0.84	12/30/2030	103.13776	100.6350481	98.22437093	95.90154969	93.6626266	91.50385168	89.42167036	87.41271195	85.47377881
210104A00006	11/22/2021	0.88	11/20/2026	100.83187	100.0961474	99.37111025	98.65653067	97.95218369	97.25785072	96.57331938	95.89838324	95.23284165
210104A00007	11/23/2021	0.88	11/23/2026	100.84197	100.0978962	99.36475169	98.64229619	97.93029729	97.22852931	96.53677301	95.85481539	95.18244945
210104A00009	12/20/2021	0.89	12/18/2026	100.93371	100.1200585	99.31946034	98.53160404	97.7561873	96.99291732	96.24151043	95.50169172	94.77319473
210104A00010	11/22/2021	0.88	11/20/2026	100.83187	100.0961474	99.37111025	98.65653067	97.95218369	97.25785072	96.57331938	95.89838324	95.23284165
210104A00011	11/23/2021	0.88	11/23/2026	100.84197	100.0978962	99.36475169	98.64229619	97.93029729	97.22852931	96.53677301	95.85481539	95.18244945
210104A00012	12/20/2021	0.89	12/18/2026	100.93371	100.1200585	99.31946034	98.53160404	97.7561873	96.99291732	96.24151043	95.50169172	94.77319473
210114A00009	1/19/2021	2.66	1/17/2030	112.14843	108.0797411	104.1820445	100.4472707	96.86777212	93.43629969	90.14597997	86.99029377	83.96305605
210125A00006	1/27/2021	2.16	1/26/2027	102.24023	101.3121122	100.4007963	99.50582735	98.62676857	97.76319856	96.91471068	96.08091244	95.26142483
210125A00007	1/27/2021	2.98	1/27/2031	116.65991	111.4234824	106.4559572	101.7421222	97.2677019	93.01929602	88.98432162	85.15095904	81.5081018
210127A00008	1/27/2021	0.93	1/27/2027	101.10811	100.1828931	99.27450133	98.38248092	97.50639272	96.6458132	95.80033375	94.96955995	94.15311104
210127A00009	1/27/2021	1.3	7/27/2029	105.98686	102.5151648	99.17499439	95.96068503	92.86684941	89.88835958	87.020333	84.25811946	81.59728873
210127A00010	1/27/2021	1.41	7/26/2030	108.03792	103.5196458	99.21473461	95.11204048	91.2010572	87.47187721	83.91515445	80.5220697	77.28429817
210201A00002	2/1/2021	1.19	2/1/2036	106.75081	101.5364089	96.68043322	92.1540681	87.93106512	83.98749674	80.30153407	76.85324733	73.62442664
210212A00004	2/12/2021	1.1	2/12/2036	106.6455	101.4265544	96.56682845	92.03740718	87.81195599	83.86647142	80.17905766	76.72972595	73.50021442
210212A00008	2/12/2021	0.95	10/13/2026	100.74954	100.1193154	99.49695075	98.8823012	98.27522387	97.67557938	97.08323176	96.49804832	95.91989959
210216A00006	2/16/2021	1.44	2/15/2030	107.73527	103.6618481	99.76425768	96.03400476	92.46304733	89.04377231	85.76897034	82.6318121	79.62582629
210216A00007	2/16/2021	1.3	2/16/2029	105.47466	102.4515206	99.5305237	96.70766769	93.97912661	91.34124571	88.79053274	86.32364972	83.93740525
210216A00009	2/16/2021	0.92	2/16/2027	101.24589	100.2634725	99.29999938	98.35492715	97.42773285	96.51791322	95.62498375	94.74847776	93.88794564

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210217A00005	2/17/2021	0.83	2/14/2031	103.39134	100.7960091	98.29890693	95.89546236	93.58135019	91.35247709	89.20496761	87.13515107	85.13954928
210218A00010	2/18/2021	1.72	2/18/2031	110.42941	105.2812164	100.4028997	95.77893742	91.39477914	87.23678008	83.29214018	79.54884755	75.9956259
210225A00007	2/25/2021	1.79	8/23/2030	109.89312	105.2570943	100.8429814	96.63901558	92.63411605	88.81784354	85.18035979	81.71238977	78.40518651
210226A00012	2/26/2021	2.31	2/26/2036	121.23162	110.6808041	101.1477973	92.52871826	84.73079301	77.67111391	71.27554529	65.47775533	60.21835908
210304A00006	3/4/2021	1.02	3/4/2026	100.01456	100.003464	99.99237406	99.98129473	99.97022597	99.95916775	99.94812006	99.93708288	99.9260562
210305A00013	3/5/2021	2.41	3/5/2036	122.27864	111.6550733	102.0569186	93.37939758	85.52894903	78.42197595	71.98373854	66.14737514	60.85303579
210311A00007	3/11/2021	1.06	3/11/2026	100.0394	100.0088733	99.97838274	99.9479272	99.91750658	99.88712083	99.85676987	99.82645365	99.7961721
210312A00008	3/12/2021	1.13	3/12/2026	100.04525	100.0119521	99.97868905	99.94546513	99.91228022	99.87913426	99.84602718	99.8129589	99.77992934
210315A00003	3/15/2021	1.13	3/13/2026	100.04893	100.0128481	99.97681442	99.94082412	99.90487708	99.86897323	99.83311247	99.79729474	99.76151993
210319A00009	3/19/2021	1.1	3/19/2026	100.18017	100.0417402	99.90370691	99.76606864	99.62882361	99.49197011	99.35550642	99.21943086	99.08374172
210324A00002	3/24/2021	2.06	3/24/2031	112.34963	107.0570348	102.0456789	97.29914731	92.80206863	88.54004383	84.49957955	80.66802627	77.03352118
210324A00003	3/24/2021	1.18	3/24/2026	100.09216	100.0255656	99.95907078	99.89267617	99.8263815	99.76018655	99.69409111	99.62809493	99.56219781
210330A00021	3/30/2021	2.16	3/28/2031	112.89083	107.5734465	102.5389128	97.77069221	93.25330659	88.97225836	84.91396327	81.06568794	77.41549204
210330A00022	3/30/2021	1.27	3/30/2026	100.12248	100.0392275	99.95611535	99.87314216	99.79030763	99.70761142	99.62505319	99.54263261	99.46034935
210331A00007	3/31/2021	1.25	3/31/2031	104.38595	101.7262039	99.16845421	96.70789536	94.33998661	92.06043315	89.86517115	87.75035367	85.71233761
210407A00013	4/7/2021	1.23	4/7/2026	100.15043	100.0449822	99.93977078	99.83479112	99.73004239	99.62552381	99.52123458	99.41717393	99.31334108
210408A00007	4/8/2021	1.05	4/8/2031	104.09271	101.3959524	98.80405568	96.31202453	93.9151365	91.60892766	89.38917667	87.25188994	85.19328775
210409A00010	4/9/2021	1.05	4/9/2031	104.0566	101.384096	98.81512272	96.34475699	93.96834585	91.68149074	89.48003183	87.3600334	85.3177702
210420A00035	4/20/2021	1.92	4/20/2034	110.57067	105.2471159	100.2811784	95.64524484	91.31404247	87.26442717	83.47519019	79.92688356	76.60166235
210423A00001	4/23/2021	1.72	4/23/2036	110.10535	104.6313324	99.53966008	94.7991282	90.38135089	86.26048832	82.41299956	78.81742101	75.45416764
210423A00003	4/23/2021	1.31	4/23/2031	104.80926	102.0932588	99.48290933	96.97317624	94.55929897	92.23677786	90.0013579	87.84901381	85.77593602
210428A00006	4/28/2021	1.23	4/28/2026	100.23196	100.0682242	99.90502612	99.74236161	99.580228	99.41862273	99.25754322	99.09698693	98.93695131
210428A00007	4/28/2021	1.74	10/27/2028	105.93381	103.220593	100.5905643	98.04064826	95.56790192	93.16951183	90.84278716	88.5851534	86.39414638
210428A00008	4/28/2021	1.93	4/26/2030	109.86273	105.5562212	101.4424298	97.51168051	93.75483702	90.16327168	86.72883415	83.44382207	80.30095371
210428A00015	4/28/2021	2.02	4/28/2031	112.3253	106.9344975	101.8347823	97.00888802	92.4406699	88.11502196	84.01780427	80.13577588	76.45653265
210429A00005	4/29/2021	2.08	4/29/2031	112.64819	107.2462039	102.1359145	97.30001692	92.72232904	88.38771033	84.28198885	80.39189396	76.70499399
210507A00008	5/7/2021	1.94	5/7/2031	111.94409	106.5382882	101.425734	96.58896274	92.01164268	87.67849779	83.5752335	79.68846811	76.00566939
210507A00009	5/7/2021	2.02	5/7/2032	113.97078	107.4921494	101.4237197	95.73736615	90.40703522	85.40858474	80.71963354	76.31942373	72.18869453
210512A00011	5/12/2021	1.16	5/12/2026	100.39124	100.1038601	99.81813887	99.53406179	99.25161461	98.97078325	98.69155376	98.41391237	98.13784546
210512A00012	5/12/2021	1.16	5/12/2026	100.39124	100.1038601	99.81813887	99.53406179	99.25161461	98.97078325	98.69155376	98.41391237	98.13784546
210514A00007	5/14/2021	0.95	5/15/2028	101.68414	100.5047571	99.35018539	98.21968579	97.11254619	96.02808211	94.96563532	93.92457258	92.90428443
210514A00010	5/14/2021	1.34	5/14/2031	104.90593	102.1761905	99.55351165	97.03274438	94.60902485	92.27775799	90.03460076	87.87544655	85.7964107
210514A00033	5/18/2021	2.8	5/18/2028	107.36018	105.0779006	102.8557668	100.6917444	98.58388815	96.53033496	94.52929943	92.57907	90.67800521

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210526A00017	5/26/2021	2.13	5/26/2033	116.20625	108.5935589	101.5340424	94.98456363	88.90556972	83.2607762	78.01688019	73.1433002	68.61193997
210526A00018	5/26/2021	1.11	5/26/2026	100.31322	100.0717963	99.83154396	99.59244972	99.35450518	99.11770205	98.88203212	98.64748723	98.41405935
210527A00019	5/27/2021	1	5/27/2026	100.30916	100.0647709	99.82157236	99.57956009	99.3387254	99.09905971	98.86055449	98.6232013	98.3869918
210527A00026	6/1/2021	2.78	6/1/2028	107.43972	105.1178628	102.8580208	100.6580688	98.51597665	96.42980114	94.3976813	92.41783413	90.48855052
210603A00015	6/7/2021	2.71	6/7/2028	107.33248	104.994872	102.7200733	100.5059503	98.35046226	96.25165388	94.20765103	92.21665652	90.27694629
210608A00017	6/10/2021	2.67	6/8/2029	110.35541	106.9455531	103.6596517	100.4924633	97.43900508	94.49453615	91.65454359	88.9147301	86.27100211
210609A00007	6/11/2021	2.6	6/11/2029	110.14601	106.7310871	103.4405949	100.2692812	97.21214566	94.26442935	91.42160151	88.67934705	86.03355478
210610A00012	6/11/2021	1.9	6/10/2026	100.59221	100.3087458	100.0268892	99.74662535	99.46794066	99.19082173	98.91525533	98.64122835	98.36872785
210610A00014	6/11/2021	2.03	6/10/2026	100.62905	100.3455251	100.0636021	99.7832721	99.50452158	99.22733711	98.95170543	98.67761345	98.40504821
210611A00006	6/11/2021	1.85	6/11/2031	111.61827	106.1243048	100.9333238	96.02703627	91.3883524	87.00129812	82.85093644	78.92329438	75.20529562
210611A00010	6/11/2021	1.02	6/11/2026	100.45151	100.0846925	99.72057218	99.35911581	99.00029408	98.6440781	98.29043941	97.93934999	97.5907822
210611A00011	6/11/2021	1.02	6/11/2026	100.45151	100.0846925	99.72057218	99.35911581	99.00029408	98.6440781	98.29043941	97.93934999	97.5907822
210611A00012	6/11/2021	1.02	6/11/2026	100.45151	100.0846925	99.72057218	99.35911581	99.00029408	98.6440781	98.29043941	97.93934999	97.5907822
210623A00028	6/23/2021	1.22	6/23/2026	100.45161	100.1323857	99.81519144	99.50001048	99.18682362	98.87561192	98.56635671	98.25903953	97.95364215
210624A00005	6/24/2021	1.22	6/24/2026	100.45562	100.1336175	99.81367838	99.49578601	99.17992076	98.86606328	98.55419442	98.2442953	97.93634727
210624A00025	6/24/2021	1.43	6/24/2027	102.47622	101.1456809	99.84061676	98.56032517	97.30412785	96.07137139	94.86142611	93.67368492	92.50756236
210624A00026	6/24/2021	1.6	6/23/2028	104.85456	102.5011812	100.2121969	97.98546299	95.81892447	93.71060745	91.6586155	89.66112601	87.71638681
210629A00005	6/29/2021	1.25	6/29/2026	100.48577	100.1498417	99.81615698	99.48468892	99.1554155	98.82831501	98.50336604	98.18054745	97.85983837
210629A00014	6/29/2021	1.78	12/28/2029	108.54221	104.5987798	100.8197298	97.19736852	93.72440633	90.39393061	87.19938409	84.13454474	81.19350685
210629A00015	6/29/2021	1.89	6/27/2031	111.90815	106.3614525	101.1227951	96.17352737	91.49621703	87.07456728	82.8933371	78.93826774	75.19601465
210701A00007	7/1/2021	1.22	7/1/2026	100.48378	100.1423165	99.80317047	99.46631433	99.131725	98.79937969	98.46925591	98.14133148	97.81558451
210706A00006	7/6/2021	1.15	7/6/2026	100.47931	100.124019	99.7712395	99.42094674	99.07311448	98.72771679	98.38472812	98.04412328	97.70587743
210706A00014	7/6/2021	1.15	6/26/2026	100.44069	100.1131745	99.78779225	99.46452396	99.1433491	98.82424739	98.50719878	98.19218352	97.87918206
210707A00002	7/7/2021	1.12	6/26/2026	100.43085	100.1033575	99.77799521	99.45474683	99.13359179	98.8145098	98.49748083	98.18248509	97.86950308
210707A00008	7/9/2021	2.44	7/7/2031	114.9691	109.313031	103.9712565	98.92471154	94.15557899	89.64720403	85.38401273	81.3514367	77.53584329
210709A00002	7/9/2021	1.36	7/9/2029	106.36247	102.9268082	99.61965088	96.4355404	93.36927572	90.41590292	87.57070208	84.82917499	82.18703358
210709A00005	7/9/2021	1.69	7/9/2031	110.85985	105.3083249	100.0672902	95.1178412	90.44231444	86.02420195	81.84806986	77.89948341	74.16493752
210709A00006	7/13/2021	2.4	7/11/2031	114.77166	109.1098544	103.7633372	98.71294341	93.94076636	89.43006989	85.16520614	81.13153949	77.31537621
210714A00012	7/14/2021	1.12	7/14/2026	100.61729	100.1573812	99.7016925	99.25016993	98.80275638	98.35939572	97.92003284	97.48461364	97.05308499
210714A00013	7/14/2021	1.12	7/14/2026	100.61729	100.1573812	99.7016925	99.25016993	98.80275638	98.35939572	97.92003284	97.48461364	97.05308499
210714A00014	7/14/2021	1.12	7/14/2026	100.61729	100.1573812	99.7016925	99.25016994	98.80275638	98.35939572	97.92003284	97.48461364	97.05308499
210714A00015	7/14/2021	1.11	7/14/2026	100.61082	100.1523039	99.69799383	99.24783225	98.80176226	98.359728	97.92167464	97.48754835	97.05729624
210719A00004	7/19/2021	1	4/20/2026	100.16821	100.0267233	99.88565073	99.74498873	99.60473548	99.46488916	99.32544798	99.18641015	99.04777388

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210719A00009	7/19/2021	1.04	7/17/2026	100.48327	100.0974631	99.71462862	99.33472798	98.95772739	98.58359362	98.21229393	97.84379611	97.47806842
210720A00035	7/22/2021	2.27	7/21/2031	114.10826	108.4367786	103.0828855	98.02717748	93.25153152	88.73901523	84.4738027	80.44109683	76.62705744
210721A00009	7/21/2021	1.7	7/21/2031	110.95737	105.370778	100.0983602	95.12087843	90.42036824	85.98004669	81.78422904	77.8182515	74.06839989
210722A00001	7/22/2021	1.1	7/22/2026	100.52534	100.1255925	99.7290224	99.33559542	98.94527418	98.55802193	98.1738025	97.79258028	97.41432023
210722A00008	7/21/2023	1.84	7/22/2030	109.95699	105.4071121	101.0710424	96.93765043	92.99644344	89.23752462	85.65155635	82.22972579	78.96371268
210722A00009	7/21/2023	1.96	7/22/2032	113.86443	107.1805389	100.9326724	95.09018122	89.62471747	84.51005152	79.72190386	75.23779086	71.03688351
210729A00003	7/29/2021	1.11	7/29/2026	100.556	100.136783	99.72104845	99.30875584	98.89986257	98.49432676	98.09210723	97.69316345	97.29745556
210729A00004	7/29/2021	1.74	7/29/2031	111.20776	105.5927632	100.2946052	95.29381979	90.5722305	86.1128607	81.89984865	77.9183688	74.15455906
210729A00006	7/29/2021	1.87	11/30/2032	113.70703	106.6686419	100.1123489	94.00259802	88.30664492	82.99431476	78.03778706	73.41139969	69.09147025
210803A00005	8/5/2021	2.06	8/4/2026	100.99356	100.5565967	100.1234076	99.69394674	99.26816615	98.84601862	98.42745774	98.01243792	97.60091433
210804A00008	8/6/2021	2.28	8/4/2028	106.77153	104.2797271	101.858969	99.50682641	97.22096977	94.99916267	92.83925769	90.73919222	88.69698459
210809A00010	8/9/2021	1.06	8/7/2026	100.67725	100.1519787	99.63221097	99.11785651	98.60883087	98.10505137	97.606437	97.11290844	96.62438798
210809A00012	8/9/2021	1.06	8/7/2026	100.67725	100.1519787	99.63221097	99.11785651	98.60883087	98.10505137	97.606437	97.11290844	96.62438798
210809A00013	8/9/2021	1.05	8/7/2026	100.6696	100.1461843	99.62824091	99.11568433	98.60843058	98.10639742	97.60950432	97.11767239	96.63082436
210809A00014	8/9/2021	1.06	8/7/2026	100.67725	100.1519787	99.63221097	99.11785651	98.60883087	98.10505137	97.606437	97.11290844	96.62438798
210809A00015	8/9/2021	1.06	8/7/2026	100.67725	100.1519787	99.63221097	99.11785651	98.60883087	98.10505137	97.606437	97.11290844	96.62438798
210817A00013	8/19/2021	2	8/19/2026	101.06256	100.5837862	100.1095488	99.63978565	99.17443339	98.71343	98.25671461	97.80422746	97.3559099
210826A00009	8/26/2021	1.18	8/26/2026	100.69891	100.2017559	99.7094948	99.22205934	98.7393788	98.26138384	97.78800646	97.31917998	96.85483898
210826A00013	8/26/2021	1.97	2/28/2033	114.72163	107.3991085	100.5945346	94.26859681	88.38516169	82.91099909	77.81553485	73.07062586	68.65035528
210907A00004	9/7/2021	2.01	9/7/2033	115.65751	107.7822705	100.5001858	93.76349305	87.5285093	81.75526174	76.40715501	71.45066987	66.85509014
210907A00006	9/7/2021	2.1	9/7/2034	117.56948	108.6272355	100.4364376	92.92994646	86.04694683	79.73232073	73.93608733	68.61290024	63.72159638
210907A00007	9/7/2021	2.35	9/4/2037	122.86689	110.7734587	100.0008864	90.39717147	81.8285435	74.17719415	67.33930027	61.22330048	55.74839172
210907A00008	9/7/2021	2.42	9/7/2038	124.30847	111.1899959	99.61212736	89.38455147	80.34139701	72.33798763	65.24803806	58.96123329	53.38113685
210907A00009	9/7/2021	2.5	9/7/2039	126.18264	112.0291632	99.6499869	88.81133041	79.31138032	70.97577685	63.6537553	57.21484628	51.54605166
210907A00010	9/7/2021	2.58	9/7/2040	128.6582	113.4294631	100.2265664	88.76627646	78.80640794	70.13968538	62.58855252	56.00077552	50.24571548
210907A00011	9/7/2021	2.65	9/6/2041	131.82504	115.4627753	101.3976644	89.29055849	78.85416247	69.84487234	62.05592989	55.31167901	49.46274191
210907A00014	9/9/2021	2.45	9/9/2026	101.43705	100.8988445	100.3663512	99.83947721	99.31813385	98.80223422	98.29169324	97.78642762	97.2863558
210907A00015	9/9/2021	2.21	9/9/2026	101.3083	100.7704897	100.2383901	99.71190678	99.19095116	98.67543637	98.16527739	97.66039094	97.16069549
210913A00014	9/13/2021	1.15	9/13/2028	102.20115	100.8037741	99.43911545	98.10613037	96.80382132	95.53123047	94.28743779	93.07155918	91.88274486
210913A00015	9/13/2021	1.08	9/14/2026	100.81491	100.1968802	99.58652432	98.98369471	98.38825209	97.80006057	97.21898758	96.6449038	96.07768301
210914A00012	9/14/2021	1.18	9/14/2027	102.64541	101.0929634	99.5717591	98.08092397	96.61962149	95.18704541	93.78241844	92.40499091	91.05403953
210914A00014	9/14/2021	0.97	9/14/2026	100.6985	100.1482526	99.6040133	99.06567934	98.53315488	98.00634613	97.48516128	96.96951053	96.45930595
210914A00017	9/14/2021	1.32	9/14/2028	104.7708	102.1876081	99.6812146	97.24887757	94.88797358	92.59598933	90.37051622	88.20924528	86.10996233

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210914A00018	9/14/2021	1.43	9/14/2029	106.93098	103.3015332	99.81436815	96.4631368	93.24181261	90.14467056	87.16627022	84.30143985	81.54526157
210915A00024	9/15/2021	1.1	9/15/2026	100.84181	100.2131566	99.59237499	98.9793192	98.37384528	97.7758128	97.1850848	96.60152766	96.02501102
210915A00025	9/15/2021	1.09	9/15/2026	100.83187	100.2059336	99.58782581	98.97739782	98.37450659	97.77901265	97.19077997	96.60967584	96.03557077
210915A00026	9/15/2021	1.1	9/15/2026	100.84181	100.2131566	99.59237499	98.9793192	98.37384528	97.7758128	97.1850848	96.60152766	96.02501102
210915A00027	9/15/2021	1.1	9/15/2026	100.84181	100.2131566	99.59237499	98.9793192	98.37384528	97.7758128	97.1850848	96.60152766	96.02501102
210916A00008	9/16/2021	1.48	9/15/2028	105.00734	102.422223	99.91391359	97.47967636	95.1168877	92.82303414	90.59570696	88.43259706	86.33149014
210916A00009	9/16/2021	2.25	9/16/2036	121.12583	110.0452001	100.086301	91.1292469	83.06754619	75.80654211	69.26204377	63.35912122	58.03104475
210917A00008	9/17/2021	1.55	9/15/2028	105.18917	102.6016705	100.0910386	97.65453122	95.28952306	92.99349916	90.76404929	88.59886292	86.49572439
210917A00012	9/17/2021	1.2	9/11/2026	100.77471	100.2330031	99.69711493	99.16694719	98.64240855	98.1234096	97.60986283	97.10168255	96.59878488
210920A00014	9/9/2022	1.28	9/9/2026	100.80938	100.2731151	99.74254077	99.21757135	98.69811824	98.18409474	97.67541596	97.17199878	96.67376178
210920A00015	9/9/2022	1.28	9/9/2026	100.80938	100.2731151	99.74254077	99.21757135	98.69811824	98.18409474	97.67541596	97.17199878	96.67376178
210921A00006	9/21/2021	1.43	9/21/2028	104.84624	102.2736149	99.77871052	97.35867582	95.01078752	92.73244092	90.52114387	88.37451102	86.29025839
210921A00009	9/21/2021	1.28	9/21/2028	104.63778	102.0660825	99.57215528	97.15314759	94.8063317	92.52909885	90.31895313	88.17350566	86.0904692
210924A00003	9/24/2021	2.37	9/24/2036	122.43581	111.2663475	101.2277009	92.19891191	84.07255313	76.75314975	70.15579464	64.20493027	58.83327646
210924A00004	9/24/2021	2.37	9/24/2036	122.43581	111.2663475	101.2277009	92.19891191	84.07255313	76.75314975	70.15579464	64.20493027	58.83327646
210924A00005	9/24/2021	2.37	9/24/2036	122.43581	111.2663475	101.2277009	92.19891191	84.07255313	76.75314975	70.15579464	64.20493027	58.83327646
210924A00011	9/24/2021	2.19	9/25/2034	118.4188	109.3913276	101.1254196	93.55274643	86.61144172	80.24546051	74.40400406	69.04100421	64.1146607
210928A00008	9/28/2021	1.35	9/28/2026	100.93313	100.3438098	99.76134466	99.18561672	98.61650966	98.05390984	97.49770621	96.94779025	96.40405584
210928A00009	9/28/2021	2.18	9/28/2033	117.05269	109.0669523	101.6855341	94.85951574	88.54417727	82.6986187	77.28541546	72.27030634	67.62191102
211007A00006	10/7/2021	1.28	10/7/2026	101.0545	100.3627859	99.68058548	99.00769916	98.3439367	97.68911304	97.04304808	96.40556656	95.77649787
211014A00012	10/14/2021	1.46	10/14/2031	105.67116	102.6771315	99.80894012	97.06015848	94.4247371	91.89697856	89.47151456	87.14328467	84.90751654
211019A00009	10/19/2021	1.48	10/9/2026	101.06416	100.4439085	99.83124995	99.22604844	98.62816829	98.03747715	97.45384585	96.87714828	96.30726135
211019A00011	10/19/2021	1.48	10/16/2026	101.09887	100.4590894	99.8273858	99.20361052	98.58761485	97.97925377	97.37838587	96.78487324	96.19858129
211026A00012	10/26/2021	1.52	10/26/2026	101.17516	100.5073553	99.84834205	99.19794369	98.55599214	97.92232365	97.2967787	96.67920185	96.06944159
211026A00013	10/26/2021	1.52	10/26/2026	101.17516	100.5073553	99.84834205	99.19794369	98.55599214	97.92232365	97.2967787	96.67920185	96.06944159
211028A00012	10/28/2021	1.64	10/15/2027	103.44949	101.8068369	100.1982766	98.62281758	97.07950457	95.56741882	94.08567652	92.63342705	91.20985145
211028A00013	10/28/2021	1.65	10/22/2027	103.50819	101.8460489	100.2186675	98.62502548	97.06413932	95.53506378	94.0368899	92.5687433	91.12978247
211028A00020	10/28/2021	2.05	1/28/2031	111.98363	106.859588	102.0004404	97.39114613	93.01759443	88.86654182	84.9255544	81.18295434	77.62777015
211028A00021	10/28/2021	2.28	10/28/2033	117.94784	109.8470222	102.3641997	95.44892619	89.05512325	83.14068311	77.66710676	72.59917705	67.90466287
211110A00012	11/10/2021	1.44	11/10/2026	101.32303	100.5411461	99.77138922	99.01348174	98.26715084	97.53213207	96.80816899	96.09501289	95.39242246
211110A00013	11/10/2021	1.44	11/10/2026	101.32303	100.5411461	99.77138922	99.01348174	98.26715084	97.53213207	96.80816899	96.09501289	95.39242246
211110A00014	11/10/2021	1.44	11/10/2026	101.32303	100.5411461	99.77138922	99.01348174	98.26715084	97.53213207	96.80816899	96.09501289	95.39242246
211115A00032	11/15/2021	1.75	11/12/2027	103.81089	102.088032	100.402104	98.75198224	97.13659135	95.55489909	94.00591436	92.4886851	91.00229634

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
211119A00009	11/19/2021	1.68	11/19/2027	103.73399	101.9922001	100.2880695	98.62044324	96.9882136	95.39031827	93.82573771	92.29349301	90.79264383
211123A00011	11/23/2021	1.69	11/23/2026	101.44554	100.6989761	99.96337063	99.23847936	98.52406952	97.81991499	97.12579613	96.44149952	95.76681778
211123A00012	11/23/2021	2.27	11/23/2033	117.97528	109.8011524	102.2558135	95.28751139	88.84901498	82.89719735	77.39265848	72.29938451	67.58443992
211129A00011	11/29/2021	1.53	11/20/2026	101.31079	100.5731109	99.84614135	99.12964896	98.42340844	97.72720087	97.04081356	96.36403978	95.69667856
211129A00012	11/29/2021	1.53	11/25/2026	101.33666	100.5849993	99.84444641	99.11475824	98.39569704	97.68703199	96.98853892	96.30000006	95.62120381
211206A00010	12/6/2021	1.54	12/4/2026	101.39087	100.6140074	99.84900276	99.09558617	98.35349591	97.62247812	96.90228646	96.19268184	95.49343219
211207A00011	12/7/2021	1.62	12/1/2026	101.43675	100.6680089	99.91087336	99.16507946	98.43037398	97.70651118	96.99325256	96.29036657	95.59762834
211207A00012	12/7/2021	1.62	12/4/2026	101.45293	100.6758032	99.91053608	99.15685985	98.41451271	97.68324073	96.96279754	96.252944	95.55344798
211208A00012	12/8/2021	1.62	12/8/2026	101.61655	100.755091	99.90832404	99.07587389	98.2573788	97.4524891	96.66086676	95.88218485	95.11612714
211208A00013	12/8/2021	1.63	12/8/2026	101.63116	100.7665214	99.91664702	99.08116133	98.25970049	97.45191286	96.65745846	95.87600854	95.10724506
211209A00006	12/9/2021	1.61	12/8/2026	101.46664	100.6783588	99.90228233	99.13813072	98.38563064	97.64451708	96.91453305	96.19542923	95.48696371
211209A00007	12/9/2021	1.61	12/8/2026	101.46664	100.6783588	99.90228233	99.13813072	98.38563064	97.64451708	96.91453305	96.19542923	95.48696371
211210A00015	12/10/2021	1.63	12/10/2026	101.49323	100.6992783	99.91771217	99.14823963	98.39058153	97.64446729	96.90963451	96.18582871	95.47280303
211210A00016	12/10/2021	1.76	12/10/2027	104.00784	102.205619	100.4433388	98.7197956	97.03383005	95.3843282	93.77021953	92.19047469	90.64410358
211217A00021	12/21/2021	2.44	12/18/2026	102.19655	101.3772617	100.5710918	99.77772583	98.99686036	98.22820145	97.47146433	96.72637303	95.99266005
211221A00023	12/21/2021	1.53	6/19/2026	100.53119	100.2228906	99.91649206	99.61197513	99.3093224	99.0085167	98.70954109	98.41237882	98.11701337
211221A00025	12/21/2021	1.59	12/21/2026	101.51996	100.6953668	99.88411954	99.08589875	98.30039254	97.5272989	96.76632535	96.01718851	95.2796138
211222A00035	12/22/2021	2.15	12/22/2033	117.12489	108.9048072	101.3235269	94.32807011	87.87010394	81.90551567	76.39402454	71.29883087	66.58629904
211227A00005	12/27/2021	1.61	12/18/2026	101.52032	100.7040497	99.90086334	99.11044771	98.33249995	97.56672672	96.81284385	96.07057594	95.33965604
211227A00009	12/27/2021	1.6	12/23/2026	101.53887	100.7086412	99.89193462	99.08842669	98.29779941	97.51974495	96.7539652	96.00017144	95.25808391
220104A00006	1/4/2022	1.76	1/4/2029	106.24875	103.4796995	100.8008767	98.20882143	95.70022623	93.27192914	90.92090641	88.64426566	86.43923934
220106A00007	1/6/2022	2.42	1/6/2034	119.34752	111.0012229	103.3046435	96.20376957	89.64933469	83.59638218	78.00386831	72.83430375	68.05342955
220106A00008	1/6/2022	2.5	1/5/2035	121.55424	112.1167208	103.4948226	95.61360881	88.40538373	81.80896314	75.76901846	70.2354897	65.16305992
220106A00009	1/6/2022	2.57	1/4/2036	123.6733	113.1480045	103.6210421	94.99206942	87.17131468	80.07841428	73.64138429	67.79570878	62.48353137
220106A00010	1/6/2022	2.64	1/6/2037	125.64406	114.0331008	103.620469	94.2754269	85.88214123	78.33791314	71.55162963	65.44240417	59.93838277
220106A00011	1/6/2022	2.7	1/6/2038	127.25676	114.5934911	103.3409273	93.33325612	84.42497403	76.48830555	69.41096328	63.0942006	57.45111761
220106A00013	1/6/2022	2.75	1/6/2039	128.81229	115.1107872	103.0458876	92.41161017	83.02892728	74.74211749	67.41562637	60.93136344	55.18637298
220106A00018	1/10/2022	3.11	1/8/2032	120.02586	113.7060051	107.7640979	102.1755434	96.91747098	91.9686028	87.30913502	82.92062876	78.78590947
220106A00019	1/10/2022	3.17	1/7/2033	122.96548	115.5103686	108.5665474	102.0961884	96.06445001	90.43922509	85.19091342	80.29221414	75.71793641
220114A00009	1/14/2022	1.74	4/21/2026	100.27838	100.1339984	99.99004909	99.84652542	99.7034255	99.56074743	99.41848932	99.27664929	99.13522548
220114A00010	1/14/2022	1.86	1/13/2027	101.88303	100.9928482	100.1181753	99.25860671	98.41375367	97.58324061	96.76670465	95.96379511	95.17417292
220124A00007	1/24/2022	1.88	1/22/2027	101.95679	101.0412247	100.1420442	99.25881487	98.39111516	97.53853817	96.70069111	95.87719473	95.06768266
220124A00008	1/24/2022	1.88	1/22/2027	101.95679	101.0412247	100.1420442	99.25881487	98.39111516	97.53853817	96.70069111	95.87719473	95.06768266

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220125A00010	1/25/2022	1.89	1/25/2027	101.98468	101.0606214	100.1532524	99.26211984	98.38679086	97.52684796	96.68188821	95.85152265	95.03537566
220126A00002	1/26/2022	1.9	12/18/2026	101.75659	100.9392683	100.1350395	99.34359308	98.56462588	97.7978444	97.04296426	96.29970986	95.56781407
220126A00003	1/26/2022	1.9	12/18/2026	101.75659	100.9392683	100.1350395	99.34359308	98.56462588	97.7978444	97.04296426	96.29970986	95.56781407
220131A00003	1/31/2022	1.98	2/1/2027	102.11354	101.1693429	100.2425417	99.33265546	98.43922471	97.5618063	96.69997292	95.85331231	95.02142668
220131A00006	1/31/2022	1.83	2/1/2027	102.03793	101.0931946	100.1658729	99.25549174	98.36159038	97.48372472	96.62146648	95.77440247	94.94213401
220201A00011	2/1/2022	1.86	4/20/2026	100.29007	100.1484507	100.0072473	99.86645473	99.72607122	99.58609496	99.44652412	99.30735694	99.16859162
220203A00009	2/3/2022	1.99	2/2/2027	102.12995	101.1828842	100.2533167	99.34076519	98.44476588	97.56487172	96.70065163	95.85168978	95.01758495
220204A00004	2/4/2022	2.08	1/8/2027	102.04429	101.1672436	100.3052304	99.45786732	98.62478338	97.80561978	97.00002974	96.20767791	95.42823991
220209A00010	2/9/2022	2.14	1/11/2027	102.11753	101.2317826	100.3613657	99.50588075	98.66494589	97.83819214	97.02526291	96.22581347	95.43951051
220209A00011	2/9/2022	2.14	1/11/2027	102.11753	101.2317826	100.3613657	99.50588075	98.66494589	97.83819214	97.02526291	96.22581347	95.43951051
220214A00010	2/14/2022	2.46	12/21/2029	111.15484	107.1802168	103.3700117	99.71654488	96.21253887	92.8510944	89.62566836	86.53005341	83.55835881
220214A00012	2/14/2022	2.47	12/28/2029	111.24595	107.2501922	103.4204077	99.74884501	96.22815578	92.85137106	89.61187989	86.50340899	83.5200037
220216A00003	2/16/2022	2.49	12/14/2029	111.21928	107.2627941	103.4692628	99.8310799	96.34103515	92.99229478	89.77837974	86.69314501	83.73076032
220217A00012	2/17/2022	2.28	2/16/2027	102.51287	101.5247365	100.5556003	99.60491977	98.67217147	97.75685146	96.85847462	95.97657363	95.11069827
220217A00015	2/17/2022	2.28	2/16/2027	102.51287	101.5247365	100.5556003	99.60491977	98.67217147	97.75685146	96.85847462	95.97657363	95.11069827
220217A00016	2/17/2022	2.24	9/15/2026	101.36646	100.8118087	100.2632259	99.72061243	99.18387104	98.65290665	98.12762621	97.60793865	97.09375487
220217A00017	2/17/2022	2.27	1/29/2027	102.36373	101.4266319	100.5066378	99.60328395	98.71612207	97.84471988	96.98866035	96.14754104	95.3209735
220217A00018	2/17/2022	2.28	2/17/2027	102.5207	101.5297231	100.5578575	99.60455033	98.66927369	97.75151959	96.85079897	95.96664081	95.09859133
220217A00027	2/16/2024	2.56	2/17/2032	116.94813	110.6044098	104.6483453	99.05421116	93.79812092	88.8578833	84.21287364	79.84391554	75.73317212
220218A00003	2/18/2022	2.16	9/4/2026	101.24753	100.7237877	100.2054548	99.69244794	99.18468542	98.68208706	98.18457435	97.69207035	97.20449969
220222A00018	2/22/2022	2.5	12/19/2031	116.25314	110.0986572	104.3109616	98.8662752	93.74247875	88.91899138	84.37665576	80.0976324	76.06530237
220224A00018	2/24/2022	2.15	3/16/2026	100.10542	100.0609869	100.0166108	99.9722918	99.92802969	99.88382438	99.83967577	99.79558373	99.75154815
220224A00023	2/24/2022	2.15	3/16/2026	100.10542	100.0609869	100.0166108	99.9722918	99.92802969	99.88382438	99.83967577	99.79558373	99.75154815
220225A00014	2/25/2022	2.42	2/23/2029	108.71258	105.6241979	102.6403204	99.75683497	96.96981291	94.27550198	91.67031772	89.15083476	86.71377889
220225A00015	2/25/2022	2.26	2/25/2027	102.56315	101.5495819	100.5559819	99.58176574	98.62637037	97.68925453	96.76989748	95.8677981	94.98247398
220301A00013	3/1/2022	2.01	2/16/2027	102.24778	101.2610467	100.2932945	99.34397958	98.41257886	97.49858887	96.60152482	95.7209198	94.85632394
220301A00015	3/1/2022	2	1/4/2027	101.9482	101.0827346	100.2319107	99.39536364	98.57273645	97.7636839	96.96787214	96.18497816	95.41468939
220302A00010	3/2/2022	2.14	1/13/2027	102.13142	101.2400457	100.3641896	99.50345221	98.6574443	97.82579008	97.00812642	96.20410235	95.41337856
220302A00011	3/2/2022	2.14	1/13/2027	102.13142	101.2400457	100.3641896	99.50345221	98.6574443	97.82579008	97.00812642	96.20410235	95.41337856
220304A00004	3/4/2022	2.12	12/29/2028	107.40301	104.4943363	101.6793987	98.95467934	96.31681101	93.76257098	91.28887388	88.89276507	86.57141437
220308A00012	3/8/2022	2.51	3/8/2032	114.38381	108.9476393	103.8309935	99.01292058	94.4739674	90.19606149	86.1624055	82.35738017	78.76645523
220309A00010	3/9/2022	2.27	3/8/2027	102.66622	101.621228	100.5974458	99.59423532	98.61098104	97.6470919	96.70199992	95.7751592	94.86604477
220310A00009	3/10/2022	2.31	3/10/2027	102.94412	101.8259147	100.7322161	99.66222223	98.6151661	97.59031351	96.58696138	95.60443606	94.64209182

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220310A00010	3/10/2022	2.31	3/10/2027	102.94412	101.8259147	100.7322161	99.66222223	98.6151661	97.59031351	96.58696138	95.60443606	94.64209182
220311A00013	3/15/2022	2.35	3/15/2027	102.81172	101.7462258	100.7027657	99.68065712	98.67924969	97.69791901	96.73606567	95.79311388	94.86851039
220314A00004	3/14/2022	2.44	3/12/2027	102.87932	101.8218836	100.7861402	99.77142344	98.77709755	97.80255235	96.84720172	95.91048255	94.99185353
220314A00007	3/14/2022	2.44	3/12/2027	102.87932	101.8218836	100.7861402	99.77142344	98.77709755	97.80255235	96.84720172	95.91048255	94.99185353
220315A00014	3/15/2022	2.78	3/15/2032	118.46653	112.00001	105.9322506	100.2365288	94.88805065	89.86380046	85.14240424	80.7040043	76.53014409
220315A00015	3/15/2022	3.18	3/13/2037	131.89111	119.7659346	108.9015116	99.15877549	90.41471421	82.56043754	75.49948947	69.14637011	63.42523984
220315A00018	3/15/2022	2.43	3/15/2027	102.89628	101.8303123	100.7863802	99.7638065	98.76194044	97.78015754	96.81785823	95.87446659	94.94942921
220315A00036	3/17/2022	2.63	3/16/2027	103.1174	102.0473655	100.9994982	99.97311739	98.96756687	97.98221699	97.01646328	96.06972516	95.1414448
220315A00037	3/17/2022	2.63	3/16/2027	103.1174	102.0473655	100.9994982	99.97311739	98.96756687	97.98221699	97.01646328	96.06972516	95.1414448
220317A00026	5/3/2022	2.59	5/3/2027	103.54952	102.3412017	101.1610114	100.0079767	98.88116864	97.77969989	96.70272291	95.64942756	94.61903907
220317A00027	5/3/2022	2.59	5/3/2027	103.54952	102.3412017	101.1610114	100.0079767	98.88116864	97.77969989	96.70272291	95.64942756	94.61903907
220317A00028	5/3/2022	2.59	5/3/2027	103.54952	102.3412017	101.1610114	100.0079767	98.88116864	97.77969989	96.70272291	95.64942756	94.61903907
220324A00015	3/24/2022	2.79	3/3/2026	100.02763	100.0192943	100.0109651	100.0026437	99.99432993	99.98602387	99.97772549	99.96943477	99.96115171
220325A00012	3/28/2022	2.85	3/23/2026	100.1954	100.1314981	100.0676889	100.0039741	99.94035345	99.87682674	99.81339377	99.75005433	99.6868082
220325A00015	3/28/2022	2.86	3/23/2027	103.43363	102.3420449	101.2734689	100.2271832	99.20249551	98.19874179	97.21528509	96.25151408	95.30684176
220325A00017	3/28/2022	2.86	3/23/2027	103.43363	102.3420449	101.2734689	100.2271832	99.20249551	98.19874179	97.21528509	96.25151408	95.30684176
220325A00018	3/28/2022	2.85	9/10/2026	101.66034	101.1186692	100.5827718	100.0525572	99.52793512	99.00881737	98.49511746	97.98675073	97.48363433
220325A00019	3/28/2022	2.86	3/23/2027	103.43363	102.3420449	101.2734689	100.2271832	99.20249551	98.19874179	97.21528509	96.25151408	95.30684176
220325A00020	3/28/2022	2.86	3/23/2027	103.43363	102.3420449	101.2734689	100.2271832	99.20249551	98.19874179	97.21528509	96.25151408	95.30684176
220329A00007	3/29/2022	2.94	3/29/2029	110.60969	107.3963386	104.2940563	101.298365	98.40499098	95.60985858	92.90907957	90.29894337	87.77590774
220329A00009	3/29/2022	2.94	3/29/2029	110.60969	107.3963386	104.2940563	101.298365	98.40499098	95.60985858	92.90907957	90.29894337	87.77590774
220401A00009	4/1/2022	2.98	4/1/2027	103.6598	102.5414564	101.4472128	100.3762948	99.32796253	98.30150686	97.29624823	96.31153495	95.34674179
220404A00010	4/4/2022	2.93	4/2/2027	103.61556	102.4946448	101.3979516	100.3246976	99.2741372	98.24555621	97.23827005	96.25162235	95.28498345
220404A00014	4/4/2022	2.94	4/5/2027	103.65966	102.5299932	101.42492	100.343643	99.28539938	98.2494587	97.23512112	96.24171584	95.26859956
220407A00014	4/7/2022	3.14	4/6/2029	110.0556	107.169088	104.3806341	101.6862571	99.08216165	96.56473204	94.13052227	91.77624678	89.49877183
220407A00017	4/7/2022	3.16	4/6/2029	110.62905	107.5924217	104.6605886	101.8292536	99.09432948	96.45192335	93.89832598	91.43000169	89.04357901
220408A00012	4/8/2022	3.12	6/29/2026	101.11454	100.7773038	100.4423089	100.1095371	99.77896638	99.45057502	99.12434153	98.80024472	98.47826368
220408A00013	4/8/2022	3.15	1/14/2027	103.03718	102.1386404	101.2557714	100.3881665	99.53543201	98.69718761	97.87306588	97.06271175	96.26578198
220408A00014	4/8/2022	3.12	6/29/2026	101.11454	100.7773038	100.4423089	100.1095371	99.77896638	99.45057502	99.12434153	98.80024472	98.47826368
220411A00002	4/11/2022	3.18	4/9/2027	103.97414	102.831252	101.7134863	100.6200177	99.55005997	98.50286016	97.47769739	96.47388091	95.49074858
220411A00008	4/11/2022	3.02	4/12/2027	104.16482	102.9487461	101.7613736	100.6016919	99.46873715	98.36158954	97.27937131	96.22124412	95.18640692
220412A00010	4/12/2022	3.09	3/15/2027	103.59394	102.5240257	101.4762004	100.4497889	99.44413915	98.45862541	97.49264686	96.5456264	95.61700947
220412A00016	4/12/2022	3.09	3/19/2027	103.63791	102.556447	101.497543	100.4605001	99.4446459	98.44933546	97.47394973	96.51789434	95.58059837

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220412A00017	4/12/2022	3.09	3/19/2027	103.63791	102.556447	101.497543	100.4605001	99.4446459	98.44933546	97.47394973	96.51789434	95.58059837
220412A00018	4/12/2022	3.09	3/15/2027	103.59394	102.5240257	101.4762004	100.4497889	99.44413915	98.45862541	97.49264686	96.5456264	95.61700947
220418A00016	4/22/2022	3.11	9/15/2026	101.8477	101.2915307	100.7414385	100.1973272	99.65909959	99.12666037	98.59991637	98.07877636	97.5631511
220419A00015	4/19/2022	3.14	4/17/2026	100.44383	100.3103778	100.1772936	100.0445772	99.91222675	99.78024088	99.648618	99.51735658	99.38645509
220419A00016	4/19/2022	3.21	4/19/2027	104.12563	102.9534354	101.8076272	100.6873241	99.59168099	98.51988955	97.47117657	96.44480196	95.44005696
220420A00033	4/20/2022	3.29	4/20/2027	104.23	103.0543215	101.9051653	100.7816444	99.68290721	98.60813984	97.55656351	96.52743293	95.52003443
220420A00034	6/15/2022	3.3	6/15/2027	104.88495	103.5565374	102.2562506	100.9832005	99.73653448	98.51543568	97.31912124	96.14684044	94.99787308
220420A00037	6/15/2022	3.3	6/15/2027	104.88495	103.5565374	102.2562506	100.9832005	99.73653448	98.51543568	97.31912124	96.14684044	94.99787308
220420A00061	6/15/2022	3.3	6/15/2027	104.88495	103.5565374	102.2562506	100.9832005	99.73653448	98.51543568	97.31912124	96.14684044	94.99787308
220421A00012	4/21/2022	3.31	4/21/2026	100.5052	100.3605757	100.2163788	100.0726082	99.92926187	99.78633799	99.64383465	99.50174997	99.36008209
220421A00013	4/21/2022	3.33	9/15/2026	101.9694	101.4128398	100.8623658	100.3178758	99.77927232	99.24646017	98.71934606	98.19783877	97.681849
220421A00016	4/21/2022	3.31	4/21/2026	100.5052	100.3605757	100.2163788	100.0726082	99.92926187	99.78633799	99.64383465	99.50174997	99.36008209
220422A00014	4/22/2022	3.36	9/29/2026	102.12779	101.5316732	100.9425084	100.3601748	99.78455419	99.2155309	98.65299205	98.09682725	97.54692865
220425A00027	4/29/2022	3.15	8/20/2026	101.62186	101.138739	100.6602218	100.1862402	99.71672969	99.25162719	98.79087064	98.33439918	97.8821531
220425A00028	4/29/2022	3.16	4/23/2027	104.11443	102.9309376	101.7743369	100.6437223	99.53822464	98.45701339	97.39929422	96.36430713	95.35132458
220426A00004	4/26/2022	3.41	4/26/2032	122.70724	115.9912444	109.6938553	103.7866542	98.24330488	93.03938799	88.1522508	83.5608703	79.24572739
220427A00011	4/29/2022	3.15	4/29/2027	104.17243	102.9715086	101.7982565	100.6517235	99.53100414	98.43523377	97.36358585	96.31527003	95.28953016
220428A00019	4/28/2022	3.27	4/28/2027	104.30239	103.1035046	101.9321664	100.7874382	99.66842056	98.57425408	97.5041173	96.45722464	95.43282443
220429A00002	4/29/2022	3.63	4/29/2032	124.12289	117.3546572	111.0080296	105.0543791	99.46717649	94.22182433	89.2955059	84.66704682	80.31678827
220506A00016	5/6/2022	3.35	5/6/2027	104.49246	103.2696337	102.0754355	100.908866	99.76897394	98.65485126	97.56563069	96.50048355	95.45861756
220509A00013	7/15/2022	3.37	7/15/2027	105.30222	103.8980093	102.5194565	101.1659197	99.83677519	98.53141942	97.24926842	95.9897569	94.75233751
220509A00014	7/15/2022	3.37	7/15/2027	105.30222	103.8980093	102.5194565	101.1659197	99.83677519	98.53141942	97.24926842	95.9897569	94.75233751
220509A00016	7/15/2022	3.37	7/15/2027	105.30222	103.8980093	102.5194565	101.1659197	99.83677519	98.53141942	97.24926842	95.9897569	94.75233751
220510A00016	5/13/2022	3.23	5/5/2027	104.33664	103.117654	101.9271399	100.7641124	99.62762712	98.51678269	97.43071797	96.36861011	95.32967232
220511A00015	5/11/2022	3.29	5/11/2027	104.47896	103.2420102	102.0343578	100.8549673	99.70285425	98.57707962	97.47674703	96.40100042	95.34902176
220512A00013	5/12/2022	3.18	5/12/2027	104.35661	103.1176077	101.9080251	100.726819	99.57299872	98.44561928	97.34377877	96.2666159	95.21330774
220518A00009	5/18/2022	3.38	5/18/2028	108.67123	106.3739292	104.1370849	101.9586565	99.83668978	97.76931284	95.75473208	93.79122799	91.87715142
220519A00010	5/19/2022	3.15	11/19/2026	102.49471	101.754999	101.0259646	100.3073786	99.59901733	98.90066349	98.21210584	97.53313909	96.86356364
220520A00006	5/20/2022	3.02	5/20/2027	104.51855	103.2187418	101.9448739	100.6961811	99.47192774	98.27140693	97.09393944	95.93887216	94.80557687
220526A00010	5/26/2022	3	5/26/2026	100.7701	100.5279494	100.2869648	100.047141	99.80846954	99.57094219	99.33455068	99.09928687	98.86514268
220526A00011	5/26/2022	3.29	5/24/2029	112.27861	108.8794199	105.6021967	102.4418086	99.39337586	96.45225642	93.61403244	90.87449775	88.22964611
220527A00014	5/27/2022	2.99	5/27/2026	100.77652	100.5315762	100.2878273	100.045264	99.80387779	99.56366004	99.32460228	99.08669612	98.84993324
220527A00015	5/27/2022	3.03	5/27/2027	104.33885	103.0573287	101.8072573	100.5874872	99.3969262	98.23453404	97.09931935	95.99033681	94.9066845

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220601A00038	6/3/2022	3.69	5/28/2032	124.74797	117.8773704	111.439224	105.4038522	99.74377493	94.43353623	89.44954369	84.76992191	80.37437828
220602A00039	6/2/2022	3.11	6/2/2027	104.59545	103.295161	102.0264288	100.7881148	99.5791311	98.39844088	97.24505598	96.11803383	95.0164749
220615A00010	6/15/2022	3.86	6/15/2027	105.62071	104.2871988	102.9819014	101.7039271	100.4524207	99.22656313	98.02556921	96.84868604	95.6951913
220622A00006	6/22/2022	3.58	6/22/2027	105.33236	103.9859337	102.6658601	101.3713822	100.101775	98.8563409	97.63440864	96.43533197	95.25848849
220623A00005	6/23/2022	3.45	6/23/2027	105.17001	103.8226008	102.5012583	101.2052507	99.9338721	98.6864428	97.46230842	96.26083848	95.0814254
220624A00003	6/24/2022	3.5	6/24/2027	105.24796	103.897872	102.5735998	101.2744303	99.99967584	98.74867417	97.52078695	96.31539884	95.13191642
220624A00016	6/24/2022	3.34	6/24/2026	101.1646	100.840875	100.5192333	100.1996504	99.88210648	99.56658195	99.25305755	98.94151426	98.63193327
220624A00033	6/24/2022	3.5	6/24/2027	105.24796	103.897872	102.5735998	101.2744303	99.99967584	98.74867417	97.52078695	96.31539884	95.13191642
220627A00055	6/27/2022	3.55	6/26/2026	101.22766	100.8985386	100.5715555	100.2466941	99.92393383	99.6032543	99.28463545	98.96805742	98.65350065
220628A00034	6/28/2022	3.61	6/28/2027	105.44104	104.0810593	102.7458754	101.4348523	100.1473769	98.88285651	97.64071822	96.42040796	95.22138978
220628A00044	8/15/2022	3.6	8/13/2027	105.95746	104.4689428	103.0090156	101.5769203	100.1719293	98.7933397	97.44047239	96.11267122	94.80930186
220628A00052	8/15/2022	3.6	8/13/2027	105.95746	104.4689428	103.0090156	101.5769203	100.1719293	98.7933397	97.44047239	96.11267122	94.80930186
220628A00053	8/15/2022	3.6	8/13/2027	105.95746	104.4689428	103.0090156	101.5769203	100.1719293	98.7933397	97.44047239	96.11267122	94.80930186
220629A00003	6/29/2022	3.59	6/29/2027	105.42543	104.063426	102.7259578	101.4124076	100.122181	98.85470335	97.60941827	96.38578734	95.18328926
220629A00034	6/29/2022	3.51	6/29/2027	102.75415	102.0244787	101.3073936	100.6025438	99.90958863	99.2282006	98.55806494	97.89887883	97.25035081
220630A00036	6/30/2022	3.42	6/30/2027	105.20634	103.8437676	102.5054422	101.1907676	99.89916918	98.63009062	97.38299296	96.15735402	94.95266781
220630A00045	6/30/2022	3.39	6/30/2026	101.21537	100.8751389	100.5371849	100.2014896	99.86803038	99.53678508	99.20773174	98.88084868	98.55611453
220701A00050	7/1/2022	3.26	7/1/2027	105.00002	103.6361932	102.2966818	100.9808856	99.6882276	98.41814901	97.17010859	95.94358198	94.73806107
220706A00032	7/6/2022	3.15	7/6/2027	104.99978	103.6207774	102.2666009	100.9366364	99.63028894	98.34698278	97.08616038	95.84728183	94.62982409
220715A00001	7/15/2022	3.44	7/15/2027	105.40006	103.9951302	102.6158727	101.2616434	99.93181798	98.6257928	97.34298351	96.08282451	94.84476818
220715A00027	7/15/2022	3.44	7/15/2027	105.40006	103.9951302	102.6158727	101.2616434	99.93181798	98.6257928	97.34298351	96.08282451	94.84476818
220715A00047	7/15/2022	3.44	7/15/2027	105.40006	103.9951302	102.6158727	101.2616434	99.93181798	98.6257928	97.34298351	96.08282451	94.84476818
220719A00004	7/19/2022	3.46	7/19/2027	105.47268	104.0562755	102.6659353	101.3009988	99.96082811	98.64480652	97.35233724	96.08284273	94.83576395
220722A00044	9/1/2022	3.23	9/1/2027	105.60871	104.0707739	102.5633105	101.085488	99.63650815	98.21560097	96.82202321	95.45505741	94.11401072
220722A00051	9/15/2022	3.23	9/15/2027	105.76103	104.182231	102.6351433	101.1188851	99.63260657	98.17548859	96.74674155	95.34560396	93.97134113
220727A00004	7/27/2022	3.23	7/27/2027	105.23284	103.7963424	102.3866456	101.0030619	99.64492734	98.31159984	97.00245857	95.71690297	94.45435193
220727A00027	7/27/2022	3.23	7/27/2027	105.23284	103.7963424	102.3866456	101.0030619	99.64492734	98.31159984	97.00245857	95.71690297	94.45435193
220727A00035	10/24/2022	3.33	10/24/2029	113.96068	110.0976913	106.3882632	102.8254103	99.40250641	96.11326563	92.95172224	89.91221256	86.98935758
220729A00035	8/3/2022	3.14	8/3/2027	105.17561	103.720424	102.292716	100.8917734	99.51690761	98.16745345	96.84276779	95.54222876	94.26523492
220729A00043	7/29/2022	3.04	7/29/2027	104.9809	103.5408261	102.1277166	100.7408744	99.37962949	98.04333405	96.7313618	95.44310695	94.1779834
220729A00045	7/29/2022	3.03	7/29/2027	104.96653	103.526566	102.1135627	100.7268248	99.36568246	98.02948787	96.71761478	95.42945745	94.16442982
220729A00047	7/29/2022	3.06	1/29/2027	103.09976	102.1589471	101.2352834	100.3283064	99.43756692	98.56263172	97.70308283	96.85851693	96.02854468
220801A00066	8/1/2022	2.93	7/30/2027	105.10936	103.6143792	102.148885	100.7120784	99.30318846	97.92147107	96.56620828	95.23670697	93.93229776

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220802A00009	8/2/2022	3	8/2/2027	104.96273	103.5118838	102.088389	100.6915366	99.32064251	97.97504552	96.65410654	95.35720753	94.08375069
220804A00023	8/4/2022	3.19	8/4/2027	105.25845	103.7999064	102.3689509	100.9648672	99.58696298	98.23456913	96.90703901	95.60374737	94.32408949
220808A00025	8/8/2022	3.25	8/6/2027	105.3666	103.901775	102.4647491	101.0548011	99.67123081	98.313362	96.98054102	95.67213595	94.38753569
220812A00001	8/12/2022	3.17	8/12/2027	105.41653	103.9332037	102.4783499	101.0512167	99.65107987	98.27723997	96.92902129	95.60577081	94.30685727
220812A00002	8/12/2022	3.17	8/12/2027	105.41653	103.9332037	102.4783499	101.0512167	99.65107987	98.27723997	96.92902129	95.60577081	94.30685727
220816A00009	8/16/2022	3.33	8/16/2027	105.59028	104.0963895	102.6313419	101.1943703	99.78473704	98.40172992	97.04466099	95.71286552	94.40570103
220817A00036	10/14/2022	3.41	10/15/2027	106.37883	104.7110965	103.0779121	101.4782704	99.91120375	98.37578171	96.87110918	95.39632469	93.95059878
220817A00037	10/14/2022	3.41	10/15/2027	106.37883	104.7110965	103.0779121	101.4782704	99.91120375	98.37578171	96.87110918	95.39632469	93.95059878
220817A00038	10/14/2022	3.41	10/15/2027	106.37883	104.7110965	103.0779121	101.4782704	99.91120375	98.37578171	96.87110918	95.39632469	93.95059878
220817A00047	8/17/2022	3.29	8/17/2027	105.64766	104.1488488	102.6790447	101.2374798	99.82341058	98.4361189	97.07491131	95.73911782	94.42809093
220819A00034	8/19/2022	3.73	8/19/2032	125.71028	118.5697042	111.8928999	105.6471645	99.80227001	94.33026121	89.20527363	84.40336695	79.90237243
220823A00002	8/23/2022	3.38	8/23/2027	105.84806	104.3312167	102.8440242	101.3856887	99.95544291	98.55254661	97.17628493	95.82596747	94.50092723
220823A00009	8/23/2022	3.52	8/23/2027	105.95143	104.4355433	102.9492641	101.4917963	100.0623745	98.66026027	97.28474031	95.93512579	94.61075117
220823A00015	8/23/2022	3.78	8/30/2032	126.13571	118.9498332	112.2324304	105.9503407	100.072917	94.57182564	89.42086112	84.59577522	80.07412136
220825A00006	8/25/2022	3.56	8/25/2027	106.03438	104.5123537	103.020152	101.5569706	100.1220364	98.71460303	97.33395023	95.9793822	94.6502268
220829A00057	8/29/2022	3.67	8/31/2026	101.99264	101.4777856	100.9681207	100.4635694	99.9640552	99.46950287	98.97983884	98.49499092	98.01488835
220830A00055	8/30/2022	3.7	8/30/2029	114.72267	111.003813	107.4278181	103.9884086	100.679621	97.49578587	94.43151146	91.48166851	88.64137595
220830A00093	11/16/2022	3.69	11/16/2029	115.56338	111.6041242	107.8042363	104.156363	100.6535356	97.28914914	94.05694068	90.95096961	87.96559867
220901A00033	9/1/2022	3.72	9/1/2027	106.35933	104.8154114	103.3020665	101.8184656	100.3638077	98.93731986	97.53825638	96.16589723	94.81954712
220901A00035	9/1/2022	3.82	9/1/2028	110.91627	108.2943124	105.7489108	103.2773735	100.8771248	98.54569486	96.2807153	94.07991396	91.94111043
220906A00046	9/6/2022	3.79	9/7/2027	106.54123	104.9788138	103.4475166	101.9464865	100.4749	99.03196287	97.61690923	96.22899987	94.8675213
220907A00010	9/7/2022	3.9	9/9/2032	127.55204	120.2708334	113.4659045	107.1034082	101.1520813	95.58303049	90.3695411	85.48690162	80.91224367
220907A00023	9/7/2022	3.76	9/8/2026	102.12858	101.5910302	101.0591499	100.5328467	100.012033	99.49662303	98.98653294	98.48168049	97.98198515
220912A00050	11/15/2022	3.76	11/15/2027	107.33149	105.5686198	103.8435776	102.1552111	100.5024152	98.88412942	97.29933583	95.7470567	94.22635254
220912A00051	11/15/2022	3.76	11/15/2027	107.33149	105.5686198	103.8435776	102.1552111	100.5024152	98.88412942	97.29933583	95.7470567	94.22635254
220913A00017	9/13/2022	3.98	9/14/2026	102.31709	101.7622293	101.2133951	100.6704941	100.1334303	99.60210973	99.07644032	98.55633209	98.04169691
220913A00018	9/13/2022	3.91	9/13/2027	106.80377	105.2221589	103.6722333	102.1531153	100.6639584	99.20394669	97.77229344	96.36823981	94.99105363
220916A00018	9/16/2022	4.07	9/16/2027	107.077	105.4862642	103.928236	102.4019593	100.9065194	99.4410366	98.00466463	96.59658908	95.21602583
220916A00021	9/16/2022	4.17	9/16/2027	103.82185	102.9632329	102.1199648	101.2916227	100.4777968	99.6780927	98.89213082	98.11954549	97.35998439
220916A00042	9/16/2022	4.07	9/16/2030	120.99697	116.0294023	111.2994608	106.7944651	102.5024815	98.41227429	94.5132611	90.7954711	87.24950641
220916A00043	9/16/2022	4.07	9/16/2031	125.08716	118.937981	113.1376729	107.6644958	102.4981833	97.61983115	93.01179863	88.65761725	84.54190694
220916A00045	9/16/2022	4.1	9/16/2032	128.965	121.6168366	114.7497072	108.3293826	102.3242443	96.70507504	91.44486474	86.51863224	81.90326296
220919A00033	9/19/2022	4	9/17/2027	106.99681	105.4022256	103.839711	102.3083706	100.8073423	99.33579542	97.89292917	96.47797143	95.09017741

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220919A00036	9/19/2022	4.11	9/19/2029	116.16893	112.4201626	108.8177987	105.3552474	102.0262541	98.82488266	95.74549719	92.78274472	89.93153928
220920A00025	9/20/2022	4.23	9/18/2026	102.50488	101.9382456	101.3778927	100.8237153	100.2756115	99.73348159	99.19722813	98.66675572	98.14197102
220920A00026	9/20/2022	4.1	9/20/2027	107.19443	105.5896644	104.0172665	102.4763272	100.9659725	99.48536024	98.03367889	96.61014613	95.21400742
220921A00014	9/21/2022	4.08	9/21/2027	107.17599	105.5685242	103.9935104	102.4500384	100.9372304	99.4542408	98.00025477	96.57448685	95.17617956
220921A00069	9/21/2022	3.98	9/21/2027	107.13136	105.5223387	103.9458336	102.4009301	100.886748	99.40243949	97.94718762	96.52020488	95.12073192
220921A00074	9/21/2022	3.98	9/21/2027	107.13136	105.5223387	103.9458336	102.4009301	100.886748	99.40243949	97.94718762	96.52020488	95.12073192
220929A00041	9/29/2022	4.38	9/29/2027	107.76518	106.1299463	104.5279774	102.9583278	101.4200869	99.91237845	98.43435813	96.98521265	95.5641581
220929A00043	9/29/2022	4.44	9/28/2029	117.76396	113.9053878	110.1971157	106.6324277	103.2049517	99.90863577	96.73773061	93.68677222	90.75056609
220929A00063	9/29/2022	4.38	9/29/2027	107.76518	106.1299463	104.5279774	102.9583278	101.4200869	99.91237845	98.43435813	96.98521265	95.5641581
221005A00041	10/5/2022	4.3	10/5/2027	107.71741	106.0658894	104.4481803	102.8633155	101.3103612	99.78841925	98.29662467	96.83414456	95.40017641
221006A00012	10/6/2022	4.37	10/6/2027	107.84493	106.1895681	104.5681297	102.9796438	101.4231722	99.89781241	98.4026956	96.93698503	95.49987461
221011A00036	10/11/2022	4.59	10/6/2026	102.95128	102.3328191	101.7218036	101.1181009	100.52158	99.9321132	99.34957559	98.77384533	98.20480341
221014A00026	10/14/2022	4.63	10/14/2027	108.38356	106.7014413	105.0540872	103.4404869	101.8596683	100.310697	98.79267349	97.30473237	95.8460402
221014A00027	10/14/2022	4.63	10/14/2027	108.38356	106.7014413	105.0540872	103.4404869	101.8596683	100.310697	98.79267349	97.30473237	95.8460402
221014A00032	10/14/2022	4.67	10/14/2027	108.41617	106.7372739	105.0940017	103.4852727	101.910052	100.3673468	98.85620338	97.37570586	95.9249739
221014A00043	10/14/2022	4.49	10/14/2027	108.27169	106.5884889	104.9401055	103.3255308	101.7437906	100.1939478	98.67510118	97.18638313	95.72695837
221014A00050	10/14/2022	4.49	10/14/2027	108.27169	106.5884889	104.9401055	103.3255308	101.7437906	100.1939478	98.67510118	97.18638313	95.72695837
221018A00006	10/18/2022	4.55	10/18/2027	108.30794	106.6153576	104.9579133	103.3345756	101.7443569	100.1863077	98.65951467	97.16309897	95.69621459
221018A00007	10/18/2022	4.68	10/18/2027	104.53564	103.6192783	102.7196349	101.8362398	100.9686424	100.1164097	99.27912449	98.45638535	97.64780547
221018A00048	10/18/2022	4.71	10/19/2026	103.20596	102.5502018	101.9028042	101.2636067	100.6324539	100.0091944	99.39368018	98.78576739	98.18531547
221018A00049	10/18/2022	4.59	10/18/2027	108.37447	106.6813209	105.0233147	103.3994252	101.8086644	100.2500828	98.72276652	97.22583664	95.75844689
221025A00027	10/25/2022	4.57	10/25/2027	108.44058	106.7273964	105.0500454	103.4074646	101.7986374	100.222587	98.67837402	97.16509524	95.68188141
221027A00050	10/27/2022	4.52	10/27/2027	108.38454	106.6662887	104.9840489	103.3367558	101.7233849	100.1429517	98.59450994	97.07714965	95.58999524
221027A00056	4/25/2023	4.48	4/25/2030	120.69805	116.1675931	111.8369936	107.696288	103.7360693	99.94745181	96.32203895	92.85189343	89.52950926
221027A00060	12/1/2022	4.46	12/1/2027	108.77646	106.9547599	105.1728672	103.4295525	101.7236331	100.0539752	98.41949105	96.81913695	95.2519106
221027A00061	12/15/2022	4.45	12/15/2027	108.9499	107.0877831	105.2670115	103.4863557	101.7446325	100.0407039	98.37347501	96.74189206	95.14494025
221027A00062	12/15/2022	4.45	12/15/2027	108.9499	107.0877831	105.2670115	103.4863557	101.7446325	100.0407039	98.37347501	96.74189206	95.14494025
221027A00063	12/15/2022	4.45	12/15/2027	108.9499	107.0877831	105.2670115	103.4863557	101.7446325	100.0407039	98.37347501	96.74189206	95.14494025
221031A00035	10/31/2022	4.67	10/30/2026	103.33225	102.6451648	101.9672278	101.2982598	100.6380836	99.98652659	99.34342065	98.70860201	98.08191113
221031A00036	10/31/2022	4.59	10/29/2027	108.53125	106.8061521	105.1172839	103.4635708	101.8439795	100.2575173	98.70322983	97.18019967	95.6875441
221031A00042	10/31/2022	4.73	10/30/2026	103.37295	102.6857114	102.0076214	101.3385018	100.6781754	100.0264696	99.38321629	98.74825161	98.121416
221102A00026	11/2/2022	4.66	11/2/2027	108.70812	106.97017	105.2688863	103.6031733	101.9719797	100.3742956	98.80915059	97.27561189	95.77278233
221107A00029	11/7/2022	4.83	11/9/2026	103.58427	102.8681905	102.1620414	101.4656181	100.7787203	100.101153	99.43272679	98.77325715	98.1225646

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221107A00030	11/7/2022	4.7	11/5/2027	108.82073	107.0731906	105.3626498	103.6880012	102.0481792	100.4421606	98.86896229	97.32763958	95.81728397
221107A00056	11/7/2022	4.73	11/8/2027	108.9168	107.1598005	105.4401367	103.7566856	102.1083673	100.4941452	98.91302361	97.36404585	95.8462921
221108A00033	11/8/2022	4.7	11/8/2027	108.86514	107.1085941	105.3893809	103.7063722	102.0584883	100.4446929	98.86399048	97.31542455	95.7980755
221110A00025	11/10/2022	4.39	11/10/2026	103.28668	102.5689714	101.8612569	101.1633329	100.4749967	99.7960516	99.12630584	98.46557308	97.81367193
221110A00026	11/10/2022	4.29	11/10/2027	108.18635	106.4301185	104.7113168	103.0288157	101.3815297	99.7684164	98.18847498	96.64074379	95.1242985
221110A00038	11/10/2022	4.34	11/10/2027	108.27274	106.5157376	104.7961802	103.1129374	101.4649229	99.85109406	98.27044978	96.72202802	95.20490413
221110A00039	11/10/2022	4.34	11/10/2027	108.27274	106.5157376	104.7961802	103.1129374	101.4649229	99.85109406	98.27044978	96.72202802	95.20490413
221110A00064	1/17/2023	4.25	1/14/2028	108.97674	107.03114	105.1303435	103.27305	101.4580054	99.68399964	97.94986533	96.25447577	94.59674324
221110A00065	1/17/2023	4.25	1/14/2028	108.97674	107.03114	105.1303435	103.27305	101.4580054	99.68399964	97.94986533	96.25447577	94.59674324
221110A00076	11/10/2022	4.45	11/10/2026	103.32922	102.6113416	101.9034612	101.2053729	100.5168741	99.83776788	99.16786257	98.50697177	97.85491409
221110A00086	11/10/2022	4.34	11/8/2027	108.24515	106.4941182	104.7803117	103.1026115	101.4599406	99.85126541	98.27559287	96.7319689	95.21947627
221114A00002	11/14/2022	4.37	11/15/2027	108.39397	106.6215659	104.8871619	103.1896044	101.5277835	99.90063419	98.30713401	96.74630104	95.2171917
221117A00025	11/17/2022	4.28	11/17/2027	108.26447	106.4874988	104.7487237	103.0469804	101.3811502	99.75015981	98.15297904	96.58861859	95.05612797
221118A00023	11/18/2022	4.12	11/18/2027	108.1245	106.343704	104.6012755	102.8960399	101.2268712	99.59268927	97.9924573	96.42517986	94.88990059
221118A00046	11/18/2022	4.4	11/18/2026	103.39906	102.6584806	101.9285345	101.2089963	100.499644	99.80026224	99.11064134	98.43057764	97.7598731
221121A00047	11/21/2022	4.89	11/21/2033	138.71685	129.7569841	121.4684547	113.7967862	106.692221	100.1092851	94.00639683	88.34551348	83.09181176
221121A00052	11/21/2022	4.35	11/22/2027	108.45592	106.6628863	104.908624	103.1919425	101.5116988	99.86679668	98.25618411	96.67885127	95.13382824
221121A00064	11/21/2022	4.34	11/22/2027	108.43831	106.6454323	104.8913268	103.1747993	101.4947068	99.84995306	98.23948629	96.66229669	95.1174144
221122A00029	11/22/2022	4.31	11/22/2027	108.38547	106.5930703	104.8394352	103.1233696	101.4437306	99.79942218	98.18939284	96.61263295	95.06817287
221122A00040	11/22/2022	4.31	11/22/2027	108.38547	106.5930703	104.8394352	103.1233696	101.4437306	99.79942218	98.18939284	96.61263295	95.06817287
221123A00016	11/23/2022	4.58	11/23/2029	118.72407	114.7419357	110.9212617	107.2545852	103.7348292	100.3552821	97.10957604	93.99166773	90.99581979
221123A00034	11/23/2022	4.43	11/23/2026	103.48723	102.7322589	101.9883285	101.2551978	100.5326324	99.82040483	99.11829407	98.42608533	97.7435699
221123A00039	11/23/2022	4.29	11/23/2027	108.3639	106.5688309	104.8126296	103.0940983	101.4120895	99.76550296	98.15328286	96.57441577	95.02792834
221128A00034	11/28/2022	4.27	11/26/2027	108.36943	106.5657071	104.8011807	103.0746384	101.3849184	99.73090692	98.11153553	96.52577874	94.9726519
221129A00035	11/29/2022	4.09	11/29/2027	108.21842	106.4051941	104.6315579	102.8962789	101.1981783	99.53612606	97.90903862	96.31587613	94.75564035
221129A00056	11/29/2022	4.31	11/29/2027	108.48149	106.6681305	104.8943188	103.1588244	101.4604705	99.79812945	98.17071943	96.57720249	95.01658214
221130A00032	11/30/2022	4.37	11/30/2027	108.60223	106.7848969	105.0072364	103.2680183	101.5660606	99.90023061	98.26944164	96.67265125	95.10885865
221130A00033	11/30/2022	4.37	11/30/2027	108.60223	106.7848969	105.0072364	103.2680183	101.5660606	99.90023061	98.26944164	96.67265125	95.10885865
221130A00069	11/30/2022	4.15	11/30/2027	108.33883	106.5216281	104.7441437	103.0051418	101.3034384	99.63789832	98.00743316	96.41099854	94.84759195
221130A00075	11/30/2022	4.15	11/30/2027	108.33883	106.5216281	104.7441437	103.0051418	101.3034384	99.63789832	98.00743316	96.41099854	94.84759195
221130A00076	11/30/2022	4.15	11/30/2027	108.33883	106.5216281	104.7441437	103.0051418	101.3034384	99.63789832	98.00743316	96.41099854	94.84759195
221130A00081	11/30/2022	4.15	11/30/2027	108.33883	106.5216281	104.7441437	103.0051418	101.3034384	99.63789832	98.00743316	96.41099854	94.84759195
221130A00085	11/30/2022	4.19	11/30/2027	108.28115	106.4667632	104.6919962	102.9556183	101.2564492	99.59335726	97.96525745	96.37110857	94.80991113

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221130A00110	11/30/2022	4.15	11/30/2027	108.2098	106.3960668	104.6219428	102.8861961	101.1876466	99.52516318	97.89766096	96.30409909	94.74347835
221201A00011	12/1/2022	3.95	12/1/2027	107.99431	106.1775111	104.400477	102.6619748	100.9608221	99.29588533	97.66607701	96.07035366	94.50771337
221201A00043	12/1/2022	4.37	12/3/2029	110.05162	107.8739661	105.7638298	103.7185607	101.7356315	99.81263237	97.94726453	96.13733427	94.38074748
221201A00068	12/1/2022	4.21	12/1/2027	108.21253	106.417128	104.6619244	102.9457695	101.267557	99.62621927	98.02072578	96.45008134	94.91332479
221202A00018	12/2/2022	4.16	12/2/2027	108.25334	106.4336819	104.6538544	102.9126246	101.2088122	99.54128559	97.90895905	96.31079031	94.74577846
221202A00025	12/2/2022	4.06	12/2/2026	103.37552	102.5950467	101.8263694	101.0692235	100.3233507	99.58850059	98.86442981	98.15090228	97.44768876
221205A00024	12/5/2022	4.13	12/3/2027	108.21242	106.3903819	104.608269	102.8648536	101.1589558	99.48944409	97.85523237	96.255278	94.68857944
221205A00088	12/5/2022	4.13	12/3/2027	108.21242	106.3903819	104.608269	102.8648536	101.1589558	99.48944409	97.85523237	96.255278	94.68857944
221206A00025	12/6/2022	4.27	12/4/2026	103.5087	102.7227874	101.9488273	101.1865507	100.4356942	99.69600231	98.96722707	98.24912782	97.54147095
221206A00036	12/6/2022	4.13	12/6/2027	108.25072	106.4200424	104.629615	102.8782127	101.1646555	99.48781113	97.84659209	96.23995371	94.66689188
221206A00039	12/6/2022	4.29	12/7/2026	103.5627	102.7681485	101.9858173	101.2154236	100.4566952	99.70936828	98.97318682	98.24790247	97.5332742
221207A00010	12/7/2022	4.08	12/7/2027	108.17332	106.3405952	104.5482159	102.7949561	101.0796361	99.40112373	97.75833148	96.15021434	94.57576767
221207A00012	12/7/2022	4.21	12/7/2026	103.49997	102.70569	101.9236264	101.1534975	100.395031	99.64796322	98.91203816	98.18700754	97.47263038
221207A00017	12/7/2022	3.86	12/7/2027	107.90672	106.0741422	104.2819605	102.528939	100.8138961	99.1356972	97.49325295	95.88551641	94.31148122
221207A00032	12/7/2022	4.52	12/7/2032	131.7428	124.0949145	116.9596732	110.2996968	104.0805322	98.27040781	92.84001161	87.76228726	83.01224901
221208A00001	12/8/2022	4.6	12/8/2033	136.59665	127.6669269	119.4115201	111.7753881	104.7082754	98.16427232	92.10141778	86.48133895	81.26892645
221208A00005	12/8/2022	4.88	12/8/2037	153.20715	139.1388188	126.5821764	115.3633789	105.329563	96.34620734	88.29483868	81.07103709	74.58269789
221208A00006	12/8/2022	4.88	12/8/2037	153.20715	139.1388188	126.5821764	115.3633789	105.329563	96.34620734	88.29483868	81.07103709	74.58269789
221208A00020	12/8/2022	4.11	12/8/2027	108.24014	106.4040261	104.6083827	102.8519774	101.1336304	99.4522089	97.80662469	96.19583179	94.61882449
221208A00050	12/8/2022	4.11	12/8/2027	108.24014	106.4040261	104.6083827	102.8519774	101.1336304	99.4522089	97.80662469	96.19583179	94.61882449
221208A00052	2/15/2023	4.01	2/15/2028	108.9234	106.8867759	104.8990957	102.9588734	101.0646817	99.21514624	97.40894303	95.64479639	93.92147674
221208A00054	2/1/2023	4.02	2/1/2028	108.76093	106.7673632	104.8207908	102.919819	101.0631022	99.24934391	97.47729405	95.74574736	94.05354126
221208A00061	12/8/2022	4.11	12/8/2027	108.24014	106.4040261	104.6083827	102.8519774	101.1336304	99.4522089	97.80662469	96.19583179	94.61882449
221208A00062	12/8/2022	4.24	12/8/2028	113.26922	110.3347425	107.4926326	104.7393956	102.0716916	99.48633059	96.98026393	94.55057742	92.1944841
221208A00110	12/8/2022	4.07	12/8/2027	108.16789	106.3324493	104.5374643	102.7817051	101.0639925	99.38319383	97.73822128	96.12802915	94.55161204
221209A00035	12/9/2022	3.91	12/9/2027	108.02166	106.1824889	104.3839436	102.6247934	100.9038562	99.21999636	97.57212312	95.95918773	94.38018168
221209A00037	12/9/2022	3.91	12/9/2027	108.02166	106.1824889	104.3839436	102.6247934	100.9038562	99.21999636	97.57212312	95.95918773	94.38018168
221209A00070	12/9/2022	4.42	12/9/2037	129.4146	121.984924	115.1487004	108.8509154	103.0421697	97.67806297	92.71864888	88.12795422	83.87355256
221212A00011	12/12/2022	3.89	12/10/2027	107.99776	106.1560447	104.3550596	102.5935734	100.8704042	99.18441636	97.53451862	95.91966167	94.33883626
221212A00041	12/12/2022	4.15	12/10/2027	108.33803	106.4954838	104.6936331	102.9312524	101.2071616	99.52022691	97.8693587	96.25350927	94.67167081
221212A00071	12/12/2022	4.15	12/13/2027	108.37651	106.5253027	104.7151253	102.9447487	101.2129926	99.51872217	97.86084624	96.23831481	94.65011729
221212A00117	6/12/2023	4.11	6/12/2026	101.24267	100.9524735	100.6639481	100.3770837	100.0918659	99.8082806	99.52631358	99.24595096	98.96717898
221212A00131	12/12/2023	3.77	12/11/2026	103.20048	102.3963023	101.6046764	100.8253083	100.0579145	99.30222029	98.55795909	97.82487252	97.10270992

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221213A00004	12/13/2022	3.99	12/13/2027	108.08528	106.2367947	104.4292899	102.6615364	100.9323551	99.24061267	97.58521916	95.96512584	94.37932331
221213A00017	12/13/2022	4.1	12/14/2026	103.49981	102.6859181	101.8848567	101.0963219	100.3200209	99.55567013	98.80299475	98.06172824	97.33161219
221213A00047	12/13/2022	3.8	12/13/2027	107.87074	106.0219193	104.2141256	102.446134	100.716763	99.02487683	97.36938325	95.74923144	94.16341
221213A00051	12/13/2022	4.02	12/13/2027	108.13988	106.2908899	104.4828841	102.7146387	100.9849746	99.2927582	97.63689924	96.01634877	94.43009718
221213A00056	12/13/2022	4.02	5/13/2026	100.88091	100.6745412	100.4690321	100.2643775	100.0605722	99.85761056	99.65548744	99.4541975	99.25373553
221213A00061	12/13/2022	4.15	12/11/2026	103.50267	102.697177	101.9042462	101.1235874	100.3549169	99.59795967	98.85244891	98.118126	97.39474005
221214A00031	12/14/2022	3.97	12/14/2027	108.0612	106.2101751	104.4002368	102.6301539	100.8987476	99.20488421	97.54747343	95.92546592	94.33785148
221214A00077	12/14/2022	3.84	12/14/2027	107.95576	106.1033767	104.2921441	102.5208366	100.7882723	99.09331467	97.43487068	95.81188838	94.22335512
221214A00079	12/14/2022	3.84	12/14/2027	107.95576	106.1033767	104.2921441	102.5208366	100.7882723	99.09331467	97.43487068	95.81188838	94.22335512
221215A00115	12/15/2022	4	12/15/2027	108.12829	106.2738789	104.4606686	102.6874335	100.9529945	99.25621742	97.59601103	95.97132501	94.38114799
221216A00013	12/16/2022	4.04	12/16/2027	108.21384	106.3558618	104.5392074	102.7626516	101.0250146	99.32516165	97.66200055	96.03447989	94.44158703
221216A00023	12/16/2022	4.04	12/13/2027	108.17629	106.3269534	104.5186135	102.7500402	101.0200543	99.32752189	97.67135262	96.05049739	94.46394643
221219A00043	12/19/2022	4.07	12/17/2027	108.2813	106.4199226	104.5999888	102.820274	101.0795979	99.37682518	97.71086283	96.08065836	94.48519795
221221A00049	12/21/2022	4.15	12/21/2027	108.47912	106.6048057	104.7724041	102.9806922	101.2284887	99.51465578	97.83809732	96.19775689	94.59261601
221221A00053	12/21/2022	4.15	12/21/2027	108.47912	106.6048057	104.7724041	102.9806922	101.2284887	99.51465578	97.83809732	96.19775689	94.59261601
221222A00026	12/22/2022	4.22	12/15/2026	103.60887	102.7916987	101.9874461	101.1958105	100.4164959	99.64921605	98.89369309	98.14965783	97.41684924
221222A00027	12/22/2022	4.16	12/15/2027	108.42042	106.5632671	104.7473683	102.9714947	101.2344658	99.53514593	97.87244267	96.24530441	94.65271857
221222A00053	12/22/2022	4.18	12/22/2027	108.60114	106.7083817	104.8593283	103.0527013	101.2872662	99.56183293	97.8752535	96.22642063	94.61426579
221223A00025	12/23/2022	4.25	12/23/2027	108.6896	106.807746	104.9680635	103.1693266	101.4103527	99.69000234	98.00717718	96.36081827	94.74990427
221228A00044	12/28/2022	4.31	12/28/2027	108.86688	106.9694622	105.1147975	103.3016608	101.5288678	99.79527608	98.09978341	96.44132579	94.81887601
221228A00075	12/28/2022	4.09	12/28/2027	108.59196	106.6947328	104.8403085	103.0274559	101.2549881	99.52176085	97.82666959	96.16864844	94.54666837
221228A00129	12/28/2022	4.11	12/28/2027	108.78579	106.8507254	104.9608327	103.1147779	101.3112743	99.54908169	97.82700445	96.1438895	94.49862452
221229A00075	12/29/2022	5.2	12/29/2037	157.21065	142.8522908	130.0368848	118.5867551	108.3456908	99.17625126	90.95741723	83.58254761	76.95759922
221230A00088	12/30/2022	4.42	12/30/2026	103.96803	103.1070993	102.2604495	101.4277315	100.6086029	99.80273299	99.00980136	98.22949799	97.46152266
221230A00111	12/30/2022	4.42	12/30/2026	103.96803	103.1070993	102.2604495	101.4277315	100.6086029	99.80273299	99.00980136	98.22949799	97.46152266
230103A00066	1/3/2023	4.19	7/15/2026	101.70205	101.3186807	100.9382165	100.5606249	100.1858733	99.81392954	99.44476203	99.07833959	98.71463151
230104A00004	1/4/2023	4.19	1/4/2028	108.73364	106.8181001	104.9461052	103.1164077	101.3278042	99.57913297	97.86927257	96.19714014	94.56168976
230104A00044	1/4/2023	4.2	1/4/2028	108.75246	106.8367369	104.9645638	103.1346915	101.3459165	99.59707691	97.88705124	96.21475653	94.57914679
230105A00020	1/5/2023	4.32	1/5/2028	108.99149	107.0706937	105.1936082	103.3589818	101.5656046	99.81230912	98.09796828	96.42149382	94.78183468
230106A00017	1/6/2023	4.23	1/6/2028	108.83484	106.9127837	105.0345353	103.1988336	101.4044648	99.65025736	97.93508047	96.25784235	94.61748856
230106A00019	1/6/2023	4.23	1/6/2028	108.83484	106.9127837	105.0345353	103.1988336	101.4044648	99.65025736	97.93508047	96.25784235	94.61748856
230109A00042	1/9/2023	4.07	12/20/2027	108.31911	106.4490747	104.6208169	102.8331117	101.0847787	99.3746812	97.70172435	96.06485322	94.46305097
230110A00006	1/10/2023	4.06	1/10/2028	108.56392	106.6334235	104.7471679	102.9038743	101.1023104	99.34128725	97.61965752	95.93631351	94.29018572

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230110A00035	1/10/2023	4.08	1/10/2028	108.75219	106.7840263	104.8625724	102.9864216	101.1542224	99.36467297	97.61651904	95.90855175	94.23960565
230110A00040	1/13/2023	4.07	12/13/2027	108.23089	106.3810487	104.5722076	102.8031425	101.0726738	99.37966742	97.7230327	96.10172032	94.5147203
230110A00043	1/10/2023	3.84	1/10/2028	108.28336	106.3530905	104.4671126	102.6241419	100.8229436	99.06232642	97.34114085	95.65827717	94.01266393
230110A00047	1/10/2023	3.84	1/10/2028	108.28336	106.3530905	104.4671126	102.6241419	100.8229436	99.06232642	97.34114085	95.65827717	94.01266393
230110A00055	1/10/2023	4.06	1/10/2028	108.56392	106.6334235	104.7471679	102.9038743	101.1023104	99.34128725	97.61965752	95.93631351	94.29018572
230111A00004	1/11/2023	3.83	1/11/2028	108.27641	106.3434402	104.4548824	102.609447	100.8058944	99.04302851	97.31969534	95.63478091	93.98720973
230111A00019	1/11/2023	3.83	1/11/2028	108.27641	106.3434402	104.4548824	102.609447	100.8058944	99.04302851	97.31969534	95.63478091	93.98720973
230112A00004	1/12/2023	4	1/12/2028	108.47464	106.5394809	104.6487896	102.8012768	100.9957009	99.23086379	97.50560957	95.8188224	94.16942499
230112A00014	1/12/2023	4.09	1/12/2027	103.84894	102.9520881	102.0707605	101.2045568	100.3530895	99.51598414	98.69287915	97.88342482	97.08728306
230112A00042	1/12/2023	4.09	1/12/2027	103.84894	102.9520881	102.0707605	101.2045568	100.3530895	99.51598414	98.69287915	97.88342482	97.08728306
230112A00044	1/12/2023	4	1/12/2028	108.47464	106.5394809	104.6487896	102.8012768	100.9957009	99.23086379	97.50560957	95.8188224	94.16942499
230112A00062	3/15/2023	3.83	3/15/2028	108.91752	106.7978248	104.7306991	102.7144881	100.7476052	98.82852516	96.9557809	95.12796106	93.34370734
230112A00063	3/15/2023	3.83	3/15/2028	108.91752	106.7978248	104.7306991	102.7144881	100.7476052	98.82852516	96.9557809	95.12796106	93.34370734
230112A00065	1/12/2023	4.09	1/12/2027	103.84894	102.9520881	102.0707605	101.2045568	100.3530895	99.51598414	98.69287915	97.88342482	97.08728306
230112A00066	1/12/2023	4	1/12/2028	108.47464	106.5394809	104.6487896	102.8012768	100.9957009	99.23086379	97.50560957	95.8188224	94.16942499
230113A00055	1/13/2023	3.88	1/13/2028	108.25811	106.3223038	104.431043	102.5830381	100.7770434	99.01185721	97.28632015	95.59931304	93.94975545
230113A00057	1/13/2023	3.99	1/13/2028	108.29182	106.3897554	104.5326452	102.7191398	100.9479356	99.21777756	97.52745633	95.87580668	94.26170541
230117A00040	1/17/2023	4.07	1/19/2027	103.91752	103.0006747	102.1000474	101.2152059	100.3457372	99.49124254	98.65133703	97.82564873	97.0138183
230117A00048	1/17/2023	3.97	1/14/2028	108.44198	106.5016123	104.6059462	102.753686	100.9435801	99.17442126	97.44504455	95.75432571	94.10117937
230117A00087	1/17/2023	3.93	1/18/2028	108.41408	106.4629248	104.5569523	102.6948487	100.8753426	99.09720755	97.35926078	95.66036076	93.99940574
230118A00019	1/18/2023	3.59	1/18/2028	107.89939	105.9507492	104.0473052	102.1877338	100.3707622	98.59516288	96.85975183	95.16338648	93.50496409
230118A00033	1/18/2023	3.81	1/18/2028	108.18356	106.2346648	104.330916	102.4709939	100.6536281	98.8775935	97.14170836	95.44483223	93.78586436
230118A00039	1/18/2023	3.81	1/18/2028	108.18356	106.2346648	104.330916	102.4709939	100.6536281	98.8775935	97.14170836	95.44483223	93.78586436
230119A00034	1/19/2023	3.82	1/19/2028	108.21458	106.2626232	104.355934	102.4931944	100.6731289	98.8945076	97.1561438	95.45689262	93.79564906
230119A00105	1/19/2023	3.9	1/19/2027	103.76386	102.8477765	101.9478935	101.0637872	100.1950447	99.34126756	98.50207089	97.67708301	96.86594474
230119A00108	1/19/2023	3.81	1/19/2028	108.19535	106.243574	104.3370706	102.4745133	100.6546268	98.87618095	97.13798943	95.43890738	93.77782987
230119A00137	1/19/2023	3.9	1/19/2027	103.76386	102.8477765	101.9478935	101.0637872	100.1950447	99.34126756	98.50207089	97.67708301	96.86594474
230120A00022	1/20/2023	3.9	1/20/2028	108.38053	106.4241727	104.5132371	102.6463992	100.8223775	99.03993636	97.29788381	95.59506981	93.93038448
230120A00029	1/20/2023	3.9	1/20/2028	108.38053	106.4241727	104.5132371	102.6463992	100.8223775	99.03993636	97.29788381	95.59506981	93.93038448
230120A00079	1/20/2023	3.68	1/20/2028	108.09566	106.139559	104.2289307	102.3624464	100.5388221	98.75681966	97.01524492	95.31294567	93.64881
230120A00117	1/20/2023	3.9	1/20/2028	108.38053	106.4241727	104.5132371	102.6463992	100.8223775	99.03993636	97.29788381	95.59506981	93.93038448
230123A00051	1/23/2023	3.75	1/21/2028	108.24245	106.2821281	104.3674322	102.4970251	100.6696172	98.88396472	97.13886818	95.43317033	93.7657544
230124A00004	1/24/2023	3.99	1/24/2028	108.60311	106.6334739	104.7097993	102.8307352	100.9949786	99.20127339	97.44840808	95.73521408	94.06056377

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230124A00015	1/24/2023	4.09	1/25/2027	104.00987	103.0757123	102.1583626	101.2573743	100.3723119	99.50275534	98.64829932	97.80855244	96.98313678
230124A00025	1/24/2023	4.09	1/25/2027	104.00987	103.0757123	102.1583626	101.2573743	100.3723119	99.50275534	98.64829932	97.80855244	96.98313678
230124A00045	1/24/2023	3.99	1/24/2028	108.60311	106.6334739	104.7097993	102.8307352	100.9949786	99.20127339	97.44840808	95.73521408	94.06056377
230124A00046	1/24/2023	3.99	1/24/2028	108.60311	106.6334739	104.7097993	102.8307352	100.9949786	99.20127339	97.44840808	95.73521408	94.06056377
230124A00055	6/15/2023	4.13	6/15/2032	127.74415	120.7270801	114.1531715	107.9919243	102.2151021	96.79654801	91.7120211	86.93904597	82.45677522
230124A00056	3/28/2023	4.19	3/28/2033	130.9273	122.9611665	115.5519566	108.6574943	102.239016	96.26087869	90.69029357	85.49708266	80.65345815
230124A00058	6/15/2023	4.21	6/15/2034	135.23036	125.7920337	117.1102724	109.1198299	101.7614265	94.98117468	88.73006224	82.96348697	77.64083841
230125A00010	1/25/2023	4.01	1/25/2027	103.93623	103.0024363	102.0854495	101.1848196	100.3001111	99.43090417	98.57679346	97.73738772	96.9123091
230125A00022	1/25/2023	3.8	1/25/2027	103.80757	102.8735046	101.9562684	101.0554103	100.1704941	99.30109896	98.44681868	97.60726118	96.78204782
230125A00023	1/25/2023	3.69	1/25/2028	108.17324	106.2025261	104.2779174	102.3980577	100.5616372	98.76739317	97.01410794	95.30060694	93.62575693
230125A00031	1/25/2023	3.74	1/25/2028	108.08157	106.1499983	104.2648411	102.4246778	100.6281416	98.87391724	97.16073829	95.48738522	93.85268325
230126A00015	1/26/2023	4.08	1/26/2027	104.01302	103.0760322	102.1559541	101.2523332	100.3647301	99.49272125	98.63589788	97.79386536	96.96624264
230127A00012	1/27/2023	4	1/27/2028	108.65946	106.6809481	104.7487828	102.8615938	101.0180625	99.21691792	97.45693437	95.73692973	94.05576349
230127A00045	1/27/2023	4.12	1/27/2027	104.06242	103.1223698	102.199334	101.292854	100.4024868	99.52780516	98.66839676	97.82386366	96.99382166
230127A00046	1/27/2023	4	1/27/2028	108.65946	106.6809481	104.7487828	102.8615938	101.0180625	99.21691792	97.45693437	95.73692973	94.05576349
230127A00048	1/27/2023	4	1/27/2028	108.65946	106.6809481	104.7487828	102.8615938	101.0180625	99.21691792	97.45693437	95.73692973	94.05576349
230127A00053	1/27/2023	4	1/27/2028	108.65946	106.6809481	104.7487828	102.8615938	101.0180625	99.21691792	97.45693437	95.73692973	94.05576349
230127A00056	1/27/2023	3.78	1/27/2028	108.37185	106.3936165	104.4617742	102.5749555	100.7318391	98.93115163	97.17166499	95.45219487	93.77159868
230130A00045	1/30/2023	4.02	1/28/2028	108.71076	106.7289696	104.7936549	102.9034448	101.0570154	99.25309042	97.49043939	95.76787546	94.08425369
230130A00086	1/30/2023	4.16	2/1/2027	104.16283	103.2081988	102.2710954	101.3510389	100.4475667	99.56023314	98.68860813	97.83227691	96.99083917
230130A00087	1/30/2023	4.04	1/28/2028	108.74974	106.7675627	104.8318667	102.9412827	101.0944865	99.29020162	97.52719737	95.80428674	94.12032461
230130A00095	2/3/2023	4.25	5/26/2026	101.07228	100.829638	100.5881691	100.3478627	100.1087105	99.87070418	99.63383545	99.39809616	99.16347822
230130A00127	1/30/2023	4.02	2/1/2028	108.76093	106.7673632	104.8207908	102.919819	101.0631022	99.24934391	97.47729405	95.74574736	94.05354126
230131A00004	1/31/2023	3.76	1/31/2028	108.38033	106.3909174	104.4483956	102.5513757	100.6985158	98.88852243	97.12014899	95.3921932	93.70349544
230131A00009	1/31/2023	3.98	1/31/2028	108.6696	106.6799025	104.737046	102.8396437	100.9863562	99.17589279	97.4070091	95.67850513	93.98922338
230131A00032	2/3/2023	4.17	7/30/2026	101.85248	101.4272178	101.0055033	100.5872937	100.1725457	99.76121621	99.35326325	98.94864537	98.54732178
230131A00034	2/3/2023	3.99	12/23/2027	108.20907	106.3317699	104.4965604	102.702213	100.9475474	99.23142639	97.55275381	95.91047283	94.30356412
230131A00057	1/31/2023	4.1	1/29/2027	104.06872	103.1230077	102.194513	101.2827663	100.3873171	99.50773084	98.64358837	97.79448518	96.96003078
230201A00003	2/1/2023	3.93	1/31/2028	108.57173	106.5830077	104.6411124	102.7446527	100.8922899	99.08273376	97.31474043	95.58711036	93.89868649
230201A00011	2/1/2023	3.93	2/1/2028	108.58451	106.5927052	104.6478675	102.748597	100.8935491	99.08142827	97.31098533	95.58101581	93.89035794
230201A00012	2/1/2023	4.08	2/1/2027	104.08763	103.1333784	102.1966531	101.2769698	100.3738661	99.48689637	98.61563069	97.75965435	96.91856715
230202A00006	2/2/2023	3.92	2/2/2027	103.94961	102.9932508	102.0545131	101.132909	100.2279721	99.33925303	98.46631823	97.60874963	96.76614375
230202A00008	2/2/2023	3.81	2/2/2028	108.36171	106.3691954	104.4237339	102.5239267	100.6684249	98.85592845	97.08518427	95.35498403	93.6641623

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230202A00011	2/2/2023	3.92	2/2/2027	103.94961	102.9932508	102.0545131	101.132909	100.2279721	99.33925303	98.46631823	97.60874963	96.76614375
230202A00038	2/2/2023	3.84	2/2/2028	108.4206	106.4274971	104.4814559	102.5810801	100.7250205	98.91197677	97.14069553	95.40996818	93.71862901
230202A00041	2/2/2023	3.82	2/2/2028	108.38134	106.3886293	104.4429745	102.5429778	100.6872901	98.87461122	97.10368803	95.37331208	93.68231787
230202A00042	2/2/2023	3.82	2/2/2028	108.38134	106.3886293	104.4429745	102.5429778	100.6872901	98.87461122	97.10368803	95.37331208	93.68231787
230202A00045	2/2/2023	3.62	2/2/2028	108.13035	106.1375349	104.1918361	102.2918508	100.436227	98.62366182	96.85289943	95.12272898	93.43198264
230202A00050	2/2/2023	3.82	2/2/2028	108.38134	106.3886293	104.4429745	102.5429778	100.6872901	98.87461122	97.10368803	95.37331208	93.68231787
230202A00096	2/2/2023	3.81	2/2/2028	108.36171	106.3691954	104.4237339	102.5239267	100.6684249	98.85592845	97.08518427	95.35498403	93.6641623
230203A00021	2/8/2023	4.21	6/17/2026	101.33318	101.028899	100.7264576	100.4258391	100.1270271	99.8300052	99.53475728	99.24126737	98.94951971
230203A00026	2/3/2023	3.98	2/3/2028	108.70836	106.7094066	104.7577139	102.8518706	100.9905201	99.1723553	97.39611614	95.66058773	93.96459841
230203A00038	2/3/2023	4.1	2/3/2027	104.1322	103.1721027	102.2297363	101.3046158	100.3962706	99.50424693	98.62810742	97.76743007	96.92180778
230203A00039	2/3/2023	3.98	2/3/2028	108.70836	106.7094066	104.7577139	102.8518706	100.9905201	99.1723553	97.39611614	95.66058773	93.96459841
230208A00029	2/8/2023	4.27	2/8/2027	104.35978	103.384422	102.4273463	101.4880372	100.5660027	99.66076876	98.77187856	97.89889174	97.04138365
230208A00038	2/8/2023	4.27	2/8/2027	104.35978	103.384422	102.4273463	101.4880372	100.5660027	99.66076876	98.77187856	97.89889174	97.04138365
230208A00039	2/8/2023	4.17	2/8/2028	109.14914	107.1309537	105.1607928	103.2372155	101.3588343	99.52431222	97.73236113	95.9817393	94.27124946
230208A00040	2/8/2023	4.26	2/8/2029	114.12021	110.9962175	107.9757695	105.0548568	102.22965	99.49648944	96.85187632	94.29246467	91.81505381
230208A00041	2/8/2023	4.32	2/8/2030	119.03156	114.7624252	110.6738069	106.757092	103.0041268	99.4071879	95.95895728	92.65249887	89.48123654
230208A00060	2/8/2023	4.06	2/8/2027	104.22595	103.2503202	102.2929945	101.3534584	100.4312188	99.52580064	98.63674612	97.76361399	96.90597874
230209A00025	2/9/2023	4.25	2/5/2027	104.30066	103.3340643	102.3854249	101.4542443	100.5400432	99.64235961	98.76074833	97.89477998	97.04404034
230209A00027	2/9/2023	4.12	2/7/2028	109.03683	107.0227413	105.0565181	103.1367266	101.2619856	99.43096424	97.64238023	95.89499731	94.18762347
230209A00037	2/9/2023	4.12	2/9/2028	109.06346	107.0431773	105.0710423	103.1456052	101.265473	99.42930383	97.63580467	95.88372923	94.17187591
230210A00055	2/10/2023	4.02	2/10/2028	109.02218	106.9966816	105.0195651	103.0893753	101.2047093	99.36421558	97.56659222	95.81058431	94.09498207
230210A00062	2/10/2023	4.13	2/10/2027	104.31953	103.3377706	102.3745348	101.4292985	100.5015601	99.59083619	98.69666121	97.81858642	96.95617921
230210A00065	2/10/2023	4.02	2/10/2028	109.02218	106.9966816	105.0195651	103.0893753	101.2047093	99.36421558	97.56659222	95.81058431	94.09498207
230213A00020	2/15/2023	4.28	1/25/2028	109.1782	107.2000838	105.2681619	103.3810757	101.5375142	99.73621334	97.97595438	96.25556157	94.57390051
230214A00031	2/14/2023	4.31	2/14/2028	109.50941	107.4697745	105.4790588	103.5357829	101.6385222	99.78590466	97.97660879	96.20936101	94.48293378
230215A00008	2/15/2023	4.49	2/16/2027	104.6827	103.6830858	102.7026216	101.7407636	100.796985	99.87077864	98.96165627	98.06914754	97.19279929
230215A00045	2/15/2023	4.37	2/15/2028	109.64323	107.5992605	105.6043746	103.6570861	101.755964	99.89962989	98.08675627	96.31606389	94.58631976
230217A00036	2/17/2023	4.44	2/17/2028	109.81163	107.7599901	105.7577488	103.8034019	101.8955055	100.0326693	98.21355424	96.43687002	94.70137326
230217A00052	2/17/2023	4.55	2/17/2027	104.75576	103.75293	102.7693657	101.8045156	100.8578484	99.92885286	99.01703658	98.12192541	97.24306252
230221A00004	2/21/2023	4.47	2/18/2028	109.88608	107.8307062	105.8248816	103.8670983	101.9559061	100.0899087	98.26776124	96.48816803	94.74988048
230221A00007	2/21/2023	4.5	10/18/2027	108.22477	106.5329035	104.8761616	103.2535137	101.6639725	100.1065889	98.58044987	97.08467688	95.61842421
230222A00024	2/22/2023	4.74	3/2/2026	100.03218	100.0266096	100.0210482	100.0154918	100.0099404	100.004394	99.99885256	99.99331609	99.98778458
230223A00033	2/23/2023	4.5	2/23/2028	110.01824	107.9466231	105.9252789	103.9526667	102.0273057	100.1477706	98.31268886	96.52073869	94.77064647

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230228A00010	2/28/2023	4.5	2/26/2027	104.90441	103.8742863	102.8644476	101.8743028	100.9032793	99.95082642	99.01641443	98.09953363	97.19969336
230301A00029	3/1/2023	4.59	3/1/2028	110.30211	108.2068728	106.162918	104.1686613	102.2225791	100.3232054	98.46912902	96.65899143	94.89148407
230301A00036	3/1/2023	4.91	3/2/2026	100.03329	100.0277216	100.0221595	100.0166024	100.0110503	100.0055031	99.99996096	99.99442376	99.98889152
230301A00047	3/1/2023	4.61	3/1/2028	110.489	108.360686	106.2855068	104.2617625	102.2878252	100.3621311	98.48317757	96.64952027	94.85977032
230302A00028	3/2/2023	5.02	3/2/2026	100.03401	100.0284412	100.0228786	100.017321	100.0117684	100.0062208	100.0006782	99.99514048	99.98960777
230302A00047	3/2/2023	4.76	3/2/2028	110.40291	108.3491196	106.3461864	104.3924894	102.486474	100.6266469	98.81157299	97.03987298	95.31022047
230303A00035	5/15/2023	4.65	5/15/2030	121.69078	117.0810054	112.6766129	108.4672513	104.4431558	100.5951092	96.9144082	93.39283109	90.0226082
230303A00036	5/15/2023	4.53	5/15/2028	111.22932	108.911126	106.6536004	104.4547079	102.3124958	100.2250932	98.19070718	96.20761837	94.27417754
230303A00038	4/14/2023	4.56	4/14/2028	110.86012	108.6344485	106.4653556	104.3510021	102.2896258	100.2795354	98.3191069	96.40678049	94.54105744
230303A00041	4/14/2023	4.56	4/14/2028	110.86012	108.6344485	106.4653556	104.3510021	102.2896258	100.2795354	98.3191069	96.40678049	94.54105744
230303A00057	3/3/2023	4.77	3/3/2027	105.18177	104.1369772	103.1130241	102.1092869	101.1251702	100.1601021	99.21353228	98.28493189	97.37379188
230303A00059	3/3/2023	4.56	3/3/2027	105.03967	103.9945993	102.9703952	101.9664327	100.9821152	100.0168694	99.07014417	98.14140939	97.23015503
230307A00004	3/7/2023	4.67	3/7/2028	110.69809	108.5507327	106.4572738	104.41598	102.4251891	100.4833051	98.58879481	96.74018509	94.9360598
230307A00020	3/7/2023	4.98	3/9/2026	100.13329	100.1082386	100.083214	100.0582168	100.0332468	100.0083041	99.98338853	99.95850012	99.9336388
230307A00021	3/7/2023	4.63	3/7/2028	110.46881	108.3550592	106.293299	104.2819104	102.3193387	100.4040883	98.53472024	96.70984947	94.92814246
230307A00022	3/7/2023	4.77	3/8/2027	105.26011	104.2006726	103.1626543	102.145407	101.1483104	100.170769	99.21221055	98.27208489	97.34986297
230307A00026	3/7/2023	4.98	3/6/2026	100.09063	100.0739273	100.0572424	100.0405744	100.0239232	100.0072888	99.99067114	99.9740702	99.95748596
230307A00034	3/7/2023	4.41	3/7/2028	110.16622	108.0527988	105.9914274	103.9804817	102.0184038	100.1036951	98.23491383	96.41067219	94.62963417
230307A00114	3/7/2023	4.65	3/7/2028	110.50998	108.3957958	106.3336121	104.3218084	102.3588297	100.4431803	98.57342073	96.74816592	94.9660821
230308A00019	3/8/2023	5.05	3/9/2026	100.13509	100.1100382	100.0850122	100.0600136	100.0350423	100.0100982	99.98518129	99.96029153	99.93542886
230309A00004	3/9/2023	4.86	3/9/2027	105.36941	104.3065196	103.2651713	102.2447127	101.2445184	100.2639881	99.30254459	98.35963353	97.43472165
230309A00005	3/9/2023	5.06	3/9/2026	100.13535	100.1102952	100.0852691	100.0602703	100.0352988	100.0103545	99.98543739	99.96054744	99.93568459
230309A00027	3/9/2023	4.68	3/9/2028	110.60036	108.4796301	106.4111444	104.3932717	102.4244463	100.5031623	98.62797085	96.79747774	95.01034063
230309A00036	3/9/2023	4.46	3/9/2028	110.29703	108.1766369	106.1085434	104.0911173	102.1227896	100.2020513	98.32745099	96.49759152	94.71112808
230309A00038	3/9/2023	4.85	3/9/2026	100.13165	100.1065841	100.0815443	100.056532	100.0315472	100.0065899	99.98165988	99.95675724	99.93188187
230309A00041	3/9/2023	4.85	3/9/2026	100.13165	100.1065841	100.0815443	100.056532	100.0315472	100.0065899	99.98165988	99.95675724	99.93188187
230309A00057	3/9/2023	4.86	3/9/2027	105.36941	104.3065196	103.2651713	102.2447127	101.2445184	100.2639881	99.30254459	98.35963353	97.43472165
230309A00080	3/9/2023	4.68	3/9/2028	110.60036	108.4796301	106.4111444	104.3932717	102.4244463	100.5031623	98.62797085	96.79747774	95.01034063
230309A00091	3/9/2023	4.68	3/9/2028	110.60036	108.4796301	106.4111444	104.3932717	102.4244463	100.5031623	98.62797085	96.79747774	95.01034063
230309A00096	3/9/2023	4.68	3/9/2028	110.60036	108.4796301	106.4111444	104.3932717	102.4244463	100.5031623	98.62797085	96.79747774	95.01034063
230310A00017	3/10/2023	4.43	3/9/2029	115.03334	111.8074674	108.6910775	105.6798207	102.7695509	99.95631056	97.23632119	94.60597365	92.06181975
230310A00024	3/10/2023	4.38	3/10/2028	109.99462	107.8774733	105.8125542	103.7982325	101.8329407	99.91517152	98.04347496	96.21645553	94.4327699
230310A00030	3/10/2023	4.38	3/10/2028	109.99462	107.8774733	105.8125542	103.7982325	101.8329407	99.91517152	98.04347496	96.21645553	94.4327699

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230310A00037	3/10/2023	4.69	3/10/2026	100.13926	100.1114266	100.0836288	100.055862	100.0281264	100.0004218	99.97274808	99.94510532	99.91749341
230310A00039	3/10/2023	4.33	3/10/2028	109.89128	107.7752198	105.7113676	103.6980916	101.7338251	99.81706144	97.94635107	96.12029906	94.3375626
230310A00047	6/9/2023	4.22	6/9/2028	110.85691	108.4722026	106.1514571	103.892511	101.6932944	99.55182331	97.46619537	95.43458586	93.45524371
230310A00054	9/8/2023	4.09	9/11/2028	111.7354	109.0739331	106.4906948	103.9829146	101.5479381	99.18322171	96.88632705	94.65491613	92.48674633
230310A00069	3/10/2023	4.7	3/9/2026	100.12609	100.1010405	100.0760213	100.0510295	100.026065	100.0011276	99.97621748	99.95133448	99.92647855
230310A00071	3/10/2023	4.38	3/10/2028	109.99462	107.8774733	105.8125542	103.7982325	101.8329407	99.91517152	98.04347496	96.21645553	94.4327699
230310A00073	3/10/2023	4.7	3/6/2026	100.08573	100.0690291	100.0523479	100.0356835	100.0190359	100.0024051	99.985791	99.96919367	99.95261302
230310A00089	3/10/2023	4.7	3/10/2026	100.13954	100.1117111	100.083913	100.0561461	100.0284102	100.0007053	99.97303146	99.94538849	99.91777636
230310A00091	3/10/2023	4.53	3/10/2027	105.0411	103.9771997	102.9349315	101.913638	100.9126895	99.9314814	98.96943279	98.02598545	97.10060268
230310A00092	3/10/2023	4.38	3/10/2028	109.99462	107.8774733	105.8125542	103.7982325	101.8329407	99.91517152	98.04347496	96.21645553	94.4327699
230310A00114	3/10/2023	4.5	3/10/2027	105.0098	103.9460809	102.9039853	101.8828619	100.8820812	99.90103853	98.9391531	97.99586674	97.07064279
230310A00120	3/10/2023	4.33	3/10/2028	109.89128	107.7752198	105.7113676	103.6980916	101.7338251	99.81706144	97.94635107	96.12029906	94.3375626
230313A00036	3/13/2023	4.06	3/13/2028	109.37096	107.2520314	105.1855377	103.1698365	101.2033488	99.28455627	97.4119986	95.58427067	93.80002006
230313A00048	3/13/2023	4.25	3/13/2026	100.16339	100.1272262	100.0911052	100.0550276	100.0189934	99.98300254	99.94705484	99.91115026	99.87528872
230313A00052	3/13/2023	4.17	3/15/2027	104.73558	103.6591931	102.6049971	101.5723056	100.5604643	99.56884555	98.59684643	97.64388791	96.70941354
230313A00057	3/13/2023	4.06	3/13/2028	109.37096	107.2520314	105.1855377	103.1698365	101.2033488	99.28455627	97.4119986	95.58427067	93.80002006
230313A00061	3/13/2023	4.06	3/13/2028	109.37096	107.2520314	105.1855377	103.1698365	101.2033488	99.28455627	97.4119986	95.58427067	93.80002006
230313A00072	3/13/2023	4.06	3/13/2028	109.37096	107.2520314	105.1855377	103.1698365	101.2033488	99.28455627	97.4119986	95.58427067	93.80002006
230313A00078	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302
230313A00090	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302
230313A00091	3/13/2023	4.15	3/13/2028	109.55773	107.4368294	105.3684005	103.3508022	101.3824546	99.46183823	97.58749182	95.75800926	93.97203719
230313A00098	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302
230313A00102	3/13/2023	4.15	3/13/2028	109.55773	107.4368294	105.3684005	103.3508022	101.3824546	99.46183823	97.58749182	95.75800926	93.97203719
230313A00112	3/13/2023	4.15	3/13/2028	109.55773	107.4368294	105.3684005	103.3508022	101.3824546	99.46183823	97.58749182	95.75800926	93.97203719
230313A00119	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302
230313A00121	3/13/2023	4.29	3/15/2027	104.86242	103.7853228	102.7304189	101.6970296	100.6845004	99.69220334	98.71953527	97.76591696	96.83079177
230313A00123	3/13/2023	4.22	9/15/2027	107.31636	105.7248746	104.165323	102.6368208	101.138512	99.66957183	98.22920501	96.81664466	95.43115092
230313A00128	3/13/2023	4.18	12/15/2027	108.45694	106.5994406	104.7832058	103.0070024	101.2696497	99.57001199	97.90699662	96.27955183	94.68666489
230313A00134	3/13/2023	4.16	4/14/2028	109.99411	107.77797	105.6182111	103.513003	101.460589	99.45928296	97.50746597	95.60358311	93.74614033
230313A00135	3/13/2023	4.17	6/15/2028	110.81915	108.417597	106.080836	103.8066929	101.5930856	99.43801681	97.33956957	95.29590369	93.30525187
230313A00149	3/13/2023	4.15	3/13/2028	109.55773	107.4368294	105.3684005	103.3508022	101.3824546	99.46183823	97.58749182	95.75800926	93.97203719
230313A00158	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302
230313A00159	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230313A00177	3/13/2023	4.41	3/13/2026	100.16926	100.1330918	100.0969663	100.0608842	100.0248456	99.9888502	99.95289804	99.91698901	99.88112302
230313A00179	3/13/2023	4.29	3/15/2027	104.86242	103.7853228	102.7304189	101.6970296	100.6845004	99.69220334	98.71953527	97.76591696	96.83079177
230313A00180	3/13/2023	4.15	3/13/2028	109.55773	107.4368294	105.3684005	103.3508022	101.3824546	99.46183823	97.58749182	95.75800926	93.97203719
230313A00215	3/13/2023	4.13	3/13/2028	109.51623	107.3957632	105.3277643	103.3105876	101.3426533	99.42244224	97.54849333	95.71940069	93.93381116
230314A00011	3/14/2023	4.38	3/14/2028	110.04852	107.9196297	105.8434355	103.8182804	101.8425763	99.9147963	98.03347185	96.19718993	94.40459065
230314A00014	3/14/2023	4.18	3/14/2028	109.76203	107.6344	105.5604284	103.5383743	101.5665709	99.64341855	97.76738112	95.93698325	94.15080724
230314A00015	3/14/2023	4.55	9/14/2026	102.63081	102.0749537	101.5251398	100.9812666	100.4432381	99.91096017	99.38434068	98.86328955	98.34771856
230314A00016	3/14/2023	4.38	3/14/2028	110.04852	107.9196297	105.8434355	103.8182804	101.8425763	99.9147963	98.03347185	96.19718993	94.40459065
230314A00017	3/14/2023	4.39	1/18/2028	109.29777	107.3379215	105.4234249	103.5529591	101.7252482	99.93906144	98.19321172	96.48655347	94.81798102
230314A00019	3/14/2023	4.39	1/18/2028	109.29777	107.3379215	105.4234249	103.5529591	101.7252482	99.93906144	98.19321172	96.48655347	94.81798102
230314A00021	3/14/2023	4.41	10/13/2027	108.00633	106.3302096	104.6886985	103.0807939	101.5055293	99.96197535	98.44923786	96.96645603	95.512801
230314A00024	3/14/2023	4.41	10/13/2027	108.00633	106.3302096	104.6886985	103.0807939	101.5055293	99.96197535	98.44923786	96.96645603	95.512801
230314A00028	3/14/2023	4.43	7/14/2027	106.76989	105.3576738	103.9712071	102.609846	101.2729651	99.95995916	98.67024267	97.40324877	96.15842864
230314A00030	3/14/2023	4.43	7/14/2027	106.76989	105.3576738	103.9712071	102.609846	101.2729651	99.95995916	98.67024267	97.40324877	96.15842864
230314A00032	3/14/2023	4.45	4/14/2027	105.48129	104.3150594	103.1747145	102.0593999	100.9682966	99.90062088	98.85562284	97.83258416	96.83081663
230314A00034	3/14/2023	4.45	4/14/2027	105.48129	104.3150594	103.1747145	102.0593999	100.9682966	99.90062088	98.85562284	97.83258416	96.83081663
230314A00054	3/14/2023	4.46	3/15/2027	105.04212	103.9640066	102.9080999	101.8737221	100.8602183	99.86696022	98.89334446	97.93879146	97.00274427
230314A00067	3/14/2023	4.16	3/14/2028	109.74269	107.6141655	105.5383872	103.5137026	101.5385204	99.6113105	97.73060154	95.89497776	94.10307668
230314A00070	3/14/2023	4.25	3/12/2027	104.85202	103.7824028	102.7346753	101.7081669	100.7022369	99.71626984	98.74967492	97.80188427	96.87235213
230314A00081	3/14/2023	4.16	3/14/2028	109.74269	107.6141655	105.5383872	103.5137026	101.5385204	99.6113105	97.73060154	95.89497776	94.10307668
230315A00007	3/15/2023	4.2	3/16/2026	100.19748	100.1529775	100.1085308	100.0641412	100.0198087	99.97553298	99.93131408	99.88715186	99.84304619
230315A00010	3/15/2023	4.2	3/13/2026	100.16156	100.1253932	100.0892736	100.0531975	100.0171647	99.98117515	99.94522884	99.90932565	99.8734655
230315A00013	3/15/2023	4.2	3/16/2026	100.19748	100.1529775	100.1085308	100.0641412	100.0198087	99.97553298	99.93131408	99.88715186	99.84304619
230315A00016	3/15/2023	4.08	3/16/2027	104.65419	103.5754311	102.5189674	101.4841128	100.4702083	99.47662133	98.50274477	97.54799538	96.6118128
230315A00023	3/15/2023	4.2	3/16/2026	100.19748	100.1529775	100.1085308	100.0641412	100.0198087	99.97553298	99.93131408	99.88715186	99.84304619
230315A00024	3/15/2023	4.03	3/15/2028	109.33369	107.2095859	105.1381372	103.1176886	101.1466513	99.22349751	97.346758	95.5150192	93.72692071
230315A00030	3/15/2023	4.03	3/15/2028	109.33369	107.2095859	105.1381372	103.1176886	101.1466513	99.22349751	97.346758	95.5150192	93.72692071
230315A00055	3/15/2023	4.2	3/11/2026	100.13739	100.1067899	100.0762249	100.0456951	100.0152002	99.98474032	99.9543153	99.9239251	99.89356966
230315A00068	3/15/2023	4.2	3/16/2026	100.19748	100.1529775	100.1085308	100.0641412	100.0198087	99.97553298	99.93131408	99.88715186	99.84304619
230315A00084	3/15/2023	4.08	3/24/2027	104.76422	103.6621105	102.5832394	101.5268811	100.4923352	99.47893042	98.48602267	97.51299381	96.55925037
230315A00098	3/15/2023	4.08	3/15/2027	104.64044	103.5645958	102.5109307	101.4787625	100.4674372	99.47632721	98.5048298	97.55236612	96.61837987
230315A00116	3/15/2023	4.36	3/16/2026	100.20467	100.1601572	100.115705	100.07131	100.0269719	99.98269072	99.93846634	99.89429864	99.8501875
230315A00117	3/15/2023	4.17	3/15/2027	104.73558	103.6591931	102.6049971	101.5723056	100.5604643	99.56884555	98.59684643	97.64388791	96.70941354

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230315A00125	3/15/2023	4.11	3/15/2027	104.67215	103.5961282	102.5422862	101.5099435	100.4984463	99.50716665	98.53550201	97.58287338	96.64872443
230315A00131	3/15/2023	4.13	3/15/2027	104.69329	103.6171498	102.5631898	101.5307309	100.5191189	99.52772629	98.55595015	97.60321156	96.66895413
230316A00001	3/16/2023	3.81	3/16/2028	109.039	106.9123566	104.838541	102.8158905	100.8428077	98.91775699	97.03926142	95.20590035	93.41630666
230316A00017	3/16/2023	3.81	3/16/2028	109.039	106.9123566	104.838541	102.8158905	100.8428077	98.91775699	97.03926142	95.20590035	93.41630666
230316A00032	3/16/2023	4.39	3/16/2026	100.20601	100.1615034	100.1170502	100.0726541	100.028315	99.9840328	99.93980739	99.89563866	99.85152649
230316A00046	3/16/2023	4.18	6/16/2026	101.31186	101.0103978	100.7107468	100.4128861	100.1167996	99.82247125	99.52988547	99.23902668	98.94987951
230316A00047	3/16/2023	4.07	9/16/2027	107.09394	105.5014139	103.9408816	102.4114522	100.912267	99.44249827	98.00134837	96.58804799	95.20185501
230316A00048	3/16/2023	4.05	6/16/2028	110.55118	108.1499271	105.8135314	103.5398266	101.3267302	99.17224462	97.07445216	95.03151168	93.04165479
230316A00055	3/16/2023	4.03	3/16/2028	109.34618	107.2191625	105.1449129	103.1217741	101.1481518	99.22251343	97.34338508	95.5093488	93.71904002
230316A00060	3/16/2023	3.89	3/16/2027	104.52802	103.4488717	102.3920458	101.356858	100.3426478	99.34878136	98.37465017	97.41966986	96.4832789
230316A00067	3/16/2023	3.89	3/16/2027	104.52802	103.4488717	102.3920458	101.356858	100.3426478	99.34878136	98.37465017	97.41966986	96.4832789
230316A00072	3/16/2023	4.1	3/16/2027	104.67539	103.5965079	102.5399256	101.5049541	100.4909344	99.4972338	98.5232452	97.56838532	96.63209374
230316A00076	3/16/2023	4.45	3/16/2026	100.20871	100.1641959	100.1197405	100.0753424	100.0310012	99.98671695	99.94248949	99.8983187	99.85420448
230316A00078	3/16/2023	4.34	3/16/2027	104.92975	103.8494291	102.791424	101.7550499	100.7396474	99.74458349	98.76925041	97.81306453	96.87546499
230316A00082	3/16/2023	4.3	3/16/2028	109.90877	107.7757817	105.6956808	103.6668064	101.6875612	99.75640924	97.87187359	96.03253331	94.23702101
230316A00113	3/16/2023	4.28	3/16/2026	100.20443	100.1598866	100.1154016	100.0709742	100.0266042	99.9822915	99.93803597	99.8938375	99.84969598
230317A00015	3/17/2023	4.13	3/17/2028	109.56732	107.4351686	105.355945	103.3279859	101.3496906	99.41952036	97.53599551	95.69769259	93.90324181
230317A00016	3/17/2023	4.22	3/17/2027	104.81671	103.7341898	102.6740928	101.6357291	100.6184345	99.62157136	98.64452757	97.68671539	96.74757008
230317A00025	3/17/2023	4.35	3/17/2026	100.21669	100.169401	100.1221726	100.0750062	100.0279017	99.98085894	99.93387779	99.88695815	99.84009988
230317A00026	3/17/2023	4.22	3/17/2027	104.81671	103.7341898	102.6740928	101.6357291	100.6184345	99.62157136	98.64452757	97.68671539	96.74757008
230317A00047	3/17/2023	4.1	3/17/2028	109.3964	107.2681283	105.19266	103.1683367	101.1935624	99.26680275	97.38658232	95.55148165	93.76013477
230317A00048	3/17/2023	4.1	3/17/2028	109.3964	107.2681283	105.19266	103.1683367	101.1935624	99.26680275	97.38658232	95.55148165	93.76013477
230317A00049	3/17/2023	4.1	3/17/2028	109.3964	107.2681283	105.19266	103.1683367	101.1935624	99.26680275	97.38658232	95.55148165	93.76013477
230317A00050	3/17/2023	4.1	3/17/2028	109.3964	107.2681283	105.19266	103.1683367	101.1935624	99.26680275	97.38658232	95.55148165	93.76013477
230317A00051	3/17/2023	4.35	3/17/2026	100.21669	100.169401	100.1221726	100.0750062	100.0279017	99.98085894	99.93387779	99.88695815	99.84009988
230320A00006	3/20/2023	4.25	3/20/2026	100.24853	100.1928964	100.1373439	100.0818689	100.0264713	99.97115091	99.91590757	99.86074112	99.80565138
230320A00033	3/20/2023	4.35	3/20/2026	100.25411	100.1984789	100.1429221	100.0874428	100.0320409	99.97671626	99.92146864	99.86629791	99.81120391
230321A00009	3/21/2023	4.27	3/21/2028	109.9121	107.765109	105.6715798	103.629821	101.6382092	99.69518407	97.79924567	95.94895126	94.14291284
230321A00053	3/21/2023	4.27	3/21/2028	109.9121	107.765109	105.6715798	103.629821	101.6382092	99.69518407	97.79924567	95.94895126	94.14291284
230321A00074	3/21/2023	4.23	3/21/2028	109.82819	107.6820975	105.5894466	103.5485486	101.5577805	99.61558274	97.72045566	95.87095702	94.06569924
230322A00007	3/22/2023	4.54	3/21/2031	125.1892	119.579743	114.2631199	109.2224059	104.4417421	99.90626623	95.60204473	91.51600977	87.63590078
230322A00009	3/22/2023	4.59	3/22/2032	129.76344	122.9364173	116.5255636	110.5031235	104.843341	99.52230371	94.51780142	89.80919594	85.37730189
230322A00015	3/22/2023	4.24	3/22/2028	109.86225	107.7130018	105.617316	103.5734991	101.579923	99.63502276	97.73729402	95.88528995	94.07761868

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230322A00020	3/22/2023	4.2	3/22/2029	114.71887	111.4554568	108.3039012	105.2597165	102.3186246	99.47654419	96.72958087	94.0740169	91.50630224
230323A00028	3/23/2023	4.1	3/23/2028	109.54846	107.4030129	105.3120694	103.2738504	101.2866478	99.34882364	97.4588054	95.61508351	93.81620801
230323A00029	3/23/2023	4.39	3/24/2031	124.44705	118.84763	113.5411694	108.5107058	103.7403476	99.21520331	94.9213139	90.84558879	86.97574742
230323A00030	3/23/2023	4.72	3/23/2037	149.24588	136.1609823	124.412407	113.8540696	104.3566653	95.80565644	88.09951273	81.14816998	74.87167837
230323A00048	3/23/2023	4.07	3/23/2028	109.51777	107.3694204	105.2746706	103.2318271	101.2392583	99.29539662	97.39873487	95.54782371	93.74126889
230323A00051	3/23/2023	3.85	3/23/2028	109.2078	107.0598381	104.9655407	102.9232048	100.9311956	98.9879421	97.09193428	95.24171999	93.43590234
230323A00054	3/23/2023	3.95	3/23/2028	109.26538	107.119727	105.0276255	102.9873776	100.9973533	99.05598633	97.16177097	95.31325922	93.50905811
230323A00056	3/23/2023	4	3/23/2027	104.66412	103.5654247	102.4898476	101.4366626	100.4051748	99.3947179	98.40465261	97.43436537	96.48326703
230323A00058	3/23/2023	3.96	9/23/2027	107.01131	105.3994924	103.8202858	102.2727693	100.7560581	99.26930029	97.8116748	96.38239037	94.98068402
230323A00065	3/23/2023	3.85	3/23/2028	109.2078	107.0598381	104.9655407	102.9232048	100.9311956	98.9879421	97.09193428	95.24171999	93.43590234
230323A00081	3/23/2023	3.85	3/23/2028	109.2078	107.0598381	104.9655407	102.9232048	100.9311956	98.9879421	97.09193428	95.24171999	93.43590234
230324A00001	3/24/2023	4.04	6/24/2026	101.36464	101.040803	100.719044	100.3993404	100.0816725	99.76602082	99.45236625	99.14068978	98.83097271
230324A00021	3/24/2023	3.72	3/24/2028	108.74643	106.6424884	104.5919097	102.5929465	100.6439264	98.74324489	96.88936235	95.08080052	93.31613967
230324A00023	3/24/2023	3.69	3/24/2028	108.88277	106.735504	104.6419493	102.6003973	100.6092099	98.66681314	96.77169416	94.92239814	93.11752572
230324A00032	3/24/2023	3.93	3/24/2028	109.23553	107.0874108	104.9929523	102.9504501	100.9582693	99.01483898	97.11864881	95.26824662	93.46223545
230324A00036	3/24/2023	3.98	3/24/2027	104.65601	103.5545207	102.4762669	101.4205168	100.3865704	99.37375649	98.38143128	97.4089768	96.45579976
230324A00050	3/24/2023	4.13	3/24/2026	100.29434	100.2275365	100.160835	100.0942345	100.0277348	99.96133566	99.89503687	99.82883819	99.76273939
230327A00046	3/27/2023	4.22	3/27/2026	100.33167	100.2565802	100.1816049	100.1067489	100.0320117	99.95739311	99.88289286	99.80851068	99.73424627
230327A00047	3/27/2023	4.08	3/27/2028	109.58935	107.4290716	105.3228703	103.2690277	101.2658913	99.31187307	97.40544701	95.54514575	93.72955805
230328A00019	3/28/2023	4.12	3/27/2026	100.32983	100.2546802	100.1796492	100.1047381	100.0299466	99.95527438	99.88072119	99.80628675	99.73197076
230328A00020	3/28/2023	3.98	3/28/2028	109.54426	107.3787195	105.2674888	103.2088389	101.2011066	99.24269454	97.33206729	95.46774885	93.64831973
230328A00024	3/28/2023	4.2	3/28/2028	109.85607	107.6901228	105.5784296	103.5192613	101.5109583	99.55192623	97.64063276	95.77560474	93.95542535
230328A00026	3/28/2023	4.34	3/28/2029	115.00126	111.7218647	108.5551518	105.4965908	102.5418593	99.6868344	96.92758288	94.26035056	91.68155325
230328A00027	3/28/2023	4.22	3/28/2028	109.81799	107.6652619	105.5674105	103.522633	101.5292023	99.58546153	97.68982121	95.84075556	94.03679946
230328A00028	3/28/2023	4.34	3/27/2026	100.73002	100.5686433	100.4077925	100.2474603	100.0876441	99.92834155	99.76955008	99.61126726	99.45349066
230328A00037	3/28/2023	4.21	3/28/2028	109.98436	107.790964	105.6537124	103.5707615	101.5403411	99.560753	97.63036824	95.74762313	93.91101625
230328A00045	3/28/2023	4.21	3/28/2028	109.98436	107.790964	105.6537124	103.5707615	101.5403411	99.560753	97.63036824	95.74762313	93.91101625
230328A00047	3/28/2023	4.21	3/28/2028	109.98436	107.790964	105.6537124	103.5707615	101.5403411	99.560753	97.63036824	95.74762313	93.91101625
230328A00051	3/28/2023	4.53	3/28/2033	130.42275	123.1382918	116.348923	110.0175572	104.110103	98.5952043	93.44400611	88.62994143	84.12853751
230328A00052	3/28/2023	4.53	3/28/2033	130.42275	123.1382918	116.348923	110.0175572	104.110103	98.5952043	93.44400611	88.62994143	84.12853751
230328A00098	3/28/2023	4.24	3/29/2027	105.00839	103.8906314	102.7967265	101.7259192	100.6774828	99.65072081	98.64496539	97.65957591	96.69393756
230328A00100	3/28/2023	4.19	3/28/2028	109.8349	107.6691777	105.5577081	103.4987589	101.4906707	99.53184918	97.62076218	95.75593664	93.93595587
230328A00111	3/28/2023	4.36	3/27/2026	100.34218	100.267079	100.1920956	100.1172314	100.0424861	99.96785944	99.89335111	99.81896085	99.74468839

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230329A00020	3/29/2023	4.23	3/29/2028	109.93265	107.7630796	105.6478978	103.585367	101.573822	99.61166306	97.69735267	95.82941287	94.00642226
230329A00043	3/29/2023	4.36	3/27/2026	100.34218	100.267079	100.1920956	100.1172314	100.0424861	99.96785944	99.89335111	99.81896085	99.74468839
230330A00011	3/30/2023	4.21	3/30/2028	109.90325	107.7312009	105.6136502	103.5488545	101.5351434	99.57091248	97.65461974	95.78478289	93.95997651
230330A00062	3/30/2023	4.42	3/30/2026	100.38502	100.3015529	100.2182228	100.135032	100.0519803	99.96906719	99.88629248	99.80365577	99.72115675
230330A00083	3/30/2023	4.1	3/30/2027	104.94687	103.8254561	102.7280569	101.6539056	100.6022683	99.57244202	98.56375268	97.57555375	96.60722485
230331A00014	3/31/2023	4.34	3/31/2026	100.39097	100.3047128	100.2186035	100.1326406	100.0468237	99.96115245	99.87562653	99.79024556	99.7050092
230331A00033	3/31/2023	4.34	3/31/2026	100.39097	100.3047128	100.2186035	100.1326406	100.0468237	99.96115245	99.87562653	99.79024556	99.7050092
230331A00057	3/31/2023	4.08	3/31/2028	109.6399	107.4679099	105.3504708	103.2858411	101.2723468	99.30838012	97.39239575	95.52290844	93.69848994
230404A00002	4/4/2023	4.1	4/2/2027	104.91106	103.7824789	102.6782355	101.5975438	100.5396555	99.50385367	98.48945108	97.49578886	96.52223495
230405A00010	4/5/2023	3.96	4/6/2026	100.42716	100.3242394	100.2215414	100.1190629	100.0168031	99.91476138	99.81293691	99.71132902	99.60993699
230405A00012	4/5/2023	3.8	4/5/2028	109.1054	106.9248605	104.7993726	102.7271706	100.7065553	98.73589495	96.81362207	94.93823032	93.10827165
230405A00021	4/5/2023	3.96	4/6/2026	100.42716	100.3242394	100.2215414	100.1190629	100.0168031	99.91476138	99.81293691	99.71132902	99.60993699
230405A00022	4/5/2023	3.8	4/5/2028	109.1054	106.9248605	104.7993726	102.7271706	100.7065553	98.73589495	96.81362207	94.93823032	93.10827165
230405A00037	4/5/2023	3.71	4/6/2026	100.40926	100.3062766	100.2035149	100.1009736	99.99865212	99.89654964	99.79466543	99.69299876	99.59154891
230405A00044	4/5/2023	3.8	4/5/2028	109.1054	106.9248605	104.7993726	102.7271706	100.7065553	98.73589495	96.81362207	94.93823032	93.10827165
230405A00046	4/5/2023	3.82	10/5/2027	106.93645	105.2915081	103.6802636	102.1017481	100.555031	99.03921726	97.5534448	96.09688357	94.6687338
230405A00049	4/5/2023	3.81	4/5/2028	109.1268	106.9460253	104.8203092	102.7478837	100.7270492	98.75617408	96.83369059	94.95809232	93.1279311
230406A00016	4/6/2023	3.89	4/6/2028	108.99996	106.8831439	104.8204174	102.8099962	100.8501673	98.93928837	97.07578424	95.2581435	93.48491539
230406A00023	4/6/2023	3.84	4/6/2028	109.20325	107.0187727	104.889497	102.8136467	100.7895162	98.81546767	96.88992808	95.0113857	93.17838742
230406A00026	4/6/2023	3.92	4/6/2027	104.76672	103.627615	102.5133261	101.4230491	100.3560132	99.3114802	98.2887428	97.28712321	96.30597147
230406A00029	4/6/2023	3.84	4/6/2028	109.20325	107.0187727	104.889497	102.8136467	100.7895162	98.81546767	96.88992808	95.0113857	93.17838742
230406A00039	3/29/2024	3.43	3/31/2026	100.31259	100.2264056	100.1403635	100.0544677	99.96871777	99.88311343	99.79765428	99.71233997	99.62717015
230406A00041	5/31/2024	3.25	5/29/2026	100.85921	100.6085681	100.3591743	100.1110169	99.86408674	99.6183747	99.37387179	99.13056914	98.88845792
230406A00043	7/31/2024	3.2	7/31/2026	101.45233	101.0252949	100.6018431	100.1819338	99.7655226	99.35256606	98.94302136	98.53684638	98.1339997
230406A00044	9/30/2024	3.16	9/30/2026	102.01894	101.4204032	100.8288753	100.2442368	99.66636809	99.09515208	98.53047443	97.97222341	97.4202898
230406A00046	6/28/2024	3.35	6/30/2027	105.11143	103.7495407	102.4118807	101.0978602	99.80690484	98.53845856	97.29198272	96.06695544	94.86287097
230406A00047	8/30/2024	3.31	8/31/2027	105.72016	104.1841646	102.6785718	101.202553	99.75531314	98.33608513	96.94412863	95.57872887	94.23919553
230406A00049	10/31/2024	3.29	10/29/2027	106.32881	104.6229903	102.9530473	101.3179174	99.71657682	98.14804196	96.61136739	95.105644	93.62999729
230406A00050	4/6/2023	3.67	4/6/2027	104.56649	103.4273825	102.3131237	101.2229027	100.1559471	99.11151729	98.08890475	97.08743041	96.10644314
230406A00052	4/6/2023	4.02	4/6/2026	100.43333	100.3304017	100.2276983	100.1252143	100.0229491	99.9209019	99.81907202	99.71745872	99.61606129
230406A00105	4/6/2023	3.84	4/6/2028	109.09221	106.9110819	104.7850429	102.7123167	100.6912024	98.72006653	96.79734014	94.92151548	93.09114317
230410A00011	4/10/2023	4.08	4/9/2027	104.98824	103.8392658	102.7154994	101.616121	100.5403419	99.487407	98.45659335	97.44720811	96.45858716
230410A00012	4/10/2023	3.98	4/10/2028	109.55381	107.3540117	105.209997	103.1199588	101.0821664	99.09495806	97.15673828	95.26597405	93.42119208

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230411A00054	4/11/2023	3.74	4/11/2028	109.20549	107.0036019	104.8576725	102.7658899	100.7265139	98.7378745	96.79836779	94.90645316	93.06065012
230412A00005	4/12/2023	4.16	4/10/2026	100.49589	100.3818088	100.2680038	100.1544702	100.0412069	99.92821294	99.81548731	99.70302902	99.59083708
230412A00006	4/12/2023	4.04	4/12/2027	104.98542	103.8279062	102.6959799	101.5887992	100.5055579	99.44548452	98.40784056	97.39191858	96.39704063
230412A00007	4/12/2023	3.95	4/12/2028	109.51432	107.3092126	105.1601234	103.0652411	101.0228234	99.03119828	97.0887599	95.19396579	93.34533371
230412A00028	4/12/2023	3.69	4/12/2028	109.10963	106.9059172	104.7582687	102.6648658	100.6239633	98.63388609	96.69302578	94.7998374	92.95283634
230412A00031	4/12/2023	3.91	4/10/2026	100.47608	100.3619303	100.2480548	100.1344519	100.0211205	99.90805945	99.7952679	99.6827448	99.57048912
230412A00033	4/12/2023	4.04	4/12/2027	104.98542	103.8279062	102.6959799	101.5887992	100.5055579	99.44548452	98.40784056	97.39191858	96.39704063
230412A00038	4/12/2023	3.69	4/12/2028	109.10963	106.9059172	104.7582687	102.6648658	100.6239633	98.63388609	96.69302578	94.7998374	92.95283634
230413A00017	4/13/2023	3.88	4/13/2028	109.37554	107.1690744	105.0187301	102.9226821	100.8791835	98.88655723	96.94319333	95.04754517	93.19812667
230413A00018	4/13/2023	3.96	4/13/2027	104.90847	103.7485696	102.6143769	101.5050422	100.4197539	99.35773509	98.31824222	97.30056312	96.30401538
230413A00020	4/13/2023	3.88	4/13/2028	109.37554	107.1690744	105.0187301	102.9226821	100.8791835	98.88655723	96.94319333	95.04754517	93.19812667
230413A00021	4/13/2023	4.07	4/13/2026	100.52101	100.3985836	100.2764681	100.1546644	100.0331713	99.9119875	99.79111186	99.67054314	99.55028013
230413A00031	4/13/2023	4.07	4/13/2026	100.52101	100.3985836	100.2764681	100.1546644	100.0331713	99.9119875	99.79111186	99.67054314	99.55028013
230413A00082	4/13/2023	4.01	4/13/2027	104.96537	103.8051218	102.6705895	101.5609204	100.4753026	99.41295932	98.37314677	97.35515267	96.35829451
230417A00023	4/17/2023	3.86	4/7/2028	109.41437	107.2217014	105.0845397	103.0010923	100.9696411	98.98853633	97.0561937	95.17109084	93.33176448
230417A00037	4/17/2023	4.39	4/16/2026	100.59786	100.4670224	100.3365446	100.2064205	100.0766486	99.94722761	99.81815592	99.68943211	99.56105475
230417A00044	4/17/2023	4.32	4/17/2026	100.6012	100.4675809	100.3343357	100.2014585	100.0689477	99.93680176	99.80501919	99.67359844	99.54253795
230417A00045	4/17/2023	4.21	4/16/2027	105.23663	104.0661783	102.9218381	101.8027458	100.7080713	99.63702046	98.58883333	97.56278228	96.55817029
230417A00046	4/17/2023	4.13	4/17/2028	109.96838	107.7438742	105.5761264	103.4632848	101.4035752	99.39529523	97.43681045	95.5265514	93.66301024
230417A00085	4/17/2023	4.68	4/17/2026	100.5357	100.4257174	100.3159921	100.2065242	100.0973128	99.98835682	99.87965538	99.77120753	99.66301232
230418A00035	4/18/2023	4.13	4/18/2028	105.2638	104.0976547	102.9554622	101.83652	100.7401508	99.66570329	98.61255083	97.58009025	96.56774082
230418A00059	4/18/2023	4.09	4/17/2026	100.58105	100.4473415	100.3140086	100.1810452	100.0484497	99.91622045	99.78435595	99.65285464	99.52171497
230419A00030	4/19/2023	4.39	4/20/2026	100.64856	100.5065557	100.3649674	100.2237907	100.0830241	99.94266549	99.80271325	99.66316553	99.52402057
230419A00035	4/19/2023	4.16	4/19/2028	110.0599	107.8286139	105.6543623	103.5352785	101.4695758	99.45554035	97.49152669	95.57595497	93.70730756
230420A00024	4/20/2023	4.31	4/20/2026	100.63722	100.4952323	100.3536561	100.2124916	100.071737	99.93139053	99.79145035	99.65191467	99.51278171
230420A00056	4/20/2023	4.38	4/20/2033	132.54328	124.4514537	116.9286552	109.931509	103.4201751	97.35804361	91.71145623	86.44945309	81.54354278
230420A00059	4/20/2023	4.72	4/20/2038	152.3297	137.9206944	125.1042216	113.6921619	103.519684	94.44224641	86.33299806	79.08052495	72.58689384
230420A00060	4/20/2023	4.72	4/20/2038	152.3297	137.9206944	125.1042216	113.6921619	103.519684	94.44224641	86.33299806	79.08052495	72.58689384
230420A00063	4/20/2023	4.65	4/20/2037	148.68435	135.5468079	123.7599382	113.1751738	103.6611114	95.10144401	87.3931521	80.44491918	74.17574422
230421A00006	4/21/2023	4.04	4/21/2028	109.82405	107.5896196	105.4124173	103.2905727	101.2222892	99.20584297	97.23957957	95.3219106	93.4513104
230421A00020	4/21/2023	4.23	4/21/2026	100.63812	100.4933471	100.3490052	100.2050898	100.0615991	99.91853118	99.77588414	99.6336561	99.49184519
230421A00025	4/21/2023	4.04	4/21/2028	109.82405	107.5896196	105.4124173	103.2905727	101.2222892	99.20584297	97.23957957	95.3219106	93.4513104
230421A00041	4/21/2023	4.22	4/21/2027	105.26199	104.0779909	102.9207085	101.7892458	100.6827444	99.60038363	98.54137864	97.5049781	96.49046272

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230421A00043	4/21/2023	4.1	4/21/2028	109.95513	107.7192446	105.5406174	103.417377	101.3477257	99.32993892	97.36236152	95.44340431	93.5715409
230421A00044	4/21/2023	4.13	10/21/2027	107.6482	105.9529934	104.2931017	102.6674908	101.0751636	99.51516193	97.98656414	96.48848367	95.02006718
230421A00062	4/21/2023	4.33	4/21/2028	105.49726	104.3130085	103.1531707	102.0170313	100.9038993	99.81310987	98.7440236	97.69602499	96.66852141
230421A00064	4/21/2023	4.1	4/21/2028	109.95513	107.7192446	105.5406174	103.417377	101.3477257	99.32993892	97.36236152	95.44340431	93.5715409
230424A00003	4/24/2023	4.15	4/26/2027	105.31183	104.1123227	102.9402156	101.7945733	100.6745059	99.57916294	98.50773122	97.45943298	96.43352388
230424A00005	4/24/2023	4.08	4/24/2028	109.95024	107.7057587	105.5189167	103.3878245	101.3106669	99.28570249	97.31126035	95.38573646	93.50759039
230424A00012	4/24/2023	4.28	4/24/2026	100.68245	100.5292911	100.3766039	100.2243889	100.072644	99.92136685	99.77055536	99.62020736	99.47032068
230424A00026	4/24/2023	4.28	4/24/2026	100.68245	100.5292911	100.3766039	100.2243889	100.072644	99.92136685	99.77055536	99.62020736	99.47032068
230424A00064	4/24/2023	4.28	4/24/2026	100.68245	100.5292911	100.3766039	100.2243889	100.072644	99.92136685	99.77055536	99.62020736	99.47032068
230425A00006	4/25/2023	3.89	4/24/2026	100.63495	100.4817157	100.3289581	100.1766744	100.0248623	99.87351961	99.72264415	99.57223374	99.42228619
230425A00031	4/25/2023	3.69	4/25/2028	109.26634	107.0234778	104.838363	102.7090989	100.6338626	98.61090591	96.63855152	94.71518934	92.83927333
230425A00040	4/25/2023	3.89	4/24/2026	100.63495	100.4817157	100.3289581	100.1766744	100.0248623	99.87351961	99.72264415	99.57223374	99.42228619
230425A00045	4/25/2023	3.95	4/25/2028	109.67771	107.433384	105.2467626	103.1159522	101.0391332	99.01456035	97.04055918	95.11552219	93.23790579
230425A00047	4/25/2023	4.01	4/26/2027	105.14743	103.9489577	102.7778611	101.6332135	100.5141253	99.4197463	98.34926391	97.30190068	96.2769126
230425A00050	4/25/2023	4.14	4/24/2026	100.66106	100.5079221	100.3552594	100.2030689	100.0513484	99.90009557	99.74930836	99.59898457	99.44912206
230425A00052	4/25/2023	4.01	4/26/2027	105.14743	103.9489577	102.7778611	101.6332135	100.5141253	99.4197463	98.34926391	97.30190068	96.2769126
230425A00053	4/25/2023	4.14	4/24/2026	100.66106	100.5079221	100.3552594	100.2030689	100.0513484	99.90009557	99.74930836	99.59898457	99.44912206
230425A00104	4/25/2023	3.86	7/15/2026	101.57639	101.1933076	100.8131305	100.4358244	100.0613567	99.68969535	99.3208087	98.95466559	98.59123534
230426A00003	4/26/2023	3.89	5/9/2028	109.716	107.4317946	105.2071115	103.0399668	100.9284552	98.8707511	96.86510412	94.9098353	93.0033336
230426A00004	4/26/2023	3.89	5/9/2028	109.716	107.4317946	105.2071115	103.0399668	100.9284552	98.8707511	96.86510412	94.9098353	93.0033336
230426A00005	4/26/2023	3.91	6/13/2028	110.18634	107.7980254	105.4740621	103.212286	101.010624	98.8670876	96.7797692	94.74683793	92.76653598
230426A00006	4/26/2023	3.91	6/13/2028	110.18634	107.7980254	105.4740621	103.212286	101.010624	98.8670876	96.7797692	94.74683793	92.76653598
230426A00007	4/26/2023	3.92	7/11/2028	110.55119	108.0789908	105.6752541	103.3377064	101.064159	98.85250835	96.70073247	94.60688708	92.56910227
230426A00008	4/26/2023	3.92	7/11/2028	110.55119	108.0789908	105.6752541	103.3377064	101.064159	98.85250835	96.70073247	94.60688708	92.56910227
230426A00009	4/26/2023	3.94	8/8/2028	110.93535	108.3803036	105.8980636	103.4861398	101.1421389	98.86376394	96.64880961	94.49515801	92.40077473
230426A00010	4/26/2023	3.94	8/8/2028	110.93535	108.3803036	105.8980636	103.4861398	101.1421389	98.86376394	96.64880961	94.49515801	92.40077473
230426A00011	4/26/2023	3.96	9/12/2028	111.41167	108.7515222	106.1696539	103.6632883	101.2297667	98.86654121	96.57116991	94.34131127	92.17471947
230426A00012	4/26/2023	3.96	9/12/2028	111.41167	108.7515222	106.1696539	103.6632883	101.2297667	98.86654121	96.57116991	94.34131127	92.17471947
230426A00013	4/26/2023	3.98	10/10/2028	111.81044	109.0648279	106.4017303	103.8181464	101.3112069	98.87816603	96.51639559	94.22337869	91.99670435
230426A00014	4/26/2023	3.98	10/10/2028	111.81044	109.0648279	106.4017303	103.8181464	101.3112069	98.87816603	96.51639559	94.22337869	91.99670435
230426A00025	4/26/2023	3.62	4/26/2028	109.12437	106.8802111	104.6938975	102.5635248	100.487265	98.46336533	96.49014393	94.56598659	92.68934332
230426A00033	4/26/2023	3.88	4/26/2028	109.53638	107.2907438	105.1029155	102.9709884	100.8931378	98.86761396	96.89273781	94.96689772	93.08854619
230426A00040	4/26/2023	3.9	4/26/2028	109.58035	107.3342267	105.1459174	103.0135192	100.935207	98.90923083	96.9339113	95.00763656	93.12885885

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230426A00046	4/26/2023	3.95	4/26/2028	109.69029	107.4429338	105.2534223	103.1198462	101.0403801	99.013273	97.03684503	95.10948366	93.22964052
230426A00049	4/26/2023	4.13	4/27/2026	100.69539	100.5338717	100.3728722	100.2123919	100.0524282	99.89297862	99.73404069	99.57561196	99.41768999
230426A00062	4/26/2023	4.13	4/27/2026	100.69539	100.5338717	100.3728722	100.2123919	100.0524282	99.89297862	99.73404069	99.57561196	99.41768999
230426A00064	6/15/2023	3.87	6/15/2028	110.11743	107.7241898	105.3955571	103.1293709	100.9235541	98.77611426	96.68513923	94.64879334	92.66531365
230426A00065	6/15/2023	3.87	6/15/2028	110.11743	107.7241898	105.3955571	103.1293709	100.9235541	98.77611426	96.68513923	94.64879334	92.66531365
230426A00142	4/26/2023	4.51	4/27/2026	100.57571	100.4531683	100.3309495	100.2090558	100.0874859	99.96623823	99.84531159	99.72470458	99.60441584
230427A00066	4/27/2023	4.07	4/27/2027	105.23207	104.030201	102.855853	101.708084	100.5859981	99.48873923	98.41548925	97.36546544	96.33791884
230427A00077	4/27/2023	4.14	10/27/2026	102.93564	102.2584602	101.5902031	100.930691	100.2797527	99.6372218	99.00293599	98.37673715	97.75847117
230428A00017	4/28/2023	4.17	4/28/2026	100.7139	100.5495784	100.3857906	100.2225379	100.0598176	99.8976273	99.7359643	99.57482608	99.41421009
230428A00018	4/28/2023	3.99	4/28/2028	109.8036	107.5492178	105.352958	103.212903	101.1272146	99.09412988	97.11195771	95.17907491	93.29392302
230428A00029	4/28/2023	4.23	4/28/2026	100.72374	100.559402	100.3956021	100.2323374	100.0696052	99.9074029	99.745728	99.5845779	99.42395007
230428A00050	4/28/2023	4.31	4/28/2028	105.39304	104.2261172	103.0831671	101.9634832	100.8663874	99.79122753	98.73737633	97.70422997	96.69120711
230501A00011	5/1/2023	4.09	4/26/2027	105.24137	104.0423091	102.8706351	101.7254191	100.6057714	99.51084152	98.43981666	97.39191914	96.36640476
230501A00012	5/1/2023	3.98	5/1/2028	109.81912	107.556018	105.3514243	103.2034062	101.1101073	99.06974758	97.08061969	95.14108524	93.24957141
230502A00038	5/2/2023	3.86	5/2/2028	109.56552	107.3024782	105.0980242	102.9502113	100.8571787	98.81714221	96.8283907	94.88928211	92.9982402
230502A00052	5/2/2023	3.96	5/3/2027	105.18498	103.9662891	102.7758912	101.6128123	100.4761189	99.36491967	98.27836289	97.21563458	96.17595624
230502A00055	5/2/2023	4.08	5/4/2026	100.77022	100.589166	100.4087654	100.2290171	100.0499174	99.87146281	99.69364981	99.51647492	99.3399347
230502A00076	5/2/2023	3.95	5/3/2027	105.17305	103.9544271	102.7641038	101.6010982	100.464477	99.35334872	98.26686187	97.20420241	96.16459188
230502A00079	5/2/2023	3.6	5/2/2028	109.15038	106.8888461	104.6859394	102.5397138	100.4483053	98.40992653	96.42286349	94.48547147	92.59617177
230502A00081	5/2/2023	3.96	5/3/2027	105.18498	103.9662891	102.7758912	101.6128123	100.4761189	99.36491967	98.27836289	97.21563458	96.17595624
230502A00122	5/2/2023	3.7	5/3/2027	104.9596	103.7410234	102.5507777	101.3878785	100.2513904	99.14042041	98.05411549	96.99166016	95.95227457
230503A00004	5/3/2023	3.94	5/3/2027	105.16111	103.9425652	102.7523163	101.5893841	100.452835	99.34177777	98.25536085	97.19277025	96.15322752
230503A00012	5/3/2023	3.82	5/3/2028	109.4887	107.2237479	105.0174901	102.8679789	100.7733478	98.73180743	96.7416416	94.80120359	92.90891281
230503A00014	5/3/2023	3.94	5/3/2027	105.16111	103.9425652	102.7523163	101.5893841	100.452835	99.34177777	98.25536085	97.19277025	96.15322752
230503A00020	5/3/2023	3.84	5/3/2028	109.53307	107.2676151	105.060868	102.9108775	100.8157769	98.77377651	96.78315978	94.8422798	92.9495557
230503A00025	5/3/2023	3.84	5/3/2028	109.53307	107.2676151	105.060868	102.9108775	100.8157769	98.77377651	96.78315978	94.8422798	92.9495557
230503A00029	5/3/2023	4.08	5/4/2026	100.77022	100.589166	100.4087654	100.2290171	100.0499174	99.87146281	99.69364981	99.51647492	99.3399347
230503A00030	5/3/2023	3.84	5/3/2028	109.53307	107.2676151	105.060868	102.9108775	100.8157769	98.77377651	96.78315978	94.8422798	92.9495557
230503A00032	5/3/2023	4.08	5/1/2026	100.73464	100.5619521	100.3898542	100.2183448	100.0474208	99.87707916	99.70731701	99.53813138	99.36951935
230503A00034	5/3/2023	3.84	5/3/2028	109.53307	107.2676151	105.060868	102.9108775	100.8157769	98.77377651	96.78315978	94.8422798	92.9495557
230503A00072	5/3/2023	3.83	5/4/2026	100.73938	100.5582163	100.3777065	100.197851	100.0186462	99.84008859	99.66217459	99.4849007	99.30826344
230504A00006	5/4/2023	3.79	12/6/2027	107.63852	105.8135102	104.028646	102.2827041	100.5745074	98.90292643	97.26687633	95.66531503	94.0972409
230504A00007	5/4/2023	3.82	7/6/2027	105.82165	104.4382736	103.079775	101.7455393	100.4349706	99.14749188	97.8825447	96.63958809	95.41809805

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230504A00011	5/4/2023	3.7	5/4/2026	100.7159	100.5347665	100.3542871	100.174462	99.99528753	99.81676012	99.63887625	99.4616324	99.28502509
230504A00034	5/4/2023	3.95	5/4/2026	100.74674	100.5657185	100.3853484	100.2056305	100.026561	99.84813661	99.6703537	99.49320883	99.31669854
230504A00041	5/4/2023	3.95	5/4/2026	100.74674	100.5657185	100.3853484	100.2056305	100.026561	99.84813661	99.6703537	99.49320883	99.31669854
230504A00042	5/4/2023	3.83	5/4/2027	105.04302	103.8223819	102.6301556	101.4653606	100.327057	99.21434783	98.12637597	97.0623223	96.02140352
230504A00043	5/4/2023	3.76	5/4/2028	109.36724	107.1008756	104.8933087	102.7425839	100.6468294	98.60425069	96.61312689	94.67180691	92.77870598
230504A00049	5/4/2023	3.95	5/4/2026	100.74674	100.5657185	100.3853484	100.2056305	100.026561	99.84813661	99.6703537	99.49320883	99.31669854
230504A00054	5/4/2023	3.95	5/4/2026	100.74674	100.5657185	100.3853484	100.2056305	100.026561	99.84813661	99.6703537	99.49320883	99.31669854
230504A00057	5/4/2023	3.86	5/4/2026	100.73049	100.5494856	100.3691366	100.1894397	100.0103912	99.8319877	99.65422563	99.47710154	99.30061197
230504A00058	5/4/2023	3.69	5/4/2028	109.21176	106.9471483	104.741298	102.5922546	100.4981473	98.45718261	96.46764066	94.52787123	92.63629044
230504A00059	5/4/2023	4.34	5/4/2026	100.6597	100.5139053	100.3685703	100.2236909	100.079265	99.93529029	99.79176452	99.64868549	99.50605104
230504A00069	5/4/2023	3.82	5/4/2026	100.72327	100.542271	100.3619314	100.1822438	100.0032046	99.82481041	99.6470576	99.46994275	99.29346238
230504A00084	5/4/2023	3.5	5/4/2028	108.95088	106.6860392	104.4800345	102.3309118	100.2367961	98.19588983	96.20646922	94.26688048	92.37553636
230505A00002	5/5/2023	4.01	5/5/2026	100.76925	100.5854166	100.4022645	100.219786	100.0379776	99.85683531	99.67635562	99.49653482	99.31736928
230505A00005	5/5/2023	3.99	5/5/2026	100.76558	100.5817539	100.3986065	100.2161328	100.0343291	99.85319162	99.67271667	99.49290059	99.31373976
230505A00014	5/5/2023	3.59	5/5/2028	109.16232	106.8923039	104.6813112	102.5273718	100.428603	98.38320008	96.3894326	94.44564032	92.55022993
230505A00016	5/5/2023	3.85	5/5/2028	109.57903	107.3075008	105.0949445	102.9394013	100.8389917	98.79191437	96.7964415	94.85091564	92.953746
230505A00022	5/5/2023	3.85	5/5/2028	109.57903	107.3075008	105.0949445	102.9394013	100.8389917	98.79191437	96.7964415	94.85091564	92.953746
230505A00027	5/5/2023	4.01	5/5/2026	100.76925	100.5854166	100.4022645	100.219786	100.0379776	99.85683531	99.67635562	99.49653482	99.31736928
230505A00071	5/5/2023	3.85	5/5/2028	109.57903	107.3075008	105.0949445	102.9394013	100.8389917	98.79191437	96.7964415	94.85091564	92.953746
230508A00007	5/8/2023	3.92	5/8/2028	109.77097	107.4889227	105.2662833	103.101071	100.9913865	98.93540961	96.93139507	94.9776688	93.07262431
230508A00016	5/8/2023	4.14	5/8/2026	100.82917	100.6369322	100.4454401	100.2546875	100.0646699	99.87538318	99.68682298	99.49898507	99.31186526
230508A00017	5/8/2023	4.01	5/10/2027	105.34081	104.1011591	102.8907582	101.7085805	100.5536458	99.4250191	98.32180765	97.24315872	96.18825743
230508A00018	5/8/2023	3.92	5/8/2028	109.77097	107.4889227	105.2662833	103.101071	100.9913865	98.93540961	96.93139507	94.9776688	93.07262431
230509A00010	5/9/2023	4.14	5/8/2026	100.82917	100.6369322	100.4454401	100.2546875	100.0646699	99.87538318	99.68682298	99.49898507	99.31186526
230509A00036	5/9/2023	4.02	5/10/2027	105.35294	104.1132141	102.9027364	101.720483	100.565474	99.43677415	98.33349067	97.25477084	96.19979973
230509A00060	5/9/2023	3.92	5/9/2028	109.78306	107.4980895	105.2726619	103.1047878	100.9925618	98.93415779	96.92782486	94.9718837	93.06472289
230509A00118	5/9/2023	4.12	5/8/2026	100.82533	100.633103	100.4416161	100.2508686	100.0608561	99.87157446	99.68301932	99.49518647	99.3080717
230510A00009	5/10/2023	4.07	5/11/2026	100.85125	100.6506512	100.4508657	100.2518866	100.053709	99.85632788	99.65973846	99.4639359	99.2689154
230510A00014	5/10/2023	4.07	5/11/2026	100.85125	100.6506512	100.4508657	100.2518866	100.053709	99.85632788	99.65973846	99.4639359	99.2689154
230510A00018	11/10/2023	3.61	11/10/2026	102.73369	102.0181587	101.3126008	100.6168122	99.93059083	99.25373997	98.58606842	97.92739009	97.27752393
230510A00037	5/10/2023	3.84	5/10/2028	109.61611	107.33025	105.104024	102.9354373	100.8225794	98.76361921	96.75680154	94.80044286	92.89292782
230510A00057	5/10/2023	3.98	5/11/2026	100.83324	100.6326713	100.4329106	100.2339562	100.0358031	99.83844655	99.64188158	99.44610339	99.25110718
230510A00062	8/10/2023	3.78	8/10/2026	101.81175	101.3559591	100.9042629	100.4566028	100.0129247	99.57317535	99.13730272	98.70525552	98.27698339

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230511A00023	5/11/2023	3.95	5/19/2026	100.91925	100.6963196	100.4743916	100.2534554	100.0335042	99.8145314	99.59653046	99.37949482	99.16341801
230511A00032	5/11/2023	3.7	5/11/2026	100.79306	100.592375	100.3925025	100.1934387	99.9951786	99.79771735	99.60105001	99.40517172	99.21007764
230511A00036	5/11/2023	3.79	5/19/2027	105.19201	103.9276352	102.6937161	101.4891577	100.3129199	99.16401121	98.04148611	96.94444217	95.87201777
230511A00038	5/11/2023	3.95	5/11/2026	100.82724	100.6266781	100.4269256	100.2279794	100.0298345	99.83248611	99.63592928	99.44015921	99.24517111
230511A00039	5/11/2023	3.86	11/27/2026	103.10914	102.3445184	101.5912448	100.8490679	100.1177434	99.39703467	98.68671145	97.98655033	97.29633421
230511A00042	5/11/2023	3.72	5/11/2028	109.35908	107.0733582	104.8473406	102.6790274	100.5665035	98.50793385	96.50155915	94.54569227	92.63871446
230511A00043	5/11/2023	3.72	5/16/2028	109.41672	107.1164396	104.876531	102.6949618	100.569785	98.49913591	96.48122723	94.51434541	92.59684682
230511A00044	5/11/2023	3.79	5/11/2027	105.08701	103.8461373	102.6346273	101.4514419	100.295595	99.16614591	98.0621967	96.98288978	95.92740565
230511A00046	5/11/2023	3.95	5/11/2026	100.82724	100.6266781	100.4269256	100.2279794	100.0298345	99.83248611	99.63592928	99.44015921	99.24517111
230511A00050	5/11/2023	3.98	5/11/2026	100.83324	100.6326713	100.4329106	100.2339562	100.0358031	99.83844655	99.64188158	99.44610339	99.25110718
230511A00069	5/11/2023	3.98	5/12/2026	100.84483	100.6414613	100.4389298	100.2372273	100.0363486	99.83628861	99.63704224	99.43860448	99.24097032
230511A00080	5/11/2023	3.49	5/11/2028	109.00628	106.7213515	104.4961861	102.328781	100.2172173	98.15965615	96.15433514	94.19956389	92.29372071
230512A00008	5/12/2023	3.75	5/12/2026	100.81423	100.6107319	100.4080733	100.2062461	100.0052453	99.80506554	99.60570183	99.40714907	99.20940222
230512A00010	5/12/2023	3.75	5/12/2026	100.81423	100.6107319	100.4080733	100.2062461	100.0052453	99.80506554	99.60570183	99.40714907	99.20940222
230512A00011	5/12/2023	3.78	5/12/2028	109.50522	107.2150589	104.984764	102.812331	100.6958377	98.63344209	96.62337863	94.66395405	92.75354387
230512A00026	5/12/2023	4	5/12/2026	100.84888	100.6455122	100.4429751	100.241267	100.0403827	99.84031718	99.64106525	99.44262194	99.24498226
230512A00033	5/12/2023	3.75	5/12/2026	100.81423	100.6107319	100.4080733	100.2062461	100.0052453	99.80506554	99.60570183	99.40714907	99.20940222
230512A00037	5/12/2023	3.86	5/12/2027	105.18545	103.9410956	102.7262437	101.5398541	100.380934	99.24853592	98.14175596	97.05973071	96.00163524
230512A00042	5/12/2023	4	5/12/2026	100.84888	100.6455122	100.4429751	100.241267	100.0403827	99.84031718	99.64106525	99.44262194	99.24498226
230515A00011	5/15/2023	4.11	5/15/2026	100.90703	100.6952409	100.4843556	100.2743682	100.065273	99.85706425	99.64973615	99.44328309	99.23769945
230515A00045	5/15/2023	4.08	5/15/2026	100.90069	100.6889149	100.4780386	100.2680603	100.0589741	99.8507743	99.64345514	99.43701098	99.23143622
230515A00074	5/15/2023	4.11	5/15/2026	100.90703	100.6952409	100.4843556	100.2743682	100.065273	99.85706425	99.64973615	99.44328309	99.23769945
230515A00078	5/15/2023	3.96	5/17/2027	105.37534	104.1154767	102.8858164	101.6852789	100.5128372	99.36751198	98.24836913	97.15451698	96.08510396
230515A00080	5/15/2023	3.88	5/15/2028	109.76551	107.4640317	105.2228733	103.04001	100.9134991	98.84147926	96.82216665	94.85385082	92.93489104
230516A00013	5/16/2023	4.11	5/15/2026	100.90703	100.6952409	100.4843556	100.2743682	100.065273	99.85706425	99.64973615	99.44328309	99.23769945
230516A00035	5/16/2023	4.11	5/15/2026	100.90703	100.6952409	100.4843556	100.2743682	100.065273	99.85706425	99.64973615	99.44328309	99.23769945
230516A00036	5/16/2023	4	5/17/2027	105.42465	104.1644687	102.9344915	101.7336424	100.5608942	99.41526746	98.29582786	97.20168363	96.13198309
230516A00037	5/16/2023	3.91	5/16/2028	109.84514	107.5399578	105.2952535	103.1089875	100.9792103	98.90405405	96.88172893	94.91051876	92.98877742
230516A00069	5/16/2023	4.1	5/15/2026	100.90492	100.6931322	100.4822499	100.2722656	100.0631734	99.8549676	99.64764248	99.44119239	99.23561171
230517A00014	5/17/2023	4.14	5/18/2026	100.94945	100.7292604	100.5100443	100.2917965	100.0745105	99.85817975	99.64279804	99.42835901	99.21485642
230517A00048	5/17/2023	4.17	5/15/2026	100.9197	100.7078928	100.4969894	100.286984	100.0778709	99.86964414	99.66229818	99.45582731	99.25022592
230518A00017	5/18/2023	4.28	5/18/2026	100.98018	100.7599458	100.5406844	100.3223915	100.1050605	99.88868504	99.67325868	99.45877515	99.2452282
230518A00019	5/18/2023	3.81	5/18/2028	109.80785	107.4942509	105.2415318	103.047632	100.9105831	98.82849998	96.79957596	94.82207928	92.89434901

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230519A00027	5/19/2023	4.39	5/19/2026	101.01705	100.7939789	100.5719053	100.3508241	100.1307284	99.91161158	99.69346708	99.47628836	99.26006896
230519A00029	5/19/2023	4.39	5/19/2026	101.01705	100.7939789	100.5719053	100.3508241	100.1307284	99.91161158	99.69346708	99.47628836	99.26006896
230519A00030	5/19/2023	4.27	5/19/2027	105.78646	104.5181852	103.2804312	102.0721014	100.8921539	99.73959559	98.61347922	97.51290088	96.43699743
230519A00038	5/19/2023	3.92	5/19/2028	110.069	107.7496092	105.4912927	103.2919821	101.1497007	99.06255564	97.02873308	95.04649434	93.11417201
230519A00041	5/19/2023	3.92	5/19/2028	110.069	107.7496092	105.4912927	103.2919821	101.1497007	99.06255564	97.02873308	95.04649434	93.11417201
230522A00026	5/22/2023	4.35	5/22/2026	101.046	100.8145347	100.5841426	100.3548149	100.126544	99.89932282	99.67314392	99.44800011	99.22388425
230522A00043	5/22/2023	4.17	5/16/2028	110.43139	108.1195091	105.8682421	103.6755491	101.5394764	99.45815256	97.42978389	95.45265072	93.5251035
230522A00046	5/22/2023	4.17	5/22/2028	110.50815	108.178606	105.9104923	103.7017239	101.5503087	99.45433884	97.41198677	95.42150065	93.48120067
230522A00093	5/22/2023	4.17	5/22/2028	110.50815	108.178606	105.9104923	103.7017239	101.5503087	99.45433884	97.41198677	95.42150065	93.48120067
230523A00008	5/23/2023	4.44	5/26/2026	101.11821	100.8754947	100.6339521	100.3935724	100.1543472	99.916268	99.67932673	99.44351517	99.20882523
230523A00024	5/23/2023	4.06	5/24/2027	105.68525	104.4019314	103.1498609	101.927906	100.7349881	99.57007999	98.43220222	97.32042062	96.23384366
230523A00048	5/23/2023	4.44	5/26/2026	101.11821	100.8754947	100.6339521	100.3935724	100.1543472	99.916268	99.67932673	99.44351517	99.20882523
230523A00049	5/23/2023	4.31	5/24/2027	105.9089	104.6255008	103.3733145	102.1512129	100.9581194	99.79300868	98.65490298	97.54286978	96.45601908
230523A00083	5/23/2023	4.21	5/23/2028	110.61192	108.2783843	106.0064346	103.7939805	101.6390229	99.53964738	97.49401999	95.50038297	93.55705092
230523A00085	5/23/2023	4.39	5/23/2029	115.89977	112.4439094	109.1114254	105.8971391	102.7961284	99.80371018	96.91542719	94.12703515	91.43449108
230523A00086	5/23/2023	4.42	5/23/2030	120.80187	116.1877896	111.7804196	107.5692864	103.544515	99.6967874	96.01730769	92.49776936	89.1303249
230523A00088	5/23/2023	4.59	5/23/2033	134.43216	126.1754641	118.504535	111.3742886	104.7433531	98.57374568	92.83057735	87.4817843	82.49788459
230523A00089	5/23/2023	4.65	5/23/2034	138.72974	129.2173927	120.4592781	112.3908571	104.953466	98.09374733	91.76314297	85.91743764	80.51634836
230523A00090	5/23/2023	4.71	5/23/2035	142.96116	132.1757553	122.3335755	113.3459238	105.1329277	97.6226157	90.75009554	84.45682203	78.68994425
230523A00091	5/23/2023	4.77	5/23/2036	147.13816	135.0635938	124.1414581	114.2537679	105.2952695	97.17200203	89.80002888	83.10431781	77.01775135
230524A00009	5/24/2023	3.9	5/24/2028	110.08492	107.751366	105.4795461	103.2673664	101.1128183	99.01397898	96.96900622	94.97613475	93.03367206
230524A00028	5/24/2023	4.36	5/26/2026	101.09887	100.8561866	100.6146751	100.3743262	100.1351317	99.89708324	99.66017251	99.42439137	99.18973175
230524A00038	5/24/2023	4.36	5/26/2026	101.09887	100.8561866	100.6146751	100.3743262	100.1351317	99.89708324	99.66017251	99.42439137	99.18973175
230525A00094	5/25/2023	4.31	5/25/2028	110.86574	108.5236733	106.2435193	104.0231734	101.8606219	99.7539367	97.70127091	95.70085456	93.75099075
230526A00013	5/26/2023	4.39	5/26/2026	101.12525	100.8823129	100.6405537	100.3999607	100.1605256	99.92223995	99.68509542	99.4490838	99.21419697
230526A00016	5/26/2023	4.46	5/26/2027	106.12677	104.8361835	103.5771128	102.3484106	101.1489862	99.97780051	98.83386306	97.71622936	96.62399813
230526A00033	5/26/2023	4.63	5/27/2031	126.48797	120.6461089	115.1181666	109.8854523	104.9304942	100.2369545	95.78954888	91.57397222	87.57683046
230526A00034	5/26/2023	4.66	5/26/2032	130.93951	123.8824863	117.2659759	111.0598921	105.2363674	99.76957995	94.6355918	89.8122014	85.27880802
230530A00027	5/30/2023	4.22	5/30/2028	110.72521	108.3707554	106.0788496	103.8473535	101.6742222	99.55749835	97.49530752	95.48585391	93.52741624
230530A00045	5/30/2023	4.56	5/29/2026	101.59851	101.2609673	100.9256678	100.5925901	100.2617122	99.9330124	99.6064692	99.28206146	98.9597683
230530A00048	5/30/2023	4.45	5/29/2026	101.1593	100.908163	100.6582723	100.40962	100.1621967	99.91599348	99.67100124	99.42721112	99.18461428
230530A00054	5/30/2023	4.56	5/29/2026	101.59851	101.2609673	100.9256678	100.5925901	100.2617122	99.9330124	99.6064692	99.28206146	98.9597683
230530A00055	5/30/2023	4.56	5/29/2026	101.59851	101.2609673	100.9256678	100.5925901	100.2617122	99.9330124	99.6064692	99.28206146	98.9597683

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230530A00118	5/30/2023	4.4	5/28/2027	106.08096	104.7849436	103.5207094	102.2870995	101.0830095	99.90738734	98.75923057	97.63758337	96.54153382
230530A00171	5/30/2023	4.43	5/29/2026	101.1543	100.9031697	100.6532874	100.4046433	100.1572282	99.91103316	99.66604909	99.42226708	99.17967834
230531A00037	5/31/2023	4.41	5/29/2026	101.1493	100.8981765	100.6483024	100.3996666	100.1522597	99.90607285	99.66109693	99.41732305	99.1747424
230531A00038	5/31/2023	4.01	5/28/2027	105.6784	104.3836581	103.1207127	101.8884032	100.6856237	99.51132076	98.36449074	97.24417662	96.14946539
230531A00042	5/31/2023	4.01	5/28/2027	105.6784	104.3836581	103.1207127	101.8884032	100.6856237	99.51132076	98.36449074	97.24417662	96.14946539
230531A00061	5/31/2023	4.42	4/1/2026	100.41062	100.3215793	100.2326946	100.143968	100.0553991	99.9669877	99.87873321	99.79063527	99.70269345
230531A00062	5/31/2023	4.39	4/30/2026	100.77532	100.6053537	100.4359561	100.2671262	100.0988611	99.93115802	99.76401416	99.59742675	99.43139304
230531A00063	5/31/2023	4.37	5/29/2026	101.13929	100.88819	100.6383325	100.3897131	100.1423227	99.89615223	99.65119261	99.40743498	99.16487052
230531A00090	5/31/2023	4.41	6/1/2026	101.18773	100.9281989	100.6699926	100.4131057	100.1575282	99.90325001	99.6502614	99.39855254	99.14811375
230531A00091	5/31/2023	4.26	6/1/2027	105.96066	104.6547022	103.3806705	102.1373986	100.9237792	99.73875746	98.58132826	97.45053308	96.34545741
230531A00099	5/31/2023	4.41	5/29/2026	101.1493	100.8981765	100.6483024	100.3996666	100.1522597	99.90607285	99.66109693	99.41732305	99.1747424
230601A00025	6/1/2023	4.12	6/1/2028	110.52137	108.1636077	105.8686192	103.6342552	101.4584639	99.33928124	97.27482601	95.26329587	93.30296309
230602A00012	6/2/2023	4.39	6/2/2026	101.19539	100.9330602	100.6720945	100.4124786	100.1542019	99.89725422	99.64162525	99.38730487	99.13428305
230602A00020	6/2/2023	3.94	6/2/2028	110.28787	107.9265926	105.6283217	103.3909013	101.2122723	99.09046388	97.02358803	95.0098357	93.04747262
230602A00027	6/2/2023	4.2	6/2/2026	101.16642	100.9039209	100.6427813	100.382995	100.1245516	99.86744054	99.61165165	99.35717469	99.10399957
230602A00030	6/2/2023	4.2	6/2/2026	101.16642	100.9039209	100.6427813	100.382995	100.1245516	99.86744054	99.61165165	99.35717469	99.10399957
230602A00051	6/2/2023	4.33	6/2/2038	127.58896	120.5012461	113.9798411	107.9715883	102.4288585	97.30892664	92.5734273	88.18787383	84.12123409
230606A00008	6/6/2023	3.98	6/6/2028	110.431	108.0565379	105.7456643	103.496223	101.3061463	99.17345339	97.09624604	95.07270412	93.10108184
230606A00014	6/6/2023	4.35	6/7/2027	106.15643	104.8363194	103.5465857	102.2861769	101.0540912	99.84937281	98.67110849	97.51842577	96.3904904
230606A00015	6/6/2023	4.24	6/6/2028	110.86359	108.4874505	106.1748531	103.923645	101.7317622	99.59722731	97.51814522	95.49269883	93.51914513
230606A00029	6/6/2023	4.45	6/5/2026	101.25002	100.9792634	100.7099622	100.4421029	100.1756737	99.91066333	99.64706032	99.38485348	99.12403168
230607A00007	6/7/2023	4.24	6/7/2028	110.87685	108.4976675	106.1821764	103.9282149	101.7337169	99.59670268	97.51527472	95.48761323	93.51197245
230607A00020	6/7/2023	4.28	6/7/2028	111.00997	108.6166709	106.2888222	104.0242588	101.8209025	99.67675558	97.5898976	95.55848151	93.58073059
230607A00038	6/7/2023	4.58	6/5/2026	101.28506	101.0142414	100.7448792	100.476959	100.2104693	99.94539856	99.68173547	99.41946879	99.15858739
230608A00003	6/8/2023	4.23	6/8/2028	110.8669	108.4849627	106.166844	103.9103897	101.7135319	99.57428868	97.49076011	95.46112396	93.4836318
230608A00049	6/8/2023	4.47	6/8/2026	101.29454	101.015365	100.7377409	100.461652	100.1870856	99.91402899	99.64246965	99.37239524	99.10379353
230609A00026	6/9/2023	4.11	6/9/2027	105.96492	104.6403855	103.3457336	102.0799535	100.8420776	99.63118162	98.44638226	97.28683467	96.15173053
230609A00027	6/9/2023	3.99	6/9/2028	110.49247	108.1086359	105.7888279	103.5308795	101.3327165	99.19235107	97.10787722	95.07746674	93.09936533
230609A00034	6/9/2023	3.99	6/9/2028	110.49247	108.1086359	105.7888279	103.5308795	101.3327165	99.19235107	97.10787722	95.07746674	93.09936533
230609A00040	6/9/2023	4.38	5/12/2027	105.81927	104.5708216	103.3519402	102.1615869	100.9987668	99.862531	98.75197381	97.66623027	96.60447392
230609A00041	6/9/2023	4.53	7/13/2026	101.77462	101.3970027	101.0222062	100.6501941	100.2809353	99.91439919	99.5505556	99.18937479	98.83082746
230609A00042	6/9/2023	4.46	11/25/2026	103.53625	102.775456	102.0258712	101.2872444	100.5593363	99.84191465	99.13475359	98.4376339	97.75034254
230609A00043	6/9/2023	4.32	9/29/2027	107.66857	106.0341399	104.4329634	102.864092	101.3266158	99.81965852	98.34237649	96.89395668	95.47361552

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230609A00076	7/10/2023	4.19	7/10/2028	111.18974	108.7125527	106.3038478	103.9613542	101.682885	99.46633863	97.30969481	95.21101081	93.16841815
230612A00023	6/12/2023	4.32	6/12/2026	101.32629	101.0356824	100.7467533	100.4594904	100.1738792	99.88990521	99.60755442	99.32681277	99.04766644
230613A00015	6/13/2023	4.73	6/13/2033	119.01232	114.9027073	111.0033438	107.3012989	103.7845423	100.4418754	97.26286783	94.23779909	91.35760534
230613A00019	6/13/2023	4.49	6/15/2026	101.39179	101.0929641	100.7959137	100.5006219	100.207073	99.91525138	99.62514181	99.33672914	99.04999841
230613A00021	6/13/2023	4.35	6/14/2027	106.25099	104.9152521	103.6080656	102.3285182	101.0757344	99.84887611	98.64714017	97.46975691	96.31598824
230613A00061	6/13/2023	4.56	6/15/2026	101.4126	101.1137379	100.8166487	100.5213182	100.2277308	99.93587079	99.64572302	99.35727232	99.07050372
230613A00091	6/13/2023	4.58	6/15/2026	101.41855	101.1196733	100.822573	100.5272315	100.233633	99.94176205	99.65160337	99.3631418	99.07636238
230614A00001	6/14/2023	4.55	6/12/2026	101.36983	101.0793952	100.7906375	100.5035418	100.2180937	99.93427893	99.6520835	99.37149344	99.09249497
230614A00029	6/14/2023	4.55	6/15/2026	101.40963	101.1107702	100.8136866	100.5183616	100.2247796	99.93292516	99.64278285	99.35433758	99.06757439
230614A00038	6/14/2023	4.3	6/15/2026	101.3589	101.0598781	100.7626302	100.4671452	100.1734073	99.8814009	99.59111069	99.30252141	99.01561802
230614A00048	6/14/2023	4.55	6/15/2026	101.40963	101.1107702	100.8136866	100.5183616	100.2247796	99.93292516	99.64278285	99.35433758	99.06757439
230615A00023	6/15/2023	4.58	6/15/2026	101.41855	101.1196733	100.822573	100.5272315	100.233633	99.94176205	99.65160337	99.3631418	99.07636238
230615A00026	6/15/2023	4.84	6/15/2038	154.25115	139.566096	126.5187254	114.913765	104.5803351	95.36878479	87.14794833	79.80276956	73.23224221
230615A00033	6/15/2023	4.58	6/15/2026	101.41855	101.1196733	100.822573	100.5272315	100.233633	99.94176205	99.65160337	99.3631418	99.07636238
230615A00039	6/15/2023	4.16	6/15/2027	106.10894	104.7705551	103.4605048	102.1778871	100.9218433	99.6915505	98.48621998	97.30509555	96.14745173
230615A00044	6/15/2023	4.33	6/15/2026	101.36783	101.0687825	100.7715179	100.4760163	100.1822619	99.89023903	99.59993243	99.31132684	99.02440721
230616A00012	6/16/2023	4.41	6/16/2026	101.40472	101.1028201	100.8027326	100.5044408	100.2079286	99.91317985	99.62017886	99.32890996	99.0393577
230616A00037	6/16/2023	4.48	6/16/2027	106.44918	105.107779	103.7944337	102.5082669	101.2484389	100.0141449	98.80461339	97.61910382	96.45690557
230616A00038	6/16/2023	4.32	6/16/2028	111.18348	108.7747343	106.4310061	104.1501235	101.9299997	99.76863237	97.6640997	95.61455643	93.61823021
230616A00040	6/16/2023	4.66	6/16/2026	101.45591	101.154177	100.8542549	100.5561243	100.2597691	99.96517332	99.67232121	99.38119726	99.09178608
230616A00106	6/16/2023	4.61	6/16/2026	101.4409	101.1392	100.8393062	100.5412037	100.2448765	99.95030852	99.65748416	99.36638782	99.07700415
230620A00035	6/20/2023	4.36	6/20/2030	120.89825	116.1995141	111.714573	107.4325236	103.343081	99.43653769	95.70372782	92.13599393	88.72515599
230620A00065	6/20/2023	4.56	6/18/2026	101.45249	101.1451916	100.8397717	100.5362086	100.2344853	99.93458485	99.63649083	99.34018681	99.0456566
230620A00091	6/20/2023	4.56	6/22/2026	101.50567	101.1871228	100.8705884	100.5560437	100.2434698	99.93284821	99.62416057	99.3173888	99.01251504
230621A00016	6/21/2023	4.55	6/22/2026	101.5025	101.1839612	100.8674331	100.5528946	100.2403269	99.92971142	99.62102991	99.31426424	99.00939655
230621A00022	6/21/2023	4.24	6/21/2028	111.06242	108.6406723	106.28462	103.9920789	101.7609523	99.58922693	97.47496905	95.41632066	93.41149602
230621A00041	6/21/2023	4.24	6/21/2028	111.06242	108.6406723	106.28462	103.9920789	101.7609523	99.58922693	97.47496905	95.41632066	93.41149602
230621A00047	6/21/2023	4.44	6/21/2028	106.04948	104.791258	103.5599927	102.354868	101.175102	100.0199436	98.88867044	97.78058775	96.69502705
230621A00048	6/21/2023	4.55	6/22/2026	101.5025	101.1839612	100.8674331	100.5528946	100.2403269	99.92971142	99.62102991	99.31426424	99.00939655
230622A00004	6/22/2023	4.23	6/22/2027	106.29465	104.9399615	103.61179	102.3093789	101.0319977	99.77894401	98.5495418	97.3431403	96.15911276
230622A00005	6/22/2023	4.05	6/22/2028	110.80015	108.3751471	106.0160736	103.7207397	101.4870412	99.31295788	97.19654882	95.13594905	93.12936596
230622A00019	6/22/2023	4.33	6/22/2028	111.07257	108.6874959	106.3682917	104.1127522	101.9187587	99.7842758	97.70734795	95.68609564	93.71871198
230622A00027	6/22/2023	4.49	6/22/2026	101.48349	101.1649917	100.848501	100.5339998	100.2214692	99.9108907	99.60224595	99.29551688	98.99068562

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230622A00028	6/22/2023	4.35	6/22/2027	106.35909	105.0054508	103.6782896	102.3768462	101.1003919	99.84822597	98.61967389	97.41408637	96.23083805
230622A00030	6/22/2023	4.17	6/22/2028	110.91057	108.4877455	106.1307201	103.8373079	101.6054109	99.43301478	97.31818408	95.25905912	93.25385222
230622A00039	6/26/2023	4.49	6/26/2026	101.5359	101.2061395	100.8785294	100.5530441	100.2296628	99.90836535	99.58913148	99.27194137	98.95677543
230622A00047	6/22/2023	4.49	6/22/2026	101.48349	101.1649917	100.848501	100.5339998	100.2214692	99.9108907	99.60224595	99.29551688	98.99068562
230622A00056	6/26/2023	4.49	6/26/2026	101.5359	101.2061395	100.8785294	100.5530441	100.2296628	99.90836535	99.58913148	99.27194137	98.95677543
230622A00083	6/22/2023	4.55	6/22/2026	101.5025	101.1839612	100.8674331	100.5528946	100.2403269	99.92971142	99.62102991	99.31426424	99.00939655
230622A00093	6/22/2023	4.55	6/22/2026	101.5025	101.1839612	100.8674331	100.5528946	100.2403269	99.92971142	99.62102991	99.31426424	99.00939655
230622A00095	6/22/2023	4.38	6/22/2027	106.39909	105.0451723	103.7177349	102.4160201	101.1392991	99.88687084	98.65806085	97.45221965	96.2687218
230622A00096	6/22/2023	4.21	6/22/2028	111.00492	108.5809678	106.2228409	103.9283505	101.6953981	99.52196839	97.40612553	95.34600912	93.33983091
230623A00002	6/23/2023	4.45	6/23/2026	101.48381	101.1625223	100.8432779	100.5260564	100.2108386	99.89760538	99.5863381	99.2770182	98.96962738
230623A00003	6/23/2023	4.29	6/23/2027	106.29243	104.9371166	103.608011	102.3043738	101.0254952	99.77069214	98.53930663	97.33070486	96.14427603
230623A00004	6/23/2023	4.13	6/23/2028	110.82917	108.4044334	106.0456154	103.7505299	101.5170775	99.34324189	97.22708566	95.16674688	93.16043553
230623A00025	6/23/2023	4.45	6/23/2026	101.48381	101.1625223	100.8432779	100.5260564	100.2108386	99.89760538	99.5863381	99.2770182	98.96962738
230623A00026	6/23/2023	4.29	6/23/2027	106.29243	104.9371166	103.608011	102.3043738	101.0254952	99.77069214	98.53930663	97.33070486	96.14427603
230623A00027	6/23/2023	4.13	6/23/2028	110.82917	108.4044334	106.0456154	103.7505299	101.5170775	99.34324189	97.22708566	95.16674688	93.16043553
230623A00036	6/23/2023	4.45	6/23/2026	101.48381	101.1625223	100.8432779	100.5260564	100.2108386	99.89760538	99.5863381	99.2770182	98.96962738
230623A00037	6/23/2023	4.13	6/23/2028	110.82917	108.4044334	106.0456154	103.7505299	101.5170775	99.34324189	97.22708566	95.16674688	93.16043553
230623A00051	6/23/2023	4.18	6/23/2028	110.94725	108.5210985	106.1609004	103.864464	101.6296892	99.45455877	97.33713448	95.27555362	93.26802543
230623A00053	6/23/2023	4.4	6/23/2026	101.49326	101.1716659	100.8521218	100.5346059	100.2190988	99.90558137	99.59403483	99.28444053	98.97678009
230623A00056	6/23/2023	4.18	6/23/2028	110.94725	108.5210985	106.1609004	103.864464	101.6296892	99.45455877	97.33713448	95.27555362	93.26802543
230623A00057	6/23/2023	4.52	6/23/2026	101.50618	101.1848472	100.8655584	100.5482927	100.2330308	99.91975385	99.60844296	99.29907966	98.99164564
230623A00058	6/23/2023	4.38	6/23/2027	106.41269	105.056529	103.7265916	102.4221369	101.1424548	99.88686171	98.65469929	97.4453334	96.25815288
230626A00020	6/26/2023	4.49	6/26/2026	101.5359	101.2061395	100.8785294	100.5530441	100.2296628	99.90836535	99.58913148	99.27194137	98.95677543
230626A00021	6/26/2023	4.49	6/26/2026	101.5359	101.2061395	100.8785294	100.5530441	100.2296628	99.90836535	99.58913148	99.27194137	98.95677543
230626A00022	6/26/2023	4.34	6/25/2027	106.38621	105.0259494	103.691383	102.3818137	101.0965688	99.83499959	98.59648086	97.38040921	96.18620238
230626A00023	6/26/2023	4.18	6/26/2028	110.98652	108.5512388	106.1823458	103.8776441	101.6350265	99.4524683	97.32802309	95.25981958	93.24605804
230627A00004	6/27/2023	4.47	6/29/2026	101.56848	101.2302845	100.8943437	100.5606307	100.2291234	99.89980016	99.57263934	99.24761976	98.92472045
230627A00005	6/27/2023	4.3	6/28/2027	106.37266	105.0060635	103.6643729	102.3469545	101.053192	99.78248989	98.53427228	97.30798236	96.1030815
230627A00006	6/27/2023	4.12	6/27/2028	110.85724	108.4206287	106.050508	103.7446866	101.501056	99.31758982	97.19234003	95.12343335	93.10906796
230627A00030	6/27/2023	4.17	6/27/2028	110.97588	108.5378423	106.1663286	103.8591439	101.6141787	99.42940586	97.30287651	95.23271658	93.21712348
230627A00035	6/27/2023	4.21	6/27/2028	111.07079	108.6316131	106.2589851	103.9507097	101.7046768	99.51885869	97.3913057	95.32014316	93.3035679
230627A00036	6/27/2023	4.38	6/28/2027	106.48068	105.1133104	103.7708654	102.4527055	101.1582141	99.88679521	98.63787275	97.41088953	96.20530663
230627A00037	6/27/2023	4.56	6/26/2026	101.55885	101.229046	100.9013892	100.5758574	100.2524299	99.93108638	99.61180671	99.29457103	98.97935972

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230627A00090	6/27/2023	4.21	6/27/2028	111.07079	108.6316131	106.2589851	103.9507097	101.7046768	99.51885869	97.3913057	95.32014316	93.3035679
230628A00016	6/28/2023	4.58	6/26/2026	101.56541	101.2355907	100.9079206	100.5823755	100.2589348	99.93757811	99.61828535	99.30103664	98.98581238
230628A00017	6/28/2023	4.41	6/28/2027	106.52118	105.153528	103.8108	102.4923621	101.1975973	99.92590971	98.67672292	97.44947973	96.24364105
230628A00018	6/28/2023	4.23	6/28/2028	111.13148	108.6886815	106.3125934	104.0010135	101.7518291	99.56300938	97.43260175	95.35872827	93.33958245
230628A00038	6/28/2023	4.58	6/24/2026	101.5387	101.2145193	100.8924118	100.5723614	100.2543483	99.93835312	99.6243566	99.31233979	99.00228396
230628A00045	6/28/2023	4.18	6/28/2028	111.0127	108.5713308	106.1966389	103.8864255	101.6385787	99.45106863	97.32194344	95.24932603	93.23141063
230628A00061	6/28/2023	4.47	6/26/2026	101.52934	101.1995948	100.8719981	100.546526	100.223158	99.90187362	99.58265284	99.26547576	98.95032278
230628A00063	6/28/2023	4.47	6/29/2026	101.56848	101.2302845	100.8943437	100.5606307	100.2291234	99.89980016	99.57263934	99.24761976	98.92472045
230628A00068	6/28/2023	4.29	6/28/2027	106.35916	104.9926577	103.6510613	102.3337356	101.0400643	99.76945173	98.52132222	97.29511896	96.09030336
230629A00008	6/29/2023	4.34	6/29/2028	111.40633	108.9573373	106.575267	104.2579145	102.0031627	99.80897637	97.6733983	95.59454591	93.57060796
230629A00019	6/29/2023	4.51	6/24/2027	106.60036	105.2407286	103.9070843	102.5987038	101.3148949	100.054991	98.81834949	97.60435105	96.41239836
230629A00025	6/29/2023	4.7	6/24/2026	101.57739	101.2531229	100.930938	100.6108105	100.2927207	99.97664919	99.66257668	99.35048423	99.04035313
230629A00037	6/29/2023	4.69	6/29/2026	101.64245	101.3041036	100.9680086	100.6341422	100.3024824	99.97300722	99.64569528	99.32052532	98.99747637
230629A00042	6/29/2023	4.69	6/29/2026	101.64245	101.3041036	100.9680086	100.6341422	100.3024824	99.97300722	99.64569528	99.32052532	98.99747637
230629A00045	6/29/2023	4.69	6/29/2026	101.64245	101.3041036	100.9680086	100.6341422	100.3024824	99.97300722	99.64569528	99.32052532	98.99747637
230629A00046	6/29/2023	4.51	6/29/2027	106.67017	105.2993006	103.9531218	102.6310099	101.3323665	100.0566128	98.80318863	97.57155194	96.36117782
230629A00071	6/29/2023	4.41	6/29/2028	111.70092	109.2186595	106.8059383	104.4604048	102.1798013	99.96196	97.80479853	95.70631623	93.66459033
230629A00072	6/29/2023	4.69	6/29/2026	101.64245	101.3041036	100.9680086	100.6341422	100.3024824	99.97300722	99.64569528	99.32052532	98.99747637
230629A00076	6/29/2023	4.51	6/29/2027	106.67017	105.2993006	103.9531218	102.6310099	101.3323665	100.0566128	98.80318863	97.57155194	96.36117782
230629A00094	6/29/2023	4.41	6/29/2028	111.70092	109.2186595	106.8059383	104.4604048	102.1798013	99.96196	97.80479853	95.70631623	93.66459033
230629A00097	6/29/2023	4.41	6/29/2028	111.70092	109.2186595	106.8059383	104.4604048	102.1798013	99.96196	97.80479853	95.70631623	93.66459033
230630A00003	6/30/2023	4.54	6/30/2027	106.7248	105.3513975	104.002425	102.6772853	101.3753986	100.0962036	98.83915678	97.60373146	96.38941729
230630A00028	6/30/2023	4.42	6/30/2027	106.65949	105.2850158	103.9350145	102.6088859	101.3060488	100.0259406	98.76801651	97.53174853	96.31662523
230630A00030	6/30/2023	4.23	6/30/2028	111.33269	108.8781332	106.4907878	104.1684399	101.9089636	99.71031474	97.57052758	95.48771109	93.46004575
230630A00043	6/30/2023	4.6	6/30/2026	101.65262	101.3111594	100.9719867	100.6350829	100.3004253	99.96799165	99.63775974	99.30970779	98.98381428
230630A00046	6/30/2023	4.6	6/30/2026	101.65262	101.3111594	100.9719867	100.6350829	100.3004253	99.96799165	99.63775974	99.30970779	98.98381428
230630A00055	6/30/2023	4.35	6/30/2028	111.44368	108.9913463	106.6060844	104.2856906	102.0280453	99.83111042	97.69292575	95.61160565	93.58533568
230630A00062	6/30/2023	4.6	6/30/2026	101.65262	101.3111594	100.9719867	100.6350829	100.3004253	99.96799165	99.63775974	99.30970779	98.98381428
230630A00079	6/30/2023	4.65	6/30/2026	101.64255	101.3014092	100.9625578	100.6259696	100.2916221	99.95949281	99.62955989	99.30180161	98.97619656
230630A00086	6/30/2023	4.72	6/30/2026	101.66628	101.3250908	100.9861896	100.6495519	100.3151549	99.98297657	99.65299478	99.32518788	98.99953445
230630A00088	6/30/2023	4.54	6/30/2027	106.7248	105.3513975	104.002425	102.6772853	101.3753986	100.0962036	98.83915678	97.60373146	96.38941729
230630A00094	6/30/2023	4.42	6/30/2027	106.65949	105.2850158	103.9350145	102.6088859	101.3060488	100.0259406	98.76801651	97.53174853	96.31662523
230703A00013	7/3/2023	4.34	7/3/2028	111.45925	108.9983414	106.6049567	104.276865	102.0119258	99.80808157	97.66335349	95.57583828	93.54370478

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230703A00015	7/3/2023	4.34	7/3/2028	111.45925	108.9983414	106.6049567	104.276865	102.0119258	99.80808157	97.66335349	95.57583828	93.54370478
230703A00018	7/3/2023	4.61	7/3/2026	101.6972	101.3472917	100.9997913	100.6546781	100.3119277	99.97151577	99.63341834	99.29761185	98.96407302
230703A00019	7/3/2023	4.61	7/3/2026	101.6972	101.3472917	100.9997913	100.6546781	100.3119277	99.97151577	99.63341834	99.29761185	98.96407302
230703A00025	7/3/2023	4.73	7/3/2026	101.7112	101.3615718	101.0143504	100.6695106	100.3270279	99.98687812	99.64903749	99.31348251	98.98019002
230703A00043	7/3/2023	4.53	7/6/2027	106.79615	105.4057458	104.0403414	102.699318	101.3820764	100.0880364	98.81663661	97.5673331	96.33959905
230705A00034	7/5/2023	4.75	7/6/2026	101.75985	101.4017637	101.0462091	100.6931557	100.342577	99.99444697	99.64873997	99.30543066	98.96449408
230705A00040	7/5/2023	4.38	7/5/2028	111.58131	109.1133348	106.7132108	104.378692	102.1076234	99.8979333	97.74762976	95.65479693	93.61759173
230705A00042	7/5/2023	4.42	7/5/2028	111.67711	109.2079833	106.8067245	104.4710952	102.1989396	99.98818545	97.83684001	95.74298682	93.70478218
230705A00103	7/5/2023	4.56	7/6/2027	106.83733	105.4466249	104.0809287	102.7396185	101.4220949	100.1277777	98.85610528	97.60653359	96.37853571
230706A00006	7/6/2023	4.59	7/6/2028	112.09813	109.621097	107.2121965	104.8691733	102.5898617	100.3721796	98.2141252	96.11377333	94.06927194
230706A00014	7/6/2023	4.99	7/6/2038	156.2912	141.4233541	128.2169347	116.4733174	106.0187528	96.70113134	88.3871814	80.96004274	74.31716365
230707A00021	9/1/2023	4.61	8/30/2030	122.92914	117.9789915	113.2627932	108.7681928	104.4835585	100.3979309	96.50098137	92.78297169	89.23471749
230707A00022	9/1/2023	4.61	8/30/2030	122.92914	117.9789915	113.2627932	108.7681928	104.4835585	100.3979309	96.50098137	92.78297169	89.23471749
230707A00023	9/1/2023	4.61	8/30/2030	122.92914	117.9789915	113.2627932	108.7681928	104.4835585	100.3979309	96.50098137	92.78297169	89.23471749
230707A00031	7/7/2023	4.84	7/7/2026	101.80601	101.445042	101.0866433	100.7307863	100.3774438	100.0265892	99.67819612	99.33223875	98.98869145
230710A00013	7/10/2023	4.55	7/10/2029	117.08288	113.4677697	109.9860351	106.6320459	103.4004366	100.2860958	97.28415267	94.38996459	91.599105
230711A00013	7/11/2023	4.78	7/13/2026	101.86841	101.4905809	101.1155729	100.7433504	100.3738824	100.0071381	99.6430875	99.28170076	98.9229486
230712A00002	7/12/2023	4.31	7/12/2028	111.50494	109.0183186	106.6005641	104.2493847	101.9625774	99.73802508	97.57369255	95.46762315	93.41793503
230712A00014	7/12/2023	4.62	7/13/2026	101.80838	101.4306909	101.0558182	100.6837303	100.3143962	99.9477852	99.58386708	99.22261214	98.86399107
230712A00015	7/12/2023	4.62	7/13/2026	101.80838	101.4306909	101.0558182	100.6837303	100.3143962	99.9477852	99.58386708	99.22261214	98.86399107
230712A00016	7/12/2023	4.45	7/12/2027	106.76993	105.363211	103.9820571	102.6258259	101.2938987	99.98567661	98.70058023	97.43804848	96.1975381
230712A00017	7/12/2023	4.45	7/12/2027	106.76993	105.363211	103.9820571	102.6258259	101.2938987	99.98567661	98.70058023	97.43804848	96.1975381
230712A00018	7/12/2023	4.31	7/12/2028	111.50494	109.0183186	106.6005641	104.2493847	101.9625774	99.73802508	97.57369255	95.46762315	93.41793503
230712A00019	7/12/2023	4.31	7/12/2028	111.50494	109.0183186	106.6005641	104.2493847	101.9625774	99.73802508	97.57369255	95.46762315	93.41793503
230712A00020	7/12/2023	4.31	7/12/2028	111.50494	109.0183186	106.6005641	104.2493847	101.9625774	99.73802508	97.57369255	95.46762315	93.41793503
230712A00021	7/12/2023	4.31	7/12/2028	111.50494	109.0183186	106.6005641	104.2493847	101.9625774	99.73802508	97.57369255	95.46762315	93.41793503
230712A00039	7/12/2023	4.62	7/13/2026	101.80838	101.4306909	101.0558182	100.6837303	100.3143962	99.9477852	99.58386708	99.22261214	98.86399107
230712A00040	7/12/2023	4.45	7/12/2027	106.76993	105.363211	103.9820571	102.6258259	101.2938987	99.98567661	98.70058023	97.43804848	96.1975381
230712A00041	7/12/2023	4.31	7/12/2028	111.50494	109.0183186	106.6005641	104.2493847	101.9625774	99.73802508	97.57369255	95.46762315	93.41793503
230712A00046	7/12/2023	4.52	7/13/2026	101.77086	101.3932596	101.0184715	100.6464678	100.2772174	99.91068963	99.54685432	99.18568175	98.82714261
230712A00051	7/12/2023	4.62	7/13/2026	101.80838	101.4306909	101.0558182	100.6837303	100.3143962	99.9477852	99.58386708	99.22261214	98.86399107
230712A00056	7/12/2023	4.22	7/12/2028	111.2876	108.8036317	106.3884708	104.0398293	101.7555059	99.53338479	97.3714326	95.26769407	93.22028879
230713A00014	7/13/2023	4.2	7/13/2028	111.25204	108.7657087	106.3483272	103.9975977	101.7113122	99.48734865	97.32366756	95.21830799	93.16938412

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230713A00019	7/13/2023	4.51	7/13/2026	101.75218	101.3747887	101.0002115	100.628415	100.2593684	99.893041	99.5294027	99.16842386	98.81007523
230713A00021	7/13/2023	4.44	7/13/2026	101.74085	101.3633145	100.9885942	100.6166578	100.2474743	99.88101317	99.51724412	99.15613744	98.79766385
230713A00023	7/13/2023	4.2	7/13/2028	111.25204	108.7657087	106.3483272	103.9975977	101.7113122	99.48734865	97.32366756	95.21830799	93.16938412
230713A00026	7/13/2023	4.49	7/13/2026	101.75961	101.3820302	101.0072675	100.6352891	100.2660638	99.89956096	99.5357505	99.17460263	98.81608808
230713A00031	7/13/2023	4.49	7/13/2026	101.75961	101.3820302	101.0072675	100.6352891	100.2660638	99.89956096	99.5357505	99.17460263	98.81608808
230713A00058	7/13/2023	4.08	7/13/2028	111.13912	108.6505303	106.2310327	103.8783207	101.5901796	99.36448124	97.19918014	95.09230978	93.04197906
230714A00020	7/14/2023	4.52	7/14/2026	101.7877	101.4072291	101.0296175	100.6548324	100.2828419	99.91361476	99.54712002	99.18332732	98.82220672
230714A00022	7/14/2023	4.36	7/14/2027	106.67225	105.2607458	103.8749811	102.51431	101.1781073	99.86576823	98.57670754	97.31035868	96.06617309
230714A00023	7/14/2023	4.18	7/14/2028	111.21637	108.7276757	106.3080756	103.9552604	101.6670152	99.44121154	97.27580398	95.16882583	93.11838587
230714A00026	7/14/2023	4.18	7/14/2028	111.21637	108.7276757	106.3080756	103.9552604	101.6670152	99.44121154	97.27580398	95.16882583	93.11838587
230714A00030	7/14/2023	4.52	7/17/2026	101.82757	101.4386389	101.0526981	100.6697084	100.2896359	99.91244709	99.53810915	99.16658971	98.79785687
230714A00034	7/14/2023	4.37	7/16/2027	106.71362	105.2963072	103.904933	102.5388409	101.1973988	99.8799956	98.58603966	97.31495849	96.06619784
230714A00036	7/14/2023	4.37	7/12/2030	121.21868	116.4486721	111.8983409	107.5563962	103.4121875	99.45566324	95.67733415	92.06823906	88.61991272
230714A00042	7/14/2023	4.58	7/14/2026	101.81038	101.4298545	101.0521915	100.6773552	100.3053138	99.93603598	99.56949089	99.20564811	98.8444777
230717A00022	7/17/2023	4.59	7/17/2026	101.85461	101.4656166	101.0796133	100.6965615	100.3164272	99.9391769	99.56477785	99.19319763	98.82440434
230717A00088	7/17/2023	4.43	7/19/2027	106.83928	105.4127846	104.0125296	102.6378485	101.2880988	99.96265919	98.66092848	97.38232498	96.12628563
230718A00013	7/18/2023	4.54	7/17/2026	101.83529	101.4463468	101.0603882	100.6773808	100.2972905	99.92008418	99.54572878	99.17419197	98.80544186
230718A00014	7/18/2023	4.37	7/19/2027	106.75475	105.3288768	103.9292351	102.5551568	101.2059996	99.88114253	98.57998469	97.30194464	96.04645955
230718A00015	7/18/2023	4.19	7/18/2028	111.2914	108.7906107	106.3595296	103.9958219	101.697244	99.46164043	97.28693971	95.17115077	93.11235918
230718A00016	7/18/2023	4.54	7/17/2026	101.83529	101.4463468	101.0603882	100.6773808	100.2972905	99.92008418	99.54572878	99.17419197	98.80544186
230718A00023	7/18/2023	4.54	7/20/2026	101.87533	101.4779184	101.0836254	100.6924096	100.3042349	99.91906584	99.53686742	99.15760526	98.78124549
230718A00038	7/18/2023	4.46	11/13/2026	103.37629	102.6498214	101.9335869	101.227375	100.530976	99.84418605	99.16680681	98.49864545	97.83951437
230718A00065	7/18/2023	4.3	7/18/2033	117.85072	113.7156084	109.7947525	106.0748328	102.5434621	99.18911811	96.00107649	92.96935021	90.08463356
230718A00070	7/18/2023	4.06	7/18/2028	111.1535	108.6507327	106.2178134	103.8523966	101.5522319	99.31515775	97.13909688	95.02205266	92.96210547
230718A00093	7/18/2023	4.06	7/18/2028	111.1535	108.6507327	106.2178134	103.8523966	101.5522319	99.31515775	97.13909688	95.02205266	92.96210547
230719A00015	7/19/2023	4.37	7/19/2027	106.75475	105.3288768	103.9292351	102.5551568	101.2059996	99.88114253	98.57998469	97.30194464	96.04645955
230719A00034	7/19/2023	4.19	7/19/2028	111.30411	108.8003663	106.3664862	104.0001255	101.6990335	99.4610477	97.2840904	95.16616434	93.10534933
230719A00081	12/16/2024	3.6	12/18/2026	103.14164	102.3181363	101.5077966	100.7103073	99.92536408	99.15267216	98.39194596	97.64290872	96.90529217
230720A00037	7/20/2023	4.55	7/20/2026	101.90697	101.5091663	101.1144832	100.7228841	100.3343328	99.94879366	99.56623158	99.18661202	98.80990098
230720A00038	7/20/2023	4.55	7/20/2026	101.90697	101.5091663	101.1144832	100.7228841	100.3343328	99.94879366	99.56623158	99.18661202	98.80990098
230720A00039	7/20/2023	4.68	7/20/2026	101.93057	101.5330364	101.1386134	100.7472683	100.358965	99.97366801	99.59134244	99.21195384	98.83546834
230721A00003	7/21/2023	4.67	7/21/2026	101.94033	101.5399822	101.1427877	100.7487134	100.3577225	99.96977876	99.58484656	99.20289079	98.82387691
230721A00006	7/21/2023	4.32	7/21/2028	111.64675	109.1331874	106.6898854	104.314478	102.0046975	99.75836561	97.5733892	95.44775665	93.37953404

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230721A00029	7/21/2023	4.67	7/21/2026	101.94033	101.5399822	101.1427877	100.7487134	100.3577225	99.96977876	99.58484656	99.20289079	98.82387691
230721A00038	7/21/2023	4.67	7/21/2026	101.94033	101.5399822	101.1427877	100.7487134	100.3577225	99.96977876	99.58484656	99.20289079	98.82387691
230724A00037	7/24/2023	4.29	7/24/2028	111.61251	109.0909694	106.6401277	104.2576019	101.9411032	99.68843313	97.49747984	95.36621372	93.29268386
230724A00064	7/24/2023	4.53	7/19/2027	106.98016	105.5526309	104.1513538	102.7756681	101.4249309	100.0985203	98.79583479	97.51629223	96.2593291
230724A00065	7/24/2023	4.37	7/18/2028	111.72911	109.2229457	106.7866071	104.4177554	102.1141438	99.8736132	97.69408921	95.57357765	93.51016119
230724A00066	7/24/2023	4.71	8/18/2026	102.34423	101.8646752	101.3896338	100.9190395	100.4528301	99.99094423	99.5333217	99.07990353	98.63063176
230725A00016	7/25/2023	4.75	7/31/2026	102.11143	101.6827144	101.257598	100.8360343	100.4179789	100.0033881	99.59221912	99.18442968	98.77997828
230725A00018	7/25/2023	4.4	7/25/2028	111.89515	109.3673123	106.9103988	104.5220191	102.199875	99.94175933	97.74555152	95.60921394	93.53078801
230725A00023	7/25/2023	4.57	4/9/2027	105.54037	104.3880733	103.2610399	102.1584439	101.0794953	100.0234381	98.98954782	97.9771307	96.9855215
230725A00028	7/25/2023	4.46	7/25/2030	121.78502	116.9650252	112.3685111	107.9839099	103.8003147	99.8074367	95.99556695	92.35554058	88.87870357
230725A00071	7/25/2023	4.4	7/25/2028	111.89515	109.3673123	106.9103988	104.5220191	102.199875	99.94175933	97.74555152	95.60921394	93.53078801
230726A00011	7/26/2023	4.24	7/26/2028	111.69609	109.1641849	106.703481	104.3115708	101.9861427	99.7249768	97.52594062	95.38698517	93.30614112
230726A00012	7/26/2023	4.24	7/26/2028	111.69609	109.1641849	106.703481	104.3115708	101.9861427	99.7249768	97.52594062	95.38698517	93.30614112
230726A00023	7/26/2023	4.24	7/26/2028	111.69609	109.1641849	106.703481	104.3115708	101.9861427	99.7249768	97.52594062	95.38698517	93.30614112
230727A00016	7/27/2023	4.51	7/27/2033	134.50849	126.0562911	118.2169982	110.9425453	104.1888833	97.91562411	92.08571793	86.66516163	81.62273345
230727A00020	7/27/2023	4.39	7/27/2028	111.89718	109.3637037	106.9014559	104.5080305	102.181115	99.91848855	97.7180177	95.57765262	93.49542315
230727A00033	7/27/2023	4.82	7/27/2026	102.51516	102.0117141	101.5132278	101.0196322	100.5308555	100.0468271	99.56747808	99.09274058	98.62254817
230727A00037	7/27/2023	4.82	7/27/2026	102.51516	102.0117141	101.5132278	101.0196322	100.5308555	100.0468271	99.56747808	99.09274058	98.62254817
230727A00063	7/27/2023	4.38	7/27/2028	112.05344	109.5142851	107.0465844	104.6479164	102.3159593	100.0484836	97.84334774	95.69849407	93.61194503
230727A00070	7/27/2023	4.75	7/27/2026	102.05571	101.6383145	101.2243431	100.8137497	100.4064929	100.0025323	99.60182778	99.20434011	98.8100306
230727A00073	7/27/2023	4.81	7/27/2026	102.08055	101.6630989	101.2490663	100.8384121	100.431095	100.0270743	99.62631007	99.22876305	98.83439452
230727A00075	7/27/2023	4.5	7/27/2028	112.16745	109.6306222	107.165096	104.7684637	102.4384103	100.172713	97.96923637	95.82592867	93.74081791
230728A00004	7/28/2023	4.77	7/28/2026	102.07797	101.657732	101.2409545	100.8275986	100.4176221	100.0109837	99.60764285	99.20755939	98.81069398
230728A00005	7/28/2023	4.59	7/28/2027	107.19364	105.739688	104.3128898	102.9125472	101.5379856	100.1885533	98.86361979	97.56257547	96.28483046
230728A00006	7/28/2023	4.46	7/28/2028	112.08264	109.5440531	107.0768982	104.6787591	102.3473144	100.0803351	97.87567993	95.73129161	93.64519295
230731A00012	7/31/2023	4.5	7/31/2029	117.18917	113.5123073	109.973197	106.5659301	103.2848837	100.1247055	97.08029927	94.14681118	91.31961688
230731A00037	7/31/2023	4.74	7/31/2026	102.10718	101.678473	101.2533673	100.8318143	100.4137695	99.99918927	99.58803075	99.18025172	98.77581067
230801A00021	8/1/2023	4.49	8/1/2028	112.21061	109.6591954	107.1798565	104.7701479	102.427718	100.1503092	97.93575326	95.78196734	93.68694994
230801A00022	8/1/2023	4.65	8/2/2027	107.35193	105.8829905	104.4417136	103.0273862	101.6393157	100.2768329	98.93929076	97.62606374	96.3365468
230801A00024	8/1/2023	4.82	8/3/2026	102.1837	101.7464443	101.3129332	100.8831209	100.4569602	100.0344045	99.61540817	99.19992642	98.78791507
230802A00017	8/2/2023	4.79	8/3/2026	102.1707	101.7334709	101.2999931	100.8702139	100.444086	100.021563	99.60259916	99.18714969	98.77517041
230802A00022	9/8/2023	4.41	9/8/2028	112.52177	109.8587853	107.27383	104.7641456	102.3270926	99.96014078	97.66086476	95.42693831	93.25612991
230802A00023	10/16/2023	4.37	10/16/2028	112.93023	110.1526721	107.458878	104.8457839	102.3104642	99.85012008	97.46207308	95.14375901	92.89272216

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230804A00030	8/4/2023	4.88	8/4/2027	104.18141	103.3647516	102.5624091	101.7739889	100.9991107	100.2374084	99.48852982	98.75213569	98.02789911
230807A00010	8/7/2023	4.4	8/7/2028	112.06781	109.5013451	107.0078451	104.5848189	102.2298714	99.94070392	97.71510918	95.55096748	93.44624247
230807A00018	8/7/2023	4.65	8/7/2026	102.16479	101.7164258	101.2720116	100.8314912	100.3948136	99.96192843	99.5327864	99.10733896	98.6855384
230807A00025	8/7/2023	4.69	8/7/2026	102.18257	101.7341666	101.289706	100.8491395	100.4124161	99.97948545	99.55029821	99.12480583	98.70296062
230807A00033	8/7/2023	4.57	8/7/2026	102.16042	101.7116976	101.266932	100.8260681	100.3890545	99.95584068	99.52637721	99.10061534	98.67850723
230808A00008	8/8/2023	4.67	4/24/2026	100.74205	100.588819	100.4360635	100.2837804	100.1319675	99.98062256	99.82974344	99.67932797	99.529374
230808A00014	8/8/2023	4.6	8/7/2026	102.14255	101.6942499	101.2498936	100.8094308	100.3728104	99.93998216	99.51089665	99.08550537	98.66376063
230808A00029	8/8/2023	4.6	8/7/2026	102.14255	101.6942499	101.2498936	100.8094308	100.3728104	99.93998216	99.51089665	99.08550537	98.66376063
230808A00054	8/8/2023	4.19	8/8/2028	111.74101	109.1720279	106.676266	104.2512114	101.894456	99.60368873	97.37669079	95.21133154	93.10556432
230808A00057	8/8/2023	4.19	8/8/2028	111.74101	109.1720279	106.676266	104.2512114	101.894456	99.60368873	97.37669079	95.21133154	93.10556432
230808A00060	8/8/2023	4.19	8/8/2028	111.74101	109.1720279	106.676266	104.2512114	101.894456	99.60368873	97.37669079	95.21133154	93.10556432
230809A00020	8/9/2023	4.51	11/9/2026	103.35829	102.6431001	101.9378294	101.2422758	100.5562393	99.87952516	99.21194385	98.55331111	97.90344754
230809A00026	8/9/2023	4.59	8/7/2026	102.1381	101.6898147	101.24547	100.8050187	100.3684098	99.93559291	99.5065187	99.08113865	98.65940507
230809A00034	8/9/2023	4.59	8/10/2026	102.1787	101.7219347	101.269268	100.8206436	100.3760074	99.93530609	99.49848756	99.06550045	98.63629433
230810A00010	8/10/2023	4.62	8/10/2026	102.19229	101.7354893	101.2827867	100.8341266	100.3894549	99.94871834	99.51186477	99.07884285	98.64960215
230810A00013	8/10/2023	4.34	8/10/2028	111.95784	109.3843308	106.8842316	104.4550192	102.094277	99.79968571	97.5690188	95.40013828	93.29099051
230810A00024	8/10/2023	4.34	8/7/2028	111.91854	109.3539441	106.8622759	104.4410412	102.0878465	99.80039391	97.57647749	95.41397857	93.31086184
230810A00025	8/10/2023	4.37	5/8/2028	110.77554	108.482111	106.2483299	104.0722047	101.9518297	99.88537802	97.87109832	95.90731051	93.99240237
230810A00026	8/10/2023	4.4	1/10/2028	109.20946	107.2726823	105.3802667	103.5309295	101.7234351	99.95659156	98.22924834	96.54029487	94.88865886
230810A00057	8/10/2023	4.62	8/10/2026	102.19229	101.7354893	101.2827867	100.8341266	100.3894549	99.94871834	99.51186477	99.07884285	98.64960215
230811A00017	8/11/2023	4.78	8/11/2026	102.27883	101.8190123	101.3633404	100.9117623	100.4642227	100.0206674	99.58104331	99.14529807	98.71338033
230814A00028	8/14/2023	4.86	8/14/2026	102.35838	101.8899629	101.4258517	100.9659858	100.5103068	100.0587576	99.61128209	99.16782501	98.72833226
230814A00029	8/14/2023	4.71	2/12/2027	104.84034	103.8511898	102.8807807	101.9285782	100.9940725	100.0767728	99.17620609	98.29191672	97.42346542
230815A00037	8/15/2023	4.53	8/15/2028	112.5003	109.905903	107.3858416	104.9375554	102.5585856	100.2465727	97.99925227	95.81445029	93.690079
230815A00038	8/15/2023	4.57	8/16/2027	107.54145	106.030674	104.5490644	103.0958472	101.6702757	100.2716287	98.89920968	97.55234588	96.23038694
230817A00036	8/17/2023	4.91	8/17/2026	102.42486	101.9478778	101.4753578	101.0072358	100.5434503	100.083941	99.62864888	99.17751578	98.73048472
230817A00054	5/17/2024	4.5	5/15/2026	100.98939	100.7774784	100.5664755	100.3563709	100.1471589	99.93883356	99.73138933	99.52482051	99.31912149
230818A00007	8/18/2023	4.73	8/18/2026	102.38686	101.9067937	101.4312451	100.9601531	100.4934552	100.0310899	99.57299673	99.11911656	98.66939124
230818A00024	8/18/2023	4.81	8/18/2026	102.39176	101.912071	101.4368988	100.9661746	100.4998361	100.037822	99.58007205	99.12652734	98.67712988
230818A00025	8/18/2023	4.68	8/18/2027	107.62686	106.1116437	104.6257511	103.1684007	101.7388401	100.3363428	98.96020704	97.60975506	96.28433174
230818A00065	8/18/2023	4.82	8/18/2026	102.39651	101.9168106	101.4416252	100.9708881	100.5045367	100.0425097	99.58474708	99.13118972	98.68177969
230821A00006	8/21/2023	4.66	8/21/2028	112.91065	110.2941338	107.7530173	105.2846841	102.8866259	100.5564368	98.29180794	96.09052353	93.95045611
230823A00036	8/23/2023	4.87	8/24/2026	102.50616	102.0093687	101.5174108	101.0302112	100.547701	100.0698126	99.59647967	99.12763717	98.66322127

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230823A00066	8/23/2023	4.68	8/23/2027	107.69922	106.1696089	104.6698468	103.1991311	101.7566901	100.341779	98.95367855	97.59169422	96.25515489
230824A00008	8/24/2023	4.69	8/24/2028	111.524	109.1985288	106.9390643	104.7432855	102.6089713	100.5339938	98.51631352	96.55397532	94.64510404
230824A00031	8/24/2023	4.49	8/24/2028	112.70867	110.0823476	107.5320304	105.0550723	102.648935	100.3111839	98.03948352	95.83159252	93.68535948
230824A00043	8/24/2023	4.89	8/24/2026	102.51599	102.0191798	101.5271939	101.0399666	100.5574289	100.0795131	99.60615298	99.13728348	98.67284076
230824A00061	8/24/2023	4.61	8/24/2028	112.82587	110.2019705	107.6539223	105.1790841	102.7749251	100.439018	98.16903425	95.9627389	93.81798665
230825A00009	8/25/2023	4.91	8/25/2026	102.54026	102.0405765	101.5457756	101.0557856	100.5705365	100.0899596	99.6139874	99.14255396	98.67559442
230825A00010	8/25/2023	4.62	8/25/2028	112.86511	110.2378928	107.6866912	105.2088608	102.8018627	100.463262	98.19072279	95.98200341	93.83495204
230825A00037	8/25/2023	4.91	8/25/2026	102.54026	102.0405765	101.5457756	101.0557856	100.5705365	100.0899596	99.6139874	99.14255396	98.67559442
230825A00043	8/25/2023	4.89	8/25/2026	102.53036	102.0307101	101.5359374	101.0459755	100.5607543	100.080205	99.60426029	99.13285413	98.66592169
230828A00036	8/28/2023	4.8	8/28/2026	102.56328	102.0547042	101.5511807	101.0526348	100.5589927	100.0701824	99.58613292	99.10677504	98.63204063
230828A00047	8/28/2023	4.92	8/28/2026	102.58857	102.0803464	101.5771664	101.0789549	100.5856384	100.0971451	99.61340439	99.13434706	98.65990528
230828A00056	8/28/2023	4.92	8/28/2026	102.58857	102.0803464	101.5771664	101.0789549	100.5856384	100.0971451	99.61340439	99.13434706	98.65990528
230830A00028	8/30/2023	4.45	8/30/2027	107.55939	106.0097007	104.49063	103.0013466	101.5410499	100.1089678	98.70435495	97.3264918	95.97468345
230830A00029	8/30/2023	4.45	8/30/2027	107.55939	106.0097007	104.49063	103.0013466	101.5410499	100.1089678	98.70435495	97.3264918	95.97468345
230830A00034	8/30/2023	4.44	8/30/2028	112.47511	109.838788	107.2791711	104.7935698	102.3794097	100.0342224	97.7556401	95.54139139	93.38929617
230830A00051	8/30/2023	4.45	8/30/2027	107.55939	106.0097007	104.49063	103.0013466	101.5410499	100.1089678	98.70435495	97.3264918	95.97468345
230830A00055	8/30/2023	4.47	8/30/2028	112.34543	109.7471094	107.2251754	104.7768914	102.3996398	100.0909139	97.84831273	95.66953586	93.5523782
230831A00001	8/31/2023	4.77	8/31/2026	102.55522	102.0386914	101.5273676	101.0211695	100.5200204	100.023845	99.53256949	99.04612162	98.56443046
230831A00006	8/31/2023	4.61	8/31/2027	107.70797	106.1561525	104.6350089	103.1437117	101.6814584	100.2474747	98.84101323	97.46135265	96.10779619
230831A00007	8/31/2023	4.48	8/31/2028	112.5907	109.9500798	107.3863496	104.8968185	102.4789031	100.1301267	97.84811381	95.6305853	93.47535406
230831A00016	8/31/2023	4.65	8/31/2026	102.5295	102.0126109	101.5009382	100.9944005	100.4929207	99.9964235	99.50483476	99.01808199	98.53609405
230831A00041	8/31/2023	4.48	8/31/2028	112.5907	109.9500798	107.3863496	104.8968185	102.4789031	100.1301267	97.84811381	95.6305853	93.47535406
230831A00066	8/31/2023	4.77	8/31/2026	102.55522	102.0386914	101.5273676	101.0211695	100.5200204	100.023845	99.53256949	99.04612162	98.56443046
230831A00069	8/31/2023	4.61	8/31/2027	107.70797	106.1561525	104.6350089	103.1437117	101.6814584	100.2474747	98.84101323	97.46135265	96.10779619
230831A00070	8/31/2023	4.48	8/31/2028	112.5907	109.9500798	107.3863496	104.8968185	102.4789031	100.1301267	97.84811381	95.6305853	93.47535406
230831A00079	8/30/2024	4.28	8/29/2031	125.64009	119.5444221	113.7912718	108.3594894	103.2293399	98.38240249	93.80147682	89.47049562	85.37444436
230901A00007	9/1/2023	4.55	9/1/2027	107.6308	106.076736	104.5534287	103.0600399	101.595764	100.1598233	98.75146767	97.36997285	96.0146394
230901A00037	9/1/2023	4.3	9/1/2028	112.33255	109.6883744	107.121357	104.628787	102.2080675	99.85670859	97.57232266	95.35261917	93.19540018
230901A00044	9/1/2023	4.55	9/1/2027	107.6308	106.076736	104.5534287	103.0600399	101.595764	100.1598233	98.75146767	97.36997285	96.0146394
230905A00030	9/5/2023	4.55	9/5/2028	112.84025	110.181869	107.6011719	105.0954256	102.662009	100.2984096	98.00221843	95.77112478	93.60291164
230905A00033	9/5/2023	4.71	9/4/2026	102.61651	102.0881902	101.5653203	101.047817	100.535598	100.0285823	99.52669095	99.02984634	98.53797253
230907A00051	9/7/2023	4.79	9/8/2026	102.71554	102.175734	101.6416188	101.1131047	100.5901037	100.0725296	99.56029816	99.05332663	98.55153413
230908A00009	9/8/2023	4.55	9/8/2028	112.8613	110.1936172	107.6051635	105.0930764	102.6546176	100.2871665	97.98821379	95.75535619	93.58629103

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230908A00010	9/8/2023	4.73	9/9/2030	112.69435	110.0965543	107.5902342	105.1713911	102.8362296	100.581147	98.40272242	96.29770616	94.26301002
230911A00010	9/11/2023	4.9	9/11/2026	102.78021	102.2322721	101.6902004	101.1538963	100.6232678	100.0982248	99.57867924	99.06454495	98.55573744
230912A00026	9/12/2023	4.84	9/14/2026	102.79041	102.2340591	101.6837467	101.139379	100.6008596	100.0680946	99.54099174	99.01946089	98.50341378
230912A00036	9/12/2023	4.57	9/12/2028	112.99099	110.3102667	107.7082861	105.1822603	102.7295165	100.3474936	98.03373685	95.78589226	93.60170214
230912A00053	9/12/2023	4.74	9/7/2027	108.01247	106.4381983	104.8952628	103.3827989	101.8999774	100.4459989	99.02009207	97.62151284	96.24954283
230913A00013	9/13/2023	4.87	9/14/2026	102.80693	102.2505183	101.7001543	101.1557354	100.6171653	100.0843499	99.55719702	99.03561654	98.51952019
230913A00031	9/13/2023	4.91	9/15/2026	102.84338	102.284059	101.7308437	101.1836336	100.6423311	100.1068405	99.57706843	99.05292335	98.53431572
230913A00032	9/13/2023	4.74	9/15/2027	108.13331	106.5351521	104.9690538	103.4341203	101.9294927	100.4543428	99.00787269	97.58931251	96.1979197
230913A00046	9/13/2023	4.91	9/14/2026	102.82894	102.2724639	101.7220312	101.177544	100.6389062	100.1060236	99.57880406	99.05715742	98.54099539
230913A00049	9/13/2023	4.74	9/13/2027	108.10309	106.5109151	104.9506109	103.4212974	101.9221228	100.4522665	99.01093693	97.59737093	96.21083196
230913A00050	9/13/2023	4.6	9/13/2028	113.08294	110.3981035	107.7921819	105.2623795	102.8060154	100.4205209	98.10343396	95.85239401	93.66513689
230914A00027	9/14/2023	4.76	1/8/2027	104.38448	103.4963018	102.6232946	101.7650686	100.9212499	100.0914772	99.27540146	98.47268479	97.68300051
230914A00050	9/14/2023	4.67	9/14/2027	108.00842	106.4141507	104.851828	103.3205675	101.8195143	100.3478443	98.90476329	97.48950506	96.10133046
230914A00051	9/14/2023	4.84	9/14/2026	102.79041	102.2340591	101.6837467	101.139379	100.6008596	100.0680946	99.54099174	99.01946089	98.50341378
230914A00059	7/26/2024	4.39	7/24/2026	101.86784	101.4592916	101.0540261	100.652007	100.2531956	99.85755322	99.4650423	99.07562562	98.68926661
230914A00069	7/26/2024	4.34	7/26/2027	106.80787	105.3623306	103.9436957	102.5512803	101.1844184	99.84246577	98.52479975	97.23081786	95.95993714
230914A00070	7/26/2024	4.3	7/26/2028	111.66303	109.1352618	106.6785059	104.2903668	101.9685408	99.71081573	97.51506631	95.37925046	93.30140541
230914A00125	9/16/2024	4.46	9/16/2031	126.8636	120.6802284	114.8464393	109.3404973	104.1421369	99.23245246	94.59379953	90.20970432	86.0647799
230915A00026	9/15/2023	4.57	9/15/2028	113.03358	110.3435508	107.7327194	105.1982694	102.737506	100.3478471	98.02681835	95.77204733	93.58125891
230915A00030	9/15/2023	4.7	9/8/2027	107.96551	106.3887604	104.8434233	103.3286352	101.8435635	100.3874055	98.95938663	97.55875993	96.18480422
230915A00055	9/15/2023	4.7	9/15/2027	108.07047	106.4728231	104.9072283	103.3727896	101.868648	100.3939758	98.94797517	97.52987652	96.13893748
230915A00057	9/15/2023	4.75	6/15/2027	106.79005	105.4484285	104.1351678	102.8493674	101.5901684	100.3567478	99.14831689	97.96411923	96.80342918
230918A00008	9/18/2023	4.91	9/18/2026	102.8867	102.3188414	101.7572751	101.2018937	100.6525954	100.1092804	99.57185091	99.04021154	98.51426882
230918A00010	9/18/2023	4.72	9/18/2029	118.64598	114.801147	111.1050252	107.551014	104.1328487	100.8445771	97.68054232	94.63536632	91.70393431
230918A00011	9/18/2023	4.91	9/18/2026	102.8867	102.3188414	101.7572751	101.2018937	100.6525954	100.1092804	99.57185091	99.04021154	98.51426882
230918A00013	9/18/2023	4.74	9/18/2030	123.789	118.7622422	113.9750674	109.4147109	105.0691617	100.9271104	96.9779047	93.21150721	89.61845673
230918A00018	9/18/2023	5.01	3/18/2026	100.26242	100.2123243	100.1622939	100.1123307	100.0624343	100.0126048	99.96284191	99.91314553	99.86351553
230918A00023	9/18/2023	4.91	9/18/2026	102.8867	102.3188414	101.7572751	101.2018937	100.6525954	100.1092804	99.57185091	99.04021154	98.51426882
230918A00030	9/18/2023	5.01	9/17/2027	104.53492	103.6718195	102.824141	101.9914604	101.1733656	100.3694606	99.57936363	98.80270742	98.03913793
230919A00010	9/19/2023	4.76	9/20/2027	108.24055	106.6271804	105.0463302	103.4970882	101.978576	100.4899477	99.03038801	97.59911082	96.19535811
230919A00029	9/19/2023	4.63	9/19/2028	113.24689	110.5423944	107.9177473	105.3700981	102.8967209	100.4950046	98.16244693	95.89664958	93.69531286
230919A00043	9/19/2023	4.62	9/19/2028	113.2208	110.5166495	107.8923369	105.3450148	102.8719573	100.4705535	98.1383016	95.87280329	93.67175912
230919A00044	9/19/2023	4.93	9/21/2026	102.94141	102.3649792	101.7950201	101.2314275	100.6740952	100.1229188	99.57779673	99.03862927	98.50531905

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230919A00047	9/19/2023	4.98	8/19/2026	102.48717	102.0044262	101.5262468	101.0525682	100.5833269	100.1184606	99.65790807	99.20160933	98.74950542
230919A00055	9/19/2023	4.65	9/19/2028	113.29906	110.5938843	107.968568	105.4202648	102.9462482	100.5439067	98.21073759	95.94434217	93.74242033
230920A00002	9/20/2023	4.47	10/2/2028	113.20528	110.4593598	107.7954034	105.2104518	102.7016734	100.2663575	97.90190853	95.60583999	93.37576926
230920A00026	9/20/2023	4.9	9/16/2026	102.85226	102.290112	101.734131	101.184215	100.6402647	100.1021831	99.56987554	99.04324906	98.52221283
230921A00021	9/21/2023	4.62	9/21/2028	113.44308	110.7260384	108.0894032	105.530296	103.0459648	100.6337741	98.29119858	96.01581815	93.80531252
230922A00022	9/22/2023	4.99	9/22/2026	102.99027	102.4108716	101.8380145	101.2715857	100.7114771	100.1575833	99.60980088	99.06802901	98.53216891
230925A00003	9/25/2023	4.99	9/25/2026	103.03426	102.4463069	101.8650829	101.2904704	100.7223568	100.1606323	99.60518919	99.05592253	98.51272951
230925A00004	9/25/2023	4.74	9/25/2028	113.6219	110.8949328	108.2488054	105.6806234	103.1876131	100.7671186	98.41659545	96.13360554	93.91581162
230925A00114	9/25/2023	5.09	3/25/2026	100.36796	100.2983845	100.2289112	100.1595444	100.090284	100.0211296	99.95208116	99.88313829	99.81430079
230926A00010	9/26/2023	4.74	9/26/2028	113.63658	110.9064889	108.257393	105.6863871	103.19069	100.7676386	98.41468198	96.1293756	93.90937631
230926A00021	9/26/2023	4.73	9/26/2028	113.6103	110.8805523	108.2317959	105.6611218	103.165749	100.7430147	98.39036819	96.10536508	93.88566246
230926A00076	9/26/2023	4.73	9/26/2028	113.6103	110.8805523	108.2317959	105.6611218	103.165749	100.7430147	98.39036819	96.10536508	93.88566246
230927A00020	9/27/2023	5.01	10/16/2026	103.35594	102.7080507	102.0683163	101.4365815	100.8126965	100.1965152	99.58789522	98.98669769	98.39278704
230927A00021	9/27/2023	4.96	1/29/2027	104.86997	103.9202117	102.9877221	102.0720313	101.1726874	100.2892551	99.42131411	98.56845893	97.73029814
230927A00032	9/27/2023	5.02	9/23/2026	103.02219	102.4398896	101.864188	101.294976	100.7321442	100.1755854	99.62519514	99.08087095	98.5425128
230927A00033	9/27/2023	4.78	9/25/2028	113.72693	110.9985697	108.3510872	105.7815807	103.2872757	100.8655154	98.51375444	96.22955387	94.01057561
230927A00034	9/27/2023	4.82	9/27/2028	113.86176	111.1257566	108.4709699	105.8944798	103.3934956	100.9653454	98.60746968	96.31741594	94.09283348
230928A00001	9/28/2023	4.91	9/28/2026	103.07242	102.4754083	101.8853265	101.3020533	100.7254712	100.1554655	99.59192405	99.0347372	98.4837978
230928A00014	9/28/2023	4.9	9/28/2027	108.58693	106.9477129	105.3417896	103.7682179	102.226088	100.7145236	99.23268114	97.7797475	96.35493902
230928A00016	9/28/2023	4.83	9/28/2028	113.903	111.1635225	108.5054195	105.925766	103.4217636	100.9907328	98.63010738	96.3374282	94.11033841
230928A00017	9/28/2023	4.83	9/28/2028	113.903	111.1635225	108.5054195	105.925766	103.4217636	100.9907328	98.63010738	96.3374282	94.11033841
230928A00033	9/28/2023	5.03	9/28/2026	103.10182	102.5052313	101.9155569	101.3326793	100.7564814	100.1868487	99.62366934	99.06683408	98.51623603
230928A00051	9/28/2023	5.04	9/28/2026	103.52928	102.8516268	102.1829055	101.522938	100.8715529	100.2285831	99.59386597	98.96724286	98.34855931
230928A00058	9/28/2023	5.04	9/28/2026	103.52928	102.8516268	102.1829055	101.522938	100.8715529	100.2285831	99.59386597	98.96724286	98.34855931
230928A00059	9/28/2023	4.84	9/28/2028	113.89631	111.1587181	108.503612	105.9279654	103.4288817	101.0035913	98.64944466	96.36390639	94.14454939
230928A00060	9/28/2023	4.84	9/28/2028	113.89631	111.1587181	108.503612	105.9279654	103.4288817	101.0035913	98.64944466	96.36390639	94.14454939
230928A00061	9/28/2023	4.84	9/28/2028	113.89631	111.1587181	108.503612	105.9279654	103.4288817	101.0035913	98.64944466	96.36390639	94.14454939
230928A00064	9/28/2023	4.78	9/30/2027	108.54132	106.8947469	105.2817231	103.7012879	102.1525212	100.6345374	99.14648359	97.68753816	96.25690926
230929A00033	9/29/2023	4.92	9/29/2026	103.05147	102.4522394	101.85999	101.2745974	100.695943	100.123911	99.55838794	98.99926321	98.4464286
230929A00046	9/29/2023	4.66	9/29/2027	108.33253	106.6905917	105.082071	103.5060207	101.9615252	100.4477034	98.9637067	97.5087174	96.0819475
230929A00049	9/29/2023	4.87	9/30/2030	112.58613	110.0760322	107.6530675	105.3134536	103.0536036	100.870112	98.75974386	96.71942566	94.74623564
230929A00061	9/29/2023	4.92	9/29/2026	103.05147	102.4522394	101.85999	101.2745974	100.695943	100.123911	99.55838794	98.99926321	98.4464286
230929A00062	9/29/2023	4.78	9/29/2027	108.40927	106.7686557	105.1614043	103.5865662	102.0432282	100.5305113	99.04756905	97.59358575	96.16777528

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231002A00018	10/2/2023	4.87	10/1/2027	108.58469	106.9369645	105.322807	103.7412647	102.1914162	100.6723745	99.18328543	97.72332624	96.29170394
231002A00042	10/2/2023	4.73	10/2/2028	113.8937	111.1386142	108.4657031	105.8720012	103.3546704	100.910994	98.53837042	96.23430762	93.99641751
231003A00005	10/3/2023	4.84	10/3/2028	114.00289	111.2477288	108.5747118	105.9808774	103.463389	101.0195309	98.64670269	96.3424135	94.10427628
231003A00011	10/3/2023	4.89	10/15/2027	108.82822	107.1395169	105.485743	103.8658807	102.2789522	100.7240173	99.20017152	97.70654419	96.24229712
231003A00036	10/3/2023	4.84	10/3/2028	114.00289	111.2477288	108.5747118	105.9808774	103.463389	101.0195309	98.64670269	96.3424135	94.10427628
231004A00006	10/4/2023	4.88	10/4/2028	114.12347	111.3638698	108.6865986	106.0886866	103.5672886	101.1196807	98.74325495	96.43551306	94.19406117
231005A00035	10/5/2023	4.98	10/5/2026	103.1751	102.5586626	101.9496099	101.3478098	100.7531333	100.1654542	99.58464914	99.01059799	98.44318318
231005A00037	10/5/2023	4.88	10/5/2027	108.66108	107.0016	105.3760796	103.7835427	102.2230519	100.693705	99.19463368	97.72500158	96.2840029
231005A00040	10/5/2023	4.98	10/5/2026	103.1751	102.5586626	101.9496099	101.3478098	100.7531333	100.1654542	99.58464914	99.01059799	98.44318318
231005A00054	10/5/2023	4.98	10/5/2026	103.1751	102.5586626	101.9496099	101.3478098	100.7531333	100.1654542	99.58464914	99.01059799	98.44318318
231006A00009	10/6/2023	4.98	10/15/2027	108.97717	107.2871911	105.6321652	104.0110732	102.4229369	100.8668155	99.34180369	97.84703051	96.38165715
231006A00010	10/6/2023	4.93	10/16/2028	114.43362	111.6357911	108.9221927	106.28975	103.7355231	101.2566994	98.85058744	96.51461025	94.2463
231006A00032	10/6/2023	5.08	10/6/2026	103.25095	102.6314542	102.0194117	101.4146907	100.8171602	100.2266922	99.64316187	99.06644716	98.49642895
231006A00033	10/6/2023	4.98	10/6/2027	108.83912	107.1753571	105.5456767	103.9490957	102.3846721	100.8514993	99.34870476	97.87544817	96.43091994
231010A00007	10/10/2023	4.83	10/12/2027	108.68416	107.0050312	105.3605256	103.7496373	102.1714014	100.6248893	99.10920792	97.62349728	96.1669293
231010A00030	10/10/2023	4.88	10/15/2026	103.2584	102.6136634	101.9770088	101.3482825	100.7273367	100.1140273	99.50821358	98.9097585	98.3185282
231010A00057	10/10/2023	4.66	10/10/2028	113.82242	111.045572	108.3520783	105.7389052	103.2031544	100.7420528	98.35294563	96.03329097	93.78065374
231010A00075	10/10/2023	4.78	10/10/2028	113.94465	111.1704277	108.4793802	105.8684869	103.3348585	100.87573	98.48845479	96.17049816	93.91943213
231010A00076	10/10/2023	4.66	10/10/2028	113.82242	111.045572	108.3520783	105.7389052	103.2031544	100.7420528	98.35294563	96.03329097	93.78065374
231010A00101	10/10/2023	4.78	10/10/2028	113.94465	111.1704277	108.4793802	105.8684869	103.3348585	100.87573	98.48845479	96.17049816	93.91943213
231010A00129	10/10/2023	4.93	10/13/2026	103.26111	102.6219736	101.9907744	101.3673677	100.7516096	100.1433594	99.54248022	98.94883824	98.36230297
231011A00004	10/11/2023	4.81	10/8/2027	108.59177	106.9245473	105.2915505	103.6917962	102.1243355	100.5882554	99.08267716	97.60675467	96.15967291
231011A00016	10/11/2023	4.75	10/11/2028	113.87891	111.1027366	108.4098662	105.7972722	103.2620581	100.8014524	98.41280236	96.09356745	93.84131425
231011A00028	10/11/2023	4.92	10/9/2026	103.19669	102.5689771	101.9489291	101.3364018	100.7312586	100.1333665	99.54259514	98.95881776	98.38191036
231011A00029	10/11/2023	4.81	10/8/2027	108.59177	106.9245473	105.2915505	103.6917962	102.1243355	100.5882554	99.08267716	97.60675467	96.15967291
231011A00030	10/11/2023	4.75	10/11/2028	113.87891	111.1027366	108.4098662	105.7972722	103.2620581	100.8014524	98.41280236	96.09356745	93.84131425
231012A00027	10/12/2023	4.78	10/16/2028	114.03092	111.2385271	108.5302334	105.9029733	103.3538109	100.8799371	98.47866395	96.14741796	93.88373451
231013A00020	10/13/2023	4.98	10/13/2026	103.29267	102.6534141	102.0221039	101.3985872	100.7827199	100.1743617	99.5733753	98.97962706	98.39298643
231016A00016	10/16/2023	5.01	10/16/2026	103.35594	102.7080507	102.0683163	101.4365815	100.8126965	100.1965152	99.58789522	98.98669769	98.39278704
231016A00047	10/16/2023	4.98	2/10/2027	105.07173	104.0870327	103.1208719	102.1727289	101.2421023	100.3285089	99.4314831	98.55057642	97.68535626
231016A00049	10/16/2023	4.95	7/19/2027	107.57189	106.1399853	104.7344152	103.3545103	101.9996254	100.6691369	99.36244131	98.07895464	96.81811169
231017A00017	10/17/2023	5.11	10/16/2026	103.41988	102.7717607	102.1317988	101.4998385	100.8757299	100.2593271	99.65048755	99.04907232	98.45494584
231017A00029	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231017A00032	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376
231017A00033	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376
231017A00034	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376
231017A00035	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376
231017A00036	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376
231017A00037	10/17/2023	4.99	10/17/2028	114.58638	111.7826726	109.0648013	106.429551	103.8738564	101.3947889	98.98955008	96.65546465	94.38997376
231017A00039	10/17/2023	5.12	10/16/2026	103.86667	103.1351007	102.4139277	101.7029253	101.0018784	100.3105785	99.62882234	98.95641272	98.29315762
231017A00040	10/17/2023	5.12	10/16/2026	103.86667	103.1351007	102.4139277	101.7029253	101.0018784	100.3105785	99.62882234	98.95641272	98.29315762
231017A00041	10/17/2023	5.12	10/16/2026	103.86667	103.1351007	102.4139277	101.7029253	101.0018784	100.3105785	99.62882234	98.95641272	98.29315762
231019A00007	10/19/2023	5.19	10/19/2026	103.51688	102.8599887	102.2114719	101.5711654	100.9389134	100.3145643	99.69797027	99.08898709	98.48747411
231019A00009	10/19/2023	5.14	10/19/2027	109.30513	107.6011799	105.9326192	104.298408	102.6975506	101.1290895	99.59210402	98.08570807	96.60904886
231019A00041	10/19/2023	5.08	10/19/2028	114.88199	112.0695626	109.3419647	106.6960886	104.1289668	101.6377608	99.21975478	96.87234877	94.59305317
231019A00043	10/19/2023	5.19	10/19/2026	103.51688	102.8599887	102.2114719	101.5711654	100.9389134	100.3145643	99.69797027	99.08898709	98.48747411
231019A00044	10/19/2023	5.14	10/19/2027	109.30513	107.6011799	105.9326192	104.298408	102.6975506	101.1290895	99.59210402	98.08570807	96.60904886
231020A00048	10/20/2023	5.08	10/20/2026	103.4606	102.8011109	102.1500606	101.5072874	100.8726339	100.2459466	99.62707575	99.01587548	98.41220348
231020A00049	10/20/2023	5.03	10/20/2027	109.13733	107.4320387	105.7622045	104.1267864	102.5247849	100.9552397	99.41722694	97.90985787	96.43227701
231020A00051	10/20/2023	5.02	10/20/2028	114.73546	111.9221683	109.1938102	106.5472728	103.9795823	101.4878944	99.06948749	96.7217565	94.44220698
231020A00069	10/20/2023	5.08	10/15/2026	103.38572	102.7405306	102.1034247	101.4742511	100.8528619	100.239113	99.63286363	99.03397662	98.4423181
231023A00034	4/23/2024	4.95	4/23/2026	100.7706	100.6201236	100.4701027	100.3205389	100.1714301	100.0227742	99.87456918	99.72681296	99.57950347
231024A00017	10/24/2023	4.97	10/25/2027	109.11377	107.3947355	105.7116364	104.0634111	102.4490401	100.8675438	99.31798032	97.79944377	96.31106246
231024A00029	10/24/2023	4.97	10/25/2027	109.11377	107.3947355	105.7116364	104.0634111	102.4490401	100.8675438	99.31798032	97.79944377	96.31106246
231024A00030	10/24/2023	4.96	10/24/2028	114.63326	111.8099604	109.0721733	106.4167514	103.8406906	101.3411184	98.91528658	96.56056517	94.27443627
231024A00039	10/24/2023	5.06	10/26/2026	103.53712	102.8604961	102.1927426	101.5336849	100.8831538	100.2409842	99.60701541	98.98109084	98.36305783
231024A00046	10/24/2023	4.96	10/24/2028	114.63326	111.8099604	109.0721733	106.4167514	103.8406906	101.3411184	98.91528658	96.56056517	94.27443627
231024A00082	10/24/2023	5.05	10/23/2026	103.48576	102.8177598	102.1584081	101.5075417	100.8649974	100.2306158	99.60424185	98.98572432	98.37491575
231025A00013	10/25/2023	5.08	10/26/2026	103.55046	102.8737906	102.2059878	101.5468812	100.8963016	100.254084	99.6200676	98.99409587	98.37601611
231025A00024	10/25/2023	5	10/25/2028	114.75654	111.9287204	109.1865993	106.5270256	103.9469862	101.4436001	99.01411118	96.65588183	94.36638707
231025A00036	10/25/2023	5.08	10/21/2026	103.47558	102.8132255	102.1593845	101.5138901	100.876583	100.2473076	99.62591247	99.01224995	98.40617602
231027A00028	10/27/2023	4.92	10/23/2028	114.51019	111.6914189	108.9579595	106.3066833	103.7345954	101.2388317	98.81665193	96.46543366	94.18266605
231027A00035	10/27/2023	4.99	10/30/2026	103.54933	102.8614137	102.1826604	101.5128839	100.8519067	100.1995562	99.55566409	98.92006651	98.29260379
231030A00035	10/30/2023	4.85	10/30/2028	114.62571	111.7810201	109.0229742	106.3483717	103.7541509	101.237385	98.79527499	96.42514302	94.12442611
231031A00022	10/31/2023	5.04	10/30/2026	103.58324	102.8952026	102.2163218	101.5464189	100.8853166	100.2328421	99.58882713	98.95310783	98.32552452
231031A00033	10/31/2023	5.05	10/30/2026	103.59003	102.9019604	102.2230541	101.5531259	100.8919986	100.2394993	99.59545974	98.9597161	98.33210866

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231102A00022	11/2/2023	4.91	11/10/2026	103.65534	102.9361798	102.2270276	101.5276799	100.837934	100.1575927	99.48646413	98.82436174	98.17110393
231102A00024	11/2/2023	4.78	11/2/2028	114.27592	111.4317273	108.6743257	106.0004986	103.4071733	100.8914132	98.45040984	96.08147674	93.78204295
231102A00025	11/2/2023	4.9	12/8/2026	104.05553	103.2560487	102.4688941	101.6937839	100.9304426	100.1786031	99.43800632	98.70840104	97.98954336
231102A00026	11/2/2023	4.9	1/12/2027	104.56526	103.6649603	102.7802302	101.910665	101.0558763	100.215489	99.38914049	98.57648049	97.77717014
231102A00027	11/2/2023	4.89	2/9/2027	104.96978	103.9884389	103.0255226	102.0805155	101.1529201	100.2422578	99.34806684	98.46990258	97.60733605
231102A00028	11/2/2023	4.88	3/9/2027	105.39022	104.3272103	103.2857476	102.2651761	101.2648705	100.2842304	99.32267867	98.37966081	97.45464356
231102A00029	11/2/2023	4.88	4/13/2027	105.95538	104.7891312	103.6486889	102.5332	101.4418504	100.373861	99.32848592	98.30501086	97.30275129
231102A00030	11/2/2023	4.87	5/11/2027	106.40039	105.1510519	103.9312095	102.7398271	101.575915	100.4385291	99.32676797	98.23977078	97.17671488
231102A00032	11/2/2023	4.91	11/2/2026	103.53872	102.8424329	102.1555332	101.4778299	100.8091388	100.1492809	99.49808187	98.85537185	98.22098548
231102A00033	11/2/2023	4.83	11/2/2027	108.99803	107.2575318	105.5537418	103.8855679	102.2519574	100.6518994	99.08442229	97.54859206	96.04351051
231102A00039	11/2/2023	4.91	10/28/2026	103.46605	102.7840701	102.111105	101.4469732	100.7915015	100.1445209	99.50586714	98.87537998	98.2529033
231102A00070	2/15/2024	4.86	2/16/2027	105.04598	104.0444383	103.0620776	102.0983483	101.152723	100.2246941	99.31377265	98.41948797	97.54138634
231103A00002	11/3/2023	4.67	11/29/2027	109.12264	107.3034076	105.5238268	103.7826692	102.0787555	100.4109549	98.77818289	97.17939889	95.61360382
231103A00029	11/3/2023	4.75	11/3/2026	103.44298	102.7442601	102.0550013	101.3750103	100.7041007	100.0420914	99.38880587	98.74407231	98.10772337
231103A00034	11/3/2023	4.49	11/3/2028	113.70004	110.8564028	108.0997628	105.4268853	102.8346841	100.3202098	97.88064215	95.51328374	93.21555328
231106A00007	11/6/2023	4.78	11/5/2027	108.95784	107.2090803	105.4973491	103.8215316	102.1805618	100.5734157	98.99910989	97.45669893	95.94527388
231107A00011	11/7/2023	4.84	11/9/2026	103.59133	102.8752245	102.169048	101.4725976	100.7856728	100.1080789	99.43962625	98.78013047	98.12941201
231108A00015	11/8/2023	4.83	11/9/2026	103.58427	102.8681905	102.1620414	101.4656181	100.7787203	100.101153	99.43272679	98.77325715	98.1225646
231108A00028	11/8/2023	4.83	11/9/2026	103.58427	102.8681905	102.1620414	101.4656181	100.7787203	100.101153	99.43272679	98.77325715	98.1225646
231109A00025	11/9/2023	4.75	11/9/2028	113.98532	111.1780903	108.4579502	105.8216317	103.266009	100.7880956	98.38503659	96.05410222	93.79268119
231113A00038	11/13/2023	4.97	11/13/2026	103.74212	103.0141946	102.2965189	101.5888802	100.8910684	100.2028793	99.52411458	98.85458106	98.19409094
231114A00006	11/14/2024	4.67	11/14/2031	128.7619	122.3495615	116.3079254	110.61341	105.2440652	100.1794508	95.40052384	90.889535	86.62993399
231114A00007	11/14/2024	4.89	11/14/2034	142.6393	132.4407011	123.088918	114.5081484	106.6297905	99.39171949	92.73764272	86.61652257	80.98205926
231114A00046	11/14/2023	4.62	11/14/2028	114.00895	111.1333647	108.3464448	105.6448713	103.0254709	100.4852127	98.02119986	95.63066307	93.31095368
231114A00072	11/14/2023	4.67	11/15/2027	108.91651	107.1394082	105.4004001	103.6983225	102.0320631	100.4005546	98.80277246	97.23773268	95.70448964
231114A00074	11/14/2023	4.6	11/14/2028	113.95363	111.0788087	108.2926383	105.5917967	102.9731111	100.4335512	97.97022076	95.58035086	93.26129335
231115A00039	11/15/2023	4.85	11/16/2026	103.69929	102.9631057	102.2374139	101.5219878	100.8166101	100.1210697	99.43516151	98.75868594	98.09144897
231117A00002	11/17/2023	4.76	11/12/2026	103.57733	102.8528576	102.1385575	101.4342114	100.7396118	100.0545571	99.37885098	98.7123027	98.05472659
231117A00003	11/17/2023	4.59	11/17/2028	113.96828	111.0844835	108.2898394	105.5809959	102.9547543	100.4080592	97.93799157	95.54176076	93.21669827
231121A00015	11/21/2023	4.75	11/30/2026	103.82464	103.0485917	102.2841632	101.531099	100.7891469	100.058062	99.33760666	98.62755015	97.92766832
231127A00024	11/27/2023	4.78	11/27/2026	103.80492	103.0373869	102.281236	101.5362117	100.8020694	100.0785718	99.3654881	98.66259449	97.96967339
231127A00025	11/27/2023	4.68	11/29/2027	109.14045	107.3210542	105.5413131	103.7999983	102.0959301	100.4279778	98.79505688	97.19612656	95.63018776
231127A00026	11/27/2023	4.61	11/27/2028	114.16539	111.2495687	108.424628	105.6871197	103.0337548	100.4613939	97.96703851	95.54782382	93.20101158

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231128A00002	11/28/2023	4.41	11/30/2028	113.8542	110.9293512	108.0960195	105.3507199	102.6901286	100.1110732	97.61052435	95.18558855	92.83350047
231128A00003	11/28/2023	4.41	11/30/2028	113.8542	110.9293512	108.0960195	105.3507199	102.6901286	100.1110732	97.61052435	95.18558855	92.83350047
231128A00009	11/28/2023	4.73	12/14/2026	104.00608	103.1899543	102.3866868	101.59597	100.8175109	100.0510253	99.29623817	98.55288242	97.82069927
231129A00006	11/29/2023	4.25	11/29/2028	113.39058	110.4752037	107.6510147	104.9145482	102.262494	99.69169278	97.19912759	94.78191647	92.43730513
231130A00073	11/30/2023	4.61	11/30/2026	103.7176	102.9419957	102.1780147	101.4253932	100.6838791	99.95322777	99.23320151	98.52356967	97.82410817
231130A00074	11/30/2023	4.45	11/30/2028	113.75809	110.8392201	108.0115936	105.2717402	102.6163487	100.0422586	97.5464519	95.12604569	92.77828472
231201A00024	12/1/2023	4.36	12/1/2028	113.51811	110.5998028	107.7728236	105.0336963	102.3791079	99.805896	97.31104071	94.89165682	92.54498675
231201A00026	12/1/2023	4.51	12/1/2026	103.65457	102.8764361	102.1100039	101.3550116	100.6112043	99.87833446	99.15616205	98.44445386	97.74298347
231201A00034	12/1/2023	4.62	3/2/2026	100.03139	100.0258246	100.0202637	100.0147079	100.009157	100.0036111	99.99807017	99.99253421	99.98700321
231206A00012	12/6/2023	4.31	12/6/2028	113.44182	110.5105159	107.6713216	104.9207412	102.2554418	99.67224007	97.16809474	94.740099	92.38547342
231206A00046	12/6/2023	4.39	12/6/2027	108.71888	106.8838612	105.0891796	103.3336016	101.6159452	99.9350759	98.28990414	96.67938328	95.10250734
231206A00047	12/6/2023	4.31	12/6/2028	113.44182	110.5105159	107.6713216	104.9207412	102.2554418	99.67224007	97.16809474	94.740099	92.38547342
231207A00010	12/7/2023	4.38	12/7/2027	108.71434	106.876596	105.0792936	103.3212015	101.6011378	99.91796768	98.27060132	96.6579914	95.07913111
231207A00011	12/7/2023	4.28	12/7/2028	113.36977	110.4366788	107.5958283	104.8437259	102.1770351	99.59256896	97.08728247	94.65826497	92.30273314
231207A00016	12/7/2023	4.47	12/7/2026	103.70384	102.9086801	102.1257468	101.3547574	100.5954397	99.84752969	99.11077129	98.38491604	97.6697228
231207A00035	12/7/2023	4.47	12/7/2026	103.70384	102.9086801	102.1257468	101.3547574	100.5954397	99.84752969	99.11077129	98.38491604	97.6697228
231208A00023	3/15/2024	4.61	3/16/2026	100.21589	100.1713756	100.1269148	100.0825111	100.0381644	99.99387469	99.94964175	99.90546548	99.86134579
231211A00057	12/11/2023	4.58	12/11/2029	119.28613	115.1836504	111.2481513	107.4718705	103.8474555	100.3679379	97.02671064	93.81750706	90.73438101
231212A00016	12/12/2023	4.59	12/7/2026	103.79793	103.0023678	102.2190331	101.4476466	100.687936	99.93963729	99.20249428	98.47625843	97.76068854
231212A00018	12/12/2023	4.5	12/6/2027	108.91694	107.0800922	105.2836107	103.5262662	101.8068755	100.1243033	98.47745923	96.86529579	95.28680619
231213A00049	12/13/2023	4.14	12/13/2028	113.04788	110.1024859	107.2501987	104.4875025	101.8110383	99.21759618	96.70410733	94.26763683	91.90537679
231214A00036	12/14/2023	4.19	12/14/2026	103.57213	102.7579233	101.9565467	101.1677002	100.3910909	99.62643516	98.87345809	98.13189312	97.40148178
231215A00004	12/15/2023	4.07	12/15/2028	112.87296	109.9244366	107.0692905	104.3039944	101.6251825	99.02963794	96.51428442	94.07617953	91.71250773
231215A00018	12/15/2023	4.19	12/15/2027	108.47519	106.6175274	104.8011245	103.0247562	101.2872416	99.58744503	97.9242736	96.29667554	94.70363805
231219A00016	12/19/2023	4.27	12/18/2026	103.68751	102.8615726	102.0488244	101.2489535	100.461655	99.68663368	98.92360345	98.1722871	97.43241589
231219A00017	12/19/2023	4.26	1/15/2027	104.03783	103.1316446	102.2412839	101.3663391	100.5064116	99.66111661	98.83008227	98.01294927	97.20937031
231219A00018	12/19/2023	4.25	2/16/2027	104.44707	103.4486949	102.4694609	101.5088168	100.566236	99.64121189	98.73325645	97.8418997	96.96668877
231219A00019	12/19/2023	4.17	12/15/2027	108.43868	106.5813538	104.765287	102.9892486	101.2520577	99.55257896	97.88971964	96.26242812	94.66969173
231219A00020	12/19/2023	4.16	2/1/2028	109.03537	107.0390533	105.0897827	103.1861644	101.3268515	99.510546	97.73599651	96.00199645	94.30738198
231219A00021	12/19/2023	4.14	3/15/2028	109.56258	107.4360546	105.3622281	103.3394489	101.3661266	99.4407323	97.56179541	95.72790118	93.93768806
231219A00022	12/19/2023	4.13	4/14/2028	109.92916	107.7137342	105.5546753	103.4501531	101.3984113	99.39776402	97.4465929	95.54334331	93.68652155
231219A00023	12/19/2023	4.12	6/15/2028	110.7022	108.3020291	105.9666229	103.6938059	101.4814971	99.32769972	97.23049785	95.18805197	93.1985955
231219A00025	12/19/2023	4.06	12/15/2028	112.84442	109.8963107	107.0415625	104.2766547	101.598222	99.0030476	96.48805566	94.05030397	91.68697726

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231219A00060	12/19/2023	4.22	6/21/2027	106.17259	104.8224086	103.4989377	102.2014039	100.9290607	99.68119039	98.45710291	97.25613422	96.07764521
231220A00028	12/20/2023	4.13	12/20/2027	108.4295	106.5584204	104.7291394	102.9404302	101.1911116	99.48004656	97.80613971	96.16833562	94.565617
231220A00031	12/20/2023	4.23	12/21/2026	103.69291	102.8585266	102.0376017	101.2298121	100.434844	99.65239334	98.88216571	98.12387584	97.37724732
231221A00008	12/21/2023	3.99	12/21/2028	112.71659	109.7534562	106.8846193	104.1065349	101.4158128	98.80921052	96.28362596	93.83609027	91.46376133
231221A00014	12/21/2023	4.14	6/21/2027	106.06614	104.7167053	103.3939678	102.0971547	100.82552	99.57834629	98.35494379	97.1546488	95.97682252
231221A00022	12/21/2023	4.01	12/21/2028	111.99925	109.2115068	106.5125102	103.8989163	101.3675263	98.91527956	96.53924739	94.2366263	92.004732
231221A00039	12/21/2023	3.99	12/21/2028	112.71659	109.7534562	106.8846193	104.1065349	101.4158128	98.80921052	96.28362596	93.83609027	91.46376133
231222A00004	12/22/2023	4	12/22/2028	112.75731	109.7907768	106.918723	104.137595	101.4439978	98.83468407	96.30654649	93.85661121	91.48203101
231226A00016	12/26/2023	3.92	12/26/2028	112.63567	109.6828736	106.8259503	104.0612477	101.3852715	98.79467999	96.28627633	93.85700164	91.50392807
231226A00024	12/26/2023	4.03	12/26/2028	112.89189	109.9121755	107.0276408	104.2347179	101.5299922	98.91019668	96.37220403	93.91302018	91.52977766
231226A00095	12/26/2023	4.22	12/28/2026	103.77313	102.9187209	102.0784038	101.2518331	100.4386733	99.63859967	98.85129775	98.07646323	97.31380137
231227A00005	12/27/2023	4.17	12/28/2026	103.731	102.8767862	102.0366609	101.2102799	100.3973076	99.59741921	98.81030054	98.03564722	97.27316455
231227A00023	12/27/2023	3.98	12/27/2028	112.75963	109.7790158	106.8936979	104.1001071	101.3948261	98.77458423	96.23625109	93.77682906	91.39344715
231228A00024	12/28/2023	4.15	12/28/2026	103.71415	102.8600123	102.0199637	101.1936586	100.3807612	99.58094703	98.79390166	98.01932082	97.25690983
231228A00025	12/28/2023	4.05	12/28/2027	108.38271	106.4899116	104.6397864	102.8311039	101.0626826	99.33338213	97.64210253	95.98778194	94.36939521
231215A00026	1/17/2025	3.71	1/15/2027	103.54685	102.6430431	101.7550342	100.8824126	100.0247803	99.18175313	98.35295971	97.53804129	96.73665109
231228A00026	12/28/2023	3.96	12/28/2028	112.71379	109.7310265	106.8437091	104.0482638	101.341269	98.71945015	96.17967249	93.71893411	91.33435965
240102A00055	1/2/2024	4.23	1/4/2027	103.87061	102.9961022	102.1363445	101.2909689	100.4596162	99.64193933	98.83760239	98.04628049	97.26765921
240103A00005	1/3/2024	4.28	1/4/2027	103.91372	103.0390028	102.1790448	101.3334712	100.5019229	99.68405268	98.87952459	98.08801372	97.30920562
240103A00010	1/3/2024	4.84	1/18/2039	155.99751	140.5793621	126.9501354	114.888037	104.2000451	94.71803652	86.29545113	78.80441911	72.1332836
240103A00011	1/3/2024	4.84	1/18/2039	155.99751	140.5793621	126.9501354	114.888037	104.2000451	94.71803652	86.29545113	78.80441911	72.1332836
240103A00018	1/3/2024	4.28	1/4/2027	103.91372	103.0390028	102.1790448	101.3334712	100.5019229	99.68405268	98.87952459	98.08801372	97.30920562
240103A00026	1/3/2024	4.28	1/4/2027	103.91372	103.0390028	102.1790448	101.3334712	100.5019229	99.68405268	98.87952459	98.08801372	97.30920562
240103A00054	6/28/2024	3.94	6/29/2026	101.39027	101.0524476	100.7168782	100.3835347	100.0523951	99.7234377	99.39664094	99.07198363	98.74944483
240103A00056	6/28/2024	3.94	6/29/2026	101.39027	101.0524476	100.7168782	100.3835347	100.0523951	99.7234377	99.39664094	99.07198363	98.74944483
240103A00057	6/28/2024	3.94	6/29/2026	101.39027	101.0524476	100.7168782	100.3835347	100.0523951	99.7234377	99.39664094	99.07198363	98.74944483
240103A00058	6/28/2024	3.94	6/29/2026	101.39027	101.0524476	100.7168782	100.3835347	100.0523951	99.7234377	99.39664094	99.07198363	98.74944483
240103A00059	6/28/2024	3.94	6/29/2026	101.39027	101.0524476	100.7168782	100.3835347	100.0523951	99.7234377	99.39664094	99.07198363	98.74944483
240104A00070	12/13/2024	3.83	3/5/2027	104.24566	103.2003612	102.1760564	101.1721158	100.1879357	99.22293652	98.2765608	97.34827268	96.43755664
240105A00017	1/5/2024	4.29	1/5/2027	103.93527	103.0576497	102.194882	101.3465924	100.5124181	99.69200837	98.88502427	98.09113771	97.3100313
240108A00023	1/8/2024	4.27	1/8/2027	103.95661	103.0704665	102.1994694	101.3432295	100.5013735	99.67354061	98.859382	98.05856039	97.27074951
240108A00038	1/8/2024	4.13	1/8/2029	113.34042	110.3176544	107.3924579	104.5611518	101.8202202	99.16629847	96.5961659	94.10673838	91.6950621
240108A00040	1/8/2024	4.13	1/8/2029	113.34042	110.3176544	107.3924579	104.5611518	101.8202202	99.16629847	96.5961659	94.10673838	91.6950621

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240108A00041	1/9/2024	4.13	1/9/2029	113.35269	110.3269394	107.3989334	104.5649878	101.8215773	99.16532858	96.59301234	94.1015367	91.68794041
240109A00042	1/9/2024	3.99	1/9/2029	113.15937	110.1315465	107.2016615	104.3660177	101.6210796	98.9634637	96.38993152	93.89738237	91.48284674
240109A00048	1/9/2024	4.12	1/9/2029	113.32345	110.29813	107.3705411	104.5370024	101.793989	99.1381279	96.56619006	94.07508391	91.66184848
240110A00021	1/10/2024	4.13	1/10/2028	108.69682	106.7650356	104.8775117	103.0329739	101.230189	99.46796755	97.74516151	96.06066261	94.41340078
240111A00025	1/11/2024	4.19	1/11/2027	103.92472	103.0303089	102.1513316	101.2873891	100.4380974	99.60308553	98.7819949	97.97447893	97.18020247
240111A00031	1/11/2024	4.19	1/11/2027	103.92472	103.0303089	102.1513316	101.2873891	100.4380974	99.60308553	98.7819949	97.97447893	97.18020247
240111A00046	12/13/2024	3.68	3/19/2027	104.26816	103.1830923	102.1206372	101.0800942	100.0607898	99.06207783	98.08333806	97.12397505	96.18341681
240112A00036	1/12/2024	4.07	1/12/2027	103.83125	102.9344863	102.0532427	101.187122	100.3357367	99.49871242	98.67568751	97.86631233	97.07024881
240112A00052	1/12/2024	4.07	1/12/2027	103.83125	102.9344863	102.0532427	101.187122	100.3357367	99.49871242	98.67568751	97.86631233	97.07024881
240117A00021	1/17/2024	4.06	1/17/2029	113.4626	110.4077763	107.4524168	104.5927405	101.8251331	99.14613746	96.55244523	94.04089002	91.60844029
240117A00023	1/17/2024	4.13	1/19/2027	104.03532	103.1170054	102.2149433	101.3287023	100.4578683	99.60204126	98.76083518	97.93387708	97.12080661
240117A00054	1/17/2024	4.22	1/18/2028	108.97119	107.0145531	105.1032068	103.2358314	101.4111526	99.62794153	97.88501246	96.18122138	94.51546407
240118A00020	1/18/2024	4.25	2/18/2027	104.47369	103.469533	102.4847301	101.5187247	100.5709816	99.64098592	98.72824164	97.83227132	96.95261493
240119A00007	1/19/2024	4.23	1/19/2029	113.77063	110.7105947	107.7502224	104.8857236	102.1134749	99.43001018	96.83201271	94.3163082	91.87985763
240119A00029	1/19/2024	4.3	1/13/2027	104.04762	103.146998	102.2620148	101.3922603	100.5373434	99.696886	98.87052287	98.05790101	97.25867915
240119A00044	1/23/2024	4.23	1/23/2029	113.82086	110.7488069	107.7771448	104.9020454	102.1198467	99.42704637	96.8202936	94.29638195	91.85224212
240122A00050	1/22/2024	4.25	1/22/2027	104.11868	103.1924174	102.282674	101.3890128	100.5110095	99.64825462	98.8003528	97.96692227	97.14759429
240123A00037	1/23/2024	4.2	1/17/2029	113.65713	110.6044017	107.6509417	104.7929806	102.026915	99.34929785	96.75683035	94.24635505	91.81484891
240125A00007	1/25/2024	4.27	1/25/2027	104.17557	103.2405834	102.3224171	101.4206224	100.5347636	99.66442049	98.8091875	97.96867305	97.14249905
240125A00040	1/25/2024	4.24	12/15/2026	103.625	102.8077551	102.003432	101.2117266	100.4323431	99.66499503	98.9094046	98.16530259	97.43242796
240125A00068	1/25/2024	4.11	1/25/2028	108.9889	107.0100738	105.0775146	103.1898564	101.3457851	99.54403385	97.78338093	96.06264798	94.38069808
240125A00069	1/25/2024	4.11	1/25/2028	108.9889	107.0100738	105.0775146	103.1898564	101.3457851	99.54403385	97.78338093	96.06264798	94.38069808
240130A00044	1/30/2024	4.14	1/30/2029	113.64032	110.551212	107.5636796	104.6738254	101.8779227	99.17240829	96.55387413	94.01905986	91.56484544
240130A00047	1/30/2024	4.01	1/30/2029	113.47316	110.3814855	107.3916019	104.4995963	101.7017305	98.99443027	96.37427753	93.83800224	91.38247532
240130A00057	1/30/2024	4.15	1/29/2027	104.18086	103.2336548	102.3037024	101.3905352	100.4937012	99.61276478	98.74730551	97.89691772	97.06120986
240130A00068	1/30/2024	4.17	1/30/2029	113.72981	110.6393619	107.6505286	104.7594057	101.9622653	99.25554334	96.63583069	94.09986609	91.6445286
240130A00089	1/30/2024	4.17	1/30/2029	113.72981	110.6393619	107.6505286	104.7594057	101.9622653	99.25554334	96.63583069	94.09986609	91.6445286
240131A00013	1/31/2024	4.13	2/1/2027	104.13463	103.1801411	102.2431796	101.323263	100.419929	99.53273185	98.66124159	97.80504345	96.96373716
240131A00014	1/31/2024	4.04	1/31/2029	113.35407	110.2664091	107.2804017	104.3921388	101.5978872	98.89407802	96.27729783	93.74428124	91.29190354
240131A00015	1/31/2024	4.02	1/31/2029	110.00687	107.6850721	105.431563	103.243873	101.1196378	99.05659355	97.05257124	95.10549265	93.21336582
240131A00022	3/1/2024	4.13	3/1/2027	104.49888	103.4635151	102.4487021	101.4538357	100.4783315	99.52162771	98.58318424	97.6624814	96.7590191
240131A00034	1/31/2024	4	1/29/2027	104.04106	103.0945595	102.1653047	101.2528262	100.3566723	99.47640739	98.61161137	97.76187871	96.92681799
240131A00039	1/31/2024	4.22	7/31/2026	101.88606	101.4579193	101.0333721	100.6123741	100.1948809	99.78084896	99.37023537	98.96299797	98.55909528

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240131A00080	1/31/2024	4.16	1/29/2027	104.12462	103.1786266	102.2498532	101.3378313	100.4421104	99.56225579	98.69784831	97.84848335	97.01377037
240201A00027	2/1/2024	3.83	2/1/2029	112.96003	109.8700893	106.8821305	103.9922232	101.1966147	98.49171736	95.87410057	93.34048259	90.88772345
240201A00040	2/1/2024	4.08	2/1/2030	117.9722	113.7461674	109.6981703	105.8197495	102.1028963	98.54002323	95.12393888	91.84782545	88.70521727
240201A00042	2/1/2024	4.24	2/1/2033	130.7315	122.939763	115.6821332	108.9189381	102.6136536	96.7326392	91.24489632	86.12184783	81.33713734
240201A00043	2/1/2024	4.27	2/1/2034	134.47329	125.4655664	117.1515925	109.473792	102.3796645	95.82131121	89.75500896	84.14082644	78.94227712
240202A00016	2/2/2024	4.25	2/2/2027	104.26074	103.3027953	102.3624897	101.4393377	100.5328727	99.64264465	98.76821978	97.90917955	97.06512013
240202A00017	2/2/2024	4.23	8/3/2026	101.9583	101.5212638	101.087978	100.6583948	100.232467	99.81014777	99.39139147	98.97615306	98.56438826
240202A00029	2/2/2024	4.15	2/2/2029	113.70919	110.61002	107.6130334	104.7142962	101.9100496	99.19670016	96.57081143	94.02909629	91.5684095
240202A00030	2/2/2024	4.32	2/3/2031	123.48975	118.06404	112.9156101	108.0287825	103.3888464	98.98199411	94.79526123	90.81647051	87.03418022
240206A00017	2/6/2024	4.33	8/6/2027	106.94252	105.4656752	104.0168414	102.5952896	101.2003141	99.8312333	98.4873883	97.1681422	95.87287907
240207A00006	2/7/2024	4.06	2/7/2029	113.72814	110.6080201	107.5913772	104.674202	101.852667	99.12311437	96.48204684	93.92612013	91.45213512
240207A00022	2/7/2024	4.25	2/7/2028	109.29386	107.2771691	105.3083994	103.3861106	101.5089199	99.67549522	97.88455294	96.13485557	94.42520992
240207A00025	2/8/2024	4.2	1/8/2029	113.54488	110.5191294	107.5910185	104.7568689	102.0131625	99.35653244	96.78375576	94.29174638	91.87754853
240208A00055	2/8/2024	4.37	2/8/2027	104.45573	103.4798784	102.5223119	101.5825184	100.6600057	99.75429968	98.86494338	97.99149633	97.13353373
240209A00019	2/9/2024	4.39	2/9/2027	104.48862	103.5097774	102.5493286	101.6067567	100.6815652	99.77327583	98.88142777	98.00557685	97.14529477
240213A00022	2/13/2024	4.6	8/13/2026	102.22391	101.7586516	101.297646	100.840833	100.3881554	99.93955714	99.49498296	99.05437871	98.61769122
240214A00019	2/15/2024	4.41	1/26/2029	114.39341	111.3043941	108.3165126	105.4259032	102.6288686	99.92187294	97.30153419	94.76461605	92.30802108
240215A00026	2/15/2024	4.48	2/10/2027	104.58918	103.6069921	102.6433122	101.6976177	100.7694078	99.85819997	98.96352949	98.08494833	97.22202458
240215A00033	2/15/2024	4.35	2/16/2027	104.61478	103.6145224	102.6334476	101.6710077	100.7266747	99.79994017	98.89031482	97.99732723	97.12052321
240215A00046	4/1/2024	4.49	4/1/2027	105.32756	104.1993691	103.0954265	102.0149539	100.9572076	99.92147516	98.90707367	97.91334821	96.93967044
240216A00012	2/16/2024	4.53	8/16/2027	107.37485	105.8671148	104.3884663	102.9381299	101.5153617	100.1194432	98.74968026	97.40540254	96.08596194
240221A00014	2/21/2024	4.53	2/22/2027	104.80653	103.7892945	102.791865	101.8136706	100.8541578	99.91279445	98.98906828	98.08248625	97.19257353
240221A00015	2/21/2024	4.48	2/22/2028	109.96347	107.8953972	105.8774449	103.9080806	101.9858296	100.1092727	98.27704312	96.48782437	94.740348
240226A00010	2/26/2024	4.53	7/15/2027	106.92354	105.5074406	104.1172106	102.7521968	101.4117699	100.0953211	98.80226125	97.53202013	96.28404566
240226A00025	2/26/2024	4.43	2/26/2027	104.83371	103.803966	102.7945065	101.8047357	100.8340812	99.88199231	98.94793948	98.03141311	97.13192265
240229A00027	2/29/2024	4.54	2/26/2027	104.87301	103.8440926	102.8354251	101.8464139	100.8764877	99.92509743	98.99171468	98.07583104	97.17695709
240301A00023	3/1/2024	4.17	3/1/2029	114.35856	111.1604199	108.0704553	105.0843889	102.1981416	99.40781833	96.70969927	94.10023047	91.5760156
240301A00024	3/1/2024	4.17	3/1/2029	114.35856	111.1604199	108.0704553	105.0843889	102.1981416	99.40781833	96.70969926	94.10023047	91.5760156
240301A00025	3/1/2024	4.45	3/1/2027	104.82466	103.7875067	102.7709345	101.7743332	100.7971177	99.83872579	98.8986168	97.97627055	97.07118644
240305A00010	3/5/2024	4.66	3/5/2026	100.07168	100.0577685	100.0438674	100.02998	100.0161061	100.0022459	99.98839926	99.97456616	99.9607466
240305A00011	3/5/2024	4.55	9/4/2026	102.49644	101.9689319	101.4468579	100.9301377	100.4186891	99.91243158	99.41128637	98.91517618	98.42402532
240306A00010	3/6/2024	4.22	3/6/2029	114.34666	111.1398736	108.0417929	105.0481113	102.1547189	99.35769247	96.65328546	94.03791909	91.50817378
240307A00022	3/7/2024	4.09	3/7/2029	114.18767	110.9751291	107.871702	104.873054	101.9750529	99.17375445	96.46539269	93.8463704	91.3132507

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240308A00005	3/8/2024	4.03	3/8/2029	114.01471	110.8019987	107.6985009	104.6998743	101.8019798	99.00086666	96.29276289	93.67406564	91.14133283
240308A00011	3/8/2024	4.54	3/9/2026	100.12197	100.0969273	100.0719112	100.0469225	100.021961	99.9970268	99.97211975	99.94723982	99.92238698
240308A00031	3/8/2024	4.46	9/16/2026	102.60765	102.0462773	101.4910669	100.9419155	100.3987238	99.86139513	99.3298346	98.80394946	98.28364896
240311A00006	3/11/2024	4.6	3/11/2026	100.14987	100.1192633	100.0886889	100.0581496	100.0276453	99.99717592	99.96674147	99.93634185	99.90597699
240311A00009	3/11/2024	4.38	3/11/2027	104.89921	103.8332688	102.7890587	101.7659227	100.7632264	99.78036075	98.81674062	97.87180378	96.9450097
240312A00009	3/12/2024	4.68	3/12/2026	100.16577	100.1323739	100.0990191	100.0657036	100.0324271	99.9991897	99.96599128	99.93283177	99.8997111
240312A00013	3/12/2024	4.68	3/12/2026	100.16577	100.1323739	100.0990191	100.0657036	100.0324271	99.9991897	99.96599128	99.93283177	99.8997111
240312A00015	3/12/2024	4.13	3/12/2029	114.37403	111.1444231	108.024838	105.0108948	102.098413	99.28340284	96.56205572	93.93073445	91.3859646
240313A00023	3/13/2024	4.68	3/13/2026	100.17917	100.1429899	100.1068568	100.0707672	100.034721	99.99871812	99.96275844	99.92684189	99.89096839
240314A00012	3/14/2024	4.62	3/13/2026	100.17943	100.143227	100.1070698	100.0709563	100.0348865	99.99886029	99.96287757	99.92693828	99.89104231
240314A00013	3/14/2024	4.62	3/13/2026	100.17943	100.143227	100.1070698	100.0709563	100.0348865	99.99886029	99.96287757	99.92693828	99.89104231
240315A00015	3/15/2024	4.8	3/16/2026	100.22443	100.1799016	100.1354342	100.091024	100.0466708	100.0023745	99.95813505	99.91395229	99.8698261
240318A00014	3/18/2024	4.67	3/18/2026	100.24907	100.1989406	100.1488833	100.0988935	100.048971	99.99911584	99.94932773	99.89960656	99.84995218
240318A00015	3/18/2024	4.47	2/20/2029	114.92302	111.7494432	108.6821532	105.7169899	102.8499814	100.0773334	97.39542046	94.80077738	92.29009109
240318A00020	3/18/2024	4.48	3/19/2029	114.32679	111.2776648	108.332021	105.4856868	102.7346826	100.0752149	97.50366665	95.01658709	92.61068346
240319A00003	3/19/2024	4.65	3/19/2026	100.26156	100.208655	100.1558193	100.1030564	100.050366	99.99774806	99.94520236	99.89272876	99.84032709
240319A00004	3/19/2024	4.47	3/19/2027	105.18811	104.0966552	103.0279347	101.9812406	100.9558959	99.95125098	98.96668254	98.00159204	97.05540454
240319A00012	3/19/2024	4.77	4/14/2026	100.62001	100.4947152	100.3697434	100.2450973	100.1207757	99.99677716	99.8731005	99.74974439	99.62670753
240319A00014	3/19/2024	4.44	3/19/2029	115.19652	111.9396857	108.7940846	105.7552684	102.8189966	99.98122297	97.23808575	94.58589791	92.02113809
240320A00010	3/20/2024	4.77	3/20/2036	146.52496	134.6715605	123.9332029	114.1973539	105.3634525	97.3415736	90.05125028	83.42043273	77.38456616
240322A00013	3/22/2024	4.18	3/22/2029	114.65627	111.393837	108.2432332	105.1999759	102.2597879	99.41858875	96.67248465	94.01775866	91.45086143
240322A00014	3/22/2024	4.51	5/22/2026	101.10115	100.8694042	100.6387322	100.409128	100.1805842	99.95309334	99.72664809	99.50124119	99.27686545
240322A00018	3/22/2024	4.34	3/22/2027	105.09323	103.9937693	102.917387	101.8633602	100.8309966	99.81963224	98.8286302	97.85737898	96.90529144
240322A00029	3/22/2024	4.36	3/22/2027	105.11477	104.0151855	102.9386808	101.8845334	100.8520509	99.84056941	98.84945186	97.87808675	96.92588688
240322A00032	3/22/2024	4.67	3/23/2026	100.31204	100.2480499	100.1841506	100.1203458	100.0566353	99.99301888	99.92949631	99.8660674	99.80273195
240325A00040	3/25/2024	4.46	4/30/2027	105.73691	104.5232802	103.3376059	102.1789268	101.0463273	99.93893305	98.85590841	97.79645427	96.75980616
240325A00060	3/25/2024	4.57	3/25/2026	100.33703	100.267423	100.1979208	100.1285259	100.059238	99.99005672	99.92098192	99.85201333	99.7831507
240326A00042	3/26/2024	4.71	3/26/2026	100.35499	100.2826473	100.2104189	100.1383033	100.0663002	99.99440945	99.92263069	99.85096371	99.77940823
240327A00016	3/27/2024	4.56	3/27/2026	100.36286	100.2876784	100.2126218	100.1376851	100.0628681	99.98817041	99.91359179	99.83913195	99.76479061
240327A00025	3/27/2024	4.35	3/26/2027	105.16285	104.0515773	102.9638644	101.898964	100.856163	99.83477767	98.83415233	97.85365779	96.89269008
240327A00028	3/27/2024	4.4	3/27/2028	110.266	108.0984358	105.9850985	103.9242623	101.9142706	99.95353156	98.04051523	96.17375065	94.35182304
240328A00017	3/28/2024	4.6	3/30/2026	100.40632	100.3227677	100.2393562	100.1560849	100.0729534	99.98996137	99.90710854	99.82439452	99.74181898
240328A00018	3/28/2024	4.39	3/29/2027	105.25085	104.1305065	103.0340821	101.9608179	100.9099847	99.88088395	98.87284557	97.88522697	96.91741141

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240328A00022	3/28/2024	4.3	3/28/2028	110.22232	108.0494652	105.931068	103.8653948	101.8507785	99.88561746	97.96837264	96.0975643	94.27176942
240328A00023	3/28/2024	4.22	3/28/2029	114.85845	111.5757543	108.405998	105.3446325	102.3873213	99.52992849	96.76850828	94.0992949	91.5186932
240328A00026	3/28/2024	4.6	3/27/2026	100.36586	100.2906782	100.2156193	100.1406803	100.065861	99.99116095	99.91658002	99.84211787	99.76777423
240328A00027	3/28/2024	4.39	3/29/2027	105.25085	104.1305065	103.0340821	101.9608179	100.9099847	99.88088395	98.87284557	97.88522697	96.91741141
240328A00052	3/28/2024	4.34	3/28/2029	115.00126	111.7218647	108.5551518	105.4965908	102.5418593	99.6868344	96.92758288	94.26035056	91.68155325
240328A00061	3/28/2024	4.35	3/28/2029	115.0327	111.7528048	108.585612	105.5265834	102.5713961	99.71592705	96.95624243	94.28858774	91.70937847
240328A00063	3/28/2024	4.47	3/28/2030	120.28357	115.8449431	111.5991984	107.5368727	103.649018	99.92717358	96.36333655	92.94993448	89.67979967
240328A00064	3/28/2024	4.48	3/28/2031	124.96253	119.338325	114.0087117	108.9566037	104.1660008	99.62191148	95.31028426	91.21794332	87.33252933
240328A00065	7/16/2024	4.46	7/16/2032	130.20323	123.0174646	116.2896972	109.9881531	104.0834217	98.5482705	93.35747333	88.48765276	83.91713569
240401A00006	4/1/2024	4.32	4/2/2029	114.72812	111.5320731	108.446728	105.467547	102.5902093	99.81059911	97.12479492	94.52905846	92.01982497
240401A00009	4/1/2024	4.79	4/1/2026	100.44352	100.3544456	100.2655326	100.1767778	100.0881808	99.99974127	99.91145873	99.82333278	99.73536301
240401A00027	4/1/2024	4.82	4/1/2026	100.44618	100.3571104	100.2681951	100.179438	100.0908388	100.002397	99.91411215	99.82598393	99.73801189
240402A00015	4/2/2024	4.61	11/15/2027	108.812	107.0358397	105.2977525	103.5965789	101.9312072	100.3005705	98.70364477	97.13944635	95.60703005
240402A00044	4/2/2024	4.83	4/2/2026	100.46098	100.3691186	100.2774314	100.1859144	100.0945671	100.0033891	99.91237993	99.82153905	99.73086603
240403A00006	4/3/2024	4.71	4/3/2026	100.4707	100.3759892	100.2814612	100.1871164	100.0929544	99.99897451	99.90517629	99.81155916	99.71812258
240403A00008	4/3/2024	4.67	4/2/2027	105.5422	104.4098853	103.3019636	102.2176484	101.1561901	100.1168704	99.09900081	98.10192127	97.1249985
240403A00010	4/3/2024	4.54	4/5/2027	105.52423	104.382266	103.265108	102.1719536	101.1020341	100.0546132	99.02898566	98.02447523	97.04043355
240403A00013	4/3/2024	4.58	4/17/2028	110.94642	108.7111193	106.5327917	104.4095845	102.3397174	100.3214819	98.35323792	96.43341041	94.56048621
240403A00018	4/3/2024	4.67	4/5/2027	105.5897	104.4485379	103.3321435	102.239715	101.1704855	100.1237204	99.09871597	98.09479754	97.11131814
240403A00022	4/3/2024	4.53	4/3/2029	115.68033	112.3729121	109.1795167	106.0955356	103.1165784	100.2384587	97.45718329	94.76894192	92.17009753
240404A00004	4/4/2024	4.45	4/4/2029	115.44109	112.1345062	108.9420301	105.8590447	102.8811524	100.0041606	97.22407001	94.53706486	91.93950303
240404A00012	4/4/2024	4.46	4/4/2029	115.47272	112.1656373	108.9726755	105.8892168	102.9108634	100.0334221	97.2528934	94.565461	91.96748248
240404A00014	4/4/2024	4.78	4/6/2026	100.51145	100.4084574	100.3056848	100.2031319	100.1007978	99.99868188	99.89678338	99.79510159	99.69363579
240404A00015	4/4/2024	4.6	4/5/2027	105.51161	104.3709089	103.2549726	102.1629953	101.0942103	100.0478832	99.0233104	98.01981735	97.03675727
240404A00019	6/3/2024	4.55	6/1/2027	106.33034	105.0218872	103.7454043	102.4997229	101.2837346	100.0963834	98.93666311	97.80361408	96.69632085
240404A00020	6/3/2024	4.55	6/1/2027	106.33034	105.0218872	103.7454043	102.4997229	101.2837346	100.0963834	98.93666311	97.80361408	96.69632085
240404A00021	4/4/2024	4.57	4/1/2031	122.94133	117.8716569	113.0612045	108.4950267	104.159128	100.040398	96.1265502	92.40606554	88.86813981
240404A00022	4/4/2024	4.78	4/6/2026	100.51145	100.4084574	100.3056848	100.2031319	100.1007978	99.99868188	99.89678338	99.79510159	99.69363579
240404A00023	4/4/2024	4.51	4/24/2028	110.89327	108.6382788	106.4411488	104.299978	102.212945	100.1783026	98.1943743	96.25955059	94.37228583
240405A00005	4/5/2024	4.81	4/6/2026	100.51453	100.4115385	100.3087632	100.2062076	100.1038708	100.0017522	99.89985094	99.79816644	99.69669794
240405A00006	4/5/2024	4.63	4/5/2027	105.54507	104.4041785	103.2880458	102.1958752	101.1268997	100.0803849	99.05562707	98.05195172	97.06871193
240405A00017	4/5/2024	4.5	4/5/2027	105.47959	104.3378884	103.2209925	102.1280963	101.0584311	100.0112608	98.98588015	97.98161309	96.99781128
240408A00015	4/8/2024	4.54	4/5/2029	115.73958	112.4253559	109.2255405	106.1355047	103.1508372	100.2673318	97.48097655	94.78794392	92.18458055

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240408A00020	4/8/2024	4.86	4/8/2026	100.54765	100.4390739	100.3307457	100.2226628	100.1148242	100.0072291	99.8998767	99.7927661	99.68589645
240408A00026	4/8/2024	4.86	4/8/2026	100.54765	100.4390739	100.3307457	100.2226628	100.1148242	100.0072291	99.8998767	99.7927661	99.68589645
240409A00021	4/9/2024	4.83	4/9/2026	100.5583	100.4469422	100.3358421	100.2250002	100.1144157	100.0040876	99.89401496	99.78419689	99.67463247
240409A00035	4/9/2024	4.66	4/9/2027	105.64178	104.4888747	103.3612412	102.2580542	101.1785235	100.1218927	99.08743741	98.07446342	97.08230536
240410A00007	4/10/2024	4.64	4/10/2028	111.13321	108.9130719	106.7491965	104.6397657	102.5830332	100.5773227	98.6210242	96.71259134	94.8505378
240410A00008	4/10/2024	4.56	4/10/2029	116.11083	112.7703729	109.5457093	106.432135	103.4251657	100.520527	97.71414297	95.00212588	92.38076589
240412A00017	4/12/2024	4.84	4/10/2026	100.58202	100.4677756	100.353802	100.2401012	100.1266721	100.0135136	99.9006247	99.78800445	99.67565183
240415A00060	4/15/2024	5.06	4/15/2026	100.67081	100.5426803	100.4148939	100.2874474	100.1603392	100.0335681	99.90713259	99.78103137	99.65526306
240416A00019	4/16/2024	4.91	4/16/2027	106.03906	104.8637007	103.7145382	102.5906978	101.4913474	100.4156911	99.36296713	98.3324462	97.32342963
240416A00020	4/16/2024	4.85	4/17/2028	111.53325	109.2914663	107.1067908	104.9773643	102.9014027	100.8771939	98.9030944	96.97752581	95.0989718
240416A00030	4/16/2024	4.78	4/16/2027	105.97202	104.7958366	103.6458843	102.5212938	101.4212312	100.3448989	99.29153326	98.26040348	97.25080931
240417A00015	4/17/2024	4.76	4/16/2027	105.94909	104.7730408	103.6232263	102.4987717	101.3988429	100.3226422	99.26940641	98.23840449	97.22893631
240417A00016	4/17/2024	4.63	4/17/2029	116.43385	113.0675644	109.8184992	106.6818673	103.6531071	100.7278722	97.90201894	95.17159624	92.53283485
240417A00017	4/17/2024	4.63	4/17/2029	116.43385	113.0675644	109.8184992	106.6818673	103.6531071	100.7278722	97.90201894	95.17159624	92.53283485
240418A00004	4/18/2024	4.87	4/18/2031	127.27102	121.5245973	116.0812358	110.9232134	106.0339469	101.3979084	97.00055231	92.82824791	88.86821642
240418A00019	4/18/2024	5.05	4/17/2026	100.69855	100.5648337	100.4314888	100.2985121	100.1659021	100.0336572	99.90177586	99.77025653	99.63909769
240419A00026	4/23/2024	5.07	4/1/2026	100.46841	100.3793174	100.2903829	100.2016068	100.1129886	100.0245278	99.93622398	99.84807684	99.76008592
240422A00040	4/22/2024	4.85	10/22/2026	103.38567	102.7202493	102.0634224	101.4150236	100.7748912	100.1428674	99.51879854	98.90253482	98.29393012
240422A00041	4/22/2024	4.92	4/22/2026	100.76361	100.6157988	100.4684326	100.32151	100.175029	100.0289876	99.88338381	99.73821558	99.59348096
240423A00027	4/23/2024	4.93	3/31/2027	105.79697	104.6688683	103.5649297	102.4843836	101.4264911	100.3905441	99.37586373	98.38179904	97.40772531
240423A00028	4/23/2024	5.08	3/31/2026	100.4547	100.3683912	100.2822272	100.1962098	100.1103384	100.0246128	99.93903253	99.85359737	99.76830689
240423A00032	4/23/2024	5.06	4/20/2026	100.74349	100.6013899	100.4596996	100.3184212	100.1775531	100.0370933	99.89704001	99.75739152	99.61814602
240423A00034	4/23/2024	4.92	4/19/2027	106.10015	104.9158147	103.7580602	102.6259957	101.5187714	100.4355744	99.37562708	98.33818499	97.32253531
240424A00030	4/24/2024	4.89	4/21/2027	106.09843	104.9083688	103.7451404	102.6078443	101.4956186	100.4076393	99.34311813	98.30130068	97.28146466
240425A00010	4/25/2024	4.83	4/26/2027	106.19443	104.988126	103.8093603	102.6571934	101.5307308	100.4291176	99.35153678	98.29720662	97.26537905
240425A00021	4/25/2024	4.83	4/26/2027	106.19443	104.988126	103.8093603	102.6571934	101.5307308	100.4291176	99.35153678	98.29720662	97.26537905
240425A00028	4/25/2024	4.9	4/25/2028	111.76381	109.4962108	107.2868032	105.1336706	103.0349799	100.988973	98.99396283	97.04832985	95.15051888
240425A00029	4/25/2024	4.85	4/25/2029	117.015	113.6214963	110.3466139	107.1854868	104.1334785	101.1861723	98.33935917	95.58902637	92.931347
240425A00030	4/25/2024	4.85	4/25/2029	117.015	113.6214963	110.3466139	107.1854868	104.1334785	101.1861723	98.33935917	95.58902637	92.931347
240425A00032	4/25/2024	4.92	4/25/2030	122.56873	117.9991219	113.6306411	109.4532746	105.457566	101.6345824	97.97588233	94.47348586	91.11984624
240425A00033	4/25/2024	4.96	4/27/2026	100.84193	100.6800979	100.5187899	100.3580034	100.1977358	100.0379847	99.87874752	99.72002181	99.5618051
240425A00034	4/25/2024	4.96	4/27/2026	100.84193	100.6800979	100.5187899	100.3580034	100.1977358	100.0379847	99.87874752	99.72002181	99.5618051
240426A00012	4/26/2024	4.92	4/27/2026	100.83548	100.6736592	100.5123589	100.3515801	100.1913203	100.0315769	99.8723474	99.71362936	99.5554203

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240426A00024	4/26/2024	4.79	4/26/2029	116.27776	112.9936923	109.8250121	106.7669094	103.8148111	100.9643662	98.21143226	95.55206447	92.9825044
240426A00026	4/26/2024	5.05	4/30/2026	100.88718	100.717072	100.5475331	100.3785622	100.2101565	100.0423131	99.87502943	99.70830256	99.54212978
240426A00044	4/26/2024	4.78	4/26/2027	106.13569	104.9297563	103.751352	102.5995408	101.4734282	100.3721598	99.29491843	98.24092259	97.20942435
240429A00006	4/29/2024	4.86	10/29/2026	103.49417	102.8086618	102.1322561	101.4647712	100.8060312	100.1558648	99.5141052	98.88059005	98.25516099
240429A00008	4/29/2024	4.93	4/29/2026	100.8659	100.6984648	100.5315849	100.3652588	100.1994836	100.0342566	99.8695751	99.70543647	99.54183799
240429A00052	4/29/2024	4.91	5/3/2027	106.31906	105.0931745	103.8956984	102.7256545	101.5821064	100.4641597	99.37095996	98.30169055	97.25557033
240430A00034	4/30/2024	4.69	4/30/2029	116.81433	113.4034172	110.112308	106.9360653	103.8699852	100.909588	98.0506055	95.28896981	92.62080236
240430A00035	4/30/2024	4.94	4/30/2027	106.3059	105.0886831	103.8994789	102.737326	101.6013073	100.4905472	99.40420849	98.3414908	97.30162836
240501A00017	5/1/2024	5.13	5/1/2026	100.91552	100.7425985	100.5702707	100.3985319	100.2273792	100.0568096	99.88682	99.7174076	99.54856942
240501A00018	12/23/2024	4.83	12/23/2026	104.21543	103.3730622	102.5443595	101.7289915	100.9266374	100.1369871	99.35973983	98.59460465	97.84129945
240501A00054	5/6/2024	4.79	5/4/2029	116.95101	113.5322874	110.2338372	107.0506901	103.9781148	101.0116061	98.1468724	95.37982366	92.70656079
240502A00013	5/2/2024	4.68	5/2/2028	111.54505	109.2565616	107.027253	104.8551665	102.738422	100.6752172	98.66382329	96.70258156	94.78989973
240502A00017	5/2/2024	4.81	5/2/2028	111.67027	109.3835604	107.1559222	104.9853997	102.8701181	100.8082801	98.79816148	96.83810797	94.92653144
240502A00030	5/2/2024	4.75	5/2/2029	116.79301	113.3825559	110.0919374	106.9162081	103.8506607	100.8908122	98.03239133	95.27132775	92.60374048
240503A00009	5/3/2024	4.61	5/3/2029	116.35281	112.9466089	109.6602418	106.4887566	103.4274412	100.4718086	97.61758427	94.8606944	92.19725521
240503A00016	5/3/2024	4.72	5/3/2028	111.3689	109.0850538	106.8602392	104.6924999	102.5799612	100.5208259	98.51337013	96.55593987	94.64694733
240503A00035	5/3/2024	4.92	5/1/2026	100.87934	100.7064692	100.5341874	100.3624945	100.1913875	100.0208635	99.8509194	99.68155235	99.51275941
240506A00011	5/6/2024	4.46	5/4/2029	116.12298	112.711787	109.4208529	106.2451979	103.1800848	100.2210033	97.36365685	94.60395127	91.9379836
240506A00020	5/6/2024	4.73	5/6/2027	106.15141	104.9179987	103.7133831	102.5365639	101.3865853	100.262535	99.16354137	98.08877189	97.03743036
240507A00017	5/7/2024	4.51	5/8/2028	111.25185	108.9498032	106.7076588	104.5234155	102.3951582	100.3210511	98.29933435	96.32831984	94.40638764
240507A00019	5/7/2024	4.51	5/8/2028	111.25185	108.9498032	106.7076588	104.5234155	102.3951582	100.3210511	98.29933435	96.32831984	94.40638764
240507A00020	5/7/2024	4.6	5/7/2027	106.0968	104.8595381	103.6512608	102.4709527	101.3176492	100.1904296	99.08841452	98.01076402	96.956675
240507A00021	5/7/2024	4.77	5/7/2026	100.95115	100.7613719	100.5723149	100.3839782	100.1963576	100.0094491	99.82324842	99.63775156	99.45295446
240507A00034	5/7/2024	4.9	5/7/2026	100.96073	100.7710973	100.5821847	100.39399	100.2065092	100.0197381	99.8336726	99.64830872	99.46364242
240507A00042	5/7/2024	4.57	5/7/2029	116.2772	112.8608166	109.5649745	106.3846799	103.3151789	100.3519455	97.49066865	94.72724067	92.05774603
240507A00043	5/7/2024	4.9	5/7/2026	100.96073	100.7710973	100.5821847	100.39399	100.2065092	100.0197381	99.8336726	99.64830872	99.46364242
240507A00048	5/7/2024	4.73	5/7/2027	106.16716	104.9307784	103.7233347	102.5438162	101.3912606	100.2647492	99.16340474	98.08638893	97.03290048
240507A00049	5/7/2024	4.64	5/8/2028	111.37828	109.078024	106.8375578	104.654885	102.5280956	100.4553591	98.43492027	96.46509554	94.54426921
240507A00051	5/7/2024	4.57	5/7/2029	116.2772	112.8608166	109.5649745	106.3846799	103.3151789	100.3519455	97.49066865	94.72724067	92.05774603
240508A00005	5/8/2024	4.59	5/8/2031	126.4609	120.6620154	115.172476	109.973999	105.049488	100.3829468	95.95940246	91.76483367	87.78610496
240508A00006	5/8/2024	4.92	5/8/2026	100.97871	100.7862693	100.5945771	100.403625	100.2134085	100.0239234	99.83516541	99.64713032	99.4598139
240509A00005	5/9/2024	4.62	5/9/2029	116.46737	113.0421928	109.7380126	106.5498082	103.4728016	100.5024439	97.63440299	94.86455115	92.18895421
240509A00010	5/9/2024	4.6	5/10/2027	106.14356	104.8973936	103.6806218	102.4922074	101.3311658	100.1965573	99.08748501	98.00309218	96.94256004

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240509A00022	5/9/2024	4.66	5/9/2028	111.43709	109.1333639	106.8895701	104.7037075	102.5738596	100.4981896	98.47493641	96.50241089	94.57899211
240509A00023	5/9/2024	4.6	5/9/2029	116.40214	112.9780207	109.6748714	106.4876707	103.4116416	100.4422362	97.57512311	94.80617545	92.13145984
240510A00020	5/10/2024	4.63	5/10/2027	106.17997	104.9335745	103.7165719	102.5279305	101.3666656	100.2318373	99.12254867	98.03794287	96.97720103
240513A00022	5/13/2024	4.92	5/13/2026	101.04968	100.8432526	100.6376793	100.4329586	100.2290852	100.0260536	99.82385874	99.62249524	99.42195793
240513A00024	5/13/2024	4.74	5/13/2027	106.27385	105.0195926	103.7950894	102.5992897	101.4311905	100.2898356	99.17431197	98.08374808	97.01731113
240513A00025	5/13/2024	4.67	5/12/2028	111.50202	109.1891367	106.9365926	104.7423689	102.6045299	100.5212206	98.4906631	96.51115212	94.58105166
240513A00026	5/13/2024	4.6	5/14/2029	116.47029	113.0307862	109.7132137	106.5124945	103.4237964	100.4425201	97.5642861	94.78492282	92.10045482
240513A00045	5/17/2024	4.73	6/17/2027	106.79292	105.4469789	104.1288777	102.8377535	101.5727841	100.3331806	99.11818633	97.92707492	96.75914874
240514A00065	5/14/2024	4.59	5/14/2029	116.43753	112.9985638	109.681511	106.4812978	103.3930925	100.4122962	97.53452983	94.75562222	92.07159836
240515A00002	5/15/2024	4.4	11/13/2028	113.59153	110.7201569	107.93738	105.2398805	102.624487	100.0881702	97.62803504	95.24131381	92.92535934
240515A00003	5/15/2024	4.36	5/15/2029	115.94279	112.5030907	109.1856307	105.9853031	102.8972543	99.91686531	97.03973819	94.26168414	91.57871188
240515A00023	5/15/2024	4.51	5/15/2029	116.18886	112.7510903	109.4353174	106.2364553	103.1496653	100.1703416	97.29409909	94.51676089	91.8343468
240515A00024	5/15/2024	4.59	5/15/2028	111.36444	109.0447039	106.7856675	104.5852954	102.441634	100.3528114	98.317034	96.33258153	94.39780399
240515A00026	5/15/2024	4.64	5/17/2027	106.21368	104.9483394	103.7132935	102.5074592	101.329807	100.1793552	99.05516752	97.95635002	96.88204912
240515A00027	5/15/2024	4.5	5/19/2027	106.15998	104.8878725	103.6463841	102.4344138	101.2509162	100.0948945	98.96539821	97.8615203	96.78239462
240515A00035	5/15/2024	4.57	5/15/2028	111.31194	109.0001779	106.7416451	104.5417662	102.3985879	100.3102387	98.27492506	96.29092714	94.35659517
240515A00036	5/17/2024	4.63	6/17/2027	106.66097	105.3159523	103.9987531	102.7085155	101.4444174	100.2056706	98.99151875	97.80123588	96.63412473
240515A00037	5/15/2024	4.5	5/15/2029	116.15608	112.7188406	109.4035883	106.2052331	103.1189366	100.1400937	97.26431957	94.48743777	91.80546851
240515A00038	5/15/2024	4.5	5/15/2029	116.15608	112.7188406	109.4035883	106.2052331	103.1189366	100.1400937	97.26431957	94.48743777	91.80546851
240515A00039	5/15/2024	4.57	5/15/2030	121.34614	116.7436682	112.346341	108.1438147	104.1263339	100.2846904	96.61018943	93.09461732	89.73021218
240515A00041	7/1/2024	4.69	7/1/2027	106.94276	105.5650555	104.2118981	102.8826891	101.576845	100.2938007	99.03300887	97.79393956	96.57607904
240515A00048	7/1/2024	4.55	7/2/2029	116.97583	113.3853221	109.9265159	106.5938817	103.382151	100.2863034	97.30155342	94.42333821	91.64730611
240515A00050	7/1/2024	4.55	7/2/2029	116.97583	113.3853221	109.9265159	106.5938817	103.382151	100.2863034	97.30155342	94.42333821	91.64730611
240515A00052	7/1/2024	4.79	7/3/2034	140.34652	130.644953	121.7206204	113.5064222	105.9413957	98.97012703	92.54222054	86.61181969	81.13717675
240515A00066	6/28/2024	4.8	6/29/2026	101.67944	101.3410131	101.0048411	100.670898	100.3391618	100.0096108	99.68222325	99.3569781	99.03385433
240515A00067	6/28/2024	4.8	6/29/2026	101.67944	101.3410131	101.0048411	100.670898	100.3391618	100.0096108	99.68222325	99.3569781	99.03385433
240515A00068	6/28/2024	4.8	6/29/2026	101.67944	101.3410131	101.0048411	100.670898	100.3391618	100.0096108	99.68222325	99.3569781	99.03385433
240515A00089	5/15/2024	4.5	5/15/2029	116.15608	112.7188406	109.4035883	106.2052331	103.1189366	100.1400937	97.26431957	94.48743777	91.80546851
240516A00025	5/17/2024	4.55	10/16/2028	113.41346	110.6293889	107.9292291	105.3099158	102.7685188	100.3022349	97.90838127	95.58438977	93.32780075
240516A00038	5/16/2024	4.9	5/18/2026	101.11628	100.8958381	100.6763764	100.4578838	100.2403537	100.0237799	99.80815578	99.59347518	99.37973181
240517A00011	5/17/2024	4.61	5/17/2028	111.43754	109.111346	106.8461396	104.6398655	102.4905569	100.3963298	98.35537868	96.36597246	94.42645078
240517A00017	5/17/2024	4.4	5/17/2029	116.10066	112.6526618	109.3273476	106.1195849	103.0244958	100.0374388	97.15399484	94.36995528	91.68131033
240517A00026	5/17/2024	4.68	5/17/2027	106.26299	104.9973313	103.7619686	102.5558228	101.377864	100.2271107	99.10262625	98.00351667	96.92892825

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240520A00016	5/20/2024	4.57	8/16/2027	107.54145	106.030674	104.5490644	103.0958472	101.6702757	100.2716287	98.89920968	97.55234588	96.23038694
240520A00017	5/20/2024	4.94	4/15/2026	100.65547	100.5273592	100.3995881	100.2721567	100.1450637	100.0183077	99.89188734	99.76580118	99.64004791
240520A00018	5/20/2024	4.84	10/15/2026	103.23293	102.58829	101.9517256	101.3230888	100.7022317	100.0890101	99.48328357	98.88491488	98.29377022
240520A00020	5/20/2024	4.79	1/15/2027	104.51096	103.6024787	102.7098518	101.8326682	100.970529	100.1230487	99.28985492	98.47058787	97.66489975
240520A00025	5/20/2024	4.75	4/15/2027	105.83958	104.668305	103.5230791	102.4030364	101.3073512	100.2352337	99.18592784	98.15870958	97.15288538
240520A00027	5/20/2024	4.7	10/15/2027	108.51377	106.8277602	105.1766296	103.5593632	101.9749845	100.4225547	98.90117028	97.40996196	95.9480926
240520A00041	5/20/2024	4.83	11/25/2026	103.81401	103.0520666	102.3013412	101.5615856	100.8325604	100.1140329	99.40577728	98.70757401	98.01920989
240521A00006	5/21/2024	4.9	5/21/2026	101.1587	100.9298465	100.7020418	100.4752779	100.2495476	100.0248438	99.80115944	99.5784876	99.35682131
240522A00012	5/22/2024	4.67	5/22/2028	111.64398	109.30136	107.0204424	104.7991358	102.6354401	100.5274402	98.47330107	96.47126403	94.51964256
240522A00027	5/22/2024	4.62	5/21/2027	106.33996	105.0609234	103.8127967	102.5944667	101.4048738	100.243008	99.10790617	97.99864947	96.9143607
240522A00039	5/22/2024	4.76	5/24/2027	106.47248	105.185345	103.9294844	102.7037698	101.5071232	100.3385174	99.19697323	98.08155655	96.99137594
240523A00027	5/23/2024	4.49	5/24/2029	116.49138	113.0169282	109.6666483	106.4353252	103.3179982	100.3099485	97.40668468	94.60393056	91.89761304
240524A00011	5/24/2024	5.02	5/19/2026	101.15709	100.9338091	100.7115273	100.4902384	100.2699358	100.0506127	99.8322627	99.61487913	99.39845555
240524A00027	5/24/2024	4.82	6/30/2027	107.10442	105.7283049	104.3766707	103.0489147	101.7444559	100.4627318	99.20319774	97.96532582	96.74860466
240125A00058	1/16/2025	3.85	6/11/2027	105.55912	104.234562	102.9392599	101.672243	100.4325838	99.21939528	98.03182897	96.86907274	95.73034885
240131A00019	1/16/2025	3.69	6/12/2026	101.1213	100.8313209	100.5430173	100.2563737	99.97137585	99.68800946	99.40626047	99.12611496	98.84755917
240118A00057	3/14/2025	3.81	5/14/2027	105.15087	103.90103	102.6809638	101.4896121	100.3259685	99.1890735	98.07801119	96.99190725	95.92992641
240308A00010	5/22/2025	3.88	6/24/2026	101.31306	100.9893314	100.6676757	100.3480749	100.0305092	99.7149594	99.40140614	99.08983052	98.78021382
240503A00030	5/22/2025	4.46	7/17/2026	101.80439	101.4155152	101.029628	100.6466915	100.266672	99.88953582	99.51525027	99.14378293	98.7751019
240508A00008	5/8/2025	4.42	5/10/2027	105.83827	104.5954129	103.3818625	102.1965863	101.038603	99.90697608	98.80081151	97.71925535	96.66149154
230831A00078	8/29/2025	3.91	8/30/2030	119.70198	114.8248452	110.17913	105.7525903	101.5336977	97.51159163	93.67603683	90.01738418	86.5265339
230914A00143	9/15/2025	4.06	9/16/2030	120.59392	115.6462063	110.9349922	106.4476717	102.1723762	98.0979306	94.21380906	90.51009358	86.9774356
ADV1006437	5/28/2024	4.799	6/28/2027	107.0464	105.6750192	104.3286258	103.0065839	101.7082751	100.4331018	99.18048601	97.94986908	96.74071048
ADV1006438	5/28/2024	4.644	5/29/2029	116.82078	113.3326039	109.9693462	106.7257418	103.5967888	100.5777293	97.66403572	94.85139822	92.13571207
ADV1006450	5/28/2024	5.047	5/28/2026	101.29405	101.0454728	100.7981223	100.5519857	100.3070541	100.0633187	99.82077064	99.57940139	99.33920232
ADV1006474	5/28/2024	5.044	5/28/2026	101.2933	101.0447321	100.7973828	100.5512474	100.306317	100.0625828	99.820036	99.57866794	99.33847005
ADV1006478	5/28/2024	4.775	5/30/2028	111.99845	109.6292009	107.3228074	105.0771249	102.8900995	100.7597652	98.68423961	96.66171884	94.69047403
ADV1006508	5/29/2024	4.746	9/12/2028	113.44667	110.7600152	108.152238	105.6205444	103.1622578	100.7748135	98.45575287	96.20271854	94.01344945
ADV1006512	5/29/2024	4.762	7/17/2028	112.66804	110.153159	107.708207	105.3308413	103.0188146	100.7699678	98.58222614	96.45359492	94.38215635
ADV1006538	5/29/2024	4.952	11/25/2026	103.9056	103.1432753	102.3921758	101.6520501	100.9226587	100.2037689	99.49515461	98.79659645	98.10788106
ADV1006559	5/29/2024	4.894	7/30/2027	107.65994	106.1969557	104.7613786	103.3525029	101.9696457	100.6121471	99.27936899	97.97069415	96.68552563
ADV1006562	5/29/2024	4.768	6/29/2029	117.67765	114.0839094	110.6215885	107.28518	104.0694354	100.9693536	97.98016704	95.0973301	92.31650727
ADV1006570	5/29/2024	4.908	5/28/2027	106.72287	105.4225531	104.1540989	102.9163404	101.7081713	100.5285375	99.37643473	98.25090541	97.15103591

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1006582	5/30/2024	5.037	5/29/2026	101.3061	101.0547145	100.8045809	100.5556865	100.3080221	100.0615787	99.81634725	99.57231885	99.32948466
ADV1006583	5/30/2024	4.859	5/28/2027	106.66095	105.3610518	104.0930047	102.8556465	101.6478709	100.4686242	99.31690222	98.19174751	97.09224663
ADV1006595	5/30/2024	5.031	5/29/2026	101.3046	101.0532166	100.8030854	100.5541935	100.3065316	100.0600906	99.8148616	99.57083564	99.32800388
ADV1006596	5/30/2024	4.859	5/28/2027	106.66095	105.3610518	104.0930047	102.8556465	101.6478709	100.4686242	99.31690222	98.19174751	97.09224663
ADV1006598	5/30/2024	4.783	5/30/2028	112.0168	109.6473405	107.3407383	105.0948512	102.9076256	100.7770952	98.70137737	96.67866831	94.70723897
ADV1006599	5/30/2024	4.695	5/30/2029	117.00389	113.5098279	110.140951	106.8919841	103.7579114	100.7339619	97.81559603	94.99849246	92.27853575
ADV1006606	5/30/2024	4.579	5/30/2029	115.75852	112.4893976	109.3369827	106.2964385	103.363153	100.53273	97.80097772	95.16389822	92.61767727
ADV1006633	5/31/2024	4.653	5/28/2027	106.49126	105.1910753	103.9227804	102.6852119	101.4772612	100.2978725	99.14603975	98.02080372	96.92124922
ADV1006634	5/31/2024	4.572	5/31/2028	111.71547	109.343319	107.0342482	104.7860952	102.5967951	100.4643714	98.38693153	96.3626624	94.38982635
ADV1006650	5/31/2024	4.854	5/29/2026	101.28013	101.0285745	100.7782706	100.5292093	100.2813814	100.0347778	99.78938921	99.54520685	99.30222178
ADV1006652	5/31/2024	4.854	5/29/2026	101.28013	101.0285745	100.7782706	100.5292093	100.2813814	100.0347778	99.78938921	99.54520685	99.30222178
ADV1006656	5/31/2024	4.99	5/29/2026	101.29434	101.0429807	100.7928665	100.5439914	100.2963462	100.0499219	99.8047095	99.56070001	99.31788463
ADV1006657	5/31/2024	4.811	5/28/2027	106.60029	105.3008007	104.0331516	102.7961844	101.5887932	100.4099242	99.25857369	98.13378426	97.03464266
ADV1006659	5/31/2024	4.732	5/31/2028	111.91417	109.5430803	107.2349605	104.9876607	102.7991211	100.6673703	98.59052042	96.5667628	94.59436392
ADV1006680	6/3/2024	4.924	6/3/2026	101.35386	101.0884615	100.8244564	100.5618328	100.3005798	100.0406867	99.78214296	99.52493798	99.2690614
ADV1006681	6/3/2024	4.731	6/3/2027	106.59472	105.2802116	103.9971709	102.7444724	101.5210423	100.3258568	99.15793984	98.01635994	96.90022777
ADV1006683	6/3/2024	4.637	6/5/2028	111.77222	109.388349	107.0681109	104.8093428	102.6099763	100.4680299	98.38160505	96.34888141	94.36811314
ADV1006724	6/4/2024	4.536	6/4/2027	106.45073	105.1335939	103.8477105	102.5919654	101.3653002	100.166706	98.99522001	97.84992347	96.72993883
ADV1006759	6/5/2024	4.502	6/5/2029	116.44847	112.9460734	109.5697843	106.3142869	103.1745274	100.1456972	97.2232199	94.40273763	91.68009955
ADV1006780	6/5/2024	4.435	6/1/2029	116.17099	112.6849585	109.3241249	106.0832082	102.957187	99.94128509	97.03095767	94.22187849	91.50992748
ADV1006793	6/6/2024	4.835	6/8/2026	101.40002	101.12062	100.8427715	100.5664593	100.2916708	100.0183931	99.74661393	99.47632075	99.20750138
ADV1006802	6/6/2024	4.287	6/6/2029	115.99389	112.4899873	109.1125386	105.8562126	102.7159359	99.68688189	96.76445633	93.94428481	91.22220053
ADV1006844	6/7/2024	4.772	6/7/2027	106.70492	105.381058	104.0876304	102.8235844	101.5879171	100.3796711	99.19793204	98.04182618	96.91051804
ADV1006845	6/7/2024	4.686	6/7/2028	111.91345	109.5221104	107.1947123	104.9290934	102.7231804	100.5749865	98.48260737	96.44421662	94.45806219
ADV1006846	6/7/2024	4.579	6/7/2029	116.73255	113.2195421	109.8331634	106.5680772	103.419211	100.3817382	97.45106414	94.62281338	91.89281772
ADV1006860	6/10/2024	4.684	6/10/2030	122.19325	117.4963447	113.0116259	108.7282912	104.6361559	100.7256092	96.98757882	93.41349736	89.99527121
ADV1006862	6/10/2024	4.698	6/12/2028	112.01379	109.6067706	107.2644241	104.9845719	102.7651296	100.6040984	98.49956109	96.44967762	94.45268164
ADV1006864	6/10/2024	4.684	6/10/2030	122.19325	117.4963447	113.0116259	108.7282912	104.6361559	100.7256092	96.98757882	93.41349736	89.99527121
ADV1006866	6/10/2024	4.751	6/10/2032	131.69874	124.5730844	117.8944424	111.632161	105.7578589	100.2452417	95.06993768	90.20934649	85.64250153
ADV1006868	6/10/2024	4.737	6/10/2031	127.24208	121.3384991	115.7539182	110.4692783	105.4667645	100.7297181	96.24255478	91.99068991	87.9604684
ADV1006872	6/10/2024	4.778	6/10/2027	106.75661	105.4259411	104.1249227	102.8525629	101.6079127	100.3900649	99.19815216	98.03134453	96.88884752
ADV1006873	6/10/2024	4.612	6/4/2029	116.80088	113.2955785	109.9163466	106.6578685	103.5150919	100.4832107	97.55765025	94.73405537	92.00827754
ADV1006874	6/11/2024	4.614	6/1/2029	116.76551	113.2696366	109.8992229	106.6489809	103.5138802	100.4891362	97.57019607	94.75272565	92.03259744

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1006912	6/11/2024	4.816	6/11/2026	101.45856	101.1704263	100.8839465	100.5991027	100.3158807	100.0342667	99.75424683	99.47580748	99.19893519
ADV1006931	6/12/2024	4.404	6/12/2029	116.21366	112.6945839	109.3028845	106.0332	102.8804298	99.8397193	96.90644541	94.07620461	91.34480073
ADV1006935	6/12/2024	4.796	6/12/2026	101.44386	101.1532213	100.8642635	100.576969	100.2913235	100.0073125	99.72492197	99.44413805	99.16494691
ADV1006936	6/12/2024	4.561	6/14/2027	106.53043	105.1927375	103.8836218	102.6021703	101.3475071	100.1187936	98.91522628	97.73603511	96.58048159
ADV1006937	6/12/2024	4.656	6/12/2026	101.42626	101.1354054	100.8462307	100.5587235	100.2728694	99.98865398	99.70606315	99.42508285	99.14569923
ADV1006953	6/12/2024	4.55	6/14/2027	106.516	105.1784089	103.8693913	102.5880363	101.3334679	100.1048477	98.90137212	97.72227118	96.56680643
ADV1006954	6/12/2024	4.466	6/12/2028	111.47259	109.0719425	106.7358305	104.4620818	102.2486158	100.0934376	97.99463332	95.95036662	93.95887442
ADV1006955	6/12/2024	4.371	6/12/2029	116.10285	112.5856208	109.195721	105.9277876	102.7767219	99.73767073	96.80601271	93.97734575	91.24747512
ADV1006956	6/12/2024	4.382	6/12/2029	116.13978	112.6219419	109.2314421	105.962925	102.8112912	99.77168692	96.83949028	94.01029871	91.27991699
ADV1006960	6/12/2024	4.668	6/12/2026	101.42974	101.1388746	100.8496933	100.5621796	100.2763191	99.99209726	99.70950003	99.42851335	99.14912338
ADV1006962	6/12/2024	4.822	6/12/2026	101.45139	101.1607367	100.8717649	100.5844563	100.2987968	100.0147719	99.7323675	99.45156978	99.1723649
ADV1006965	6/17/2024	4.601	7/1/2027	106.82377	105.4469383	104.0946377	102.7662695	101.4612504	100.1790161	98.91901961	97.68073131	96.46363794
ADV1006966	6/12/2024	4.44	6/12/2029	116.33455	112.8134527	109.4197902	106.1481953	102.9935658	99.951045	97.01600835	94.18405063	91.45097412
ADV1006967	6/12/2024	4.643	6/14/2027	106.63799	105.2995509	103.9897035	102.7075329	101.4521627	100.2227539	99.0185028	97.83863897	96.68242364
ADV1006980	6/13/2024	4.665	6/15/2026	101.47013	101.1708357	100.8733248	100.5775783	100.2835803	99.9913154	99.70076805	99.41192306	99.12476538
ADV1006988	6/13/2024	4.393	6/13/2029	116.18989	112.6682698	109.2742157	106.0023559	102.847583	99.80503542	96.87008333	94.03831646	91.30553202
ADV1007000	6/13/2024	4.793	6/15/2026	101.48463	101.1855729	100.8882927	100.5927723	100.2989961	100.0069485	99.71661433	99.4279783	99.1410255
ADV1007001	6/13/2024	4.268	6/13/2029	115.33026	111.9439672	108.6809011	105.5358759	102.503957	99.5804433	96.76085519	94.04092253	91.41657385
ADV1007016	6/13/2024	4.324	6/13/2028	111.32607	108.9208199	106.5803604	104.3025171	102.0852015	99.92641091	97.82422391	95.77679647	93.78235818
ADV1007017	6/13/2024	4.543	8/4/2027	107.22776	105.7542585	104.3086058	102.8900778	101.4979752	100.1316223	98.79036607	97.47357504	96.18063851
ADV1007019	6/13/2024	4.42	6/14/2027	106.43934	105.1007946	103.7908676	102.5086466	101.2532538	100.0238487	98.81962606	97.63981428	96.48367331
ADV1007020	6/13/2024	4.251	2/2/2029	114.2358	111.1237019	108.1142583	105.2035136	102.3876892	99.66317288	97.02651042	94.47439777	92.00367363
ADV1007052	6/14/2024	4.323	6/14/2029	115.96727	112.4464459	109.0532774	105.782395	102.6286876	99.58728962	96.65356732	93.82310637	91.0916999
ADV1007060	6/14/2024	4.361	5/21/2029	115.78013	112.33193	109.0066754	105.7992147	102.7046492	99.71831814	96.83578482	94.05282434	91.36541186
ADV1007063	6/14/2024	4.804	6/15/2026	101.48736	101.188293	100.8910036	100.5954741	100.301689	100.0096326	99.7192896	99.4306449	99.14368351
ADV1007066	6/14/2024	4.562	6/14/2027	106.53105	105.1933472	103.884225	102.6027668	101.3480969	100.1193766	98.91580236	97.73660425	96.58104375
ADV1007068	6/18/2024	4.512	11/1/2027	108.44316	106.7104369	105.0142279	103.3534452	101.727043	100.134017	98.57340208	97.04427028	95.54572914
ADV1007096	6/17/2024	4.852	6/17/2026	101.52968	101.2249591	100.92208	100.6210262	100.3217813	100.0243288	99.72865257	99.43473665	99.14256527
ADV1007098	6/17/2024	4.614	6/17/2027	106.64182	105.2969061	103.9797969	102.6896381	101.4256086	100.1869206	98.97281839	97.78257659	96.61549847
ADV1007099	6/17/2024	4.522	6/20/2028	111.71465	109.2880029	106.9270743	104.6296786	102.3937167	100.217173	98.09811204	96.03467435	94.02507296
ADV1007100	6/17/2024	4.415	6/18/2029	116.33011	112.7914713	109.3814395	106.094614	102.9258491	99.87024482	96.92313355	94.08006762	91.3368075
ADV1007107	6/17/2024	4.278	6/18/2029	116.12083	112.5794766	109.1670075	105.8779995	102.7072906	99.64996553	96.70134254	93.85696055	91.1125675
ADV1007114	6/17/2024	4.74	6/18/2029	114.3481	111.4543593	108.6609487	105.9637371	103.3587906	100.84236	98.4108706	96.06091351	93.78923657

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1007146	6/18/2024	4.482	6/20/2028	111.62034	109.1948117	106.8349774	104.5386529	102.3037398	100.1282233	98.01016841	95.94771637	93.93908076
ADV1007153	6/20/2024	4.502	2/25/2028	110.05245	107.9745194	105.9471429	103.9687716	102.0379125	100.1531287	98.31303667	96.51630415	94.76164758
ADV1007160	6/18/2024	4.638	1/19/2027	104.43268	103.5132648	102.6100946	101.7227426	100.8507951	99.99385267	99.15152968	98.3234536	97.50926449
ADV1007167	6/18/2024	4.805	6/18/2026	101.52922	101.2217133	100.9160846	100.612314	100.3103846	100.0102794	99.71198184	99.41547564	99.12074455
ADV1007168	6/18/2024	4.556	6/18/2027	106.57918	105.2325568	103.9134696	102.621084	101.3545973	100.1132392	98.89627026	97.70298032	96.53268692
ADV1007173	6/18/2024	4.389	6/20/2034	121.17864	116.2317733	111.5739343	107.1851747	103.0470833	99.14266039	95.45619945	91.97317949	88.68016727
ADV1007211	6/20/2024	4.562	9/27/2027	108.03041	106.3986993	104.8001146	103.2337119	101.6985875	100.1938712	98.71872463	97.27234013	95.85393906
ADV1007218	6/20/2024	4.777	8/20/2026	102.40565	101.9202842	101.4395333	100.9633338	100.4916212	100.024332	99.56140402	99.10277628	98.64838886
ADV1007219	6/20/2024	4.682	12/21/2026	104.06639	103.2302789	102.4076482	101.5981731	100.8015391	100.0174419	99.24558678	98.485688	97.73746881
ADV1007220	6/20/2024	4.59	6/21/2027	106.66634	105.3126757	103.9857733	102.6848592	101.4091856	100.1580338	98.93071262	97.72655699	96.54492676
ADV1007227	6/20/2024	4.835	6/22/2026	101.59426	101.275504	100.9587539	100.6439947	100.3312076	100.020374	99.71147572	99.40449453	99.09941258
ADV1007228	6/20/2024	4.588	6/21/2027	106.66368	105.3100325	103.9831485	102.6822524	101.4065965	100.1554622	98.92815815	97.72401939	96.54240577
ADV1007230	6/20/2024	4.494	6/20/2028	111.64825	109.2223728	106.8622043	104.565553	102.3303202	100.1544909	98.03613	95.97337849	93.96444976
ADV1007267	6/21/2024	4.49	6/21/2028	111.65227	109.2234686	106.8605139	104.5612165	102.3234752	100.1452729	98.0246718	95.95981005	93.94889824
ADV1007329	6/25/2024	4.377	6/25/2029	116.29355	112.7349656	109.3063637	106.0022891	102.8175454	99.74718162	96.7864799	93.93094271	91.17628149
ADV1007352	6/25/2024	4.827	6/25/2026	101.63292	101.3057284	100.9806504	100.6576646	100.3367508	100.0178891	99.7010597	99.38624333	99.07342075
ADV1007353	6/25/2024	4.575	6/25/2027	106.70207	105.3395653	104.0027906	102.6910451	101.4036554	100.1399723	98.89936987	97.68124406	96.48501202
ADV1007378	6/26/2024	4.529	6/26/2030	121.72343	116.9888693	112.4702416	108.1565304	104.0373437	100.1028709	96.3438474	92.75152097	89.31762108
ADV1007379	6/26/2024	4.573	6/26/2031	126.54603	120.6125895	115.0024108	109.6961039	104.6755443	99.92378155	95.42495705	91.16422839	87.12769904
ADV1007380	6/26/2024	4.622	6/28/2032	131.06772	123.9073078	117.1995957	110.9134032	105.0198544	99.49219763	94.30563944	89.43719113	84.86552892
ADV1007385	6/26/2024	4.302	6/26/2029	116.30688	112.7388463	109.3013731	105.9889773	102.796435	99.71876891	96.75123619	93.88931536	91.12869505
ADV1007406	6/27/2024	4.515	6/27/2028	111.79466	109.3467896	106.9656548	104.6490533	102.3948698	100.2010713	98.0657032	95.98688613	93.96281232
ADV1007413	6/27/2024	4.827	6/29/2026	101.6887	101.3502648	101.0140839	100.6801322	100.3483874	100.0188279	99.69143211	99.36617879	99.04304698
ADV1007421	7/1/2024	4.411	6/18/2029	116.31911	112.7807426	109.370982	106.0844196	102.91591	99.86055351	96.91368268	94.07085011	91.3278165
ADV1007425	6/27/2024	4.798	7/31/2026	102.13202	101.703279	101.2781407	100.8565551	100.4384779	100.0238653	99.61267463	99.20486354	98.80039056
ADV1007426	6/27/2024	4.473	6/28/2027	106.70341	105.3329383	103.987463	102.6663448	101.3689647	100.0947247	98.84304647	97.61337103	96.40515752
ADV1007429	6/27/2024	4.826	6/29/2026	101.68836	101.3499292	101.013749	100.679798	100.3480539	100.0184951	99.69109999	99.36584735	99.04271622
ADV1007447	6/28/2024	4.576	6/28/2027	106.74531	105.3760684	104.0317778	102.7118027	101.4155258	100.1423504	98.89169943	97.66301517	96.45575795
ADV1007449	6/28/2024	4.391	6/28/2029	116.38054	112.8116873	109.3734544	106.0603616	102.8671886	99.78896098	96.82093763	93.95859808	91.19763125
ADV1007452	6/28/2024	4.403	6/28/2029	116.42137	112.8518263	109.412922	106.0991761	102.9053674	99.82652122	96.85789564	93.99496969	91.23343173
ADV1007489	6/28/2024	4.799	8/14/2026	102.33006	101.8617311	101.3977021	100.9379179	100.4823202	100.0308517	99.58345634	99.14007893	98.70066534
ADV1007522	7/1/2024	4.894	7/1/2026	101.74441	101.4002793	101.0584732	100.7189705	100.3817479	100.0467825	99.71405171	99.38353331	99.05520525
ADV1007585	7/2/2024	4.518	7/2/2029	116.87107	113.2823931	109.8253719	106.4944742	103.2844334	100.1902306	97.20708187	94.33042586	91.55591234

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1007586	7/2/2024	4.518	7/2/2029	116.87107	113.2823931	109.8253719	106.4944742	103.2844334	100.1902306	97.20708187	94.33042586	91.55591234
ADV1007610	7/3/2024	4.582	7/6/2027	106.87189	105.4809521	104.1150201	102.773478	101.4557264	100.161185	98.88929205	97.63950337	96.41129198
ADV1007622	7/3/2024	4.58	7/6/2027	106.86915	105.4782249	104.1123124	102.7707894	101.4530567	100.1585338	98.88665895	97.63688816	96.40869436
ADV1007648	7/5/2024	4.367	7/5/2029	116.0386	112.5230068	109.1380372	105.8780969	102.7378643	99.71227402	96.7965035	93.98595953	91.27626626
ADV1007651	7/5/2024	4.224	7/5/2029	116.16074	112.5692107	109.1099922	105.7775072	102.5664443	99.47174326	96.48858118	93.61236058	90.83869743
ADV1007660	7/5/2024	4.343	7/6/2029	116.3242	112.7334154	109.274844	105.9429112	102.7323115	99.63798965	96.65512816	93.7791342	91.00562824
ADV1007673	7/5/2024	4.194	7/5/2029	116.05792	112.4681448	109.0106277	105.6797976	102.4703449	99.37721073	96.39557385	93.52083818	90.74862107
ADV1007693	7/8/2024	4.357	4/9/2029	115.21666	111.8989527	108.6961695	105.6036443	102.6169316	99.73179382	96.94418975	94.25026437	91.64633892
ADV1007695	7/8/2024	4.378	1/10/2029	114.09392	111.0545038	108.1132735	105.266528	102.5107242	99.84247195	97.2585259	94.75577892	92.33125526
ADV1007696	7/8/2024	4.411	9/13/2028	112.59629	109.9177983	107.318076	104.794333	102.3438929	99.96419103	97.65276941	95.40727117	93.22543587
ADV1007703	7/8/2024	4.366	7/8/2027	106.70061	105.303796	103.9322143	102.5852327	101.2622441	99.9626608	98.68591411	97.43145323	96.19874471
ADV1007723	7/9/2024	4.593	7/9/2026	101.77674	101.4098814	101.0456797	100.6841069	100.3251343	99.96873395	99.614878	99.26353919	98.91469057
ADV1007736	7/9/2024	4.517	7/9/2027	106.82395	105.425066	104.0514635	102.7025176	101.3776193	100.0761791	98.79762633	97.54140842	96.30699024
ADV1007761	7/10/2024	4.57	7/10/2026	101.7818	101.4121349	101.0451717	100.6808779	100.3192243	99.96018217	99.60372314	99.24981926	98.89844297
ADV1007770	7/10/2024	4.353	7/12/2027	106.73796	105.3298591	103.9473681	102.5898466	101.256674	99.94725011	98.66099382	97.39734272	96.15575216
ADV1007786	7/11/2024	4.084	7/11/2029	115.75375	112.1520664	108.6837285	105.3430865	102.1247637	99.02363854	96.03483122	93.15369089	90.37578366
ADV1007787	7/11/2024	4.357	7/12/2027	106.64357	105.2377422	103.8574587	102.5020829	101.1709964	99.86360094	98.57931727	97.31758478	96.07786054
ADV1007788	7/11/2024	4.292	7/11/2028	111.45128	108.9680827	106.5535918	104.2055213	101.9216757	99.69994457	97.53829957	95.43479021	93.38754059
ADV1007789	7/11/2024	4.221	7/11/2029	115.96756	112.3686319	108.9027633	105.5643255	102.3479587	99.24855754	96.26125712	93.38142062	90.6046273
ADV1007793	7/11/2024	4.233	5/9/2029	115.2079	111.8031687	108.5188897	105.3500626	102.2919272	99.33995216	96.48982168	93.73742399	91.07884011
ADV1007797	7/11/2024	4.612	6/30/2026	101.63265	101.291543	100.9527262	100.6161723	100.2818585	99.94976274	99.61986293	99.29213741	98.96656477
ADV1007827	7/12/2024	4.093	7/12/2029	115.7969	112.1916387	108.7199421	105.3761526	102.1548806	99.05099279	96.05959809	93.17603516	90.39586027
ADV1007828	7/12/2024	4.233	7/12/2029	116.02116	112.4184814	108.9490858	105.6073362	102.3878602	99.28554015	96.29549997	93.41309221	90.63388617
ADV1007829	7/12/2024	4.234	7/12/2029	116.02461	112.4218651	108.9524122	105.610607	102.3910768	99.28870411	96.29861265	93.41615497	90.63690032
ADV1007830	7/12/2024	4.234	7/12/2029	116.02461	112.4218651	108.9524122	105.610607	102.3910768	99.28870411	96.29861265	93.41615497	90.63690032
ADV1007874	7/15/2024	4.332	7/15/2027	106.64881	105.2346817	103.8463898	102.4832807	101.144726	99.8301176	98.5388674	97.27040598	96.02418204
ADV1007889	7/15/2024	4.252	3/12/2027	104.85611	103.7864317	102.7386465	101.7120822	100.706098	99.72007847	98.75343256	97.80559243	96.87601223
ADV1007906	7/16/2024	4.081	7/16/2029	115.80405	112.1872858	108.7049102	105.3512122	102.1207536	99.00835594	96.00908563	93.1182416	90.33134289
ADV1007923	7/16/2024	4.075	7/16/2029	115.7833	112.1668949	108.6848656	105.3315043	102.1013734	98.98929445	95.99033433	93.09979225	90.31318754
ADV1007924	7/16/2024	4.075	7/16/2029	115.7833	112.1668949	108.6848656	105.3315043	102.1013734	98.98929445	95.99033433	93.09979225	90.31318754
ADV1007925	7/16/2024	4.545	7/16/2026	101.82596	101.4397615	101.0565094	100.6761677	100.2987032	99.92408308	99.55227518	99.18324776	98.81696957
ADV1007927	7/16/2024	4.54	7/16/2026	101.82404	101.4378461	101.0545986	100.6742613	100.2968012	99.92218547	99.55038195	99.18135888	98.81508502
ADV1007928	7/16/2024	4.295	1/18/2028	109.11725	107.1591477	105.2463626	103.3775755	101.5515115	99.76694066	98.02267677	96.31757505	94.65053062

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1007939	7/16/2024	4.527	7/16/2026	101.81905	101.4328662	101.0496302	100.6693046	100.291856	99.9172517	99.54545955	99.1764478	98.8101852
ADV1007941	7/16/2024	4.12	7/17/2028	111.28871	108.7870552	106.3551327	103.9906056	101.6912297	99.45484884	97.2793912	95.16286518	93.10335593
ADV1007944	7/16/2024	4.512	7/16/2026	101.81329	101.4271201	101.0438976	100.6635853	100.2861499	99.91155887	99.53977986	99.17078117	98.80453155
ADV1007957	7/17/2024	4.221	7/19/2027	106.64774	105.2210059	103.8205414	102.4456789	101.0957746	99.7702062	98.4683715	97.1896878	95.9335911
ADV1008000	7/23/2024	4.195	7/2/2029	115.76477	112.1948239	108.7560126	105.4428275	102.2500193	99.1725863	96.20576065	93.34499651	90.58595849
ADV1008001	7/18/2024	4.526	7/20/2026	101.87154	101.4740925	101.0797631	100.6885115	100.3003015	99.91509777	99.53286523	99.15356951	98.77717673
ADV1008031	7/19/2024	4.252	7/19/2027	106.69113	105.2640677	103.8632803	102.4881005	101.1378845	99.81200974	98.50987386	97.23089408	95.97450623
ADV1008099	7/23/2024	4.563	7/23/2026	101.92551	101.5195712	101.1168774	100.7173891	100.3210678	99.92787598	99.53777656	99.15073303	98.7667095
ADV1008102	7/23/2024	4.373	7/23/2027	106.8147	105.3773456	103.9666078	102.5818111	101.2222996	99.88743926	98.57661653	97.28923795	96.02472917
ADV1008104	7/23/2024	4.563	7/23/2026	101.92551	101.5195712	101.1168774	100.7173891	100.3210678	99.92787598	99.53777656	99.15073303	98.7667095
ADV1008109	7/23/2024	4.252	7/23/2029	115.54042	112.0535137	108.6970545	105.4654017	102.3531897	99.35531477	96.46692011	93.68338298	91.00030184
ADV1008134	7/24/2024	4.357	7/24/2026	101.88359	101.4746391	101.0689799	100.6665746	100.2673843	99.87137017	99.4784945	99.08871992	98.70200971
ADV1008145	7/24/2024	4.328	7/26/2027	106.7914	105.3459722	103.9274498	102.5351443	101.1683895	99.82654164	98.50897792	97.21509601	95.94431303
ADV1008146	7/24/2024	4.302	11/29/2027	108.46789	106.6546753	104.8809998	103.1456377	101.4474125	99.78519661	98.15790834	96.56450988	95.00400486
ADV1008198	7/25/2024	4.133	7/25/2029	116.09431	112.4469434	108.9359588	105.5555196	102.3000735	99.16433474	96.14326936	93.23208224	90.42620422
ADV1008216	7/26/2024	4.284	7/26/2029	115.73152	112.1693396	108.7405536	105.4393885	102.2603498	99.19821124	96.24799996	93.40498268	90.66465286
ADV1008218	7/26/2024	4.53	7/26/2033	134.65063	126.1961215	118.35438	111.0773702	104.3210699	98.04511419	92.21247335	86.78916149	81.74397156
ADV1008219	7/26/2024	4.588	7/26/2035	142.41903	131.4690021	121.4935338	112.399542	104.1033243	96.52956842	89.61047123	83.28495347	77.49796084
ADV1008220	7/26/2024	4.464	7/26/2032	130.33365	123.1146077	116.3574186	110.0299183	104.1023449	98.5471493	93.33881976	88.4537213	83.86994847
ADV1008221	7/26/2024	4.2	7/26/2029	116.07888	112.435474	108.9282485	105.5513818	102.2993308	99.16681844	96.14881918	93.24054575	90.43743644
ADV1008223	7/26/2024	4.252	7/26/2028	111.54557	109.019237	106.5638927	104.1771343	101.8566591	99.60025578	97.40579995	95.27125037	93.19464507
ADV1008224	7/26/2024	4.252	7/26/2028	111.54557	109.019237	106.5638927	104.1771343	101.8566591	99.60025578	97.40579995	95.27125037	93.19464507
ADV1008225	7/26/2024	4.588	7/26/2035	142.41903	131.4690021	121.4935338	112.399542	104.1033243	96.52956842	89.61047123	83.28495347	77.49796084
ADV1008226	7/26/2024	4.2	7/26/2029	116.07888	112.435474	108.9282485	105.5513818	102.2993308	99.16681844	96.14881918	93.24054575	90.43743644
ADV1008228	7/26/2024	4.498	7/26/2034	129.08904	121.9464967	115.3237624	109.1781737	103.4708602	98.16638859	93.23243766	88.63950686	84.36065331
ADV1008231	7/26/2024	4.099	11/26/2029	117.53113	113.4977212	109.6274984	105.9128831	102.3466964	98.92213686	95.63275847	92.47244913	89.43541123
ADV1008233	7/26/2024	4.475	7/27/2026	101.94217	101.5250543	101.1113545	100.7010313	100.2940435	99.89035031	99.48991196	99.09268909	98.69864306
ADV1008245	7/29/2024	4.292	7/29/2027	106.7798	105.3261983	103.8997962	102.4998896	101.125802	99.77687975	98.45249074	97.15202361	95.87488691
ADV1008247	7/29/2024	4.465	7/29/2026	101.96396	101.5412123	101.1219677	100.7061864	100.2938255	99.88484297	99.4791974	99.07684807	98.67775491
ADV1008250	7/29/2024	4.466	7/29/2026	101.96438	101.5416309	101.1223853	100.7066029	100.294241	99.88525743	99.47961084	99.0772605	98.67816632
ADV1008251	7/29/2024	4.752	7/29/2026	101.25357	100.9991709	100.7463304	100.4950302	100.2452548	99.99698877	99.75021695	99.50492438	99.26109634
ADV1008257	7/29/2024	4.184	7/30/2029	116.07227	112.4176258	108.8999857	105.5134725	102.2524944	99.11172868	96.08610704	93.17080217	90.36121491
ADV1008260	7/29/2024	4.444	7/29/2032	130.23289	123.0083278	116.2465729	109.9153498	103.984802	98.42729553	93.21724249	88.33093948	83.74641975

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1008263	7/31/2024	4.308	5/25/2027	105.92098	104.6346275	103.3796335	102.1548553	100.9592096	99.79166449	98.65123617	97.5369864	96.44801978
ADV1008275	7/30/2024	4.123	7/31/2028	111.47238	108.9292184	106.45796	104.0561581	101.7214666	99.45163329	97.24449489	95.09797343	93.01007209
ADV1008320	7/31/2024	4.126	7/30/2027	106.65761	105.2005034	103.7707331	102.3675917	100.9903978	99.63849276	98.31124001	97.00802378	95.72824844
ADV1008323	7/31/2024	4.191	7/31/2028	111.45909	108.9198416	106.4523103	104.054063	101.7227618	99.45616169	97.25210685	95.10852595	93.02342866
ADV1008348	8/1/2024	4.031	2/1/2029	113.34421	110.253647	107.264932	104.3741449	101.5775419	98.87154406	96.25272855	93.71782111	91.2636887
ADV1008361	8/1/2024	4.307	8/3/2026	101.96555	101.5288484	101.0958902	100.6666275	100.2410131	99.81900048	99.40054408	98.98559903	98.57412123
ADV1008387	8/2/2024	3.946	8/3/2026	101.83906	101.4023212	100.9693359	100.5400515	100.1144206	99.69239664	99.2739339	98.85898735	98.44751275
ADV1008389	8/2/2024	3.794	8/2/2029	114.74766	111.1075621	107.6044456	104.2324194	100.9858764	97.85948033	94.84815047	91.94704847	89.15156524
ADV1008391	8/2/2024	3.99	9/16/2026	102.35031	101.7897598	101.2353653	100.6870234	100.1446351	99.60810352	99.07733405	98.55223398	98.03271262
ADV1008396	8/2/2024	3.86	8/2/2028	110.66943	108.1344722	105.6713285	103.2775501	100.9507906	98.68879742	96.48940711	94.35054159	92.27020407
ADV1008398	8/2/2024	3.791	8/2/2029	114.73716	111.0972384	107.5942993	104.2224456	100.9760704	97.84983744	94.83866633	91.93771882	89.14238597
ADV1008404	8/2/2024	3.886	8/2/2027	106.24951	104.7889336	103.3558759	101.9496256	100.5694943	99.21481633	97.88494844	96.57926851	95.29717484
ADV1008405	8/2/2024	4.049	8/3/2026	101.85344	101.4170225	100.9843517	100.5553744	100.1300437	99.708313	99.29013679	98.8754702	98.46426915
ADV1008407	8/2/2024	3.891	8/2/2027	106.25676	104.7961238	103.3630121	101.9567089	100.5765255	99.22179631	97.89187809	96.58614866	95.3040063
ADV1008410	8/2/2024	3.883	8/2/2027	106.24516	104.7846196	103.3515941	101.9453757	100.5652756	99.21062835	97.88079065	96.57514042	95.29307595
ADV1008411	8/2/2024	3.804	8/2/2029	114.78268	111.1419744	107.6382666	104.2656654	101.0185633	97.89162331	94.87976428	91.97814732	89.18216282
ADV1008413	8/2/2024	4.029	8/3/2026	101.84474	101.4083539	100.9757053	100.5467502	100.1214414	99.69973258	99.28157808	98.86693308	98.45575348
ADV1008416	8/2/2024	3.874	8/2/2027	106.23212	104.7716774	103.338749	101.9326259	100.5526195	99.19806439	97.86831728	96.56275614	95.28077931
ADV1008417	8/2/2024	3.857	8/2/2028	110.662	108.1271404	105.6640872	103.2703974	100.9437247	98.68181635	96.48250909	94.34372486	92.26346694
ADV1008418	8/2/2024	3.791	8/2/2029	114.73716	111.0972384	107.5942993	104.2224456	100.9760704	97.84983744	94.83866633	91.93771882	89.14238597
ADV1008419	8/2/2024	3.865	8/2/2027	106.21908	104.7587352	103.3259038	101.9198761	100.5399634	99.18550043	97.85584392	96.55037187	95.26848267
ADV1008424	8/2/2024	3.748	8/2/2028	110.57297	108.0354676	105.5699244	103.1738918	100.845016	98.58103754	96.3797866	94.23917898	92.15721212
ADV1008426	8/2/2024	3.679	8/2/2029	114.60546	110.9612687	107.4543882	104.0789079	100.8292015	97.69991456	94.68594953	91.78245224	88.98479871
ADV1008432	8/5/2024	3.693	8/5/2027	106.00456	104.5376023	103.0984295	101.6863211	100.3005783	98.94052626	97.60551241	96.29490599	95.00809698
ADV1008441	8/5/2024	3.734	8/6/2029	114.58147	110.9329501	107.4221623	104.0431669	100.7903099	97.65821034	94.64174648	91.73604133	88.93644975
ADV1008442	8/5/2024	3.826	8/7/2028	110.64312	108.0945382	105.6185329	103.2126183	100.8744108	98.6016229	96.39205805	94.24360687	92.15424293
ADV1008443	8/5/2024	3.838	9/7/2027	106.61895	105.0559005	103.5239847	102.0223467	100.5501625	99.10663791	97.69100649	96.30252887	94.94049127
ADV1008444	8/5/2024	3.836	10/5/2027	106.96586	105.3206628	103.7091707	102.1304119	100.5834557	99.06740684	97.58140319	96.12461457	94.69624109
ADV1008448	8/5/2024	3.892	8/5/2027	106.29456	104.8253904	103.3840481	101.9698076	100.5819693	99.21985714	97.88281773	96.57021936	95.28145112
ADV1008449	8/5/2024	3.821	8/6/2029	114.88713	111.2332748	107.7173098	104.3332814	101.0755301	97.93867012	94.91757492	92.00736299	89.20338487
ADV1008450	8/5/2024	3.892	8/5/2027	106.29456	104.8253904	103.3840481	101.9698076	100.5819693	99.21985714	97.88281773	96.57021936	95.28145112
ADV1008451	8/5/2024	4.008	8/5/2031	123.86984	117.8922093	112.2474568	106.9152339	101.8765376	97.11361759	92.60988686	88.34983995	84.31897692
ADV1008452	8/5/2024	3.976	8/5/2026	101.87568	101.4332591	100.9946853	100.5599107	100.1288862	99.70156307	99.27789381	98.85783157	98.44133032

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1008462	8/7/2024	3.893	8/2/2027	106.25861	104.7979681	103.3648447	101.958529	100.5783326	99.22358994	97.89365763	96.58791362	95.3057562
ADV1008468	8/5/2024	4.047	8/5/2026	101.87615	101.4340906	100.9958719	100.5614449	100.1307605	99.70377019	99.28042667	98.86068324	98.44449403
ADV1008472	8/5/2024	3.867	8/5/2027	106.25813	104.7892362	103.3481664	101.9341937	100.5466187	99.18476532	97.84798037	96.53563225	95.24711015
ADV1008502	8/6/2024	4.121	8/6/2026	101.92078	101.4758149	101.0347397	100.597506	100.1640634	99.7343629	99.30835592	98.88599492	98.46723313
ADV1008503	10/4/2024	3.864	10/4/2027	106.99937	105.3566538	103.7475537	102.1711027	100.6263741	99.11247595	97.62854961	96.17376806	94.74733447
ADV1008506	10/4/2024	3.867	10/4/2027	107.00424	105.3614881	103.7523478	102.1758572	100.6310897	99.11715336	97.63318948	96.17837104	94.75190117
ADV1008509	8/6/2024	4.127	8/6/2026	101.92344	101.4784643	101.0373823	100.6001416	100.1666922	99.73698489	99.31097114	98.88860342	98.46983495
ADV1008510	8/6/2024	3.806	8/6/2029	115.09625	111.4321412	107.9064219	104.5131179	101.2465441	98.10129087	95.07220914	92.15439613	89.34318233
ADV1008511	8/6/2024	3.955	8/6/2027	106.39866	104.9259467	103.4811753	102.0636157	100.6725641	99.30734081	97.96728869	96.65177253	95.36017807
ADV1008512	8/6/2024	3.806	8/6/2029	115.09625	111.4321412	107.9064219	104.5131179	101.2465441	98.10129087	95.07220914	92.15439613	89.34318233
ADV1008522	8/6/2024	4.109	8/7/2026	101.92766	101.4798935	101.0360672	100.5961314	100.160035	99.72772777	99.29916032	98.87428416	98.45305165
ADV1008523	8/6/2024	3.939	8/6/2027	106.3753	104.9027645	103.4581682	102.0407806	100.6498982	99.2848411	97.94495244	96.62959703	95.33816067
ADV1008546	8/7/2024	4.17	8/7/2026	101.95436	101.5065227	101.0626248	100.6226178	100.1864506	99.75407301	99.32543566	98.90049002	98.47918845
ADV1008547	8/7/2024	3.99	8/9/2027	106.48692	105.0052853	103.5519009	102.12603	100.7269575	99.35399288	98.00646877	96.6837401	95.38518318
ADV1008557	8/7/2024	4.096	8/7/2026	101.9214	101.4736493	101.0298379	100.5899168	100.1538351	99.72154234	99.2929893	98.86812745	98.44690914
ADV1008570	8/8/2024	3.887	8/8/2029	115.40421	111.729035	108.1928176	104.789554	101.5135287	98.35930323	95.32170165	92.3957959	89.57689272
ADV1008577	8/8/2024	4.076	8/10/2026	101.98056	101.5238984	101.0713431	100.6228356	100.1783214	99.73774728	99.30106075	98.86821037	98.43914556
ADV1008595	8/9/2024	3.986	8/9/2027	106.48105	104.9994572	103.546117	102.1202896	100.7212598	99.34833724	98.00085445	96.67816641	95.37964944
ADV1008616	8/12/2024	4.385	8/12/2026	101.14941	100.9018168	100.6558664	100.4115392	100.1688173	99.92768306	99.68811893	99.45010779	99.21363276
ADV1008646	8/13/2024	3.838	8/13/2029	115.02537	111.3492661	107.8125788	104.4092661	101.1335775	97.98004243	94.94345469	92.01885839	89.20153441
ADV1008647	8/13/2024	3.885	8/13/2027	106.38115	104.8893257	103.4261488	101.9908602	100.5827306	99.20105566	97.84515496	96.5143709	95.20806781
ADV1008648	8/15/2024	3.881	8/16/2027	106.41149	104.9111937	103.439848	101.9966875	100.5809717	99.19198543	97.82903802	96.49146206	95.17861247
ADV1008670	8/14/2024	4.054	8/14/2026	101.98614	101.5186881	101.0555364	100.5966242	100.1418931	99.6912861	99.24474704	98.80222083	98.36365337
ADV1008686	8/14/2024	3.893	8/16/2027	106.42934	104.9289064	103.4574245	102.0141302	100.5982828	99.20916732	97.84609282	96.50839188	95.19541938
ADV1008713	8/15/2024	3.965	8/15/2029	115.11195	111.5097386	108.0451713	104.712183	101.5050133	98.41818783	95.44650259	92.5850086	89.82899803
ADV1008720	8/15/2024	4.228	8/17/2026	102.10456	101.6284152	101.1567215	100.6894208	100.2264517	99.76775394	99.31326843	98.86293716	98.41670317
ADV1008766	8/26/2024	4.144	8/26/2026	102.1739	101.6724635	101.175953	100.6842986	100.197429	99.71527472	99.23776732	98.76483977	98.29642633
ADV1008768	8/26/2024	3.971	8/26/2027	106.66874	105.1389503	103.6391772	102.1686092	100.7264668	99.31199807	97.92447687	96.56320207	95.22749635
ADV1008771	8/19/2024	3.982	8/19/2027	106.59884	105.0888382	103.6081216	102.1559094	100.7314491	99.33401404	97.96290276	96.61743741	95.29696298
ADV1008800	8/20/2024	3.845	8/20/2029	115.12891	111.4311532	107.8743451	104.4523396	101.1592954	97.98965635	94.93813689	91.99970657	89.1695766
ADV1008819	8/20/2024	4.106	8/20/2026	102.0828	101.5983471	101.1185018	100.6432015	100.172382	99.70597976	99.24393274	98.78617995	98.33266158
ADV1008829	8/21/2024	4.056	8/21/2026	102.07033	101.5831339	101.1006025	100.622667	100.1492617	99.68032242	99.21578589	98.7555902	98.29967454
ADV1008832	8/21/2024	3.867	8/23/2027	106.47501	104.9549892	103.4646461	102.0031848	100.5698383	99.16386593	97.78455286	96.43120848	95.1031656

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1008842	8/21/2024	4.074	8/21/2026	102.05501	101.5681516	101.0859463	100.6083303	100.135238	99.66660528	99.20236917	98.74246785	98.28684067
ADV1008861	8/22/2024	4.111	8/24/2026	102.13355	101.6377993	101.1468735	100.6606993	100.1792078	99.70233138	99.23000387	98.76216027	98.29873682
ADV1008862	8/22/2024	3.953	8/23/2027	106.6046	105.0835653	103.5922219	102.1297778	100.6954653	99.28854358	97.90829716	96.55403505	95.22508966
ADV1008905	8/23/2024	3.952	8/24/2026	102.08952	101.593481	101.1022761	100.615831	100.1340767	99.65694543	99.18437068	98.7162873	98.25263134
ADV1008938	8/26/2024	3.994	8/26/2026	102.09926	101.5980394	101.1017437	100.6103025	100.1236448	99.64170076	99.16440216	98.69168196	98.22347443
ADV1008945	8/26/2024	3.761	8/26/2027	106.45905	104.929129	103.429255	101.9586179	100.5164369	99.10195846	97.71445534	96.3532251	95.01758927
ADV1008946	8/26/2024	3.841	8/26/2027	106.47176	104.9435316	103.4452864	101.9762195	100.5355524	99.12253363	97.73643788	96.37656463	95.04223719
ADV1009003	8/26/2024	3.951	8/26/2026	102.11247	101.6107928	101.1140487	100.6221688	100.1350817	99.65271755	99.17500772	98.70188501	98.23328347
ADV1009013	8/26/2024	4.034	8/26/2026	102.11917	101.6178858	101.1215329	100.6300348	100.1433206	99.66132049	99.1839662	98.71119071	98.24292827
ADV1009014	8/26/2024	3.869	8/26/2027	106.51419	104.9856218	103.4870475	102.0176573	100.5766724	99.16334136	97.77693859	96.41676346	95.08213916
ADV1009074	8/27/2024	3.885	8/27/2027	106.55053	105.0189309	103.5174323	102.0452219	100.6015171	99.18556244	97.79662892	96.4340124	95.09703276
ADV1009082	8/27/2024	4.187	8/26/2033	132.33203	123.8723684	116.0340154	108.7676845	102.0282532	95.77439045	89.968219	84.57501041	79.56290777
ADV1009084	8/27/2024	3.811	8/27/2029	115.08628	111.369464	107.7950552	104.3568133	101.0488071	97.86539754	94.80122076	91.85117359	89.01039917
ADV1009085	8/27/2024	3.854	8/25/2028	110.92079	108.318438	105.7915443	103.3374819	100.9537285	98.63786507	96.38757098	94.2006192	92.07487206
ADV1009086	8/27/2024	3.817	8/1/2029	114.15252	110.6737534	107.3260745	104.1037753	101.0014292	98.01387596	95.13620694	92.36375159	89.69206434
ADV1009087	10/1/2024	3.806	10/1/2027	106.86923	105.2359008	103.6358816	102.0682259	100.5320191	99.02638096	97.55046377	96.1034509	94.68455534
ADV1009092	8/27/2024	4.029	8/27/2026	102.1285	101.6244054	101.1252929	100.6310875	100.1417169	99.65711052	99.17719887	98.70191393	98.23118895
ADV1009097	8/27/2024	3.831	8/28/2028	110.89742	108.2869851	105.7524764	103.2912411	100.9007338	98.57851374	96.32223983	94.12966564	91.9986351
ADV1009134	8/28/2024	3.914	8/28/2026	102.11745	101.6101822	101.1079539	100.6106939	100.1183288	99.63078633	99.14799593	98.66988828	98.19639544
ADV1009154	8/29/2024	3.884	8/30/2027	106.5856	105.0454772	103.535765	102.0556444	100.6043209	99.18102823	97.7850265	96.41560149	95.07206337
ADV1009155	8/29/2024	3.862	8/29/2028	110.98799	108.3735949	105.8353102	103.3704737	100.9765314	98.65103473	96.39163473	94.19607781	92.06220109
ADV1009156	8/29/2024	3.808	8/29/2029	115.09802	111.3753356	107.7954886	104.35221	101.0395428	97.85182331	94.78366517	91.82994389	88.98578278
ADV1009169	8/29/2024	3.827	8/29/2029	115.16599	111.4420967	107.8610784	104.4166616	101.1028879	97.91409275	94.84488845	91.89014954	89.04499832
ADV1009199	8/30/2024	4.049	8/31/2026	102.18647	101.6710501	101.1608229	100.6557133	100.1556448	99.66054218	99.17033174	98.68494128	98.20429999
ADV1009202	8/30/2024	3.898	8/30/2027	106.60697	105.0666755	103.5567964	102.0765118	100.6250273	99.20157622	97.80541882	96.43584077	95.09215214
ADV1009206	8/30/2024	4.054	8/31/2026	102.18903	101.6735997	101.1633649	100.6582479	100.158172	99.66306197	99.17284422	98.68744649	98.20679799
ADV1009228	9/3/2024	3.768	9/3/2027	106.57138	105.0182701	103.4959973	102.003725	100.5406416	99.1059646	97.69893876	96.31883523	94.96495027
ADV1009240	9/3/2024	3.792	9/4/2029	115.11373	111.3734536	107.777248	104.3187615	100.9919628	97.79111938	94.71078026	91.74576083	88.89112821
ADV1009244	9/3/2024	3.868	9/3/2027	106.61507	105.0634338	103.5425819	102.0516743	100.5899017	99.15648367	97.7506669	96.37172439	95.01895418
ADV1009248	9/3/2024	3.937	12/16/2026	103.39626	102.5772315	101.7712008	100.9778621	100.1969167	99.42807555	98.67105829	97.92559324	97.191417
ADV1009249	9/3/2024	3.843	12/15/2027	107.8453	105.9935667	104.1829834	102.4123264	100.6804179	98.98612498	97.32835783	95.70606733	94.11824331
ADV1009291	9/5/2024	3.683	12/5/2028	111.66074	108.7574827	105.9455667	103.2215211	100.5820359	98.02395038	95.544245	93.14003411	90.80855879
ADV1009297	9/5/2024	3.631	9/5/2029	114.81371	111.0689923	107.4688152	104.0067983	100.6768804	97.47330051	94.3905816	91.42351456	88.56714366

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009298	9/5/2024	3.617	9/5/2029	114.76328	111.0194593	107.4201566	103.9589893	100.6298971	97.42711991	94.34518154	91.37887363	88.52324122
ADV1009305	9/5/2024	3.995	3/5/2026	100.06281	100.048893	100.0349893	100.0210994	100.0072232	99.9933607	99.97951188	99.96567671	99.95185516
ADV1009308	9/5/2024	3.871	9/8/2026	102.19121	101.653454	101.1213641	100.5948531	100.0738335	99.55821944	99.047927	98.54287394	98.04297971
ADV1009336	9/6/2024	3.698	9/8/2026	102.13574	101.5976924	101.0653197	100.5385354	100.0172516	99.50138218	98.99084307	98.48555173	97.98542738
ADV1009337	9/6/2024	3.786	9/4/2026	102.10039	101.5740551	101.0531535	100.5375972	100.0273041	99.52219393	99.02218783	98.52720868	98.03718087
ADV1009353	9/9/2024	3.541	9/10/2029	114.54509	110.7905301	107.1813726	103.7111817	100.3738407	97.16353719	94.07474593	91.10221319	88.24094167
ADV1009354	9/9/2024	3.541	9/10/2029	114.54509	110.7905301	107.1813726	103.7111817	100.3738407	97.16353719	94.07474593	91.10221319	88.24094167
ADV1009355	9/9/2024	3.541	9/10/2029	114.54509	110.7905301	107.1813726	103.7111817	100.3738407	97.16353719	94.07474593	91.10221319	88.24094167
ADV1009390	9/10/2024	3.564	9/10/2029	114.3595	110.6151476	107.0156729	103.5546693	100.2260472	97.0240196	93.94308529	90.97801308	88.12382688
ADV1009394	9/10/2024	3.563	9/10/2029	114.35589	110.6116006	107.0121886	103.5512461	100.2226832	97.02071323	93.93983496	90.97481724	88.12068406
ADV1009404	9/10/2024	3.947	3/10/2026	100.1181	100.0902915	100.0625097	100.0347589	100.0070393	99.97935057	99.95169284	99.924066	99.89646999
ADV1009405	9/10/2024	3.947	3/10/2026	100.1181	100.0902915	100.0625097	100.0347589	100.0070393	99.97935057	99.95169284	99.924066	99.89646999
ADV1009406	9/10/2024	3.947	3/10/2026	100.1181	100.0902915	100.0625097	100.0347589	100.0070393	99.97935057	99.95169284	99.924066	99.89646999
ADV1009407	9/10/2024	3.95	9/10/2026	102.25623	101.712671	101.1748988	100.6428241	100.1163566	99.59540781	99.07989103	98.56972145	98.06481601
ADV1009409	9/10/2024	3.95	9/10/2026	102.25623	101.712671	101.1748988	100.6428241	100.1163566	99.59540781	99.07989103	98.56972145	98.06481601
ADV1009420	9/11/2024	3.627	3/11/2027	104.11403	103.0524516	102.0125439	100.9936506	99.99513878	99.01640068	98.05685246	97.11593312	96.19310333
ADV1009421	9/11/2024	3.91	3/11/2026	100.12834	100.0977466	100.0671886	100.0366656	100.0061776	99.9757245	99.94530633	99.91492296	99.88457434
ADV1009423	9/11/2024	3.892	3/11/2026	100.12986	100.0992461	100.0686667	100.0381226	100.0076138	99.97714011	99.94670157	99.91629808	99.88592957
ADV1009446	9/12/2024	3.779	9/14/2026	102.20879	101.6542191	101.1056825	100.5630773	100.0263076	99.49527921	98.96990031	98.45008083	97.93573267
ADV1009447	9/12/2024	3.644	9/13/2027	106.38961	104.8113393	103.2646902	101.7487906	100.2627956	98.80589062	97.37729052	95.97623787	94.60200186
ADV1009462	9/12/2024	3.629	9/13/2027	106.36612	104.7880395	103.2415782	101.725863	100.2400492	98.78332236	97.35489733	95.95401679	94.57995
ADV1009463	9/12/2024	3.626	9/12/2028	110.54916	107.9002283	105.3293197	102.8336675	100.4106204	98.05763788	95.77228504	93.55222704	91.39522451
ADV1009481	9/13/2024	4.073	9/13/2034	134.83295	125.1494436	116.2633862	108.1042381	100.6080627	93.71687919	87.37807828	81.5438986	76.17095647
ADV1009482	9/13/2024	4.294	9/13/2039	150.61063	134.8547373	121.0195273	108.8556862	98.14768156	88.7090218	80.37820025	73.01522386	66.49863994
ADV1009486	9/13/2024	3.937	3/13/2026	100.15191	100.1157517	100.0796395	100.0435707	100.0075452	99.97156306	99.93562408	99.89972822	99.86387538
ADV1009487	9/13/2024	3.722	9/14/2026	102.17724	101.6227681	101.0743262	100.5318152	99.99513885	99.46420328	98.93891651	98.41918851	97.90493121
ADV1009492	9/13/2024	3.58	9/13/2029	114.45022	110.6954823	107.0862772	103.6161506	100.2789749	97.0689279	93.98047545	91.00835556	88.14756342
ADV1009493	9/13/2024	3.602	9/13/2028	110.49835	107.8471923	105.2741917	102.7765696	100.3516682	97.99694051	95.70994572	93.48834337	91.32988883
ADV1009494	9/13/2024	3.577	9/13/2027	106.28456	104.7071293	103.161315	101.6462354	100.161046	98.70493292	97.27711114	95.87682364	94.50333996
ADV1009496	9/13/2024	3.583	9/13/2027	106.29395	104.716449	103.1705596	101.6554062	100.1701443	98.71395997	97.28606815	95.8857118	94.51216044
ADV1009502	9/13/2024	3.563	9/13/2027	106.26263	104.6853833	103.1397442	101.6248368	100.1398167	98.68386981	97.25621144	95.85608459	94.48275886
ADV1009506	9/13/2024	3.587	6/14/2027	105.25272	103.9238659	102.6234372	101.3505241	100.1042551	98.88379544	97.68834562	96.51713925	95.36944143
ADV1009507	9/13/2024	3.566	9/13/2027	106.26733	104.6900432	103.1443665	101.6294222	100.1443658	98.68838333	97.26068995	95.86052867	94.4871691

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009508	9/13/2024	3.569	12/13/2027	107.32103	105.4796675	103.679145	101.9182442	100.1957897	98.51065184	96.86174406	95.24802097	93.66847635
ADV1009545	9/16/2024	3.674	9/16/2026	102.17238	101.6123394	101.0584525	100.5106148	99.96872732	99.43269336	98.90241821	98.37780922	97.85877575
ADV1009546	9/16/2024	3.542	9/16/2027	106.26461	104.6788189	103.1249056	101.6019779	100.1091802	98.64568804	97.21070672	95.80346977	94.42323784
ADV1009547	9/16/2024	3.57	9/18/2028	110.4719	107.8066895	105.2203466	102.7100603	100.2731368	97.90699557	95.60916383	93.3772713	91.20904518
ADV1009550	9/16/2024	3.67	9/16/2026	102.17015	101.6101209	101.0562411	100.5084104	99.96652987	99.43050281	98.90023451	98.37563232	97.85660558
ADV1009552	9/16/2024	3.676	9/16/2026	102.17349	101.6134486	101.0595582	100.511717	99.96982604	99.43378863	98.90351006	98.37889768	97.85986083
ADV1009579	9/17/2024	3.902	3/24/2026	100.27511	100.2083799	100.1417528	100.0752261	100.0087995	99.9424728	99.87624575	99.81011815	99.74408977
ADV1009589	9/17/2024	3.82	3/17/2026	100.195	100.1476923	100.1004455	100.0532611	100.006139	99.95907906	99.91208112	99.86514508	99.8182708
ADV1009590	9/17/2024	3.63	9/17/2026	102.19758	101.634187	101.0770213	100.5259764	99.98095141	99.44184801	98.90856979	98.3810225	97.85911389
ADV1009591	9/17/2024	3.571	9/17/2029	114.46144	110.6948321	107.0745663	103.5941365	100.2473665	97.02838855	93.93162635	90.95177846	88.08380327
ADV1009613	9/18/2024	3.635	9/20/2027	106.4588	104.8600597	103.2935775	101.7584486	100.2538019	98.77879798	97.33262807	95.91451239	94.52369891
ADV1009620	9/18/2024	3.927	3/18/2026	100.20785	100.1577958	100.1078075	100.0578861	100.0080316	99.95824391	99.90852277	99.85886809	99.80927973
ADV1009621	9/18/2024	3.762	9/18/2026	102.24354	101.6777013	101.1181325	100.5647337	100.0174031	99.47604097	98.94054992	98.41083462	97.8868018
ADV1009625	9/18/2024	3.596	9/18/2029	114.56324	110.791882	107.1671209	103.6824349	100.3316337	97.10883669	94.0084551	91.02517606	88.15394725
ADV1009628	9/18/2024	3.804	3/18/2026	100.20543	100.1553354	100.1053117	100.0553555	100.0054665	99.95564481	99.90589011	99.8562023	99.80658125
ADV1009629	9/18/2024	3.639	9/18/2026	102.21357	101.6473424	101.0873955	100.5336293	99.98594184	99.44423308	98.90840532	98.37836294	97.85401241
ADV1009631	9/18/2024	3.804	3/18/2026	100.20543	100.1553354	100.1053117	100.0553555	100.0054665	99.95564481	99.90589011	99.8562023	99.80658125
ADV1009638	9/18/2024	3.651	9/18/2026	102.22032	101.6540647	101.0940962	100.5403086	99.99259989	99.45087005	98.91502136	98.38495822	97.8605871
ADV1009641	9/18/2024	3.641	9/18/2026	102.2147	101.6484628	101.0885122	100.5347425	99.98705152	99.44533924	98.90950799	98.37946216	97.85510819
ADV1009658	9/19/2024	3.859	3/19/2026	100.21555	100.1627203	100.1099595	100.0572709	100.0046543	99.95210963	99.89963667	99.8472353	99.79490535
ADV1009662	9/19/2024	3.613	9/20/2027	106.42378	104.8253294	103.2591272	101.7242733	100.2198968	98.74515843	97.29924958	95.88139056	94.49082947
ADV1009663	9/19/2024	3.613	9/20/2027	106.42378	104.8253294	103.2591272	101.7242733	100.2198968	98.74515843	97.29924958	95.88139056	94.49082947
ADV1009675	9/19/2024	3.692	11/19/2026	102.89383	102.15245	101.4217687	100.7015533	99.99157969	99.29163036	98.60149375	97.92096428	97.24984205
ADV1009678	9/19/2024	3.707	10/19/2026	102.55756	101.9041129	101.2590064	100.6220802	99.99317905	99.37215177	98.75885086	98.15313255	97.55485658
ADV1009688	9/19/2024	3.858	3/19/2026	100.2155	100.1626672	100.1099065	100.0572179	100.0046014	99.95205671	99.89958379	99.84718245	99.79485255
ADV1009728	9/20/2024	3.503	9/20/2027	106.36277	104.762901	103.195347	101.6591985	100.1535823	98.67765704	97.23061188	95.81166525	94.42006342
ADV1009752	9/23/2024	3.597	9/23/2027	106.4336	104.8265375	103.2519969	101.709063	100.1968536	98.7145186	97.26123936	95.83622658	94.43871927
ADV1009770	9/23/2024	3.596	9/23/2027	106.43201	104.8249571	103.2504294	101.7075083	100.1953113	98.71298859	97.25972142	95.83472051	94.43722486
ADV1009789	9/24/2024	3.584	9/24/2027	106.42462	104.8147908	103.2375722	101.6920449	100.1773229	98.69255282	97.23691243	95.80960935	94.40987957
ADV1009805	9/24/2024	3.791	3/24/2026	100.26665	100.1999215	100.1332918	100.0667625	100.0003334	99.9340041	99.86777455	99.80164447	99.73561365
ADV1009834	9/25/2024	3.664	9/25/2026	102.26431	101.6788896	101.1001713	100.5280446	99.96239705	99.40311913	98.85010353	98.3032454	97.76244222
ADV1009836	9/25/2024	3.705	3/25/2026	100.27685	100.2072886	100.1378331	100.0684847	99.99924318	99.93010831	99.86107982	99.79215746	99.72334099
ADV1009840	9/25/2024	3.701	3/25/2026	100.27657	100.2070105	100.1375552	100.068207	99.99896575	99.92983109	99.86080281	99.79188067	99.72306441

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009841	9/25/2024	3.577	9/25/2026	102.25429	101.6683945	101.0892147	100.5166385	99.95055331	99.39084901	98.83741806	98.29015532	97.74895795
ADV1009842	9/25/2024	3.585	9/25/2026	102.25894	101.6730288	101.0938338	100.5212424	99.95514213	99.3954229	98.84197714	98.29469971	97.75348777
ADV1009857	9/25/2024	3.597	9/25/2026	102.26592	101.6799803	101.1007623	100.5281482	99.96202535	99.40228373	98.84881576	98.30151629	97.7602825
ADV1009867	9/26/2024	3.668	9/26/2029	114.91464	111.1135918	107.4609353	103.9500428	100.5746199	97.32868855	94.20656913	91.20286398	88.31244153
ADV1009868	9/26/2024	3.558	9/27/2027	106.53328	104.9120765	103.3238441	101.7676446	100.2425777	98.74777625	97.28240526	95.84566008	94.43676508
ADV1009872	9/26/2024	3.719	9/28/2026	102.32951	101.7355093	101.1484034	100.5680733	99.99440213	99.42727572	98.8665825	98.31221344	97.76406195
ADV1009875	9/26/2024	3.644	9/27/2027	106.55625	104.9368048	103.3502612	101.7956864	100.2721826	98.77888515	97.31496123	95.87960836	94.47205295
ADV1009876	9/26/2024	3.64	9/28/2026	102.32409	101.7295905	101.1419992	100.5611962	99.98706422	99.41948877	98.85835795	98.3035624	97.75499524
ADV1009880	9/26/2024	3.727	9/28/2026	102.33423	101.7402086	101.1530871	100.5727415	99.99905486	99.43191316	98.87120478	98.31682068	97.76865427
ADV1009882	9/26/2024	3.658	9/1/2027	106.45394	104.8639797	103.3063431	101.7801071	100.2843849	98.81832291	97.38109921	95.97192198	94.59002814
ADV1009896	9/26/2024	3.656	9/27/2027	106.57551	104.9559009	103.3691999	101.8144705	100.2908148	98.79736806	97.33329745	95.89780039	94.49010322
ADV1009897	9/26/2024	3.687	9/26/2028	110.86916	108.1756423	105.5622817	103.0261994	100.5646397	98.17496356	95.85464323	93.60125659	91.41248197
ADV1009908	9/27/2024	3.634	9/27/2027	106.54007	104.9207532	103.3343406	101.7798947	100.2565175	98.76334453	97.29954306	95.86431063	94.4568737
ADV1009916	9/27/2024	3.624	9/27/2029	114.76487	110.9636112	107.3108741	103.8000154	100.424731	97.17903385	94.05723648	91.05393363	88.16398676
ADV1009921	9/27/2024	3.546	9/27/2028	110.70203	108.0037061	105.3858438	102.8455452	100.3800392	97.98667224	95.66290297	93.40629641	91.21451879
ADV1009930	9/27/2024	3.605	9/27/2027	106.49353	104.8746053	103.2885732	101.7345009	100.2114908	98.71867859	97.25523164	95.82034767	94.41325331
ADV1009933	9/27/2024	3.522	9/27/2027	106.47534	104.8546212	103.2668616	101.7111267	100.1865161	98.69216318	97.22723307	95.79092132	94.3824525
ADV1009935	9/27/2024	3.525	9/27/2027	106.48016	104.8593979	103.2715989	101.7158252	100.1911766	98.69678633	97.2318195	95.79547164	94.38696734
ADV1009937	9/27/2024	3.522	9/27/2027	106.47534	104.8546212	103.2668616	101.7111267	100.1865161	98.69216318	97.22723307	95.79092132	94.3824525
ADV1009938	9/27/2024	3.676	9/29/2028	110.73751	108.0400427	105.4229874	102.8834485	100.4186561	98.02595824	95.70281474	93.446792	91.25555753
ADV1009939	9/27/2024	3.676	9/22/2028	110.65681	107.9805719	105.3836991	102.86335	100.4168065	98.04146559	95.73483325	93.49451915	91.31823163
ADV1009941	9/27/2024	3.675	9/15/2028	110.57351	107.9185347	105.3418757	102.8407538	100.4125028	98.05456791	95.76450071	93.53995384	91.37867611
ADV1009942	9/27/2024	3.674	9/8/2028	110.49027	107.8565215	105.3000566	102.8181507	100.4081881	98.06766209	95.79416939	93.58540509	91.43915804
ADV1009970	9/30/2024	3.7	11/3/2028	111.19347	108.3918079	105.6759425	103.0426912	100.489011	98.01199347	95.60885764	93.27694325	91.01370468
ADV1009971	9/30/2024	3.7	11/10/2028	111.27356	108.4506373	105.7146711	103.0624125	100.4907582	97.99674317	95.57753334	93.23041867	90.95280678
ADV1009973	9/30/2024	3.7	11/17/2028	111.35366	108.5094508	105.7533657	103.0820897	100.4924585	97.98144975	95.54617586	93.18387644	90.89191187
ADV1009975	9/30/2024	3.7	11/17/2028	111.35366	108.5094508	105.7533657	103.0820897	100.4924585	97.98144975	95.54617586	93.18387644	90.89191187
ADV1009987	9/30/2024	3.6	9/30/2027	106.63684	105.0062133	103.4088484	101.8437934	100.3101357	98.80699734	97.3335324	95.88892614	94.47239332
ADV1009989	9/30/2024	3.6	9/30/2027	106.63684	105.0062133	103.4088484	101.8437934	100.3101357	98.80699734	97.3335324	95.88892614	94.47239332
ADV1010009	10/1/2024	3.613	10/1/2026	102.34463	101.7416776	101.1458314	100.5569626	99.97494888	99.39967119	98.83101302	98.26886057	97.71310261
ADV1010014	10/1/2024	3.62	10/2/2028	110.7647	108.0554707	105.4272511	102.8771135	100.4022586	98.0000065	95.66779112	93.4031542	91.2037401
ADV1010017	10/1/2024	3.694	10/1/2026	102.35138	101.7489381	101.1535813	100.565189	99.9836396	99.40881415	98.84059653	98.27887326	97.72353347
ADV1010021	10/1/2024	3.817	4/1/2026	100.36079	100.2717869	100.1829414	100.0942541	100.0057244	99.9173521	99.82913667	99.74107773	99.65317486

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1010023	10/1/2024	3.703	10/1/2026	102.35677	101.7543077	101.1589328	100.5705225	99.98895529	99.41411216	98.84587701	98.28413636	97.72877932
ADV1010032	10/30/2024	3.564	10/29/2027	106.79302	105.0831368	103.4092061	101.7701598	100.1649719	98.59265695	97.05226779	95.54289358	94.06365813
ADV1010033	10/30/2024	3.564	10/29/2027	106.79302	105.0831368	103.4092061	101.7701598	100.1649719	98.59265695	97.05226779	95.54289358	94.06365813
ADV1010040	10/2/2024	3.63	10/18/2027	106.78121	105.1017908	103.4572651	101.8466141	100.2688563	98.72304859	97.20828346	95.72368784	94.26842122
ADV1010084	10/3/2024	3.638	10/4/2027	106.74878	105.1062007	103.4972683	101.9210169	100.3765183	98.86287893	97.37923868	95.92476916	94.49867221
ADV1010086	10/3/2024	3.641	10/3/2029	115.17112	111.3381682	107.6556111	104.1166934	100.7150044	97.4444574	94.29927146	91.27395427	88.36328579
ADV1010107	10/3/2024	3.82	10/5/2026	102.47254	101.8585167	101.2518557	100.6524272	100.0601024	99.47475548	98.89626339	98.32450615	97.75936649
ADV1010108	10/3/2024	3.82	10/5/2026	102.47254	101.8585167	101.2518557	100.6524272	100.0601024	99.47475548	98.89626339	98.32450615	97.75936649
ADV1010118	10/4/2024	4.004	10/5/2026	102.58459	101.9701657	101.3631142	100.7632988	100.1705904	99.58486313	99.005994	98.43386293	97.86835262
ADV1010124	10/4/2024	3.91	10/4/2027	107.07412	105.4307805	103.8210626	102.2440048	100.6986801	99.1841962	97.69969428	96.24434702	94.81735731
ADV1010129	10/4/2024	3.951	10/5/2026	102.59483	101.9798369	101.3722262	100.7718652	100.1786246	99.59237795	99.01300205	98.44037642	97.8743834
ADV1010130	10/4/2024	3.864	10/4/2028	111.6283	108.8977809	106.2490348	103.6791053	101.1851601	98.7644887	96.41449544	94.13269432	91.91670338
ADV1010146	10/7/2024	3.988	10/7/2027	107.23781	105.5847998	103.9657151	102.3795822	100.8254616	99.30244946	97.80967561	96.34630226	94.91152228
ADV1010149	10/7/2024	4.086	10/8/2026	102.67043	102.0473206	101.4317841	100.8236866	100.2228935	99.62927343	99.04269839	98.46304324	97.89018582
ADV1010157	10/7/2024	4.119	7/10/2026	101.58697	101.2180925	100.8519017	100.4883714	100.1274726	99.7691767	99.41345545	99.06028107	98.70962615
ADV1010172	10/8/2024	4.484	10/8/2036	145.30076	132.9134583	121.7498063	111.6804712	102.5904934	94.37761795	86.95082808	80.22905486	74.14004087
ADV1010179	10/8/2024	3.997	10/8/2027	107.2651	105.609093	103.9871091	102.3981707	100.8413343	99.31569219	97.82037063	96.35452834	94.91735496
ADV1010211	10/9/2024	4.122	8/14/2026	102.01883	101.5513009	101.0880744	100.6290877	100.1742824	99.72360149	99.27698886	98.83438939	98.395749
ADV1010218	10/9/2024	4	10/9/2029	116.28746	112.4241764	108.7126527	105.146054	101.7178987	98.42203365	95.25261598	92.20409516	89.27119666
ADV1010225	10/10/2024	4.003	10/10/2029	115.85799	112.095317	108.4811911	105.008837	101.6718326	98.46408766	95.3798246	92.41356026	89.56008892
ADV1010250	10/11/2024	3.987	10/13/2026	102.71275	102.0749545	101.4450954	100.8230272	100.2086056	99.60169007	99.00214324	98.40983125	97.8246234
ADV1010259	10/11/2024	3.99	4/11/2029	114.07467	110.7691967	107.5785437	104.4980361	101.5232233	98.6498634	95.87391148	93.1915094	90.59897577
ADV1010330	10/15/2024	3.881	10/15/2027	107.27918	105.6016618	103.9589088	102.3499059	100.773679	99.22929131	97.71584174	96.23246303	94.77832022
ADV1010339	10/16/2024	3.955	1/18/2028	108.46394	106.5122581	104.6057773	102.7431748	100.9231789	99.14456307	97.40614414	95.70678039	94.0453698
ADV1010353	10/16/2024	4.117	4/16/2026	100.5641	100.4332389	100.3027365	100.1725879	100.0427918	99.91334676	99.7842512	99.65550371	99.52710286
ADV1010403	10/18/2024	4.038	10/19/2026	102.77223	102.1180028	101.472123	100.8344303	100.2047696	99.58298948	98.96894236	98.36248437	97.76347515
ADV1010404	10/18/2024	4.141	4/20/2026	100.61486	100.4728487	100.3312525	100.1900682	100.049294	99.90892796	99.76896838	99.62941345	99.49026137
ADV1010445	10/21/2024	4.121	4/21/2026	100.63458	100.4896664	100.3451801	100.2011223	100.0574909	99.91428408	99.77149991	99.62913647	99.48719186
ADV1010449	10/21/2024	3.958	10/21/2027	107.48178	105.7859174	104.1254213	102.4992535	100.9064148	99.34594486	97.81692015	96.31845225	94.84968611
ADV1010450	10/21/2024	4.021	10/21/2026	102.83019	102.1695818	101.5174824	100.8737246	100.2381486	99.61059895	98.990924	98.37897592	97.77461056
ADV1010455	10/21/2024	4.042	10/21/2027	107.50187	105.8079044	104.1492325	102.5248186	100.9336665	99.37481853	97.84735367	96.3503859	94.88306247
ADV1010487	10/23/2024	4.191	7/23/2026	101.77553	101.3699574	100.9676265	100.5684988	100.1725362	99.77970085	99.38995584	99.00326468	98.61959147
ADV1010488	10/23/2024	4.143	10/23/2026	102.88897	102.223132	101.5659299	100.9171942	100.2767617	99.64447364	99.02017504	98.40371494	97.79494615

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1010522	10/25/2024	4.07	10/15/2027	107.47159	105.7945045	104.1521321	102.5434661	100.9675343	99.42340211	97.91017015	96.42697296	94.97297721
ADV1010530	10/25/2024	4.072	10/25/2027	107.60293	105.8970158	104.2268004	102.5912259	100.9892793	99.41998719	97.88241368	96.37565866	94.89885599
ADV1010541	10/25/2024	4.141	10/25/2029	108.6625	106.704416	104.8033813	102.9572584	101.1640064	99.42167587	97.72840405	96.08241034	94.4819921
ADV1010543	10/25/2024	4.153	10/26/2026	102.93243	102.2580516	101.5925222	100.9356684	100.2873214	99.64731628	99.01549277	98.39169449	97.77576907
ADV1010586	10/29/2024	4.219	10/29/2026	103.01373	102.3306574	101.656649	100.9915282	100.33512	99.68725391	99.04776387	98.41648811	97.79326897
ADV1010587	10/29/2024	4.204	10/29/2027	107.8773	106.1579247	104.4746773	102.8264823	101.2123093	99.63116831	98.08210779	96.56421277	95.07660305
ADV1010594	10/29/2024	4.246	10/1/2029	115.70595	112.1655792	108.761565	105.4877883	102.3384421	99.30801572	96.39127785	93.58326026	90.8792429
ADV1010598	10/29/2024	4.188	10/29/2031	115.29172	111.7684707	108.4028934	105.1864868	102.1112723	99.16975855	96.35490843	93.66010813	91.0791389
ADV1010603	10/30/2024	4.18	10/30/2029	117.21004	113.2698107	109.486146	105.8519135	102.3603466	99.00502713	95.77986501	92.67907927	89.69718034
ADV1010604	10/30/2024	4.127	10/30/2026	103.01137	102.3248829	101.6475533	100.9791977	100.3196386	99.66870309	99.02622277	98.39203357	97.76597565
ADV1010613	10/30/2024	4.207	10/30/2028	112.67143	109.8578697	107.1301097	104.4849729	101.9194276	99.4305754	97.01564445	94.6719828	92.39705229
ADV1010632	10/31/2024	4.195	10/31/2029	117.10209	113.2450486	109.5422067	105.9864323	102.5709736	99.28943337	96.13574798	93.10416732	90.18923656
ADV1010655	10/31/2024	4.239	10/30/2026	103.03988	102.3539045	101.6770669	101.0091879	100.3500906	99.69960232	99.05755526	98.42378577	97.79813445
ADV1010656	11/1/2024	4.228	11/1/2029	117.41968	113.4698181	109.6770597	106.0342401	102.5345618	99.17157811	95.93917198	92.83153745	89.84316158
ADV1010704	11/4/2024	4.171	12/15/2026	103.62986	102.8118193	102.0067288	101.2142791	100.4341736	99.66612502	98.90985482	98.1650931	97.43157814
ADV1010711	11/8/2024	4.255	6/15/2027	106.14278	104.8056443	103.4967807	102.2152962	100.9603342	99.73107425	98.52672981	97.34654675	96.18980154
ADV1010761	11/7/2024	4.317	11/9/2026	103.22514	102.5104265	101.8056301	101.1105471	100.4249773	99.74872605	99.08160395	98.42342672	97.77401504
ADV1010774	11/7/2024	4.321	11/9/2026	103.22797	102.513243	101.8084356	101.1133416	100.427761	99.75149906	99.08436635	98.42617862	97.77675652
ADV1010775	11/7/2024	4.274	11/8/2027	108.13461	106.3845356	104.6716724	102.9948982	101.3531364	99.74535373	98.17055779	96.62779484	95.11614804
ADV1010794	11/8/2024	4.27	11/8/2027	108.12772	106.3777052	104.6649022	102.9881869	101.3464831	99.73875739	98.16401738	96.62130938	95.10971658
ADV1010801	11/8/2024	4.385	4/9/2026	100.51203	100.4006565	100.289544	100.17869	100.0680935	99.95775352	99.84766917	99.73783953	99.62826367
ADV1010815	11/13/2024	4.286	10/1/2029	117.24142	113.3836063	109.6764234	106.1131303	102.6873275	99.39293783	96.22418875	93.17559476	90.24194154
ADV1010859	11/12/2024	4.402	11/12/2027	108.41052	106.6465203	104.9202038	103.2304289	101.5760996	99.95616381	98.36961158	96.81547254	95.2928141
ADV1010939	11/15/2024	4.383	11/15/2027	108.41866	106.6459852	104.9113237	103.2135129	101.5514429	99.92404857	98.33030737	96.76923723	95.23989445
ADV1010947	11/15/2024	4.391	10/20/2026	103.01441	102.3565099	101.707037	101.0658275	100.4327242	99.80757368	99.19022653	98.58053698	97.97836291
ADV1011013	11/19/2024	4.412	5/19/2026	101.02346	100.8003254	100.5781871	100.3570415	100.1368819	99.91770161	99.69949414	99.48225291	99.26597144
ADV1011018	11/19/2024	4.357	11/19/2026	103.38218	102.6388061	101.9061536	101.183987	100.472082	99.77022064	99.07819105	98.39578733	97.7228093
ADV1011019	11/19/2024	4.313	11/19/2027	108.35109	106.5675661	104.822469	103.1146247	101.4429049	99.80622698	98.20355209	96.63388266	95.09626038
ADV1011077	11/21/2024	4.823	12/15/2042	152.10593	137.8264577	125.3298216	114.3658636	104.7220489	96.21752367	88.69814623	82.03232885	76.1075542
ADV1011108	11/25/2024	4.464	10/26/2026	103.13997	102.4648171	101.7985187	101.1409031	100.4918012	99.85104829	99.21848374	98.59395116	97.97729805
ADV1011109	11/25/2024	4.439	1/25/2027	104.33166	103.3958727	102.4769154	101.5743404	100.6877119	99.81660933	98.96062696	98.11937298	97.29246906
ADV1011110	11/25/2024	4.414	5/25/2027	106.05456	104.7673055	103.5114178	102.2857621	101.0892546	99.92086285	98.7796026	97.6645352	96.57476485
ADV1011163	11/25/2024	4.303	11/24/2027	108.40104	106.6027471	104.8434387	103.1219103	101.4370096	99.78763152	98.1727161	96.59124571	95.04224314

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1011238	11/27/2024	4.257	11/29/2027	108.38725	106.5747737	104.8018208	103.0671682	101.3696399	99.70810854	98.08149289	96.48875544	94.9289001
ADV1011274	11/29/2024	4.275	11/30/2026	103.46145	102.6869274	101.9240171	101.1724553	100.4319898	99.70237632	98.98337733	98.27476232	97.57630742
ADV1011275	11/29/2024	4.209	11/29/2027	108.30161	106.4899042	104.7177127	102.9838075	101.2870128	99.62620171	98.00029338	96.40825063	94.84907775
ADV1011292	12/2/2024	4.237	12/4/2028	113.21421	110.2918039	107.4611015	104.7186222	102.0610436	99.48519368	96.98804221	94.56669351	92.21837926
ADV1011392	12/18/2024	4.187	12/20/2027	108.53598	106.6638687	104.8335726	103.0438668	101.2935697	99.58154384	97.90669337	96.26796253	94.66433361
ADV1011393	12/18/2024	4.187	12/20/2027	108.53598	106.6638687	104.8335726	103.0438668	101.2935697	99.58154384	97.90669337	96.26796253	94.66433361
ADV1011513	12/12/2024	4.263	12/14/2026	103.63341	102.8188866	102.0172008	101.2280493	100.4511391	99.68618656	98.93291658	98.19106253	97.46036586
ADV1011514	12/12/2024	4.239	12/13/2027	108.54111	106.6883356	104.8766167	103.104727	101.3714856	99.67575699	98.0164493	96.39251192	94.80293361
ADV1011537	12/13/2024	4.483	12/6/2030	123.32485	118.0831436	113.1012383	108.3647738	103.8602625	99.57503588	95.49718877	91.61552947	87.91953256
ADV1011538	12/13/2024	4.486	12/13/2030	123.42434	118.159965	113.1573907	108.4021241	103.8805574	99.57990718	95.48815938	91.59401866	87.88686144
ADV1011539	12/13/2024	4.486	12/13/2030	123.42434	118.159965	113.1573907	108.4021241	103.8805574	99.57990718	95.48815938	91.59401866	87.88686144
ADV1011540	12/13/2024	4.487	12/20/2030	123.5141	118.2273423	113.2043657	108.4305575	103.8921893	99.57636269	95.47095427	91.56456494	87.8464728
ADV1011571	12/16/2024	4.316	12/16/2026	103.70118	102.8807366	102.0733101	101.2785919	100.4962833	99.7260946	98.96774528	98.22096333	97.48548507
ADV1011714	12/19/2024	4.391	12/10/2026	103.68273	102.8792364	102.0882274	101.3094149	100.542518	99.78726405	99.04338906	98.31063676	97.58875859
ADV1011739	12/20/2024	4.365	12/21/2026	103.80537	102.9704415	102.1489762	101.3406532	100.5451585	99.76218791	98.99144687	98.23264998	97.48552067
ADV1011862	12/27/2024	4.32	6/29/2026	101.54499	101.2065511	100.8703713	100.5364247	100.2046891	99.87514265	99.54776371	99.22253094	98.89942331
ADV1011868	12/27/2024	4.326	6/29/2026	101.547	101.208565	100.8723809	100.5384301	100.2066904	99.87713981	99.54975675	99.2245199	98.90140819
ADV1011882	12/30/2024	4.383	12/31/2029	119.07862	114.9146528	110.9224712	107.0940791	103.4218962	99.89873182	96.51776377	93.27251683	90.15684362
ADV1011884	12/30/2024	4.361	5/13/2026	100.93475	100.7284778	100.5230655	100.3185054	100.114792	99.91192005	99.70988427	99.5086794	99.30830026
ADV1011885	12/30/2024	4.356	5/13/2026	100.93372	100.7274512	100.5220404	100.3174817	100.1137697	99.91089918	99.70886482	99.50766137	99.30728364
ADV1011886	12/30/2024	4.362	4/15/2026	100.5816	100.4535668	100.325874	100.1985209	100.0715059	99.94482779	99.81848513	99.69247656	99.56680071
ADV1011887	12/30/2024	4.362	4/15/2026	100.5816	100.4535668	100.325874	100.1985209	100.0715059	99.94482779	99.81848513	99.69247656	99.56680071
ADV1011888	12/30/2024	4.348	7/15/2026	101.7355	101.352364	100.9721261	100.5947552	100.2202189	99.84848516	99.47952244	99.1132997	98.74978636
ADV1011889	12/30/2024	4.348	7/15/2026	101.7355	101.352364	100.9721261	100.5947552	100.2202189	99.84848516	99.47952244	99.1132997	98.74978636
ADV1011890	12/30/2024	4.345	8/12/2026	102.09341	101.6312979	101.1733868	100.7196159	100.2699293	99.82427162	99.38258884	98.94482774	98.51093608
ADV1011891	12/30/2024	4.345	8/12/2026	102.09341	101.6312979	101.1733868	100.7196159	100.2699293	99.82427162	99.38258884	98.94482774	98.51093608
ADV1011892	12/30/2024	4.341	10/14/2026	102.90234	102.2616814	101.6290166	101.0042012	100.3870894	99.77753904	99.17541142	98.58057126	97.99288655
ADV1011893	12/30/2024	4.341	10/14/2026	102.90234	102.2616814	101.6290166	101.0042012	100.3870894	99.77753904	99.17541142	98.58057126	97.99288655
ADV1011906	12/30/2024	4.43	12/29/2028	114.0853	111.079865	108.1705261	105.3536873	102.6259076	99.98389328	97.42449077	94.94468008	92.54156819
ADV1011916	12/30/2024	4.291	12/30/2027	108.99339	107.0867551	105.2232185	103.4015451	101.6205462	99.87907453	98.17602244	96.51032056	94.88093605
ADV1011920	12/30/2024	4.273	6/30/2026	101.54174	101.200514	100.8615745	100.5249027	100.1904761	99.85827226	99.52826908	99.20044478	98.87477784
ADV1011926	12/30/2024	4.262	12/30/2026	103.89369	103.0322768	102.1851719	101.3520198	100.5324776	99.72621352	98.93290649	98.15224575	97.3839304
ADV1011927	12/30/2024	4.291	12/30/2027	108.99339	107.0867551	105.2232185	103.4015451	101.6205462	99.87907453	98.17602244	96.51032056	94.88093605

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1011953	12/31/2024	4.577	9/13/2030	122.70632	117.7269284	112.9843742	108.4660773	104.1601919	100.055562	96.14167771	92.40863428	88.84709388
ADV1011954	12/31/2024	4.577	9/13/2030	122.70632	117.7269284	112.9843742	108.4660773	104.1601919	100.055562	96.14167771	92.40863428	88.84709388
ADV1011955	12/31/2024	4.579	9/20/2030	122.80735	117.8046998	113.0407865	108.5028869	104.1790224	100.0579149	96.12894181	92.38209416	88.80793804
ADV1011956	12/31/2024	4.579	9/20/2030	122.80735	117.8046998	113.0407865	108.5028869	104.1790224	100.0579149	96.12894181	92.38209416	88.80793804
ADV1011964	12/31/2024	4.347	7/14/2027	106.65412	105.2427449	103.8571106	102.4965676	101.1604908	99.84827563	98.55933674	97.29310766	96.04903992
ADV1011966	12/31/2024	4.347	7/14/2027	106.65412	105.2427449	103.8571106	102.4965676	101.1604908	99.84827563	98.55933674	97.29310766	96.04903992
ADV1011968	12/31/2024	4.35	8/10/2027	107.02588	105.5373878	104.0773188	102.6449301	101.2395012	99.86033607	98.50676225	97.17812976	95.8738102
ADV1011969	12/31/2024	4.35	8/10/2027	107.02588	105.5373878	104.0773188	102.6449301	101.2395012	99.86033607	98.50676225	97.17812976	95.8738102
ADV1011970	12/31/2024	4.35	8/10/2027	107.02588	105.5373878	104.0773188	102.6449301	101.2395012	99.86033607	98.50676225	97.17812976	95.8738102
ADV1011974	12/31/2024	4.248	12/31/2026	103.89472	103.0304903	102.1806557	101.3448617	100.5227621	99.71402223	98.9183181	98.13533616	97.36477286
ADV1009328	1/16/2025	3.548	2/5/2027	103.63456	102.6713895	101.7261328	100.7982912	99.88738629	98.99295715	98.11455936	97.25176441	96.40415891
ADV1009593	1/17/2025	3.43	1/19/2027	103.34051	102.4264695	101.5286053	100.6464937	99.77972234	98.92789315	98.09062177	97.2675369	96.45827981
ADV1011076	1/30/2025	4.562	1/30/2032	128.99504	122.34902	116.0997517	110.2213253	104.6896572	99.482351	94.57857072	89.95892441	85.60535699
ADV1011669	1/2/2025	4.337	1/2/2030	118.6294	114.4764807	110.4950149	106.677015	103.0149114	99.50152391	96.13004025	92.89399489	89.78724981
ADV1011670	1/2/2025	4.337	1/2/2030	118.6294	114.4764807	110.4950149	106.677015	103.0149114	99.50152391	96.13004025	92.89399489	89.78724981
ADV1011671	1/2/2025	4.337	1/2/2030	118.6294	114.4764807	110.4950149	106.677015	103.0149114	99.50152391	96.13004025	92.89399489	89.78724981
ADV1012847	1/31/2025	4.294	1/29/2027	104.24946	103.3028421	102.3734462	101.4608098	100.564482	99.68402818	98.81902883	97.96907926	97.13378877
ADV1012768	1/29/2025	4.263	1/31/2028	109.36565	107.3663658	105.4141707	103.5076618	101.6454921	99.82636318	98.0490236	96.31226647	94.6149277
ADV1012395	1/16/2025	4.377	1/19/2027	104.19701	103.2787604	102.3767419	101.4905272	100.6197027	99.76386959	98.92264233	98.09564872	97.28252907
ADV1012153	1/10/2025	4.442	1/10/2028	109.29227	107.3546577	105.4614239	103.611284	101.8030022	100.0353859	98.30728423	96.61758617	94.96521903
ADV1012650	1/24/2025	4.503	1/24/2030	119.56647	115.3321028	111.2748506	107.386351	103.6586828	100.0843386	96.65620098	93.36751996	90.21189228
ADV1012226	1/10/2025	4.459	1/11/2027	104.16493	103.2693286	102.3891715	101.5240643	100.6736227	99.8374753	99.01526337	98.20663997	97.41126962
ADV1012826	2/3/2025	4.332	2/3/2028	109.40449	107.39856	105.4400213	103.5274636	101.6595268	99.83490012	98.05231999	96.31056824	94.60846999
ADV1012846	1/31/2025	4.301	7/31/2026	101.9205	101.4922748	101.0676406	100.6465561	100.228977	99.81485966	99.40416119	98.99683942	98.59285287
ADV1012401	1/16/2025	4.532	1/16/2030	119.57836	115.3667426	111.3303784	107.4610391	103.7509244	100.1926396	96.77917163	93.50386807	90.36041621
ADV1012221	1/10/2025	4.524	10/25/2027	108.36626	106.6537472	104.9770472	103.3351044	101.7269028	100.1514657	98.60785441	97.0951658	95.612531
ADV1012152	1/10/2025	4.442	1/10/2028	109.29227	107.3546577	105.4614239	103.611284	101.8030022	100.0353859	98.30728423	96.61758617	94.96521903
ADV1012398	1/16/2025	4.544	1/16/2030	119.62603	115.4134783	111.3762082	107.5059906	103.7950243	100.2359133	96.82164386	93.54556245	90.40135551
ADV1012427	1/16/2025	4.327	7/16/2026	101.74225	101.3562516	100.9731948	100.5930472	100.2157756	99.84134741	99.46973035	99.10089271	98.73480326
ADV1012550	1/22/2025	4.357	1/22/2027	104.21713	103.2903477	102.380093	101.4859278	100.6074276	99.74418277	98.89579774	98.06189062	97.2420925
ADV1012611	1/23/2025	4.289	7/23/2026	101.84331	101.4372412	101.0344238	100.6348172	100.238383	99.84508337	99.45488122	99.06773988	98.68362332
ADV1012706	1/28/2025	4.292	1/28/2027	104.23466	103.2909266	102.3643217	101.4543793	100.5606525	99.68271016	98.82013638	97.9725297	97.13950258
ADV1012228	1/10/2025	4.541	1/10/2028	109.4803	107.5408619	105.6458331	103.7939323	101.9839225	100.2146102	98.48484366	96.7935111	95.13953897

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1012087	1/3/2025	4.464	1/3/2030	119.14176	114.9760259	110.982272	107.1524908	103.4790864	99.9548544	96.57295914	93.3269134	90.21055863
ADV1012397	1/16/2025	4.504	1/16/2029	114.54152	111.4785636	108.5150145	105.6471092	102.8712433	100.1839687	97.58198573	95.06213563	92.62139408
ADV1012775	1/30/2025	4.239	1/31/2028	109.31863	107.3198239	105.3680908	103.462035	101.6003098	99.78161706	98.00470548	96.26836844	94.57144206
ADV1012566	1/22/2025	4.364	7/23/2026	101.84528	101.4395359	101.0370362	100.6377408	100.2416114	99.84861025	99.45870042	99.07184539	98.68800926
ADV1012302	1/14/2025	4.461	11/16/2026	103.41907	102.6839531	101.9593206	101.2449442	100.5406067	99.84609719	99.16121069	98.48574775	97.81951447
ADV1012396	1/16/2025	4.443	1/18/2028	109.40164	107.440735	105.5252056	103.6537264	101.825021	100.037858	98.29104979	96.58345037	94.91395356
ADV1012774	1/30/2025	4.391	1/30/2030	119.195	114.9507575	110.8848075	106.9886961	103.2544189	99.67439181	96.24142578	92.94870469	89.78976379
ADV1012825	2/3/2025	4.332	2/3/2028	109.40449	107.39856	105.4400213	103.5274636	101.6595268	99.83490012	98.05231999	96.31056824	94.60846999
ADV1012117	1/6/2025	4.52	1/7/2030	119.41421	115.2316865	111.2222287	107.3777587	103.6906149	100.1535316	96.75961635	93.50232859	90.37546005
ADV1012374	1/15/2025	4.371	12/10/2026	103.66738	102.8639398	102.0729873	101.2942309	100.5273894	99.77219061	99.02837021	98.29567204	97.57384753
ADV1012672	1/27/2025	4.303	7/27/2026	101.87077	101.4538288	101.0403044	100.6301556	100.223341	99.81982022	99.41955323	99.02250075	98.62862414
ADV1009275	2/10/2025	3.681	6/12/2026	101.12123	100.8312111	100.5428673	100.256184	99.97114686	99.68774158	99.40595408	99.12577045	98.84717693
ADV1011667	2/3/2025	4.647	2/1/2035	141.25548	130.8830166	121.3923064	112.7027601	104.741579	97.44296171	90.74739797	84.60103665	78.95512044
ADV1011668	2/3/2025	4.647	2/1/2035	141.25548	130.8830166	121.3923064	112.7027601	104.741579	97.44296171	90.74739797	84.60103665	78.95512044
ADV1012737	2/28/2025	4.332	3/1/2028	109.77538	107.6856249	105.6470476	103.6580629	101.7171504	99.8228468	97.97374389	96.16848569	94.40576626
ADV1012740	2/28/2025	4.418	3/1/2030	119.71781	115.3686952	111.2060395	107.2208192	103.4044973	99.74899479	96.2466627	92.89025733	89.67291633
ADV1012739	2/28/2025	4.418	3/1/2030	119.71781	115.3686952	111.2060395	107.2208192	103.4044973	99.74899479	96.2466627	92.89025733	89.67291633
ADV1013278	2/20/2025	4.355	2/25/2028	109.75435	107.6795042	105.6551515	103.6797449	101.7517932	99.86986104	98.03256657	96.23857892	94.48661599
ADV1013496	2/26/2025	4.15	2/28/2028	109.37789	107.2980379	105.2690219	103.2892785	101.3573003	99.47163698	97.63089226	95.83372168	94.07883021
ADV1012934	2/5/2025	4.277	3/5/2027	104.70949	103.6616067	102.6347578	101.628309	100.641656	99.67421828	98.72543759	97.79477728	96.88172111
ADV1013487	2/26/2025	4.205	2/28/2028	109.48988	107.4088586	105.3787024	103.3978409	101.4647664	99.57802786	97.73622836	95.93802291	94.18211591
ADV1012996	2/10/2025	4.395	2/10/2028	109.62584	107.5968631	105.6162797	103.6826339	101.7945237	99.9505989	98.14955828	96.3901478	94.67115842
ADV1013100	2/12/2025	4.52	9/27/2028	113.07515	110.3495896	107.7050035	105.1384804	102.6472372	100.2286088	97.88004239	95.59909203	93.38341316
ADV1012993	2/10/2025	4.426	2/12/2029	114.67916	111.534267	108.4939391	105.5541138	102.710911	99.96062292	97.29970559	94.72477039	92.23257636
ADV1012953	2/5/2025	4.289	2/7/2028	109.37474	107.3572382	105.3876697	103.4645975	101.5866385	99.75246018	97.9607785	96.21035556	94.49999776
ADV1012991	2/10/2025	4.39	2/10/2027	104.50536	103.523566	102.5602736	101.6149628	100.6871325	99.77630058	98.88200213	98.00378927	97.1412301
ADV1013002	2/7/2025	4.296	4/7/2027	105.28507	104.138787	103.0175454	101.9205253	100.8469469	99.79606355	98.76716011	97.75955115	96.77257952
ADV1012997	2/11/2025	4.395	2/11/2028	109.63976	107.6076684	105.6241108	103.6876247	101.7968023	99.95028764	98.14677424	96.38500297	94.66375997
ADV1012992	2/10/2025	4.408	2/10/2028	109.65166	107.6224219	105.6415816	103.7076838	101.8193266	99.97515934	98.17388085	96.41423692	94.69501841
ADV1013280	2/20/2025	4.352	8/2/2027	106.92175	105.4560864	104.0180338	102.6068735	101.2219147	99.8624895	98.52795252	97.2176796	95.93106706
ADV1013135	2/14/2025	4.46	2/14/2029	114.80929	111.6561663	108.6080653	105.6608977	102.8107595	100.0539207	97.38681614	94.80603747	92.30832505
ADV1013121	2/13/2025	4.42	2/16/2027	102.35341	101.8432057	101.3397769	100.8429777	100.3526619	99.86868783	99.39091838	98.91922046	98.45346505
ADV1012994	2/11/2025	4.38	2/11/2027	104.50921	103.5245705	102.5585407	101.6105948	100.6802276	99.76695266	98.87030133	97.989822	97.12507929

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013296	2/20/2025	4.278	2/22/2027	104.62706	103.6097298	102.6122338	101.6339959	100.6744614	99.73309707	98.80938965	97.90284506	97.01298754
ADV1013489	2/26/2025	4.135	2/26/2027	104.53607	103.507932	102.500055	101.5118459	100.5427327	99.59216517	98.65961421	97.74457062	96.84654424
ADV1012951	2/5/2025	4.288	2/5/2027	104.34058	103.3737597	102.4248999	101.4935025	100.5790879	99.68119423	98.79937607	97.93320396	97.08226363
ADV1013005	2/7/2025	4.416	12/17/2029	118.73218	114.6231259	110.682036	106.9011059	103.2729353	99.79050857	96.44717229	93.23661449	90.15284502
ADV1013096	2/12/2025	4.498	2/12/2030	120.11819	115.8062722	111.6771725	107.7221391	103.932889	100.3015781	96.82077551	93.48343959	90.28289525
ADV1012952	2/5/2025	4.29	10/5/2026	102.7588	102.1437718	101.5361163	100.9357022	100.3424002	99.75608452	99.17663198	98.60392245	98.03783856
ADV1013000	2/7/2025	4.3	8/7/2026	102.04345	101.5950077	101.150514	100.7099206	100.273176	99.84022997	99.41103285	98.98553598	98.5636915
ADV1013395	2/24/2025	4.304	4/1/2026	100.40096	100.3119476	100.2230931	100.1343967	100.0458581	99.95747666	99.86925213	99.78118406	99.69327203
ADV1012998	2/11/2025	4.426	2/12/2029	114.67899	111.5340965	108.4937629	105.5539323	102.7107244	99.96043151	97.29950963	94.72457011	92.23237198
ADV1012995	2/11/2025	4.395	2/11/2028	109.63976	107.6076684	105.6241108	103.6876247	101.7968023	99.95028764	98.14677424	96.38500297	94.66375997
ADV1013327	2/21/2025	4.249	2/22/2028	109.64486	107.5772836	105.5598819	103.5911162	101.6695092	99.79363871	97.96213548	96.17368056	94.42700323
ADV1013136	2/14/2025	4.486	2/14/2030	119.78824	115.4849932	111.3643146	107.4174601	103.6361532	100.0125563	96.53924491	93.20918343	90.01570294
ADV1012976	2/6/2025	4.28	2/6/2030	119.15277	114.8792256	110.7863107	106.8654117	103.1083732	99.5074704	96.05538358	92.74517493	89.57026644
ADV1013277	2/20/2025	4.352	3/25/2027	105.07444	103.9676668	102.8842856	101.8235561	100.7847723	99.76725729	98.77036173	97.79346251	96.83596142
ADV1012950	2/5/2025	4.283	4/5/2027	105.16174	104.0231113	102.9092123	101.8192426	100.7524362	99.70805925	98.68540887	97.68381121	96.70262005
ADV1013494	2/26/2025	4.199	2/26/2030	118.78224	114.4611958	110.3252621	106.3654933	102.5734251	98.94104615	95.46077121	92.12541605	88.92817407
ADV1013134	2/14/2025	4.46	2/14/2029	114.80929	111.6561663	108.6080653	105.6608977	102.8107595	100.0539207	97.38681614	94.80603747	92.30832505
ADV1013055	2/11/2025	4.462	9/25/2029	117.80661	113.9561977	110.2554852	106.6977998	103.2768061	99.98648618	96.82112247	93.77528051	90.84379332
ADV1013328	2/21/2025	4.304	2/21/2030	119.45411	115.1268586	110.9843954	107.017816	103.2186943	99.57905374	96.09134063	92.74839966	89.54345057
ADV1009311	3/3/2025	3.668	4/3/2026	100.36861	100.2740414	100.1796564	100.0854536	99.99143256	99.89759267	99.80393343	99.7104543	99.61715476
ADV1013398	4/1/2025	4.341	4/1/2030	119.80067	115.3604121	111.1136345	107.0508208	103.1629743	99.44158995	95.87862388	92.46646599	89.19791396
ADV1013399	4/1/2025	4.267	3/31/2028	110.04164	107.8653464	105.7436951	103.6749372	101.6573962	99.68946195	97.76958696	95.89628383	94.06812223
ADV1013400	4/1/2025	4.267	3/31/2028	110.04164	107.8653464	105.7436951	103.6749372	101.6573962	99.68946195	97.76958696	95.89628383	94.06812223
ADV1013401	4/1/2025	4.253	3/31/2028	110.01186	107.8358941	105.7145582	103.6461095	101.6288715	99.6612343	97.74165058	95.86863309	94.04075165
ADV1013465	3/17/2025	4.172	3/17/2028	109.65673	107.5235858	105.4433929	103.4144834	101.4352559	99.50417132	97.61974936	95.78056606	93.98525119
ADV1013466	3/17/2025	4.214	3/19/2029	114.49365	111.2477275	108.1127536	105.0842935	102.1581157	99.33018277	96.5966413	93.95381227	91.39818202
ADV1013468	3/17/2025	4.216	3/18/2030	119.10206	114.7164821	110.520761	106.505622	102.6622949	98.98248476	95.4583429	92.08244064	88.8477443
ADV1013478	3/17/2025	4.219	3/18/2030	119.11449	114.7286622	110.5326953	106.5173182	102.6737605	98.99372682	95.46936836	92.09325611	88.85835614
ADV1013479	3/17/2025	4.216	3/19/2029	114.49989	111.2538672	108.1187988	105.0902466	102.163979	99.3359586	96.6023318	93.95941954	91.40370809
ADV1014920	4/25/2025	3.88	4/26/2027	104.99525	103.7977148	102.6275422	101.4838049	100.3656134	99.27211811	98.20250655	97.15600164	96.13185966
ADV1014337	4/3/2025	3.959	4/3/2026	100.40353	100.308855	100.2143656	100.1200595	100.025936	99.93199474	99.83823506	99.74465646	99.65125839
ADV1014411	4/4/2025	3.676	4/4/2028	108.98666	106.8072867	104.6829522	102.6118835	100.5923824	98.62281802	96.70162387	94.8272944	92.99838231
ADV1014618	4/15/2025	3.954	4/15/2027	104.9312	103.7654151	102.6255947	101.5108758	100.4204349	99.35348387	98.30926874	97.28706731	96.28618778

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014795	4/22/2025	3.888	10/22/2026	102.7551	102.0919735	101.4374163	100.7912672	100.1533647	99.52355125	98.90167357	98.28758206	97.6811309
ADV1014210	3/28/2025	4.011	3/28/2028	109.4559	107.2942659	105.1867993	103.1317722	101.1275273	99.17247283	97.26507869	95.40387393	93.58744388
ADV1014361	4/3/2025	3.853	4/2/2027	104.64124	103.5142693	102.4116061	101.3324714	100.2761172	99.24182722	98.22891485	97.23672169	96.26461616
ADV1014746	4/21/2025	4.441	4/23/2035	128.80837	121.6703006	115.0721712	108.9673885	103.3137352	98.07293347	93.21025216	88.69415503	84.4959861
ADV1014374	4/3/2025	3.746	4/3/2028	109.12435	106.9463682	104.8233223	102.7534531	100.7350672	98.76653851	96.84630463	94.97286415	93.1447736
ADV1015013	4/29/2025	3.821	4/30/2029	113.75848	110.4026455	107.1649849	104.040618	101.0249017	98.11341403	95.30194183	92.58646968	89.96316908
ADV1013958	3/18/2025	4.13	3/18/2027	104.73659	103.6516372	102.5892197	101.5486426	100.5292365	99.53035905	98.55139374	97.59174852	96.65085462
ADV1014364	4/3/2025	4.11	3/28/2031	122.75483	117.1960024	111.9288598	106.9364785	102.2030059	97.71358925	93.45430686	89.412105	85.57473899
ADV1014934	4/25/2025	3.933	10/26/2026	102.78562	102.1117866	101.4468012	100.7904864	100.1426732	99.50319718	98.87189787	98.24861904	97.63320838
ADV1014646	4/16/2025	3.89	11/16/2026	103.05529	102.3209793	101.5971493	100.8835791	100.1800515	99.48635511	98.80228452	98.12764006	97.46222753
ADV1013608	3/3/2025	4.164	3/3/2026	100.04039	100.0320443	100.0237063	100.015376	100.0070533	99.99873842	99.99043119	99.98213164	99.97383974
ADV1013830	3/12/2025	4.026	9/14/2026	102.38327	101.8276733	101.2781251	100.7345238	100.1967729	99.6647783	99.13844752	98.61769026	98.1024181
ADV1013641	3/4/2025	4.098	3/4/2027	104.45944	103.4165454	102.3945141	101.3927283	100.4105903	99.44752532	98.50298117	97.57642665	96.66735074
ADV1014042	3/21/2025	4.023	3/14/2028	109.30743	107.1863756	105.1178602	103.1002313	101.1319051	99.21135898	97.33712842	95.50780431	93.72203051
ADV1014200	3/28/2025	3.988	9/28/2026	102.52894	101.9337549	101.3454818	100.7640023	100.1891994	99.62095835	99.05916725	98.50371666	97.9544996
ADV1013927	3/17/2025	4.13	5/31/2029	115.14171	111.6756093	108.3340507	105.1117783	102.0037931	99.00534086	96.11189791	93.31915843	90.62302217
ADV1013596	3/14/2025	4.111	3/14/2029	114.11111	110.8852836	107.7694155	104.7591201	101.850217	99.03871693	96.32081166	93.69286461	91.151402
ADV1014142	3/27/2025	4.266	3/22/2030	119.13215	114.7407117	110.5396213	106.5195625	102.6717315	98.98780209	95.45989692	92.08056075	88.84273539
ADV1014358	4/3/2025	3.849	4/3/2028	109.18937	107.0136635	104.8927858	102.8249752	100.8085434	98.84186891	96.92339394	95.05162131	93.22511161
ADV1014377	4/3/2025	3.828	4/5/2027	104.654	103.518415	102.4075108	101.3204905	100.2565894	99.21507465	98.19524451	97.19642614	96.21797432
ADV1014321	4/2/2025	4.157	4/2/2026	100.40339	100.3115685	100.2199178	100.1284373	100.0371266	99.94598502	99.85501226	99.76420779	99.67357114
ADV1014860	4/24/2025	3.975	10/26/2026	102.8138	102.1398615	101.4747728	100.8183555	100.1704408	99.53086412	98.89946499	98.27608719	97.6605784
ADV1014963	4/28/2025	3.956	4/28/2026	100.69182	100.5273831	100.3634885	100.200131	100.0373078	99.87501635	99.71325408	99.55201837	99.39130665
ADV1014391	4/4/2025	3.661	4/4/2028	108.79958	106.6252396	104.5057611	102.4393847	100.4244188	98.45923872	96.54228395	94.67205462	92.8471088
ADV1014470	4/8/2025	3.82	4/10/2028	109.21199	107.0159192	104.8755541	102.789092	100.754804	98.77103079	96.83617853	94.94871617	93.10717222
ADV1015016	4/29/2025	4.101	4/29/2031	123.34671	117.6682471	112.292216	107.2007997	102.3773333	97.80621962	93.47285511	89.36356062	85.46551789
ADV1014413	4/4/2025	3.784	4/4/2030	117.82014	113.4029529	109.1792663	105.1395235	101.2746934	97.57623987	94.03609161	90.64661397	87.40058288
ADV1014917	4/25/2025	4.902	4/25/2040	161.00821	143.9218171	128.9775204	115.8882993	104.4073219	94.32211579	85.44960861	77.63190816	70.73270767
ADV1014902	4/25/2025	4.116	4/27/2026	100.69361	100.532081	100.3710765	100.2105911	100.0506224	99.89116781	99.73222499	99.57379142	99.41586467
ADV1015079	4/30/2025	3.7	7/30/2027	105.94104	104.4910029	103.0681504	101.6717812	100.3012184	98.95580749	97.63491606	96.33793223	95.06426412
ADV1015048	4/30/2025	3.727	4/30/2027	104.86801	103.6598628	102.4795791	101.3262047	100.1988265	99.09657226	98.01860848	96.96413807	95.93239851
ADV1014504	4/10/2025	4.073	4/10/2026	100.48878	100.3746507	100.2607987	100.1472183	100.0339084	99.92086803	99.80809621	99.69559194	99.58335422
ADV1014203	3/28/2025	3.94	3/29/2027	104.7574	103.6399546	102.5463826	101.4759287	100.4278649	99.40149356	98.39614558	97.41117927	96.44597882

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014369	4/3/2025	3.869	4/3/2030	117.84854	113.4425999	109.2293256	105.1992165	101.3432941	97.653071	94.12052139	90.73805293	87.49848092
ADV1013727	3/7/2025	4.007	3/7/2028	109.18932	107.0889922	105.0403827	103.0418856	101.0919537	99.18909835	97.3318875	95.51894267	93.74893668
ADV1013630	3/18/2025	4.037	9/18/2029	116.16581	112.3656047	108.7128193	105.2009086	101.8236529	98.5751436	95.44976505	92.4421788	89.54730796
ADV1013689	3/6/2025	4.101	4/15/2027	105.10089	103.934113	102.793313	101.6776286	100.586236	99.51834691	98.47320684	97.45009337	96.4483144
ADV1014145	3/27/2025	4.031	3/27/2028	109.63978	107.4759985	105.3664338	103.3093595	101.3031172	99.34611386	97.43681826	95.57375835	93.75551832
ADV1013756	3/17/2025	4.041	9/17/2026	102.38844	101.8249222	101.2676194	100.7164307	100.1712556	99.63199588	99.09855542	98.57084017	98.04875811
ADV1014855	4/24/2025	3.917	1/18/2028	108.38971	106.4387849	104.5330391	102.6711573	100.8518682	99.07394559	97.33620672	95.63751025	93.97675454
ADV1014346	4/3/2025	3.906	4/3/2030	118.00359	113.594445	109.3780744	105.3449676	101.4861421	97.79310684	94.25783234	90.87272284	87.6305904
ADV1014293	4/1/2025	3.972	4/15/2027	104.95385	103.7879916	102.6480925	101.5332949	100.4427754	99.37574605	98.33145268	97.30917321	96.30821587
ADV1014916	4/25/2025	4.82	4/25/2039	156.56214	140.8226221	126.9419349	114.6855069	103.8497403	94.2577636	85.75578808	78.2099781	71.50376036
ADV1014852	4/24/2025	3.938	2/16/2027	104.14135	103.144587	102.1669407	101.2078637	100.26683	99.34333322	98.43688582	97.54701823	96.67327797
ADV1014331	4/3/2025	3.804	10/5/2026	102.50532	101.8906471	101.2833499	100.6832996	100.090367	99.50442576	98.92535257	98.35302704	97.78733158
ADV1014992	4/29/2025	3.756	10/12/2027	106.91571	105.2516583	103.6219507	102.0255946	100.4616325	98.92914289	97.42723948	95.95506893	94.51180947
ADV1013867	3/13/2025	4.102	3/15/2027	102.57493	101.9767433	101.3874066	100.8067056	100.2344298	99.67037627	99.11434868	98.56615735	98.02561889
ADV1014076	3/24/2025	4.156	3/26/2029	114.39869	111.1344009	107.9822141	104.9376221	101.9963293	99.15423819	96.40743925	93.75220081	91.1849599
ADV1014245	3/31/2025	4.363	6/1/2032	129.10083	122.0832444	115.5056974	109.3380288	103.5523156	98.1226903	93.0251777	88.23754652	83.7391729
ADV1014831	4/23/2025	3.882	4/23/2027	105.03998	103.8494467	102.6859512	101.5485791	100.4364569	99.34874967	98.28465886	97.24342054	96.2243034
ADV1014140	3/27/2025	4.265	3/15/2030	119.04172	114.6722298	110.4914553	106.4902005	102.6597668	98.99192533	95.47888923	92.11328711	88.88813865
ADV1013774	3/17/2025	4.096	3/15/2030	118.56867	114.2025958	110.0253608	106.0277511	102.2010542	98.53702848	95.02787518	91.66621222	88.44504948
ADV1015012	4/29/2025	3.756	4/28/2028	109.2878	107.0391899	104.8485861	102.7140707	100.6338089	98.60604116	96.62907941	94.70130353	92.82115801
ADV1014926	4/25/2025	4.083	4/27/2026	100.68829	100.5267659	100.3657678	100.2052888	100.0453265	99.88587839	99.72694197	99.56851478	99.41059438
ADV1014252	3/31/2025	4.271	3/31/2031	123.90941	118.3032316	112.991466	107.9570021	103.1838205	98.65691343	94.36221566	90.28654015	86.41751841
ADV1013629	3/18/2025	4.037	9/18/2029	116.16581	112.3656047	108.7128193	105.2009086	101.8236529	98.5751436	95.44976505	92.4421788	89.54730796
ADV1014775	4/22/2025	4.147	4/19/2030	118.9791	114.5088414	110.2353756	106.1489215	102.2402422	98.50061124	94.92178037	91.49595099	88.21574678
ADV1013764	3/18/2025	4.011	9/20/2027	107.05492	105.4512714	103.8799699	102.3401069	100.8308088	99.35123415	97.90057188	96.47804017	95.08288496
ADV1013897	3/14/2025	4.089	3/14/2028	109.44569	107.3231581	105.2531881	103.2341337	101.2644103	99.34249436	97.46692057	95.63627909	93.84921303
ADV1014260	3/31/2025	4.005	3/31/2028	109.48047	107.310204	105.1944547	103.1314812	101.1196102	99.15723487	97.24281085	95.37485373	93.55193612
ADV1015045	4/30/2025	4.595	4/30/2037	148.14126	135.0033824	123.2199682	112.6416649	103.1364178	94.58737843	86.89107805	79.95582903	73.70032474
ADV1014748	4/21/2025	3.844	4/21/2027	104.88556	103.7029613	102.5470806	101.4170189	100.3119172	99.23095416	98.17334432	97.13833588	96.12520905
ADV1013875	3/13/2025	4.103	9/5/2029	116.24281	112.4794693	108.8609648	105.3809189	102.0332684	98.81225026	95.71238472	92.72845987	89.85551692
ADV1013777	3/12/2025	4.022	8/31/2028	111.42281	108.7972589	106.2482639	103.7731377	101.3693069	99.03430467	96.76576482	94.56141735	92.41908379
ADV1014367	4/3/2025	3.84	2/5/2027	103.91434	102.9497297	102.0030505	101.073805	100.1615146	99.26571782	98.38596988	97.52184191	96.67292017
ADV1014405	4/4/2025	3.679	2/4/2028	108.27423	106.2740624	104.321314	102.4145659	100.552454	98.73366357	96.95692787	95.22102543	93.52477836

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014396	4/4/2025	3.643	4/4/2030	117.22803	112.8230841	108.6112431	104.5829682	100.7292433	97.04154691	93.51182137	90.13244522	86.8962069
ADV1014259	3/31/2025	3.999	9/30/2027	107.16473	105.5316505	103.9318404	102.3643492	100.828265	99.32270999	97.84683889	96.39983726	94.98092019
ADV1014793	4/22/2025	3.968	10/22/2026	102.76175	102.0991826	101.4451757	100.7995617	100.1621797	99.5328725	98.91148729	98.29787487	97.69188981
ADV1014908	4/25/2025	4.135	3/25/2026	100.35016	100.2781956	100.2063415	100.1345976	100.0629637	99.99143946	99.92002475	99.84871927	99.77752278
ADV1014616	4/15/2025	3.87	4/15/2027	104.91644	103.7495205	102.6086056	101.4928365	100.4013876	99.33346892	98.28832464	97.26523087	96.26349417
ADV1014404	4/4/2025	3.977	4/6/2026	100.43254	100.329595	100.2268687	100.1243619	100.0220739	99.92000408	99.81815164	99.71651587	99.61509607
ADV1014319	4/2/2025	4.078	4/2/2026	100.40301	100.3111137	100.2193932	100.1278438	100.0364649	99.94525624	99.85421718	99.76334728	99.67264606
ADV1014044	3/21/2025	4.047	10/10/2028	111.98996	109.2419414	106.576495	103.9906151	101.4814307	99.04619472	96.68227721	94.38715992	92.15843048
ADV1013765	3/18/2025	4.018	3/20/2028	109.37257	107.2341026	105.1488662	103.1151792	101.1314266	99.1960561	97.30757536	95.46454884	93.66559543
ADV1013728	3/7/2025	4.081	3/7/2029	113.93354	110.7302823	107.6357369	104.645591	101.7557308	98.96222942	96.26133715	93.64947233	91.12321271
ADV1013631	3/14/2025	3.983	9/14/2027	106.93289	105.3473461	103.7935946	102.2707535	100.7779719	99.31443009	97.87933744	96.47193157	95.09147686
ADV1014442	4/7/2025	4.018	4/7/2026	100.44768	100.3419324	100.2364189	100.1311378	100.0260883	99.92126949	99.81668069	99.71232108	99.60818988
ADV1013699	3/6/2025	4.07	3/6/2028	109.30691	107.2081323	105.1609875	103.1638725	101.2152443	99.31361866	97.45756718	95.64571508	93.87673864
ADV1014868	4/24/2025	3.835	4/26/2027	105.02617	103.8271647	102.6555763	101.5104743	100.3909669	99.29620223	98.22536593	97.1776789	96.15239564
ADV1014292	4/1/2025	3.976	4/1/2027	104.7638	103.6389544	102.5383064	101.4610794	100.4065309	99.37394982	98.36265423	97.37199033	96.40133084
ADV1014263	3/31/2025	4.051	3/31/2026	100.37258	100.2862738	100.2001144	100.1141022	100.0282369	99.94251801	99.85694523	99.77151817	99.68623648
ADV1014375	4/3/2025	3.845	4/5/2027	104.67298	103.5372839	102.4262683	101.3391385	100.2751292	99.23350809	98.21357306	97.2146513	96.23609758
ADV1014492	4/9/2025	3.963	5/1/2028	109.78437	107.5216902	105.3175085	103.1698928	101.076987	99.03701128	97.04825866	95.109091	93.21793572
ADV1014007	3/20/2025	4.041	4/11/2028	109.69925	107.4949841	105.3466518	103.2524462	101.2106296	99.21953436	97.27755878	95.38316424	93.53487211
ADV1014857	4/24/2025	3.935	7/14/2028	110.62395	108.1425022	105.729984	103.3840974	101.1026323	98.88346471	96.72455341	94.62393581	92.57972465
ADV1013811	3/11/2025	4.097	3/25/2026	100.30106	100.2315488	100.1621421	100.0928418	100.0236477	99.95455961	99.88557719	99.81670025	99.74792855
ADV1014436	4/7/2025	4.02	3/25/2026	100.34359	100.2715585	100.1996391	100.12783	100.056131	99.98454188	99.91306231	99.84169207	99.77043091
ADV1015058	4/30/2025	3.648	4/30/2027	104.85872	103.6493402	102.4678721	101.3133615	100.1848931	99.08159256	98.00262426	96.94718926	95.91452327
ADV1014247	3/31/2025	4.102	3/29/2030	118.76013	114.3499361	110.131856	106.0964423	102.2347705	98.53840302	94.99935903	91.61008759	88.36344179
ADV1014851	4/24/2025	3.948	1/13/2027	103.73595	102.8368354	101.9533342	101.0850443	100.2315746	99.39254761	98.56759833	97.7563741	96.95853394
ADV1014299	4/1/2025	3.996	10/30/2026	102.879	102.1936449	101.5174282	100.8501642	100.191676	99.54179109	98.90034172	98.26716434	97.64209962
ADV1014041	3/21/2025	4.022	1/18/2028	108.5916	106.6386774	104.7309794	102.8671825	101.0460143	99.26624782	97.52669916	95.82622606	94.16372601
ADV1014574	4/14/2025	4.189	6/14/2030	120.07233	115.4092585	110.9578614	106.7073462	102.647534	98.76881906	95.06213331	91.51891284	88.13106714
ADV1014472	4/8/2025	3.997	4/8/2030	118.44388	114.0108482	109.7720702	105.7179396	101.8393829	98.12782468	94.575157	91.17371118	87.9162314
ADV1014370	4/3/2025	3.82	4/5/2027	104.64507	103.5095355	102.3986837	101.311715	100.2478647	99.20640008	98.18661931	97.18784959	96.20944573
ADV1013591	3/3/2025	4.194	3/3/2026	100.04067	100.0323227	100.0239845	100.015654	100.0073311	99.99901603	99.99070861	99.98240886	99.97411677
ADV1014372	4/3/2025	3.873	4/3/2030	117.8653	113.4590156	109.2454066	105.2149734	101.3587371	97.66821001	94.13536582	90.75261184	87.51276303
ADV1013599	3/14/2025	4.101	3/14/2029	114.08006	110.8547212	107.7393215	104.7294826	101.8210244	99.00995824	96.29247609	93.66494175	91.12388179

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014861	4/24/2025	3.924	4/26/2027	105.04707	103.8492121	102.6787223	101.5346725	100.4161734	99.32237518	98.25246519	97.20566625	96.18123457
ADV1013570	3/3/2025	4.214	3/3/2026	100.04085	100.0325083	100.0241699	100.0158393	100.0075163	99.9992011	99.99089355	99.98259368	99.97430146
ADV1013771	3/18/2025	4.009	3/20/2028	109.35371	107.2154463	105.1304072	103.0969134	101.1133502	99.17816554	97.28986698	95.44701915	93.64824104
ADV1015021	4/29/2025	3.755	4/29/2027	104.88791	103.6824874	102.5048078	101.3539176	100.2289096	99.12891735	98.05311252	97.00070313	95.97093141
ADV1013750	3/10/2025	4.126	3/10/2026	100.1232	100.0953833	100.0675976	100.039843	100.0121195	99.98442694	99.95676537	99.92913469	99.90153485
ADV1014157	3/27/2025	4.125	3/27/2026	100.33021	100.2550552	100.1800239	100.1051125	100.0303207	99.9556482	99.88109472	99.80665999	99.73234371
ADV1015072	4/30/2025	3.71	4/28/2028	109.18639	106.9389209	104.7494276	102.616001	100.5368069	98.51008627	96.5341517	94.6073836	92.72822696
ADV1013725	3/7/2025	4.102	4/8/2026	100.46849	100.3599434	100.2516425	100.1435869	100.0357757	99.92820812	99.8208832	99.71380013	99.60695807
ADV1015043	4/30/2025	3.791	12/16/2026	103.27438	102.455879	101.650377	100.857561	100.0771326	99.30880267	98.55229102	97.80732608	97.07364455
ADV1013717	3/7/2025	4.132	3/19/2026	100.23162	100.1788084	100.126065	100.0733937	100.0207945	99.96826704	99.9158113	99.8634271	99.81111428
ADV1014996	4/30/2025	3.837	10/30/2026	102.76718	102.0822418	101.4064296	100.7395664	100.0814753	99.43198386	98.79092444	98.1581335	97.53345179
ADV1015020	4/29/2025	3.81	12/29/2026	103.43917	102.5834934	101.7419825	100.9142878	100.100071	99.29900452	98.5107716	97.73506541	96.97158885
ADV1013772	3/18/2025	4.095	3/15/2030	118.56438	114.1983925	110.0212431	106.0237163	102.1970996	98.53315142	95.02407323	91.66248302	88.44139075
ADV1013753	3/10/2025	4.022	3/10/2027	104.51399	103.4530039	102.4136035	101.3951385	100.3969802	99.41852472	98.45919211	97.51842491	96.59568718
ADV1015060	4/30/2025	3.707	4/30/2029	113.62949	110.2699599	107.0288749	103.9013452	100.8827121	97.96853887	95.15459891	92.43686387	89.81149322
ADV1014402	4/4/2025	3.778	4/3/2030	117.46707	113.0690012	108.8633433	104.8406076	100.9918256	97.30851914	93.78267122	90.40669794	87.17342267
ADV1013956	3/18/2025	4.148	11/18/2026	103.21639	102.4764991	101.7472355	101.0283739	100.3196923	99.62097545	98.93201373	98.25260355	97.58254695
ADV1015092	4/30/2025	3.784	10/30/2026	102.73123	102.0464256	101.3707486	100.7040193	100.0460608	99.39670083	98.75577162	98.1231097	97.49855582
ADV1014448	4/7/2025	3.876	4/7/2027	104.73398	103.592199	102.4753605	101.3826507	100.3132929	99.26654349	98.24169018	97.23805034	96.25496944
ADV1014336	4/3/2025	4.08	3/19/2026	100.27767	100.2229055	100.168216	100.1136014	100.0590614	100.0045959	99.95020473	99.8958878	99.84164491
ADV1013755	3/14/2025	4.101	3/14/2030	118.57748	114.2141011	110.0393406	106.0440033	102.219391	98.55727555	95.04987056	91.68980546	88.47010077
ADV1014796	4/22/2025	3.832	4/22/2027	104.96793	103.7807054	102.6203837	101.4860571	100.3768582	99.29195788	98.23056325	97.19191548	96.17528816
ADV1014617	4/15/2025	4.092	4/15/2026	100.54897	100.4209125	100.2931934	100.1658142	100.0387733	99.91206941	99.78570116	99.65966717	99.53396607
ADV1014967	4/28/2025	3.855	10/28/2026	102.75626	102.0769527	101.4066354	100.7451267	100.0922537	99.44784804	98.81174563	98.18378665	97.56381535
ADV1014373	4/3/2025	3.761	4/5/2027	104.6584	103.5215939	102.4095204	101.3213745	100.2563894	99.21383079	98.19299495	97.19320745	96.21382154
ADV1014745	4/21/2025	4.258	4/23/2035	121.18389	116.0385191	111.211912	106.6806204	102.4231282	98.41967659	94.65210743	91.10372149	87.75915056
ADV1014362	4/3/2025	4.059	4/3/2026	100.40592	100.3113137	100.2168945	100.1226575	100.0286024	99.93472851	99.84103532	99.74752231	99.65418895
ADV1013768	3/17/2025	4.018	3/17/2028	109.33535	107.2056203	105.1287757	103.103148	101.127138	99.19920826	97.31788031	95.48173188	93.68939435
ADV1014490	4/9/2025	4.008	4/9/2026	100.47832	100.3668927	100.2557293	100.1448253	100.0341798	99.92379202	99.81366087	99.70378545	99.59416482
ADV1013671	3/5/2025	4.087	3/5/2027	104.51377	103.4669747	102.4411931	101.4357969	100.4501819	99.48376793	98.53599718	97.60633326	96.69426023
ADV1013972	3/18/2025	4.1	3/15/2028	109.48093	107.3552403	105.2822345	103.2602592	101.2877244	99.36310178	97.48492111	95.65176809	93.86228157
ADV1013598	3/14/2025	4.061	3/14/2028	109.38749	107.2655758	105.1962099	103.1777475	101.2086046	99.28725782	97.41224227	95.58214838	93.79561955
ADV1015010	4/29/2025	4.016	4/29/2026	100.7003	100.5332059	100.3666692	100.2006838	100.0352467	99.87035544	99.70600724	99.54219945	99.37892942

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015073	4/30/2025	3.79	4/30/2029	113.65814	110.3039292	107.0678434	103.9450111	100.9307904	98.02076056	95.21070976	92.49662379	89.8746753
ADV1014643	4/16/2025	3.921	4/16/2027	104.90721	103.7387124	102.5963066	101.4791204	100.3863241	99.31712455	98.27076224	97.24651021	96.24367201
ADV1014913	4/25/2025	4.617	4/25/2036	145.29245	133.3920629	122.622304	112.8680416	104.0264911	96.00583326	88.72398964	82.10754102	76.09077079
ADV1013633	3/4/2025	4.006	3/4/2027	104.41694	103.3735208	102.3509909	101.3487293	100.3661372	99.40263912	98.45768177	97.53073313	96.62128138
ADV1014047	3/21/2025	3.942	3/21/2028	109.3773	107.2330873	105.1423431	103.1033774	101.1145646	99.17434285	97.28121028	95.43372264	93.63049045
ADV1013621	3/4/2025	4.006	9/17/2026	102.37084	101.8074277	101.2502303	100.6991455	100.1540729	99.61491435	99.08157367	98.55395687	98.03197196
ADV1013895	3/14/2025	4.113	9/14/2026	102.39219	101.8370406	101.2879275	100.7447505	100.2074133	99.67582189	99.1498843	98.62951043	98.11461213
ADV1013766	3/18/2025	4.072	3/19/2029	114.05069	110.811652	107.6833849	104.6614609	101.7416541	98.91993258	96.19244826	93.55552714	91.00566044
ADV1014430	4/7/2025	3.734	10/7/2026	102.48463	101.8644204	101.2517257	100.6464111	100.0483435	99.45739316	98.87343334	98.29634033	97.72599334
ADV1013896	3/14/2025	4.097	3/15/2027	104.66033	103.5843309	102.5305102	101.4981899	100.4867159	99.49546024	98.5238203	97.57121704	96.63709409
ADV1013715	3/7/2025	3.924	3/8/2027	104.45883	103.4027515	102.3680639	101.3541243	100.3603124	99.38603233	98.43071182	97.4938006	96.57476957
ADV1013775	3/18/2025	4.095	3/15/2030	118.56438	114.1983925	110.0212431	106.0237163	102.1970996	98.53315142	95.02407323	91.66248302	88.44139075
ADV1014423	4/7/2025	3.683	4/7/2027	104.59703	103.4548738	102.3376921	101.2446706	100.1750311	99.1280283	98.10294854	97.0991078	96.11585025
ADV1015053	4/30/2025	3.77	4/30/2030	118.05863	113.5595085	109.2602969	105.1509755	101.2220863	97.46469768	93.87037252	90.43113733	87.1394541
ADV1015093	4/30/2025	3.784	10/30/2026	102.73123	102.0464256	101.3707486	100.7040193	100.0460608	99.39670083	98.75577162	98.1231097	97.49855582
ADV1015009	4/29/2025	3.761	4/29/2027	104.895	103.6895384	102.5118149	101.3608815	100.235831	99.13579679	98.05995072	97.00750072	95.977689
ADV1013634	3/4/2025	3.989	3/6/2028	109.14064	107.043615	104.9981941	103.0027691	101.0557979	99.15579731	97.30133978	95.49105141	93.7236093
ADV1013754	3/14/2025	4.021	3/15/2027	104.57996	103.5044141	102.4510428	101.4191654	100.408128	99.4173029	98.44608751	97.49390297	96.56019303
ADV1014409	4/4/2025	3.767	4/15/2027	104.71895	103.554508	102.4160075	101.3025873	100.2134243	99.14773108	98.10475414	97.08377181	96.08409277
ADV1015011	4/29/2025	3.757	4/29/2027	104.89027	103.6848377	102.5071435	101.3562389	100.2312167	99.1312105	98.05539192	97.00296899	95.97318394
ADV1013752	3/10/2025	4.046	9/10/2026	102.30807	101.7643432	101.2264108	100.6941771	100.1675518	99.64644637	99.13077417	98.62045033	98.11539179
ADV1013672	3/5/2025	4.085	3/6/2028	109.33791	107.238815	105.1913598	103.1939406	101.2450141	99.3430958	97.48675733	95.67462369	93.905371
ADV1013971	3/18/2025	4.103	9/9/2027	107.05419	105.4819316	103.9410466	102.4306665	100.9499587	99.49812017	98.07437667	96.67798104	95.3082122
ADV1014566	4/14/2025	4.11	4/1/2030	117.01055	113.0236412	109.2071086	105.5525838	102.0521621	98.69837362	95.48415641	92.40283171	89.44808068
ADV1013812	3/11/2025	4.062	6/25/2026	101.38627	101.0596016	100.7350426	100.4125729	100.0921724	99.77382117	99.45749959	99.14318824	98.83086798
ADV1013807	3/11/2025	4.024	9/11/2026	102.30801	101.7614938	101.2208294	100.6859224	100.156681	99.63301525	99.11483727	98.60206087	98.09460173
ADV1014912	4/25/2025	4.561	4/25/2035	141.29054	130.6630244	120.9598765	112.094706	103.9896606	96.57453908	89.78600116	83.56686259	77.86546643
ADV1014772	4/22/2025	4.144	4/5/2030	118.79528	114.3702092	110.1384636	106.0905134	102.217351	98.51046175	94.96179377	91.56373036	88.30906376
ADV1013767	3/17/2025	4.011	9/17/2027	107.01587	105.4210891	103.8583787	102.3268453	100.8256269	99.35389261	97.91084158	96.49570163	95.10772788
ADV1015069	4/30/2025	3.633	4/30/2027	104.84094	103.6316637	102.450306	101.2959042	100.1675427	99.0643475	97.98548289	96.93015	95.89758458
ADV1014141	3/27/2025	4.05	9/28/2026	102.56564	101.9703335	101.3819384	100.8003382	100.2254157	99.65705627	99.09514793	98.53958124	97.99024921
ADV1013814	3/11/2025	4.034	3/11/2027	104.53999	103.476015	102.4337486	101.41253	100.4117255	99.43072656	98.46894854	97.52582976	96.60083021
ADV1014390	4/4/2025	3.661	4/4/2028	108.79958	106.6252396	104.5057611	102.4393847	100.4244188	98.45923872	96.54228395	94.67205462	92.8471088

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014010	3/20/2025	4.058	7/11/2028	110.8853	108.4090236	106.0012978	103.6598461	101.3824772	99.16708513	97.0116455	94.91421181	92.87291196
ADV1014462	4/8/2025	4.035	4/8/2026	100.46942	100.3607906	100.2524054	100.1442665	100.0363732	99.92872456	99.82131968	99.71415772	99.60723781
ADV1013954	3/18/2025	4.214	5/18/2026	100.96731	100.7470357	100.5277379	100.3094088	100.0920419	99.87563098	99.66016953	99.44565125	99.23206991
ADV1015098	4/30/2025	3.629	4/30/2027	104.83619	103.62695	102.4456218	101.2912489	100.162916	99.05974882	97.98091185	96.9256062	95.89306759
ADV1014877	4/24/2025	4.048	4/19/2030	118.7893	114.3165491	110.0409114	105.9525836	102.0423066	98.30133268	94.72139451	91.29467547	88.01378254
ADV1013721	3/7/2025	4.125	3/10/2026	100.12333	100.0955163	100.0677364	100.0399875	100.0122697	99.98458286	99.95692699	99.929302	99.90170784
ADV1013770	3/18/2025	4.019	3/18/2027	104.61829	103.5340068	102.4722556	101.4323351	100.4135763	99.41533699	98.4370009	97.47797617	96.53769426
ADV1013776	3/18/2025	4.095	3/15/2030	118.56438	114.1983925	110.0212431	106.0237163	102.1970996	98.53315142	95.02407323	91.66248302	88.44139075
ADV1013906	3/14/2025	4.05	9/14/2026	102.39588	101.8402429	101.290655	100.7470143	100.2092244	99.67719109	99.15082194	98.63002661	98.1147167
ADV1014294	4/1/2025	4.009	9/17/2029	116.05415	112.2589872	108.6109804	105.1035999	101.7306408	98.4862075	95.36469732	92.36078351	89.46940027
ADV1014862	4/24/2025	3.927	4/24/2028	109.61532	107.3745445	105.1913345	103.0638	100.990128	98.96857918	96.99748461	95.07524218	93.20031332
ADV1013579	3/3/2025	4.126	9/3/2026	102.26655	101.7425124	101.2238438	100.7104667	100.2023004	99.69926565	99.20128504	98.70828261	98.22018391
ADV1013757	3/17/2025	4.021	3/17/2028	109.34161	107.2118144	105.1349046	103.109213	101.1331403	99.2051491	97.32376087	95.48755332	93.6951578
ADV1014009	3/20/2025	4.041	4/11/2028	109.69925	107.4949841	105.3466518	103.2524462	101.2106296	99.21953436	97.27755878	95.38316424	93.53487211
ADV1015081	4/30/2025	3.756	4/30/2027	104.84215	103.6350892	102.4558518	101.3034863	100.177081	99.07576547	97.99870755	96.94511163	95.91421656
ADV1014209	3/28/2025	4.023	3/29/2027	104.77054	103.6541729	102.5616421	101.4921889	100.4450869	99.41964013	98.41518123	97.43106999	96.46669204
ADV1014822	4/23/2025	3.953	4/23/2027	105.03975	103.8504851	102.6882061	101.552003	100.4410044	99.3543775	98.29132568	97.25108683	96.23293138
ADV1013726	3/7/2025	4.123	3/9/2026	100.11124	100.0862072	100.0611993	100.0362186	100.0112652	99.98633902	99.96144001	99.93656813	99.91172333
ADV1013760	3/17/2025	4.089	9/17/2029	116.34239	112.5419421	108.8888082	105.3764474	101.9986493	98.74951325	95.62343149	92.61507256	89.71936611
ADV1014249	3/31/2025	4.102	3/29/2030	118.76013	114.3499361	110.131856	106.0964423	102.2347705	98.53840302	94.99935903	91.61008759	88.36344179
ADV1014535	4/11/2025	4.134	4/13/2026	100.53152	100.4090304	100.286855	100.1649917	100.0434392	99.9221963	99.80126173	99.6806343	99.5603128
ADV1013644	3/4/2025	4.088	3/5/2029	113.93143	110.7338854	107.6447143	104.6596273	101.7745289	98.98550938	96.28883511	93.68093943	91.15841424
ADV1014964	4/28/2025	3.796	4/28/2028	109.37597	107.1263752	104.9348048	102.7993425	100.7181529	98.68947601	96.71162315	94.78297371	92.90197168
ADV1013593	3/3/2025	4.105	3/1/2030	118.43959	114.1163588	109.9787712	106.0178341	102.2250417	98.59234449	95.11212174	91.77715664	88.58061249
ADV1013576	3/3/2025	4.019	3/3/2027	104.48952	103.4474816	102.4262625	101.4252441	100.4438307	99.48145	98.53755163	97.61160635	96.70310496
ADV1014129	3/26/2025	4.132	3/26/2026	100.31865	100.2462768	100.1740216	100.1018798	100.0298513	99.95793559	99.88613257	99.81444194	99.74286342
ADV1014365	4/3/2025	4.112	4/3/2031	122.83079	117.2524294	111.9675488	106.9590702	102.211005	97.7083758	93.43714697	89.3841601	85.53707458
ADV1014378	4/3/2025	3.808	4/4/2028	109.11399	106.9362402	104.8134219	102.7437728	100.7255991	98.75727464	96.83723686	94.96398423	93.13607317
ADV1014363	4/3/2025	3.852	4/5/2027	104.6808	103.5450535	102.4339921	101.346817	100.2827633	99.24109833	98.2211201	97.22215578	96.24356009
ADV1013769	3/17/2025	4.085	9/17/2029	116.32786	112.5276787	108.8747986	105.3626844	101.9851259	98.73622271	95.61036736	92.60222859	89.70673628
ADV1015084	4/30/2025	3.699	4/30/2027	104.83482	103.626881	102.4468031	101.2936314	100.1664526	99.06439477	97.98662431	96.93234427	95.90079222
ADV1014953	4/28/2025	3.812	4/28/2027	104.94186	103.7389536	102.5636677	101.4150544	100.2922127	99.19428151	98.12043785	97.06989466	96.04189885
ADV1014147	3/27/2025	4.132	3/27/2026	100.33073	100.2555802	100.1805485	100.1056367	100.0308445	99.95617155	99.88161767	99.80718253	99.73286585

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014388	4/4/2025	3.661	4/4/2028	108.79958	106.6252396	104.5057611	102.4393847	100.4244188	98.45923872	96.54228395	94.67205462	92.8471088
ADV1014204	3/28/2025	3.947	3/29/2027	104.76508	103.6475854	102.5539691	101.4834715	100.4353647	99.40895085	98.40356104	97.4185535	96.4533124
ADV1013626	3/14/2025	4.024	9/14/2028	111.60455	108.9360766	106.346224	103.8322042	101.3913424	99.02107563	96.71894741	94.48260269	92.30978283
ADV1014360	4/3/2025	3.842	4/3/2028	109.17442	106.99888	104.8781612	102.8105064	100.7942273	98.82770242	96.90937418	95.03774546	93.2113769
ADV1014354	4/3/2025	3.769	4/3/2028	109.1735	106.9949794	104.8714104	102.8010285	100.7821402	98.81311892	96.89240211	95.01848807	93.18993304
ADV1014081	3/24/2025	4.114	3/24/2028	109.62369	107.4713931	105.3728348	103.326314	101.3301934	99.38289974	97.48292072	95.62880202	93.81914467
ADV1014615	4/15/2025	3.923	10/15/2026	102.69547	102.0521327	101.4168731	100.7895398	100.1699848	99.5580638	98.95363602	98.35656412	97.7667141
ADV1014395	4/4/2025	3.57	4/4/2028	108.75987	106.5829649	104.4610477	102.3923477	100.3751681	98.40787951	96.48891661	94.61677513	92.79000898
ADV1014400	4/4/2025	3.729	4/5/2027	104.54333	103.4083897	102.2981274	101.2117396	100.1484616	99.10756104	98.0883362	97.09011452	96.11225097
ADV1014368	4/3/2025	3.816	7/1/2027	105.75901	104.3897842	103.0449612	101.723944	100.4261529	99.15102681	97.89802211	96.66661222	95.45628687
ADV1014639	4/16/2025	3.954	4/14/2028	109.54995	107.3386696	105.183669	103.0831228	101.035277	99.03844811	97.09101984	95.19143974	93.33821611
ADV1015075	4/30/2025	3.706	4/30/2027	104.84312	103.6351265	102.4549971	101.3017747	100.1745461	99.07243914	97.99462036	96.94029272	95.90869379
ADV1014318	4/2/2025	4.165	4/2/2026	100.40413	100.3123092	100.2206578	100.1291767	100.0378653	99.94672309	99.85574967	99.76494454	99.67430724
ADV1013928	3/17/2025	4.092	3/17/2028	109.48978	107.3584089	105.2799554	103.2527507	101.2751947	99.34574895	97.46293426	95.62532752	93.83155932
ADV1014389	4/4/2025	3.661	4/4/2028	108.79958	106.6252396	104.5057611	102.4393847	100.4244188	98.45923872	96.54228395	94.67205462	92.8471088
ADV1014036	3/21/2025	4.005	3/21/2028	109.35699	107.2159067	105.1281659	103.0920798	101.1060284	99.16845475	97.27786179	95.4328098	93.6319136
ADV1014380	4/3/2025	3.876	4/4/2030	117.88951	113.4797753	109.2629762	105.229588	101.3706152	97.67755497	94.14236681	90.75744493	87.51559213
ADV1013786	3/10/2025	4.395	3/1/2035	129.77452	122.1987981	115.2057101	108.7447844	102.7702836	97.24072922	92.11847961	87.36935139	82.96228088
ADV1014043	3/21/2025	4.043	9/12/2028	111.62734	108.9643843	106.3797699	103.8707188	101.4345705	99.06877558	96.77089019	94.53857121	92.36957124
ADV1013759	3/17/2025	4.076	3/19/2029	114.06332	110.8240879	107.6956345	104.6735286	101.7535445	98.93164992	96.20399674	93.5669108	91.01688319
ADV1014401	4/4/2025	3.693	4/4/2028	108.86799	106.6929082	104.5727012	102.5056109	100.4899452	98.52407928	96.60645201	94.7355632	92.90997057
ADV1014218	3/31/2025	4.03	3/30/2029	114.051	110.7808319	107.623302	104.573873	101.6282161	98.78220305	96.03189547	93.37353486	90.80353316
ADV1013773	3/17/2025	4.096	3/15/2030	118.56867	114.2025958	110.0253608	106.0277511	102.2010542	98.53702848	95.02787518	91.66621222	88.44504948
ADV1014300	4/1/2025	3.979	5/3/2027	105.21162	103.9927626	102.8022082	101.6389757	100.5021314	99.39078382	98.30408133	97.24120981	96.20139066
ADV1014011	3/20/2025	4.06	8/8/2028	111.23548	108.6766676	106.1907471	103.7752224	101.4276979	99.14587424	96.9275439	94.7705869	92.67296673
ADV1013886	3/14/2025	4.169	3/16/2026	100.19609	100.1515864	100.1071408	100.0627523	100.0184208	99.97414616	99.92992833	99.88576717	99.84166256
ADV1014832	4/23/2025	4.141	4/23/2026	100.65002	100.4996416	100.349721	100.2002575	100.0512489	99.90269303	99.75458792	99.60693146	99.4597216
ADV1014342	4/3/2025	3.856	4/3/2028	109.20431	107.0284471	104.9074104	102.8394441	100.8228596	98.8560354	96.93741369	95.06549716	93.23884632
ADV1013595	3/14/2025	4.07	3/14/2028	109.4062	107.2840844	105.2145243	103.1958717	101.2265421	99.30501242	97.42981744	95.59954754	93.81284603
ADV1013597	3/14/2025	4.091	3/15/2027	104.65399	103.5780217	102.5242365	101.4919512	100.4805116	99.48928993	98.5176835	97.5651133	96.63102295
ADV1013670	3/7/2025	4.134	3/7/2030	118.63017	114.2858301	110.1285888	106.149353	102.3395254	98.69097122	95.19599093	91.84729424	88.6379762
ADV1014914	4/25/2025	4.677	4/27/2037	149.04763	135.869552	124.047849	113.4331402	103.8933229	95.31149167	87.58411387	80.6194334	74.33607241
ADV1014774	4/22/2025	4.147	4/19/2030	118.9791	114.5088414	110.2353756	106.1489215	102.2402422	98.50061124	94.92178037	91.49595099	88.21574678

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015076	4/30/2025	3.797	4/30/2029	113.6808	110.3262175	107.0897764	103.9665979	100.95204	98.04168171	95.23131082	92.51691287	89.89466024
ADV1014431	4/7/2025	3.672	4/7/2027	104.58468	103.4426013	102.3254925	101.2325427	100.1629739	99.11604071	98.09102958	97.08725645	96.10406555
ADV1013779	3/14/2025	4.017	7/31/2028	111.03145	108.4975635	106.0352767	103.6421574	101.3158715	99.05417735	96.85492236	94.71603843	92.63553824
ADV1013758	3/17/2025	4.047	9/18/2028	111.71499	109.0334758	106.4311982	103.9053371	101.4531873	99.0721577	96.75976526	94.51362981	92.33146907
ADV1013622	3/4/2025	4.008	3/4/2030	118.07729	113.7527705	109.6143278	105.6529318	101.860042	98.22757701	94.74788677	91.41372742	88.21823738
ADV1014848	4/24/2025	4.062	4/24/2030	117.60445	113.4263422	109.4309639	105.6091718	101.952337	98.45231366	95.10140909	91.89235532	88.81828302
ADV1013761	3/18/2025	4.115	3/18/2026	100.21732	100.1672615	100.1172659	100.0673372	100.0174755	99.96768052	99.91795213	99.86829021	99.81869463
ADV1013714	3/7/2025	3.924	3/8/2027	104.45883	103.4027515	102.3680639	101.3541243	100.3603124	99.38603233	98.43071182	97.4938006	96.57476957
ADV1015096	4/30/2025	3.629	4/30/2027	104.83619	103.62695	102.4456218	101.2912489	100.162916	99.05974882	97.98091185	96.9256062	95.89306759
ADV1013594	3/14/2025	4.091	3/15/2027	104.65399	103.5780217	102.5242365	101.4919512	100.4805116	99.48928993	98.5176835	97.5651133	96.63102295
ADV1013908	3/14/2025	4.115	3/16/2026	100.19702	100.152482	100.1080028	100.063581	100.0192167	99.97490967	99.93065981	99.88646699	99.84233111
ADV1013577	3/3/2025	4.099	3/3/2027	104.49884	103.457803	102.4375528	101.4374678	100.4569536	99.49543946	98.55237627	97.6272361	96.71951093
ADV1013673	3/5/2025	4.165	3/5/2030	118.73392	114.3932398	110.2392754	106.2629674	102.4557449	98.80949772	95.31654888	91.9696291	88.76185285
ADV1013970	3/18/2025	4.123	3/18/2027	104.72913	103.6442191	102.5818436	101.5413079	100.5219426	99.52310541	98.54417978	97.58457369	96.64371838
ADV1014410	4/4/2025	3.73	4/4/2029	113.40137	110.1214085	106.9550295	103.8976316	100.9448286	98.09243864	95.33647342	92.67312767	90.09876968
ADV1015022	4/29/2025	3.747	10/29/2027	107.10306	105.3904589	103.7138643	102.072202	100.4644449	98.88960629	97.34673766	95.83492704	94.35329707
ADV1013751	3/10/2025	4.046	3/10/2026	100.12282	100.0949813	100.0671776	100.0394052	100.0116641	99.98395427	99.95627556	99.92862795	99.9010114
ADV1014371	4/3/2025	3.805	4/3/2028	109.09542	106.9207384	104.8008598	102.7340283	100.7185562	98.75282239	96.83526979	94.96440168	93.13877913
ADV1013762	3/18/2025	4.021	3/18/2027	104.62042	103.5361263	102.474363	101.4344307	100.4156603	99.41740946	98.43906203	97.48002612	96.53973319
ADV1014915	4/25/2025	4.745	4/26/2038	152.68488	138.2372995	125.3878274	113.9475046	103.7507887	94.65253482	86.52538022	79.25747654	72.75052181
ADV1013632	3/18/2025	4.037	9/18/2029	116.16581	112.3656047	108.7128193	105.2009086	101.8236529	98.5751436	95.44976505	92.4421788	89.54730796
ADV1014143	3/27/2025	4.047	9/28/2026	102.56388	101.968571	101.3801817	100.7985874	100.2236707	99.65531696	99.09341431	98.53785327	97.98852683
ADV1013933	3/17/2025	4.166	8/31/2029	116.40501	112.6534848	109.0458785	105.5758724	102.2374602	99.02493223	95.9328582	92.95607239	90.08965901
ADV1014008	3/20/2025	4.041	4/11/2028	109.69925	107.4949841	105.3466518	103.2524462	101.2106296	99.21953436	97.27755878	95.38316424	93.53487211
ADV1014491	4/9/2025	3.958	4/17/2028	109.59743	107.377021	105.2132869	103.1043773	101.0485202	99.04401558	97.08923121	95.18259971	93.32261528
ADV1015017	4/29/2025	4.2	4/29/2032	127.72795	120.8491109	114.3968605	108.342304	102.6586575	97.32108464	92.30654438	87.59365161	83.16254949
ADV1014921	4/25/2025	3.873	4/26/2028	109.52144	107.2759655	105.0882905	102.956513	100.8788085	98.8534273	96.87869044	94.95298641	93.07476778
ADV1014151	3/27/2025	4.117	4/5/2028	109.78386	107.5959567	105.4632542	103.3839813	101.3564349	99.37897902	97.45004254	95.56811542	93.73174605
ADV1014264	3/31/2025	3.924	3/31/2027	104.76691	103.6437081	102.5446226	101.468883	100.4157508	99.38451829	98.37450705	97.38506643	96.41557217
ADV1014163	3/31/2025	4.207	3/29/2030	119.19853	114.7793259	110.5525167	106.508651	102.6387936	98.93449587	95.38776719	91.99104695	88.73717908
ADV1014534	4/11/2025	4.136	4/13/2026	100.53176	100.4092759	100.2871003	100.1652367	100.043684	99.92244079	99.80150596	99.68087827	99.56055651
ADV1014901	4/25/2025	3.911	4/26/2027	105.03166	103.833892	102.6634956	101.5195379	100.4011296	99.30742072	98.23759887	97.19088683	96.16654085
ADV1014208	3/28/2025	4.046	9/28/2026	102.52193	101.9272867	101.3395408	100.7585757	100.1842747	99.61652343	99.05521035	98.50022632	97.9514647

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014317	4/2/2025	4.027	4/3/2028	109.56957	107.3897447	105.2648326	103.1930685	101.1727617	99.20228856	97.28008915	95.40466419	93.57457223
ADV1015015	4/29/2025	3.904	4/29/2030	118.29603	113.8040267	109.5112092	105.4076122	101.4838272	97.73096839	94.1406412	90.70491154	87.41627795
ADV1014471	4/8/2025	3.91	4/9/2029	113.79619	110.5009716	107.3200927	104.2489059	101.2829849	98.41811051	95.65025922	92.97559295	90.3904492
ADV1014575	4/14/2025	4.214	7/30/2030	120.73741	115.9262807	111.3391435	106.9643619	102.7909687	98.80861996	95.0075565	91.37856796	87.91295895
ADV1014776	4/22/2025	4.075	4/22/2026	100.62831	100.4807331	100.3336047	100.1869181	100.0406712	99.89486209	99.74948874	99.60454919	99.46004146
ADV1015059	4/30/2025	3.646	4/28/2028	109.20545	106.9546234	104.7619179	102.6254155	100.543276	98.5137346	96.53509852	94.60574297	92.72410809
ADV1013625	3/4/2025	4.136	3/4/2026	100.05204	100.0409105	100.0297938	100.0186876	100.0075921	99.99650705	99.98543261	99.9743687	99.96331532
ADV1014379	4/3/2025	3.852	4/4/2029	113.5533	110.2765182	107.113068	104.0583609	101.1080248	98.25789128	95.50398436	92.84251055	90.26984913
ADV1015044	4/30/2025	3.876	4/29/2030	118.17665	113.6871553	109.3967629	105.2955136	101.3740017	97.6233448	94.03515093	90.60148878	87.31485947
ADV1013930	3/17/2025	4.029	3/17/2027	104.69096	103.6079882	102.5474773	101.508731	100.4910832	99.49389499	98.51655293	97.55846796	96.61907412
ADV1014366	4/3/2025	3.84	4/5/2027	104.6674	103.5317342	102.4207514	101.3336538	100.2696763	99.22808649	98.20818231	97.20929096	96.23076721
ADV1014296	4/1/2025	4.111	4/1/2026	100.38722	100.2981927	100.2093243	100.120614	100.0320615	99.94366628	99.85542805	99.76734634	99.67942074
ADV1014647	4/16/2025	3.9	4/17/2028	109.4703	107.2512641	105.0888717	102.9812769	100.9267086	98.92346727	96.96992159	95.0645048	93.20571175
ADV1014154	3/27/2025	4.111	3/29/2027	104.86715	103.7502277	102.657148	101.587154	100.5395192	99.51354763	98.50857152	97.52395056	96.55907019
ADV1014924	4/25/2025	3.886	7/26/2028	110.64745	108.1322504	105.6877913	103.3116814	101.0016252	98.75541819	96.57094272	94.44616383	92.37912566
ADV1013627	3/14/2025	4.038	9/14/2029	116.12014	112.3325162	108.6914821	105.1905425	101.8235274	98.58457448	95.46811123	92.46883943	89.58171974
ADV1014853	4/24/2025	3.914	10/15/2027	107.21355	105.5386645	103.8984576	102.2919184	100.7180757	99.17599591	97.66478067	96.18356547	94.7315179
ADV1014883	4/24/2025	4.095	4/24/2026	100.65481	100.5016511	100.3489663	100.1967538	100.0450114	99.89373687	99.74292811	99.59258293	99.44269917
ADV1014432	4/7/2025	3.684	4/7/2028	109.03918	106.8506015	104.7174467	102.6379252	100.6103212	98.63298733	96.70434137	94.82286303	92.98709104
ADV1014773	4/22/2025	4.146	4/12/2030	118.88926	114.4415697	110.1889324	106.1216958	102.2307382	98.50743908	94.94364896	91.53166044	88.26418176
ADV1014045	3/21/2025	4.051	11/14/2028	112.43578	109.582017	106.8164043	104.1356372	101.5365585	99.01615238	96.57153687	94.19995668	91.89877671
ADV1014350	5/19/2025	3.87	5/21/2029	114.16144	110.7397679	107.440331	104.2580036	101.1879109	98.22541472	95.36610014	92.60576313	89.94039886
ADV1014357	5/19/2025	3.916	5/17/2030	118.55268	114.003682	109.6583609	105.5064231	101.5381559	97.74439296	94.11648008	90.64624314	87.32595858
ADV1014348	5/2/2025	3.91	5/2/2030	118.3598	113.8578491	109.5558508	105.4437787	101.5121732	97.75210196	94.15512678	90.71327344	87.41900323
ADV1014355	5/2/2025	3.88	5/2/2029	113.97645	110.611509	107.3652009	104.2326205	101.2091003	98.2901954	95.47167152	92.7494932	90.1198132
ADV1014352	5/19/2025	3.823	5/19/2028	109.68575	107.3740073	105.1230938	102.9309574	100.7956306	98.71522892	96.68794678	94.71205318	92.78588804
ADV1014571	6/2/2025	3.994	6/1/2028	110.23555	107.8811649	105.5894741	103.3583388	101.1857091	99.06962299	97.00820115	94.99964309	93.04222282
ADV1014345	5/2/2025	3.831	5/2/2028	109.50506	107.2427321	105.0389713	102.8918375	100.7994702	98.7600858	96.77197328	94.83349105	92.94306323
ADV1013790	6/5/2025	4.53	6/5/2036	144.75251	132.7590105	121.9167671	112.1074103	103.2253837	95.1764965	87.87664267	81.2506711	75.23138749
ADV1014359	5/19/2025	3.916	5/17/2030	118.55268	114.003682	109.6583609	105.5064231	101.5381559	97.74439296	94.11648008	90.64624314	87.32595858
ADV1014573	6/2/2025	3.994	6/1/2028	110.23555	107.8811649	105.5894741	103.3583388	101.1857091	99.06962299	97.00820115	94.99964309	93.04222282
ADV1013783	5/1/2025	3.979	5/1/2028	109.82085	107.5577628	105.3531863	103.205185	101.1119022	99.07155821	97.08244551	95.14292579	93.25142621
ADV1014244	6/20/2025	4.285	6/20/2031	124.90722	119.0353404	113.4831152	108.2313819	103.2622243	98.55888853	94.10570118	89.88799424	85.89203526

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014356	5/19/2025	3.874	5/21/2029	114.17462	110.7527345	107.4530873	104.2705551	101.200263	98.2375726	95.37806883	92.61754749	89.95200357
ADV1014347	5/2/2025	3.876	5/2/2029	113.96348	110.598747	107.3526427	104.2202608	101.1969338	98.2782173	95.45987693	92.73787747	90.10837182
ADV1013780	5/1/2025	4.084	5/1/2030	119.09138	114.5769347	110.2626948	106.1386404	102.1953088	98.42376429	94.81556487	91.36273242	88.05772414
ADV1014567	6/2/2025	4.172	5/31/2030	119.82834	115.2120339	110.8036992	106.5927445	102.5691865	98.72360849	95.04712378	91.5313429	88.16834235
ADV1014353	5/2/2025	3.914	5/2/2030	118.37688	113.8745791	109.5722333	105.4598249	101.527894	97.76750757	94.17022719	90.72807817	87.43352145
ADV1014568	6/2/2025	4.172	5/31/2030	119.82834	115.2120339	110.8036992	106.5927445	102.5691865	98.72360849	95.04712378	91.5313429	88.16834235
ADV1013781	5/1/2025	3.979	5/1/2028	109.82085	107.5577628	105.3531863	103.205185	101.1119022	99.07155821	97.08244551	95.14292579	93.25142621
ADV1014349	5/2/2025	3.834	5/3/2027	105.03838	103.8206209	102.6311474	101.4689785	100.3331809	99.22286372	98.13717562	97.07530292	96.03646745
ADV1014569	6/2/2025	3.994	6/1/2028	110.23555	107.8811649	105.5894741	103.3583388	101.1857091	99.06962299	97.00820115	94.99964309	93.04222282
ADV1014572	6/2/2025	3.994	6/1/2028	110.23555	107.8811649	105.5894741	103.3583388	101.1857091	99.06962299	97.00820115	94.99964309	93.04222282
ADV1013784	5/1/2025	3.985	5/1/2028	109.83413	107.5708959	105.3661734	103.2180289	101.124606	99.08412458	97.09487724	95.15522553	93.26359656
ADV1016245	7/1/2025	4.108	7/1/2030	119.9234	115.213394	110.7192777	106.430015	102.3351932	98.42498125	94.69009532	91.12176486	87.71170195
ADV1015450	5/13/2025	4.148	1/15/2027	103.94024	103.0344821	102.144548	101.2700255	100.4105162	99.56563515	98.73501066	97.91828347	97.11510633
ADV1016190	6/4/2025	4.48	6/6/2033	133.76505	125.4908061	117.8068044	110.6674157	104.0307786	97.85847288	92.11521886	86.76860414	81.78883597
ADV1016844	6/27/2025	3.926	12/28/2026	103.52557	102.6722963	101.8331077	101.0076529	100.1955966	99.39661427	98.61039174	97.8366249	97.07501923
ADV1016660	6/23/2025	3.991	12/23/2026	103.52096	102.68171	101.8560894	101.0437692	100.2444296	99.45776081	98.68346286	97.92124525	97.17082649
ADV1015141	5/1/2025	3.883	11/2/2026	102.83732	102.1437278	101.4594925	100.7844283	100.1183515	99.46108359	98.81245045	98.17228268	97.54041524
ADV1016020	5/29/2025	4.043	6/29/2027	106.03832	104.6719627	103.3302075	102.0124426	100.7180717	99.4465181	98.19722365	96.96964819	95.76326872
ADV1017491	7/22/2025	4.223	6/22/2026	101.43632	101.1082333	100.7822185	100.4582578	100.1363316	99.81642092	99.4985067	99.18257029	98.86859321
ADV1016243	7/1/2025	3.987	6/30/2028	110.58326	108.1413351	105.7662576	103.4558305	101.2079408	99.02055652	96.89172363	94.81956223	92.80226346
ADV1016006	5/29/2025	4.023	8/30/2027	106.79776	105.2559456	103.7445767	102.2628283	100.8099053	99.38504038	97.98749315	96.61654861	95.27151624
ADV1015607	5/16/2025	4.227	5/18/2026	100.97049	100.7502169	100.530921	100.3125939	100.095229	99.87881992	99.66336027	99.44884375	99.2352641
ADV1017243	7/11/2025	4.189	7/13/2026	101.64941	101.2720324	100.8974719	100.5256949	100.1566704	99.7903676	99.42675644	99.06580715	98.70749045
ADV1016861	6/27/2025	3.858	12/28/2026	103.52743	102.6733335	101.8333482	101.0071214	100.1943169	99.39460943	98.60768392	97.8332355	97.07096889
ADV1016523	6/27/2025	3.998	6/27/2028	110.56793	108.1347815	105.7680512	103.4655476	101.2251646	99.04487799	96.92274165	94.85688433	92.8455061
ADV1015592	5/16/2025	4.047	5/16/2028	110.15592	107.8471527	105.5989342	103.4092265	101.276078	99.19761888	97.17205719	95.19767486	93.27282391
ADV1017699	7/30/2025	4.239	7/30/2026	101.88163	101.4562928	101.0345051	100.616223	100.2014029	99.79000178	99.3819777	98.97728915	98.57589538
ADV1016363	6/11/2025	4.03	12/13/2027	108.16071	106.3115021	104.5032812	102.7348247	101.0049533	99.31253337	97.65647462	96.03572808	94.44928409
ADV1017647	7/29/2025	4.059	1/26/2027	103.99363	103.056741	102.1367601	101.2332352	100.3457271	99.47381221	98.61708171	97.77514102	96.94760913
ADV1016859	6/27/2025	3.825	12/27/2027	107.95194	106.0660185	104.2225815	102.4204009	100.6582973	98.93513309	97.24981094	95.60127181	93.98849346
ADV1016695	6/24/2025	3.904	6/26/2028	110.33302	107.9055688	105.5443325	103.2471241	101.0118414	98.83646434	96.71905119	94.657735	92.65072025
ADV1016187	6/4/2025	4.008	6/4/2029	114.78715	111.3152514	107.9685158	104.7416657	101.6296795	98.62777968	95.73141975	92.93627091	90.23821022
ADV1016758	6/25/2025	4.257	3/25/2026	100.3501	100.2785583	100.207125	100.1358013	100.0645869	99.99348164	99.92248518	99.85159732	99.7808178

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016370	6/13/2025	4.12	6/13/2030	119.75756	115.1042478	110.6621279	106.4204343	102.3690107	98.49827309	94.79917404	91.26316953	87.882188
ADV1016016	5/29/2025	4.043	5/28/2027	105.62987	104.3368675	103.0756003	101.8449075	100.643686	99.47088513	98.3255038	97.20658738	96.11322516
ADV1015680	5/20/2025	4.141	11/24/2026	103.2856	102.5286318	101.7827803	101.0477987	100.3234503	99.60950523	98.90574035	98.21193874	97.52788966
ADV1016303	6/10/2025	4.187	6/10/2030	120.01532	115.3653389	110.9259789	106.6865065	102.6367988	98.76730393	95.06900572	91.53339009	88.15241421
ADV1015859	5/27/2025	4.005	5/27/2027	105.65831	104.3665656	103.1064757	101.8768899	100.6767092	99.50488681	98.36042509	97.24237277	96.14982228
ADV1016205	6/4/2025	4.058	12/4/2026	103.34796	102.5627146	101.7894208	101.0278038	100.2776003	99.53855503	98.81042002	98.09295474	97.38592568
ADV1016073	5/30/2025	4.033	11/16/2026	103.15729	102.4226199	101.6984368	100.9845163	100.280641	99.58659955	98.90218656	98.22720229	97.56145253
ADV1016112	6/2/2025	3.955	6/2/2027	105.67941	104.3717999	103.0958736	101.8504864	100.6345469	99.44701512	98.28689979	97.15325534	96.04517938
ADV1016864	6/27/2025	4.101	6/29/2026	101.44456	101.106633	100.7709592	100.4375121	100.1062695	99.77720962	99.45031098	99.12555236	98.80291282
ADV1017615	7/28/2025	3.961	7/28/2028	110.8552	108.3318529	105.8796032	103.496044	101.1788638	98.92584305	96.73484963	94.60383503	92.53083045
ADV1016242	7/1/2025	3.987	6/30/2028	110.58326	108.1413351	105.7662576	103.4558305	101.2079408	99.02055652	96.89172363	94.81956223	92.80226346
ADV1016693	6/24/2025	3.834	6/26/2028	110.34019	107.9091294	105.5444529	103.2439613	101.0055453	98.82717798	96.70691129	94.6428722	92.63325944
ADV1016886	6/30/2025	4.027	6/30/2026	101.45833	101.1172759	100.7785117	100.4420143	100.1077612	99.7757299	99.44589836	99.1182448	98.79274771
ADV1017326	7/15/2025	4.155	7/15/2026	101.69064	101.3072433	100.9267533	100.5491366	100.1743604	99.80239266	99.43320168	99.06675631	98.70302582
ADV1017337	7/15/2025	4.237	7/14/2026	101.72016	101.3274546	100.9377083	100.5508876	100.1669595	99.78589141	99.40765145	99.03220809	98.65953027
ADV1015205	5/5/2025	4.159	5/5/2026	100.80022	100.6163143	100.4330899	100.2505395	100.0686595	99.88744601	99.70689543	99.52700407	99.3477683
ADV1015990	5/29/2025	4.007	5/1/2028	109.97922	107.6889392	105.4592551	103.2881069	101.1735194	99.11360131	97.10654148	95.15060423	93.24412569
ADV1015333	5/8/2025	4.077	11/9/2026	103.05548	102.3414372	101.6373027	100.942875	100.2579542	99.5823456	98.91585998	98.25831316	97.60952589
ADV1017529	7/23/2025	3.967	1/25/2027	103.96212	103.027266	102.1092511	101.2076247	100.3219504	99.45180691	98.59678801	97.75650136	96.93056811
ADV1015773	5/22/2025	4.095	9/22/2028	111.8906	109.1951832	106.5796404	104.041119	101.576883	99.18431246	96.86089689	94.60423043	92.41200656
ADV1015722	5/21/2025	4.092	5/21/2027	105.59477	104.3220128	103.0800221	101.8676948	100.683976	99.52786017	98.39838865	97.29464663	96.2157608
ADV1015921	5/28/2025	4.051	1/26/2028	108.74625	106.7696555	104.8392939	102.9538049	101.1118749	99.31223717	97.55367045	95.83499666	94.15507916
ADV1017118	7/8/2025	3.939	7/8/2027	106.11154	104.7189981	103.3516116	102.0087534	100.6898184	99.39422085	98.12139382	96.87078829	95.64187254
ADV1015448	5/13/2025	4.146	1/22/2027	104.02619	103.1003711	102.1910668	101.2978396	100.4202653	99.55793429	98.71045147	97.87743515	97.05851664
ADV1017642	7/29/2025	4.132	7/29/2026	101.85364	101.4308178	101.0115099	100.5956707	100.1832572	99.77422722	99.36853913	98.96615212	98.56702598
ADV1016566	6/18/2025	4.019	6/18/2027	105.86893	104.5272609	103.2130434	101.9254445	100.6636641	99.42693389	98.21451672	97.02570441	95.85981652
ADV1016760	6/25/2025	3.877	9/25/2029	115.9405	112.1167452	108.442164	104.9100901	101.5141977	98.24847875	95.10722533	92.08501274	89.1766837
ADV1017028	7/2/2025	3.976	1/4/2027	103.65559	102.7820915	101.9233371	101.0789532	100.2485809	99.43187318	98.62849448	97.83812009	97.06043577
ADV1016436	6/13/2025	4.056	12/14/2026	103.52324	102.708437	101.9064856	101.1170857	100.3399439	99.57477561	98.82130528	98.07926563	97.34839753
ADV1015923	5/28/2025	4.048	3/29/2028	109.54679	107.3813846	105.2702835	103.2117508	101.2041236	99.2458046	97.33525853	95.47100952	93.65163824
ADV1015622	5/19/2025	4.184	5/19/2026	100.9903	100.7670207	100.544747	100.3234689	100.1031795	99.88387227	99.66554046	99.44817752	99.23177693
ADV1015257	7/1/2025	4.033	7/1/2030	119.59027	114.8875314	110.4004397	106.1179675	102.0297116	98.12585046	94.39710893	90.83472493	87.43041856
ADV1016690	6/24/2025	4.017	6/24/2030	119.43362	114.7547899	110.2897108	106.0274663	101.9577588	98.07086768	94.35761435	90.80932866	87.41781825

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016250	6/5/2025	4.672	6/15/2035	142.83368	131.9854645	122.0919034	113.0627427	104.8167456	97.28074518	90.38880311	84.08145954	78.30506489
ADV1015716	5/21/2025	4.107	11/23/2026	103.29965	102.5447208	101.8008485	101.0677885	100.345306	99.63317307	98.9311681	98.23907584	97.55668712
ADV1016264	6/6/2025	4.316	3/6/2026	100.11934	100.1021608	100.0849964	100.0678492	100.0507194	100.0336068	100.0165115	99.99943333	99.98237237
ADV1016856	6/27/2025	3.926	12/28/2026	103.52557	102.6722963	101.8331077	101.0076529	100.1955966	99.39661427	98.61039174	97.8366249	97.07501923
ADV1015259	5/6/2025	4.011	5/1/2030	118.7791	114.2712043	109.9632995	105.8453743	101.9079746	98.14217252	94.53953377	91.09208745	87.79229766
ADV1016173	6/4/2025	3.966	6/4/2027	105.71847	104.4063123	103.1253159	101.8743747	100.6524326	99.45848281	98.29156499	97.15076232	96.03519925
ADV1017203	7/10/2025	3.994	5/10/2027	105.32419	104.084605	102.8742731	101.6921645	100.5372991	99.40874174	98.30559957	97.22701987	96.1721877
ADV1015602	5/16/2025	4.132	12/16/2026	103.55221	102.732428	101.9256569	101.1315869	100.3499193	99.58036455	98.82264229	98.07648064	97.34161601
ADV1016023	5/29/2025	4.018	10/29/2027	107.56218	105.8455644	104.1650247	102.5194886	100.9079269	99.32935095	97.78281054	96.26739188	94.78221593
ADV1016602	6/20/2025	3.899	6/20/2028	110.41987	108.005142	105.6559666	103.3701579	101.1456194	98.98033822	96.87238127	94.81989164	92.82108485
ADV1016688	6/24/2025	3.925	10/24/2028	111.83199	109.0467586	106.3461446	103.7270355	101.1864542	98.72155427	96.32961242	94.00802261	91.75428999
ADV1015501	5/14/2025	4.215	11/16/2026	103.24044	102.5060483	101.7821298	101.06846	100.3648223	99.67100555	98.98680496	98.31202122	97.64646052
ADV1015920	5/28/2025	4.122	2/24/2027	104.42505	103.4042119	102.4033774	101.4219583	100.459393	99.51514149	98.58868406	97.67952067	96.78716978
ADV1016797	6/26/2025	3.929	12/28/2026	103.52824	102.6749619	101.8357617	101.0102954	100.1982276	99.39923379	98.61299988	97.83922172	97.07760478
ADV1017235	7/11/2025	3.927	7/12/2027	106.14538	104.7415951	103.3633498	102.0100011	100.6809308	99.37554025	98.09325047	96.83350074	95.59574817
ADV1017662	7/30/2025	3.999	7/29/2030	119.75181	114.9653883	110.4019528	106.0499207	101.8983733	97.93701218	94.15612125	90.54653055	87.09958273
ADV1015739	5/21/2025	4.182	11/23/2026	103.30324	102.5489978	101.8057851	101.0733655	100.3515048	99.63997547	98.93855666	98.24703366	97.56519783
ADV1015209	5/5/2025	4.156	5/5/2026	100.79966	100.6157623	100.4325386	100.249989	100.0681097	99.88689695	99.70634711	99.52645649	99.34722144
ADV1017275	7/14/2025	4.065	1/15/2027	103.86564	102.9602357	102.0706552	101.1964822	100.3373182	99.49277845	98.66249132	97.84609762	97.04325016
ADV1016890	6/30/2025	3.814	1/12/2028	108.12045	106.1887459	104.3014435	102.4572556	100.6549421	98.89330691	97.17119566	95.48749415	93.84112664
ADV1016651	6/23/2025	3.956	6/25/2029	114.86493	111.3304521	107.9252949	104.6440291	101.4814805	98.43271984	95.49304972	92.65799233	89.92327795
ADV1016051	5/30/2025	4.151	10/30/2026	102.98019	102.2944364	101.6178233	100.9501669	100.2912901	99.64102047	98.99919007	98.36563535	97.74019691
ADV1016402	6/12/2025	4.293	3/12/2026	100.19285	100.1584978	100.124182	100.0899066	100.0556715	100.0214765	99.98732161	99.95320677	99.91913187
ADV1015461	5/15/2025	4.208	5/15/2030	119.78857	115.2190989	110.8536854	106.6820346	102.6944333	98.88171391	95.2352198	91.74677402	88.40864946
ADV1015283	5/7/2025	3.886	5/8/2028	109.6979	107.4166667	105.1948268	103.0303974	100.9214798	98.86625413	96.86297564	94.90997064	93.00563304
ADV1015800	5/23/2025	3.993	5/24/2027	105.6021	104.3193062	103.0677562	101.846314	100.6539014	99.48949115	98.35210407	97.24080613	96.15470598
ADV1016515	6/17/2025	4.38	6/13/2031	125.04212	119.1974913	113.6696599	108.4396762	103.4898258	98.80354391	94.3653338	90.16069263	86.17604213
ADV1016003	5/29/2025	4.704	7/13/2035	143.40832	132.4506209	122.4637587	113.3553739	105.0423814	97.44999314	90.51084978	84.1642472	78.35544691
ADV1016240	7/1/2025	3.987	6/30/2028	110.58326	108.1413351	105.7662576	103.4558305	101.2079408	99.02055652	96.89172363	94.81956223	92.80226346
ADV1015254	5/6/2025	3.881	5/1/2028	109.60332	107.3426668	105.1404793	102.9948173	100.9038259	98.86572659	96.87881331	94.941449	93.05206209
ADV1016938	6/30/2025	3.748	12/29/2028	112.32533	109.3405759	106.4515479	103.6546615	100.9464828	98.3237249	95.78324142	93.32201907	90.93717156
ADV1015561	5/15/2025	4.166	4/15/2030	119.24046	114.7701581	110.4963129	106.4091796	102.4995516	98.7587299	95.17849161	91.75106111	88.46908305
ADV1015633	5/19/2025	4.236	5/19/2026	100.98428	100.7612034	100.5391255	100.3180402	100.0979406	99.87882024	99.66067241	99.44349062	99.22726837

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017153	7/9/2025	4.236	5/12/2026	100.9356	100.7260529	100.5173656	100.3095337	100.1025518	99.89641452	99.69111676	99.48665329	99.28301895
ADV1015267	5/6/2025	4.295	5/1/2035	122.27615	116.7968551	111.6670329	106.8604918	102.3532285	98.12322663	94.15027767	90.41581947	86.90279026
ADV1016015	5/29/2025	4.251	5/29/2026	101.10954	100.8584799	100.6086717	100.3601015	100.1127601	99.86663839	99.62172743	99.37801829	99.13550216
ADV1017200	7/10/2025	4.177	7/10/2026	101.60813	101.2391991	100.8729547	100.5093712	100.1484195	99.79007104	99.43429758	99.08107131	98.73036483
ADV1015595	5/16/2025	4.191	8/17/2026	102.08706	101.6109645	101.1393193	100.6720666	100.2091452	99.75049485	99.29605642	98.84577192	98.39958438
ADV1017580	7/25/2025	4.208	7/27/2026	101.83175	101.4149039	101.0014771	100.5914251	100.1847068	99.78128152	99.38110941	98.98415118	98.59036818
ADV1017693	7/30/2025	3.977	7/30/2027	106.33981	104.8867744	103.4609712	102.0617011	100.6882858	99.3400698	98.01641924	96.71672111	95.44038239
ADV1016768	6/25/2025	3.988	12/28/2026	103.57811	102.7246011	101.8851744	101.0594841	100.2471949	99.44798215	98.66153167	97.88753929	97.12571044
ADV1015883	5/28/2025	4.118	2/19/2030	118.35951	114.069092	109.9616591	106.028412	102.2610204	98.6515978	95.19267477	91.87717507	88.69839259
ADV1016873	6/27/2025	3.824	12/27/2029	116.83461	112.7256213	108.7862003	105.0084507	101.3848821	97.9083912	94.57223925	91.37003179	88.29569894
ADV1015871	5/27/2025	4.07	5/27/2027	105.65024	104.3599571	103.1012743	101.8730388	100.6741541	99.50357614	98.36030967	97.24340575	96.15195894
ADV1016054	5/30/2025	3.973	5/28/2027	105.63163	104.3372013	103.0745644	101.8425584	100.6400774	99.46606831	98.31952743	97.1994979	96.10506687
ADV1015546	5/15/2025	4.256	4/15/2026	100.61571	100.483175	100.350995	100.2191668	100.0876891	99.95656036	99.82577916	99.69534409	99.56525373
ADV1016219	6/5/2025	3.94	3/5/2027	104.43537	103.3879439	102.3615634	101.355599	100.3694453	99.40252056	98.45426585	97.52414359	96.6116367
ADV1016644	6/23/2025	4.815	6/23/2039	158.15642	142.0734443	127.9113561	115.4251304	104.4024214	94.65904219	86.03509024	78.39162321	71.60780553
ADV1017336	7/15/2025	4.038	7/15/2027	106.23775	104.8266415	103.4413129	102.0811163	100.7454247	99.43363143	98.14514962	96.87941111	95.63586581
ADV1016004	5/29/2025	4.695	5/15/2035	142.74137	131.9894474	122.1760962	113.2132232	105.0214846	97.52936985	90.67238866	84.39234644	78.63669802
ADV1015932	5/28/2025	4.284	5/28/2026	101.10536	100.8570942	100.6100527	100.364224	100.1195991	99.87616922	99.6339256	99.39285959	99.15296262
ADV1016252	6/5/2025	4.103	12/7/2026	103.41967	102.6257206	101.8439827	101.0741764	100.3160296	99.56927846	98.83366718	98.10894745	97.39487834
ADV1015604	5/16/2025	4.108	2/16/2027	104.30956	103.3118654	102.3333004	101.3733177	100.4313909	99.50701325	98.59969703	97.70897233	96.83438643
ADV1015596	5/16/2025	4.16	5/16/2030	119.59377	115.025548	110.6614896	106.4912878	102.505218	98.69410196	95.04927391	91.56254826	88.22619013
ADV1016185	6/4/2025	4.008	6/4/2029	114.78715	111.3152514	107.9685158	104.7416657	101.6296795	98.62777968	95.73141975	92.93627091	90.23821022
ADV1016732	6/24/2025	3.886	10/24/2028	111.72641	108.9426102	106.2433982	103.6256587	101.0864156	98.62282341	96.2321598	93.91181965	91.65930898
ADV1016663	6/23/2025	3.993	12/23/2026	103.52262	102.6833602	101.8577321	101.0454046	100.2460577	99.4593817	98.68507664	97.92285199	97.17242627
ADV1016192	6/4/2025	4.65	6/4/2035	142.51641	131.7157119	121.8630405	112.8689607	104.6529626	97.14252257	90.27227078	83.98324943	78.22225163
ADV1016980	7/1/2025	4.042	7/1/2026	101.47957	101.1356882	100.7941382	100.4548945	100.1179337	99.78323284	99.4507693	99.12052066	98.79246482
ADV1017187	7/10/2025	4.22	6/10/2026	101.28888	100.9953001	100.7033834	100.4131177	100.124489	99.83748338	99.55208713	99.26828663	98.98606847
ADV1015266	5/6/2025	3.883	5/1/2028	109.60774	107.3470442	105.144808	102.9990983	100.9080602	98.86991508	96.88295692	94.94554861	93.05611857
ADV1016340	6/10/2025	4.186	6/10/2030	120.01094	115.3610512	110.9217824	106.6823983	102.6327759	98.76336368	95.06514541	91.52960718	88.14870625
ADV1017652	7/29/2025	4.06	1/29/2027	104.03145	103.0859296	102.1576211	101.2460584	100.3507911	99.47138448	98.6074196	97.75849194	96.92421105
ADV1016791	6/26/2025	3.847	6/28/2027	105.76132	104.3990761	103.0616604	101.748441	100.458804	99.19215593	97.94792296	96.72555024	95.52450104
ADV1015497	5/14/2025	4.171	5/14/2030	117.96848	113.8502273	109.9121338	106.1451871	102.540878	99.09117082	95.78847488	92.62561675	89.59581493
ADV1017408	7/17/2025	4.068	1/19/2027	103.91743	103.00055	102.0998851	101.2150073	100.3455036	99.49097524	98.65103718	97.82531746	97.01345671

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015786	5/22/2025	4.18	5/22/2026	101.02584	100.7941765	100.563587	100.3340653	100.1056038	99.87819513	99.65183201	99.42650714	99.20221333
ADV1016218	6/5/2025	3.866	12/6/2027	107.90871	106.0788806	104.2893376	102.5388477	100.8262292	99.15034779	97.51011458	95.90448333	94.33244852
ADV1017384	7/16/2025	3.971	1/19/2027	103.89339	102.9757425	102.0743347	101.1887407	100.3185464	99.46335218	98.62277197	97.79643294	96.98397485
ADV1016078	5/30/2025	4.146	8/31/2026	102.23608	101.720512	101.2101387	100.7048841	100.2046717	99.70942612	99.21907378	98.73354244	98.25276127
ADV1017197	7/10/2025	4.305	3/10/2026	100.16366	100.1351296	100.1066279	100.0781582	100.0497203	100.0213142	99.99293992	99.96459728	99.93628628
ADV1015874	5/27/2025	4.125	5/28/2030	119.58406	114.9815317	110.5860714	106.3871525	102.3748491	98.53979757	94.87316063	91.36659443	88.01221786
ADV1016862	6/27/2025	4.031	6/29/2026	101.44778	101.1095524	100.7735747	100.4398291	100.1082936	99.77894622	99.45176537	99.12672972	98.80381823
ADV1016845	6/27/2025	3.853	6/28/2027	105.76928	104.4069737	103.0695016	101.7562269	100.4665354	99.19983381	97.95554819	96.73312371	95.53202361
ADV1015606	5/16/2025	4.099	3/16/2027	104.67626	103.5973211	102.5406858	101.5056634	100.4915947	99.49784701	98.52381312	97.56890966	96.63257615
ADV1016222	6/5/2025	4.055	6/5/2030	119.37804	114.7565798	110.3440253	106.1297313	102.1036604	98.25634311	94.57884205	91.06271887	87.70000319
ADV1015581	5/16/2025	4.138	5/18/2026	100.96828	100.7478295	100.528353	100.3098481	100.0923083	99.87572715	99.66009826	99.44541526	99.23167183
ADV1016659	6/23/2025	4.132	6/23/2026	101.38298	101.0618615	100.7427829	100.4257267	100.1106738	99.79760496	99.48650158	99.1773451	98.87011723
ADV1015258	7/1/2025	4.033	7/1/2030	119.59027	114.8875314	110.4004397	106.1179675	102.0297116	98.12585046	94.39710893	90.83472493	87.43041856
ADV1015992	5/29/2025	4.109	5/1/2030	118.53449	114.1705434	110.000234	106.0137823	102.2019642	98.55607603	95.06790154	91.72968139	88.53408479
ADV1016522	6/27/2025	4.104	6/27/2030	119.85397	115.1571331	110.6751151	106.3969462	102.3122753	98.41133019	94.68488253	91.12421481	87.7210893
ADV1016118	6/3/2025	4.124	4/25/2030	119.18842	114.6896427	110.3896882	106.2786396	102.34713	98.58631183	94.98782485	91.54376638	88.2466634
ADV1017754	7/31/2025	4.035	7/24/2030	119.85748	115.0830324	110.5303532	106.1879556	102.0450098	98.09129975	94.31718536	90.71356672	87.27185128
ADV1016019	5/29/2025	4.167	8/31/2026	102.24682	101.7312202	101.2208153	100.7155294	100.2152857	99.72000923	99.22962618	98.74406434	98.26325289
ADV1017721	7/31/2025	4.241	7/31/2026	101.89499	101.4668263	101.0422566	100.6212361	100.2037207	99.78966655	99.37903095	98.97177168	98.56784725
ADV1016759	6/25/2025	4.224	4/22/2026	100.69016	100.5381056	100.3865048	100.2353595	100.0846676	99.93442706	99.78463586	99.63529195	99.48639331
ADV1017089	7/7/2025	4.2	7/7/2026	101.57963	101.2191206	100.8611807	100.5057802	100.1528923	99.80249011	99.45454745	99.10903837	98.76593733
ADV1015462	5/15/2025	4.1	10/25/2027	107.65145	105.9451396	104.2745285	102.638565	101.0362358	99.46656742	97.92862377	96.42150457	94.94434353
ADV1015263	7/1/2025	4.035	7/1/2030	119.59915	114.896221	110.4089421	106.1262888	102.0378578	98.13382728	94.4049219	90.84237933	87.43791945
ADV1015383	5/9/2025	4.029	5/9/2030	119.2748	114.7242032	110.3765199	106.2215301	102.249594	98.45161164	94.81898935	91.34360814	88.01779468
ADV1017035	7/2/2025	3.94	4/2/2027	104.73781	103.6102637	102.5070374	101.4273479	100.3704474	99.33561912	98.32217632	97.32946041	96.35683963
ADV1016100	6/2/2025	4.108	12/2/2026	103.36246	102.5827661	101.8148483	101.0584408	100.3132861	99.57913428	98.85574273	98.14287598	97.44030537
ADV1017486	7/22/2025	4.155	7/22/2026	101.74874	101.3460239	100.9465055	100.5501476	100.1569125	99.76676349	99.37966409	98.99557857	98.61447172
ADV1015785	5/22/2025	4.032	3/29/2027	104.85905	103.7410173	102.6468685	101.5758462	100.5272221	99.50029837	98.49440578	97.50890243	96.54317234
ADV1016774	6/25/2025	4.048	6/25/2026	101.40542	101.0784045	100.7535036	100.4306979	100.1099671	99.79129134	99.47465073	99.16002579	98.84739728
ADV1017344	7/15/2025	4.322	4/15/2026	100.61467	100.4829955	100.3516686	100.2206912	100.090062	99.95977948	99.82984229	99.70024899	99.57099819
ADV1016796	6/26/2025	4.091	6/26/2026	101.40538	101.0758719	100.7485119	100.4232757	100.1001427	99.77909239	99.46010476	99.14315996	98.82823836
ADV1017460	7/21/2025	3.89	7/21/2028	110.59824	108.0975752	105.6668892	103.3038246	101.006122	98.77161078	96.59820564	94.48390222	92.42677363
ADV1015917	5/28/2025	4.088	5/28/2027	105.68673	104.3933482	103.1317071	101.9006468	100.6990638	99.52590751	98.38017651	97.26091606	96.16721531

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015774	5/22/2025	4.149	5/22/2029	115.09267	111.6528889	108.3359355	105.1366619	102.0501688	99.07179468	96.19710255	93.42186746	90.74206472
ADV1016518	6/27/2025	4.037	6/28/2027	106.01772	104.6536487	103.3144417	101.9994616	100.7080935	99.4397432	98.19383613	96.96981668	95.76714737
ADV1017497	7/22/2025	3.955	7/22/2027	106.13605	104.7076497	103.3056498	101.9293758	100.578179	99.25143176	97.94852727	96.66887821	95.41191617
ADV1015137	5/1/2025	4.039	5/1/2026	100.73158	100.5588882	100.3867919	100.215284	100.0443616	99.87402153	99.70426098	99.53507696	99.36646655
ADV1015243	5/6/2025	4.04	8/26/2026	102.12522	101.6239452	101.1275955	100.6361001	100.1493881	99.66738975	99.19003676	98.71726212	98.24900011
ADV1017766	7/31/2025	4.144	11/19/2026	103.22432	102.4816413	101.7496732	101.0281831	100.3169468	99.6157467	98.92437093	98.24261378	97.57027519
ADV1016639	6/23/2025	4.586	6/23/2036	146.37409	134.1999463	123.1995591	113.2517569	104.2485309	96.09353837	88.7007861	81.99346812	75.90293963
ADV1017325	7/15/2025	4.125	7/15/2030	120.15995	115.4045969	110.8689036	106.5415594	102.4118904	98.46982434	94.70585378	91.1110013	87.67678738
ADV1016241	7/1/2025	3.987	6/30/2028	110.58326	108.1413351	105.7662576	103.4558305	101.2079408	99.02055652	96.89172363	94.81956223	92.80226346
ADV1017614	7/28/2025	4.068	1/28/2027	104.02658	103.0839004	102.1583298	101.2494087	100.3566904	99.47974398	98.61815386	97.77151881	96.93945155
ADV1016926	7/2/2025	3.908	7/2/2030	119.04609	114.3523767	109.8741601	105.6004167	101.5207412	97.62531068	93.90484912	90.35059389	86.95426498
ADV1017210	7/10/2025	4.104	7/10/2026	101.61051	101.2412314	100.8746538	100.5107434	100.1494713	99.79080855	99.43472686	99.0811983	98.73019532
ADV1017071	7/7/2025	3.976	1/8/2029	112.89348	109.8772519	106.9584246	104.1333326	101.3984653	98.75046289	96.18610914	93.70232445	91.29615923
ADV1015634	5/19/2025	4.191	5/20/2030	119.77532	115.1917361	110.8134063	106.6299498	102.6315701	98.80902286	95.15358049	91.65700054	88.31149539
ADV1015598	5/16/2025	4.174	9/16/2026	102.45057	101.8896474	101.3348776	100.7861639	100.2434074	99.70651112	99.17538037	98.64992238	98.13004642
ADV1017091	7/7/2025	3.955	7/7/2028	110.59031	108.1287617	105.7351008	103.407075	101.1425229	98.93936715	96.79561018	94.70933114	92.67868222
ADV1017239	7/11/2025	3.966	7/11/2028	110.66474	108.1911249	105.7860121	103.4471183	101.1722538	98.95931406	96.80627633	94.7111955	92.67220086
ADV1016565	6/18/2025	4.051	6/18/2030	119.5134	114.8505685	110.400022	106.1509281	102.0930693	98.21680244	94.51302318	90.97313277	87.58900722
ADV1017201	7/10/2025	4.091	10/13/2026	102.73448	102.0971731	101.4677901	100.8461841	100.2322116	99.62573205	99.02660873	98.43470807	97.84989976
ADV1017244	7/11/2025	3.997	1/11/2029	112.99024	109.9641602	107.0360487	104.2022039	101.4590863	98.80330875	96.23162926	93.74094398	91.32828043
ADV1015262	5/6/2025	4.311	4/30/2032	128.44418	121.5404686	115.0646844	108.9878432	103.2830797	97.92548172	92.8919384	88.16099989	83.71274929
ADV1015586	5/16/2025	4.221	5/18/2026	100.96917	100.7488991	100.5296053	100.3112802	100.0939173	99.87751016	99.6620525	99.44753795	99.23396028
ADV1016691	6/24/2025	3.834	6/26/2028	110.34019	107.9091294	105.5444529	103.2439613	101.0055453	98.82717798	96.70691129	94.6428722	92.63325944
ADV1015922	5/28/2025	4.049	2/23/2028	109.10633	107.0441298	105.0320131	103.0684474	101.1519571	99.28112185	97.45457401	95.67099627	93.92911951
ADV1016769	6/25/2025	3.838	6/25/2027	105.80902	104.4513182	103.1192834	101.8122213	100.5294597	99.27035052	98.03426872	96.82061142	95.62879679
ADV1017658	7/29/2025	4.184	7/29/2026	101.84604	101.4235835	101.0046329	100.5891438	100.1770733	99.76837948	99.36302087	98.96095678	98.56214715
ADV1017426	7/18/2025	4.118	7/20/2026	101.73804	101.3405972	100.9462708	100.5550267	100.1668287	99.78164122	99.39942917	99.02015802	98.64379376
ADV1016248	6/5/2025	4.4	8/13/2032	130.10076	122.8366763	116.0407538	109.6801547	103.724511	98.14572887	92.91780679	88.01666961	83.4200163
ADV1016882	6/30/2025	3.862	12/31/2026	103.56616	102.7034551	101.8551325	101.0208327	100.2002101	99.39293019	98.59866943	97.81711454	97.04796228
ADV1016892	6/30/2025	3.845	1/10/2029	112.53091	109.5143749	106.5954686	103.7705027	101.0359518	98.38844287	95.82474692	93.34177254	90.93655906
ADV1015246	5/6/2025	4.119	5/6/2026	100.80466	100.617971	100.4319821	100.246689	100.0620878	99.87817449	99.69494522	99.51239615	99.33052344
ADV1017142	7/9/2025	4.183	7/9/2026	101.59817	101.2320466	100.8685694	100.5077126	100.1494476	99.79374668	99.44058211	99.08992676	98.74175384
ADV1016238	7/1/2025	3.987	6/30/2028	110.58326	108.1413351	105.7662576	103.4558305	101.2079408	99.02055652	96.89172363	94.81956223	92.80226346

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016703	6/24/2025	4.123	6/24/2026	101.39203	101.0681082	100.7462657	100.4264792	100.1087291	99.79299593	99.47926047	99.16750377	98.8577071
ADV1015724	5/22/2025	4.091	5/24/2027	105.63544	104.3538272	103.1034013	101.8830315	100.6916422	99.52820872	98.39175404	97.28134629	96.19609613
ADV1016860	6/27/2025	3.816	6/27/2028	110.13608	107.7081171	105.3464576	103.048917	100.8133922	98.63786217	96.52038382	94.45908873	92.45217973
ADV1016807	6/26/2025	3.906	12/28/2026	103.50886	102.6556702	101.8165582	100.9911791	100.1791975	99.380289	98.59413938	97.82044456	97.05891003
ADV1016888	6/30/2025	3.82	11/17/2027	107.46068	105.6909423	103.9592708	102.2645012	100.6055186	98.9812532	97.39067817	95.83280744	94.30669362
ADV1015256	5/6/2025	3.881	5/1/2028	109.60332	107.3426668	105.1404793	102.9948173	100.9038259	98.86572659	96.87881331	94.941449	93.05206209
ADV1017094	7/7/2025	4.274	7/7/2031	125.03789	119.1124468	113.5120793	108.2171922	103.2094709	98.47179122	93.98813595	89.74351781	85.72390823
ADV1015593	5/16/2025	4.227	5/18/2026	100.97049	100.7502169	100.530921	100.3125939	100.095229	99.87881992	99.66336027	99.44884375	99.2352641
ADV1015766	5/22/2025	4.232	5/22/2030	119.97633	115.3826985	110.9949548	106.8026685	102.796004	98.9656806	95.3029372	91.7995001	88.44755272
ADV1015717	5/21/2025	4.028	5/21/2027	105.60397	104.329757	103.0863772	101.8727163	100.6877167	99.53037046	98.39971651	97.29483783	96.21485903
ADV1017646	7/29/2025	3.943	1/25/2028	108.52419	106.5525743	104.6270242	102.746187	100.9087551	99.11346815	97.35911037	95.64450918	93.96853318
ADV1016188	6/4/2025	4.06	6/4/2030	119.3881	114.7693831	110.359328	106.1473029	102.1232834	98.27781273	94.6019657	91.0873157	87.72590358
ADV1016636	6/23/2025	4.049	12/23/2026	103.56903	102.7295648	101.9037283	101.0911947	100.2916441	99.50476657	98.73026228	97.9678406	97.21722001
ADV1017070	7/7/2025	3.946	7/7/2028	110.56869	108.1074099	105.7140056	103.3862309	101.1219246	98.91900932	96.77548789	94.6894395	92.65901649
ADV1015654	5/19/2025	4.05	7/21/2028	110.98931	108.4838282	106.0484267	103.6807486	101.3785314	99.1396016	96.96187104	94.84333259	92.78205674
ADV1016300	6/9/2025	4.241	6/9/2026	101.24639	100.9644737	100.6841372	100.4053675	100.1281512	99.85247548	99.5783273	99.30569394	99.0345628
ADV1017661	7/30/2025	3.999	7/25/2030	119.70659	114.9326249	110.3805672	106.0389209	101.8968427	97.94410368	94.17105225	90.56857795	87.12807852
ADV1016642	6/23/2025	4.731	6/23/2038	154.02454	139.267063	126.1618482	114.5112873	104.142517	94.90420213	86.66374841	79.30488883	72.72559201
ADV1015253	5/6/2025	3.88	5/1/2028	109.6011	107.3404781	105.1383149	102.9926768	100.9017088	98.86363234	96.8767415	94.93939919	93.05003385
ADV1016540	6/17/2025	4.243	6/17/2026	101.34497	101.0406042	100.7380835	100.4373864	100.1384966	99.84139754	99.54607318	99.25250753	98.96068481
ADV1015286	5/7/2025	3.896	4/10/2028	109.37573	107.1778698	105.035748	102.9475645	100.9115896	98.92616278	96.98968938	95.1006374	93.25753449
ADV1015725	5/21/2025	4.181	11/21/2029	117.49343	113.483126	109.634384	105.9397283	102.3920801	98.98473154	95.71132317	92.5658237	89.54251072
ADV1017274	7/14/2025	4.191	7/15/2026	101.67766	101.294598	100.9144399	100.5371488	100.1626922	99.79103809	99.42215496	99.05601174	98.69257784
ADV1016254	6/5/2025	4.022	6/7/2027	105.73635	104.419107	103.1321871	101.8745394	100.6451641	99.44310656	98.26745537	97.11733941	95.99192583
ADV1015744	5/21/2025	4.106	11/23/2026	103.2989	102.5439784	101.800109	101.0670521	100.3445726	99.63244262	98.93044057	98.23835121	97.55596536
ADV1016516	6/17/2025	4.384	6/20/2031	125.1439	119.2756887	113.7265446	108.4773538	103.5102486	98.80851944	94.35653372	90.13966067	86.14420196
ADV1016000	5/29/2025	4.707	5/29/2035	142.99189	132.1873949	122.32924	113.3282994	105.1043292	97.58503488	90.70524416	84.40616857	78.634746
ADV1015997	5/29/2025	4.411	5/14/2032	129.2201	122.2515363	115.716854	109.5865211	103.8331766	98.43145942	93.3578519	88.59053527	84.10925805
ADV1015255	7/1/2025	4.033	7/1/2030	119.59027	114.8875314	110.4004397	106.1179675	102.0297116	98.12585046	94.39710893	90.83472493	87.43041856
ADV1016846	6/27/2025	3.807	6/27/2028	110.11473	107.6870183	105.3256096	103.0283144	100.7930298	98.61773501	96.500487	94.43941752	92.43272952
ADV1017268	7/14/2025	4.253	5/6/2026	100.86421	100.6720891	100.4806841	100.289996	100.1000205	99.91075381	99.72219177	99.53433046	99.34716593
ADV1016002	5/29/2025	4.698	5/29/2035	142.90687	132.1062243	122.2516743	113.2541102	105.033305	97.51698005	90.6399772	84.34352121	78.57456209
ADV1017095	7/7/2025	4.356	7/7/2032	129.43501	122.2997417	115.6180725	109.3586234	103.4923465	97.99233854	92.8336719	87.99324015	83.44961619

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016183	6/4/2025	3.966	10/4/2028	111.70419	108.9768436	106.3310914	103.7639792	101.2726839	98.85450327	96.50684996	94.22724555	92.01331528
ADV1015594	5/16/2025	4.118	5/16/2029	114.91788	111.49798	108.1997125	105.0179987	101.948007	98.98513929	96.12501791	93.36347321	90.69653224
ADV1017581	7/25/2025	3.997	7/26/2027	106.31839	104.8764949	103.4614479	102.0725581	100.709161	99.37061435	98.05629687	96.76560769	95.49796537
ADV1017185	7/10/2025	4.272	4/10/2026	100.54715	100.4298134	100.3127607	100.1959873	100.0794921	99.96327415	99.84733241	99.73166586	99.61627347
ADV1016777	6/25/2025	3.853	6/26/2028	110.212	107.7859964	105.4261774	103.1303563	100.8964318	98.72238473	96.60627412	94.54623385	92.54046918
ADV1017030	7/2/2025	3.871	7/3/2028	110.34236	107.894981	105.5148285	103.1996862	100.9474221	98.75598675	96.62340921	94.5477937	92.52731629
ADV1017650	7/29/2025	4.302	3/30/2026	100.41064	100.3250561	100.2396109	100.1543087	100.069149	99.98413152	99.89925588	99.81452176	99.72992882
ADV1017199	7/10/2025	4.241	5/11/2026	100.92417	100.7175265	100.5117219	100.3067491	100.102603	99.8992785	99.69677068	99.4950745	99.29418503
ADV1015872	5/27/2025	4.016	5/30/2028	110.25736	107.9083611	105.6217963	103.3955286	101.2275165	99.11580597	97.05852559	95.05388259	93.10015856
ADV1016392	6/12/2025	3.89	6/12/2028	110.29993	107.9096896	105.5838481	103.3202342	101.1167688	98.97145867	96.88239182	94.84773345	92.86572229
ADV1016317	6/9/2025	4.246	6/9/2026	101.2478	100.965878	100.6855389	100.4067666	100.1295478	99.85386954	99.57971883	99.30708295	99.03594929
ADV1016399	6/12/2025	4.168	7/13/2026	101.64136	101.2639962	100.8894491	100.5176854	100.1486741	99.78238455	99.41878659	99.05785048	98.69954693
ADV1016655	6/23/2025	3.885	6/25/2029	114.877	111.3360544	107.9248141	104.6378214	101.4698819	98.41604784	95.47160404	92.63205616	89.89311891
ADV1016251	6/5/2025	4.209	6/5/2026	101.18875	100.9180745	100.6488496	100.3810665	100.1147134	99.849779	99.58625186	99.32412077	99.0633746
ADV1015984	5/29/2025	4.189	5/29/2026	101.11381	100.8625272	100.612499	100.3637124	100.116158	99.8698269	99.6247099	99.38079807	99.13808254
ADV1016733	6/24/2025	3.903	1/24/2029	112.86417	109.8034608	106.8429714	103.9788732	101.2075056	98.52536805	95.92911163	93.41553175	90.98156108
ADV1015603	5/16/2025	4.118	1/19/2027	103.9628	103.045699	102.1448173	101.2597253	100.3900099	99.53527238	98.69512754	97.86920343	97.05714062
ADV1016022	5/29/2025	4.03	8/30/2027	106.80844	105.2665447	103.7550924	102.273262	100.8202584	99.39531437	97.99768932	96.62666825	95.28156063
ADV1015745	5/21/2025	4.106	11/23/2026	103.2989	102.5439784	101.800109	101.0670521	100.3445726	99.63244262	98.93044057	98.23835121	97.55596536
ADV1016811	6/26/2025	4.23	3/24/2026	100.33548	100.26683	100.1982807	100.1298348	100.0614918	99.99325171	99.92511415	99.85707893	99.78914583
ADV1015599	5/16/2025	4.011	5/17/2027	105.5281	104.2658288	103.0338328	101.8310314	100.6563943	99.50893939	98.38772965	97.29187082	96.22050887
ADV1015658	5/19/2025	4.045	11/26/2027	107.97199	106.1718991	104.4109335	102.6878855	101.0015951	99.35095051	97.73488488	96.15237446	94.60243619
ADV1017092	7/7/2025	4.009	7/9/2029	115.21493	111.6345138	108.1863996	104.8649935	101.6649718	98.58126305	95.60903451	92.7436796	89.98080619
ADV1016366	6/11/2025	3.987	6/11/2027	105.83332	104.5053867	103.2067896	101.936556	100.6937557	99.477499	98.2869349	97.12124886	95.97966086
ADV1015269	5/6/2025	4.453	5/1/2035	130.57023	122.8443535	115.7211328	109.1476149	103.0758849	97.46255378	92.26830337	87.45747872	82.99772416
ADV1017186	7/10/2025	4.248	5/11/2026	100.92563	100.7189789	100.5131625	100.308178	100.1040202	99.90068408	99.69816467	99.49645694	99.29555597
ADV1016772	6/25/2025	3.854	5/25/2027	105.44112	104.1565382	102.903316	101.680314	100.4864475	99.32068322	98.18203646	97.06956792	95.9823813
ADV1015131	5/1/2025	3.81	5/3/2027	105.0097	103.7921285	102.6028339	101.440841	100.3052167	99.19507004	98.10954984	97.04784247	96.00916981
ADV1015119	5/1/2025	4.022	5/1/2026	100.72863	100.5559466	100.3838541	100.21235	100.0414312	99.87109494	99.7013381	99.53215778	99.36355106
ADV1016871	6/27/2025	3.766	12/27/2028	112.35447	109.3749066	106.4907566	103.6984363	100.9945204	98.37573147	95.83893202	93.38111818	90.99941301
ADV1016714	6/24/2025	3.953	9/24/2026	102.46101	101.8772134	101.3000836	100.7295021	100.165358	99.6075425	99.0559494	98.51047486	97.97101734
ADV1017495	7/22/2025	3.914	7/24/2028	110.56484	108.0588639	105.6231841	103.2554266	100.9533163	98.7146682	96.53738281	94.41944263	92.35890831
ADV1016327	6/10/2025	4.173	12/10/2026	103.51134	102.7085621	101.9182643	101.1401558	100.3739556	99.61939147	98.87619937	98.14412317	97.42291442

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016249	6/5/2025	4.672	6/15/2035	142.83368	131.9854645	122.0919034	113.0627427	104.8167456	97.28074518	90.38880311	84.08145954	78.30506489
ADV1016808	6/26/2025	3.859	6/26/2029	114.54709	111.0150483	107.6123862	104.3336653	101.1737088	98.12758502	95.19059365	92.35825407	89.62629367
ADV1015991	5/29/2025	4.007	5/1/2028	109.97922	107.6889392	105.4592551	103.2881069	101.1735194	99.11360131	97.10654148	95.15060423	93.24412569
ADV1016832	6/27/2025	3.751	6/27/2028	110.15498	107.7232588	105.3580174	103.057055	100.8182615	98.63960888	96.51914765	94.45500321	92.44537253
ADV1017198	7/10/2025	4.266	4/10/2026	100.54641	100.4290811	100.3120335	100.1952653	100.0787752	99.96256243	99.84662583	99.73096439	99.61557711
ADV1015206	5/5/2025	4.044	11/5/2026	102.98409	102.2815268	101.5885608	100.9049965	100.2306434	99.56531597	98.90883365	98.26102073	97.6217061
ADV1015260	7/1/2025	4.033	7/1/2030	119.59027	114.8875314	110.4004397	106.1179675	102.0297116	98.12585046	94.39710893	90.83472493	87.43041856
ADV1015624	5/19/2025	4.184	5/19/2026	100.9903	100.7670207	100.544747	100.3234689	100.1031795	99.88387227	99.66554046	99.44817752	99.23177693
ADV1015613	5/16/2025	4.068	1/7/2028	108.54345	106.621448	104.7433222	102.9078057	101.1136813	99.35977412	97.64495042	95.96811544	94.328212
ADV1017343	7/15/2025	4.267	6/15/2026	101.36431	101.0562238	100.7499709	100.445535	100.1428998	99.84204947	99.54296803	99.24563986	98.95004947
ADV1015335	5/8/2025	4.101	11/9/2026	103.07245	102.3583361	101.6541354	100.9596422	100.2746565	99.59898364	98.93243438	98.27482452	97.62597481
ADV1015600	5/16/2025	4.143	11/16/2026	103.18816	102.4539786	101.730269	101.0168062	100.3133732	99.61975921	98.93575938	98.26117442	97.59581058
ADV1016236	7/1/2025	3.99	6/30/2028	110.59041	108.1483955	105.7732339	103.4627245	101.2147541	99.0272909	96.89838071	94.82614361	92.80877068
ADV1016021	5/29/2025	4.036	7/29/2027	106.41197	104.9611386	103.5374548	102.1402196	100.7687579	99.4224173	98.10056685	96.80259635	95.52791545
ADV1017577	7/25/2025	4	1/25/2027	103.99221	103.0572037	102.1390372	101.2372612	100.3514393	99.48115036	98.62598789	97.78555958	96.95948655
ADV1016246	7/1/2025	4.108	7/1/2030	119.9234	115.213394	110.7192777	106.430015	102.3351931	98.42498125	94.69009532	91.12176486	87.71170195
ADV1016689	6/24/2025	3.969	6/25/2029	114.90891	111.3736811	107.9677991	104.6858285	101.5225942	98.47316642	95.53284696	92.69715744	89.96182756
ADV1017451	7/21/2025	3.939	1/21/2027	103.88771	102.9644661	102.0576666	101.1668701	100.2916553	99.43161531	98.58635746	97.75550248	96.938684
ADV1016868	6/27/2025	3.855	6/28/2027	105.77198	104.4096549	103.072164	101.7588707	100.4691611	99.20244152	97.95813828	96.73569646	95.5345793
ADV1016894	6/30/2025	3.852	2/14/2029	112.968	109.8427264	106.8217716	103.9010725	101.0767478	98.34508894	95.70255157	93.14574708	90.67143491
ADV1017147	7/9/2025	3.978	7/9/2027	106.07925	104.6857612	103.3174683	101.9737412	100.6539733	99.35757759	98.08398573	96.83264741	95.60302963
ADV1016524	6/27/2025	4.055	6/27/2029	115.2251	111.6786971	108.2621816	104.9701002	101.7972582	98.7387061	95.78972663	92.94582259	90.20270527
ADV1017290	7/14/2025	4.224	6/15/2026	101.3513	101.0432987	100.737129	100.4327759	100.1302231	99.82945459	99.5304545	99.2332072	98.93769722
ADV1015207	5/5/2025	3.969	5/5/2027	105.22647	104.0017997	102.805697	101.6371715	100.4952763	99.37910765	98.28780217	97.22053479	96.17651663
ADV1015587	5/16/2025	4.038	5/16/2028	110.13562	107.8270873	105.579096	103.389611	101.2566805	99.178435	97.15308262	95.17890543	93.25425557
ADV1016269	6/6/2025	4.082	6/6/2029	115.30812	111.8156177	108.4492633	105.2037341	102.0739672	99.05514569	96.1426851	93.33222012	90.61959268
ADV1016186	6/4/2025	3.95	6/5/2028	110.18378	107.81849	105.5164357	103.2754705	101.093537	98.96866496	96.89896602	94.88262998	92.91792066
ADV1017296	7/15/2025	3.965	7/17/2028	110.73402	108.242832	105.8210563	103.466368	101.1765347	98.94941173	96.78293796	94.67513212	92.62408918
ADV1016191	6/4/2025	4.582	6/5/2034	138.29133	128.7582905	119.9844139	111.9045015	104.4593046	97.59495065	91.26242821	85.41712324	80.0184025
ADV1016786	6/26/2025	3.848	6/18/2027	105.64157	104.3015127	102.9888893	101.7028623	100.4426318	99.20743011	97.99652043	96.80919499	95.64477376
ADV1016072	5/30/2025	4.059	9/30/2026	102.59534	101.9943311	101.4003597	100.813307	100.2330526	99.6594787	99.09247056	98.53191585	97.97770485
ADV1015181	5/2/2025	4.006	11/2/2026	102.92191	102.2279894	101.5434327	100.8680501	100.2016581	99.5440778	98.89513526	98.25466096	97.62248983
ADV1016981	7/1/2025	3.882	1/4/2027	103.635	102.760764	101.9012934	101.0562178	100.2251775	99.40782474	98.60382293	97.81284661	97.0345808

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017682	7/30/2025	4.193	7/30/2026	101.8622	101.4369095	101.0151707	100.596937	100.182165	99.77081181	99.36283531	98.95819406	98.5568473
ADV1015723	5/21/2025	4.077	5/22/2028	110.29767	107.9705336	105.7047697	103.4983021	101.3491399	99.25537692	97.21518678	95.22681895	93.28859486
ADV1016891	6/30/2025	3.811	2/16/2028	108.53794	106.5022972	104.5156575	102.5765324	100.6834909	98.83515515	97.03019781	95.26734002	93.54534924
ADV1017171	7/10/2025	4.106	7/10/2026	101.61124	101.2419649	100.8753856	100.5114736	100.1501998	99.79153547	99.43545217	99.08192199	98.73091742
ADV1016640	6/23/2025	4.655	6/23/2037	150.21544	136.7531197	124.694573	113.8832985	104.1811061	95.46588118	87.62963688	80.57680998	74.2227708
ADV1017700	7/30/2025	4.021	7/30/2027	106.40316	104.9496402	103.523368	102.123637	100.7497687	99.40110732	98.07701879	96.77688994	95.50012754
ADV1017612	7/28/2025	4.201	7/28/2026	101.84077	101.4211187	101.0049289	100.592157	100.1827612	99.77670012	99.3739331	98.97442015	98.57812194
ADV1015208	5/5/2025	4.2	3/10/2026	100.1704	100.1416763	100.112981	100.0843178	100.0556867	100.0270877	99.99852056	99.96998537	99.94148202
ADV1016098	6/2/2025	4.234	6/2/2026	101.15883	100.8965595	100.6356468	100.3760836	100.1178597	99.86096459	99.60538808	99.35112004	99.09815043
ADV1016712	6/24/2025	3.988	12/24/2026	103.53031	102.688217	101.8598438	101.0448579	100.2429363	99.4537664	98.67704534	97.91247991	97.15978602
ADV1016365	6/11/2025	4.006	6/11/2029	115.11546	111.6114979	108.2345784	104.9793466	101.8407068	98.81380932	95.8940369	93.07699176	90.35848381
ADV1017240	7/11/2025	3.994	7/12/2027	106.13902	104.7368694	103.360203	102.0083825	100.680791	99.37683186	98.09592761	96.83751906	95.60106478
ADV1015730	5/21/2025	4.257	5/21/2026	101.01301	100.7843496	100.5567346	100.33016	100.1046186	99.88010321	99.65660682	99.43412243	99.21264314
ADV1017093	7/7/2025	4.065	7/8/2030	119.81175	115.0841154	110.5740773	106.2704743	102.1627702	98.24102042	94.49583571	90.91834836	87.50018054
ADV1016189	6/4/2025	4.281	6/4/2031	124.70681	118.8881192	113.3839345	108.1754567	103.2451181	98.57649339	94.15421853	89.96391629	85.99212712
ADV1016775	6/25/2025	3.956	12/28/2026	103.55114	102.6977592	101.8584553	101.0328864	100.2207171	99.42162297	98.63528976	97.86141334	97.09969916
ADV1015463	5/15/2025	4.098	5/15/2028	110.25835	107.9512063	105.7045057	103.5162145	101.3843866	99.30715746	97.28274006	95.30942096	93.38555652
ADV1016301	6/9/2025	4.175	12/9/2026	103.50058	102.7006507	101.9131166	101.1376868	100.3740832	99.62203655	98.88128533	98.15157608	97.43266285
ADV1015966	5/29/2025	4.253	5/29/2026	101.11004	100.8589792	100.6091702	100.3605992	100.1132569	99.86713442	99.62222265	99.3785127	99.13599576
ADV1016071	5/30/2025	4.014	5/28/2027	105.59322	104.3004688	103.0394425	101.8089866	100.607998	99.43542627	98.29027028	97.17157556	96.0784315
ADV1017492	7/22/2025	4.223	6/22/2026	101.43632	101.1082333	100.7822185	100.4582578	100.1363316	99.81642092	99.4985067	99.18257029	98.86859321
ADV1016519	6/27/2025	3.998	6/27/2028	110.56793	108.1347815	105.7680512	103.4655476	101.2251646	99.04487799	96.92274165	94.85688433	92.8455061
ADV1016934	6/30/2025	4.083	6/30/2026	101.45032	101.1095875	100.77114	100.4349536	100.1010058	99.76927433	99.43973722	99.11237279	98.78715964
ADV1015252	6/2/2025	4.019	5/31/2030	119.16214	114.5601019	110.1655562	105.9679379	101.9572824	98.12419051	94.45979265	90.95571534	87.6040504
ADV1017516	7/23/2025	4.089	7/23/2026	101.76266	101.3567902	100.954168	100.5547555	100.1585143	99.76540653	99.37539508	98.98844335	98.6045153
ADV1016884	6/30/2025	3.862	12/31/2026	103.56616	102.7034551	101.8551325	101.0208327	100.2002101	99.39293019	98.59866943	97.81711454	97.04796228
ADV1015775	5/22/2025	4.253	5/22/2026	101.02444	100.792979	100.5625863	100.3332581	100.104987	99.87776571	99.65158692	99.42644342	99.20232806
ADV1016839	6/27/2025	4.103	6/29/2026	101.44523	101.1073041	100.771629	100.4381805	100.1069365	99.77787523	99.45097522	99.12621524	98.80357434
ADV1016390	6/12/2025	4.29	3/12/2026	100.19272	100.1583686	100.1240536	100.0897789	100.0555445	100.0213503	99.98719619	99.9530821	99.91900795
ADV1017490	7/22/2025	4.297	4/23/2026	100.70955	100.5549932	100.4009128	100.2473025	100.09416	99.94148318	99.78926993	99.6375181	99.48622558
ADV1016234	7/1/2025	3.99	6/30/2028	110.59041	108.1483955	105.7732339	103.4627245	101.2147541	99.0272909	96.89838071	94.82614361	92.80877068
ADV1016001	5/29/2025	4.187	5/29/2026	101.11331	100.8620279	100.6120005	100.3632146	100.1156611	99.8693308	99.62421462	99.38030361	99.13758888
ADV1016244	7/1/2025	3.988	6/30/2028	110.58564	108.1436886	105.768583	103.4581285	101.2102119	99.02280131	96.89394266	94.82175603	92.80443254

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017075	7/7/2025	3.989	7/7/2027	106.06916	104.6812365	103.3183209	101.9797885	100.6650393	99.37349249	98.10458575	96.85777457	95.63253148
ADV1017701	7/30/2025	3.977	7/31/2028	110.93089	108.3982303	105.9371428	103.5451975	101.2200609	98.95949213	96.76133934	94.6235351	92.54409274
ADV1016857	6/27/2025	3.846	12/27/2028	112.37291	109.3978762	106.5180058	103.7297307	101.0296378	98.41446081	95.88107311	93.42648095	91.047817
ADV1017123	7/8/2025	4.298	4/8/2026	100.52579	100.4141583	100.3027774	100.191649	100.080772	99.97014557	99.85976886	99.74964096	99.63976102
ADV1016847	6/27/2025	3.868	6/27/2029	114.58936	111.0537005	107.6476312	104.3657124	101.2027595	98.15383258	95.21422353	92.37944391	89.64521346
ADV1015747	5/21/2025	4.106	11/23/2026	103.2989	102.5439784	101.800109	101.0670521	100.3445726	99.63244262	98.93044057	98.23835121	97.55596536
ADV1017289	7/14/2025	4.274	4/16/2026	100.62065	100.4861259	100.3519693	100.2181768	100.0847468	99.95167788	99.81896844	99.68661702	99.55462214
ADV1015508	5/14/2025	4.179	5/14/2026	100.92788	100.7186158	100.5102326	100.3027274	100.0960947	99.89032886	99.6854244	99.48137579	99.27817759
ADV1017074	7/7/2025	4.059	1/7/2027	103.76302	102.8805787	102.013174	101.1604238	100.3219585	99.49742084	98.68646547	97.88875835	97.10397629
ADV1017202	7/10/2025	4.021	3/10/2027	104.51295	103.4519659	102.4125713	101.394112	100.3959593	99.41750932	98.45818217	97.51742034	96.59468792
ADV1015261	5/6/2025	4.011	4/30/2030	118.76752	114.2627302	109.9576906	105.8424018	101.9074263	98.14385177	94.54325813	91.0976877	87.79961681
ADV1017659	7/29/2025	3.959	7/29/2027	106.30133	104.8513355	103.4284693	102.0320376	100.6613657	99.31580164	97.99471475	96.69749519	95.42355294
ADV1016424	6/13/2025	4.212	6/15/2026	101.31155	101.0128239	100.7158738	100.420682	100.127233	99.8355111	99.54550113	99.2571879	98.97055646
ADV1017090	7/7/2025	3.989	7/7/2027	106.06916	104.6812365	103.3183209	101.9797885	100.6650393	99.37349249	98.10458575	96.85777457	95.63253148
ADV1016638	6/23/2025	4.525	6/25/2035	142.31612	131.4233951	121.4940526	112.4366721	104.1689895	96.61693533	89.71377858	83.39936426	77.61943376
ADV1016471	6/16/2025	4.148	6/16/2026	101.32799	101.0261809	100.7261808	100.4279764	100.1315516	99.83689023	99.5439766	99.25279502	98.96333004
ADV1015468	5/13/2025	4.234	5/13/2026	100.91106	100.7047673	100.4993285	100.2947421	100.0910028	99.88810526	99.68604417	99.48481428	99.28441042
ADV1016074	5/30/2025	4.01	12/30/2026	103.67989	102.8194676	101.9733434	101.1411605	100.3225763	99.51725932	98.72488861	97.94515363	97.17775369
ADV1017651	7/29/2025	4.202	7/29/2026	101.85359	101.4311184	101.012149	100.5966412	100.1845521	99.77583977	99.37046278	98.96838042	98.56955263
ADV1015873	5/27/2025	4.086	5/29/2029	114.96954	111.5119295	108.1784123	104.963756	101.8629862	98.87137131	95.98440938	93.1978146	90.50750554
ADV1017530	7/23/2025	3.897	7/23/2027	106.24036	104.8056471	103.3975294	102.0153333	100.6584029	99.32610412	98.01782377	96.73296851	95.47096417
ADV1015740	5/21/2025	4.181	5/22/2026	101.02607	100.794407	100.5638171	100.334295	100.1058332	99.87842416	99.65206069	99.42673546	99.20244129
ADV1016716	6/24/2025	3.913	12/21/2026	103.49039	102.6561116	101.8353033	101.0276448	100.2328212	99.45052812	98.6804704	97.92236222	97.1759266
ADV1015721	5/22/2025	4.171	11/23/2026	103.29505	102.5408329	101.7976538	101.0652673	100.3434394	99.63194263	98.93055599	98.23906483	97.55726053
ADV1017177	7/10/2025	3.925	7/10/2029	115.19447	111.6051938	108.1487884	104.8196331	101.6123723	98.52190433	95.54336828	92.67213105	89.9037756
ADV1016052	5/30/2025	4.064	4/30/2027	105.26749	104.056827	102.8740657	101.7182532	100.5884755	99.48385935	98.40357011	97.34680982	96.31281507
ADV1017120	7/8/2025	3.989	6/16/2028	110.41123	108.0116357	105.6768639	103.4047482	101.1932076	99.04024515	96.94394443	94.90246519	92.91403993
ADV1016593	6/20/2025	4.149	6/22/2026	101.40193	101.0832729	100.7666295	100.4519804	100.1393065	99.82858926	99.51981027	99.21295135	98.90799454
ADV1017119	7/8/2025	4.334	3/9/2026	100.15243	100.126739	100.1010787	100.0754464	100.0498421	100.0242657	99.99871726	99.9731966	99.94770373
ADV1016734	6/24/2025	3.927	6/25/2029	114.76635	111.2335317	107.8299885	104.5502932	101.3892731	98.34200046	95.4037792	92.57013286	89.83679304
ADV1016810	6/26/2025	4.075	6/26/2026	101.40013	101.070635	100.7432857	100.4180602	100.0949378	99.77389808	99.45492098	99.13798665	98.82307548
ADV1016181	6/4/2025	4.203	6/4/2026	101.17499	100.9071185	100.6406707	100.3756338	100.1119964	99.84974766	99.58887643	99.32937189	99.07122329
ADV1016239	7/1/2025	3.987	6/30/2028	110.58326	108.1413351	105.7662576	103.4558305	101.2079408	99.02055652	96.89172363	94.81956223	92.80226346

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017088	7/7/2025	4.196	7/7/2026	101.57819	101.217687	100.8597502	100.5043529	100.1514681	99.80106901	99.45312945	99.10762345	98.76452547
ADV1017295	7/14/2025	4.057	1/14/2027	103.8462	102.9437082	102.0569349	101.1854739	100.3289305	99.48692332	98.65908412	97.84505689	97.04449748
ADV1017029	7/2/2025	3.899	7/2/2027	105.88439	104.5115249	103.1631704	101.8387266	100.5376103	99.25925672	98.00311905	96.76866748	95.55538867
ADV1016795	6/26/2025	3.856	12/28/2026	103.52589	102.6718022	101.8318244	101.005605	100.1928079	99.39310746	98.60618891	97.83174731	97.06948737
ADV1016773	6/25/2025	4.124	6/25/2026	101.40427	101.0775516	100.7529388	100.4304159	100.1099628	99.79155956	99.47518646	99.16082413	98.84845342
ADV1015918	5/28/2025	4.33	3/25/2026	100.36053	100.2887126	100.217008	100.1454133	100.0739284	100.002553	99.93128685	99.8601297	99.7890813
ADV1016053	5/30/2025	4.004	5/30/2028	110.22968	107.8809908	105.5947244	103.368749	101.2010232	99.08959302	97.03258743	95.02821371	93.07475361
ADV1015965	5/29/2025	4.13	5/29/2030	119.61754	115.0114236	110.6126366	106.410638	102.3954843	98.5577953	94.88871858	91.37989623	88.02343412
ADV1016853	6/27/2025	3.86	6/28/2027	105.77873	104.4163581	103.07882	101.7654804	100.4757252	99.2089608	97.96461349	96.74212834	95.54096853
ADV1016942	6/30/2025	4.078	6/30/2026	101.44862	101.107896	100.769452	100.4332692	100.0993249	99.76759692	99.4380633	99.11070234	98.78549265
ADV1016265	6/6/2025	4.178	6/6/2030	119.92744	115.2912149	110.8645387	106.6367365	102.5977419	98.73805749	95.04871954	91.5212643	88.14769716
ADV1015804	5/23/2025	4.242	5/26/2026	101.07115	100.8285018	100.5870211	100.3467031	100.1075394	99.86952163	99.63264162	99.39689118	99.16226221
ADV1016851	6/27/2025	3.909	6/27/2030	118.99021	114.3121835	109.84834	105.5877408	101.5200598	97.63554884	93.92500246	90.37972478	86.99149875
ADV1017502	7/22/2025	4.162	7/22/2026	101.75154	101.3488198	100.9492947	100.5529301	100.1596884	99.76953273	99.38242674	98.99833468	98.61722133
ADV1017269	7/14/2025	4.118	9/17/2026	102.43165	101.8679968	101.3105601	100.7592386	100.2139316	99.674541	99.14097059	98.61312634	98.09091621
ADV1016521	6/27/2025	4.055	6/27/2029	115.2251	111.6786971	108.2621816	104.9701002	101.7972582	98.7387061	95.78972663	92.94582259	90.20270527
ADV1016184	6/4/2025	4.001	6/4/2027	105.67176	104.3613606	103.082061	101.8327555	100.6123907	99.41996253	98.25451303	97.11512778	96.00093345
ADV1016723	6/25/2025	3.875	9/27/2027	106.92708	105.3045525	103.7149788	102.1574277	100.6309996	99.13482869	97.66808072	96.22995188	94.81966732
ADV1016017	5/29/2025	4.251	5/29/2026	101.10954	100.8584799	100.6086717	100.3601015	100.1127601	99.86663839	99.62172743	99.37801829	99.13550216
ADV1015681	5/20/2025	4.07	5/21/2027	105.56788	104.2952827	103.0534574	101.8412929	100.6577344	99.50177631	98.37246008	97.26887096	96.19013571
ADV1015385	5/9/2025	3.931	5/10/2027	105.33438	104.0934037	102.8817296	101.6983312	100.542226	99.41247645	98.30818768	97.22850484	96.17261104
ADV1016193	6/4/2025	4.77	6/4/2037	150.4128	137.0498755	125.0715456	114.3242361	104.6722693	95.99568756	88.18835257	81.1562838	74.81620482
ADV1015393	5/12/2025	4.106	5/12/2027	105.48786	104.2415028	103.0246856	101.8363642	100.6755447	99.54127881	98.43266169	97.3488291	96.28895527
ADV1015317	5/8/2025	4.08	5/8/2026	100.83581	100.6433646	100.4516613	100.2607002	100.0704769	99.88098706	99.69222643	99.50419069	99.31687562
ADV1017184	7/10/2025	4.311	3/10/2026	100.16388	100.1353486	100.1068458	100.0783749	100.0499359	100.0215287	99.9931533	99.96480954	99.93649743
ADV1013785	9/30/2025	4.156	9/30/2030	121.21028	116.2067352	111.443831	106.9086565	102.5890628	98.47361599	94.55155095	90.81272869	87.24759629
ADV1015177	8/4/2025	3.835	8/4/2027	106.19953	104.7338373	103.2958539	101.8848637	100.5001712	99.14110399	97.80701235	96.49726804	95.21126346
ADV1016801	8/21/2025	3.955	8/21/2026	102.02146	101.5344072	101.0520131	100.574214	100.1009442	99.63213936	99.16773642	98.7076734	98.25188952
ADV1017829	8/4/2025	3.905	2/4/2027	103.96374	103.0016771	102.0574451	101.1305496	100.2205159	99.32688638	98.4492201	97.58709167	96.74009073
ADV1018720	9/11/2025	3.675	9/11/2030	118.74927	113.8584378	109.2013503	104.7655626	100.539358	96.51170352	92.67220549	89.01106952	85.51906251
ADV1020086	10/31/2025	3.964	4/30/2026	100.72168	100.5492902	100.3774758	100.2062377	100.0355731	99.865479	99.69595264	99.5269912	99.35859189
ADV1018132	8/14/2025	4.03	8/14/2026	101.97499	101.507568	101.0444466	100.5855645	100.1308634	99.68028613	99.23377662	98.79127976	98.35274147
ADV1018425	8/26/2025	3.734	6/26/2028	109.92982	107.5071988	105.1506875	102.8581038	100.6273487	98.45640492	96.34333345	94.28627004	92.28342173

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018687	9/5/2025	3.552	9/7/2027	106.28659	104.7243745	103.1933073	101.6925345	100.2212311	98.7786019	97.36387948	95.97632354	94.61521949
ADV1017824	8/4/2025	4.044	8/4/2026	101.86297	101.423735	100.9882908	100.5565892	100.1285821	99.70422205	99.28346259	98.86625796	98.45256318
ADV1018192	8/18/2025	4.153	3/18/2026	100.24853	100.1974046	100.1463496	100.0953631	100.0444449	99.99359486	99.94281282	99.89209866	99.84145223
ADV1017792	8/1/2025	3.917	8/1/2030	119.41821	114.6306996	110.0666972	105.7145762	101.5633721	97.60274475	93.8229397	90.21475174	86.76949125
ADV1019963	10/27/2025	3.591	12/31/2027	107.56186	105.6686622	103.8183085	102.0095829	100.2413073	98.51234414	96.82159519	95.16799968	93.55053281
ADV1019821	10/20/2025	3.498	10/20/2027	106.70121	105.0148516	103.3636403	101.7465469	100.1625795	98.61078483	97.09024599	95.6000809	94.13944056
ADV1018784	9/10/2025	3.905	6/10/2026	101.18711	100.896254	100.6070496	100.319481	100.0335341	99.74919527	99.46645082	99.1852873	98.90569141
ADV1017948	8/7/2025	3.967	8/7/2026	101.8951	101.4470506	101.0029466	100.5627402	100.1263803	99.69381642	99.26499907	98.83987956	98.41841009
ADV1019844	10/21/2025	3.579	4/21/2027	104.57804	103.3973374	102.2433273	101.1151071	100.0118184	98.93264083	97.87678941	96.84351308	95.83209272
ADV1018830	9/12/2025	3.968	8/29/2031	123.57267	117.544327	111.8552579	106.4845037	101.4125057	96.62100791	92.09296377	87.81244995	83.76458658
ADV1018628	9/4/2025	3.764	3/20/2030	117.25265	112.8992198	108.7348821	104.7503829	100.9369693	97.28636286	93.79073183	90.44266412	87.23514252
ADV1017929	8/6/2025	4.036	8/6/2026	101.88315	101.4382805	100.9973037	100.5601676	100.1268221	99.69721805	99.27130691	98.84904115	98.43037401
ADV1017838	8/4/2025	3.782	8/4/2028	110.49916	107.9607499	105.4944075	103.0976777	100.7682005	98.50371062	96.3020326	94.16107701	92.07883633
ADV1019528	10/6/2025	3.85	10/7/2030	119.85139	114.8591159	110.1081801	105.5855734	101.2790624	97.17713704	93.26896322	89.54433967	85.99365725
ADV1019707	10/15/2025	4.105	10/17/2033	132.1828	123.5752283	115.6103951	108.2364951	101.4061722	95.07611272	89.20668053	83.76158601	78.70758688
ADV1019649	10/14/2025	3.826	7/14/2026	101.54698	101.1594834	100.7749048	100.3932129	100.0143752	99.63835972	99.26513482	98.89466943	98.52693292
ADV1019499	10/3/2025	3.634	4/5/2027	104.51653	103.3805743	102.2693336	101.1820079	100.1178309	99.07606845	98.05601715	97.05700287	96.07837913
ADV1020006	10/29/2025	3.648	4/29/2027	104.76137	103.5567446	102.3798482	101.2297288	100.1054795	99.00623407	97.93116464	96.87947946	95.85042105
ADV1019308	9/29/2025	3.656	9/29/2027	106.71493	105.0865083	103.4912672	101.9282591	100.3965752	98.89534062	97.42371285	95.98088011	94.56606004
ADV1019596	10/9/2025	3.728	4/9/2027	104.59436	103.4477192	102.3262518	101.2291386	100.1555917	99.10485699	98.07621207	97.06896489	96.08245203
ADV1019422	10/1/2025	3.634	4/1/2027	104.46404	103.3397973	102.2397641	101.1631684	100.1092665	99.07734602	98.06672411	97.07674593	96.10678324
ADV1018612	9/3/2025	4.119	3/3/2026	100.06398	100.0554918	100.0470085	100.0385331	100.0300656	100.0216059	100.013154	100.0047099	99.99627359
ADV1018657	9/5/2025	3.667	8/28/2030	118.56425	113.7186486	109.1030316	104.705242	100.5138267	96.51799601	92.70758067	89.07299349	85.60519272
ADV1019044	9/19/2025	3.81	9/21/2026	102.30451	101.730104	101.1621622	100.6005714	100.0452254	99.49602014	98.95285408	98.41562782	97.88424414
ADV1017784	8/1/2025	4.237	4/1/2026	100.42881	100.3375699	100.2464901	100.1555724	100.0648164	99.97422166	99.8837878	99.79351438	99.70340098
ADV1018004	8/11/2025	3.852	8/12/2030	119.58857	114.755424	110.1495812	105.7591249	101.5728284	97.58010937	93.77098891	90.13605432	86.66642395
ADV1017915	8/6/2025	4.029	8/6/2026	101.88005	101.4351894	100.9942207	100.5570927	100.1237552	99.69415906	99.26825581	98.8459979	98.42733856
ADV1018548	8/29/2025	3.697	8/29/2028	110.56729	107.9582956	105.4252934	102.9656219	100.5767306	98.25617443	96.00160775	93.81078017	91.68153188
ADV1017957	8/7/2025	4.746	12/17/2038	154.53198	139.2951394	125.8184049	113.884599	103.3045889	93.91352402	85.56759829	78.14125761	71.52479165
ADV1018676	9/5/2025	3.623	9/7/2027	106.2858	104.7254311	103.196151	101.6971023	100.2274625	98.78643835	97.37326482	95.98720359	94.627542
ADV1017878	8/5/2025	3.792	8/4/2028	110.52382	107.9851007	105.5184567	103.1214316	100.7916654	98.52689245	96.32493726	94.18371018	92.10120354
ADV1019238	9/26/2025	3.84	9/28/2026	102.40083	101.806587	101.2192441	100.6386789	100.0647746	99.497417	98.93649445	98.38189792	97.83352079
ADV1019958	10/27/2025	3.932	3/31/2026	100.37462	100.2872253	100.1999842	100.1128915	100.0259467	99.93914948	99.85249949	99.76599635	99.67963972

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017893	8/5/2025	4.141	7/25/2031	124.18982	118.245491	112.6300517	107.3235182	102.3072212	97.56371447	93.07668852	88.83089095	84.8120527
ADV1019263	9/26/2025	3.998	3/26/2026	100.32703	100.253499	100.1800877	100.106791	100.0336087	99.96054048	99.88758615	99.81474542	99.74201803
ADV1017923	8/6/2025	3.796	5/14/2027	105.2242	103.9725236	102.7506858	101.5576233	100.3923271	99.25383484	98.14122837	97.053631	95.99020528
ADV1018380	8/25/2025	3.79	8/25/2028	110.75862	108.1583288	105.6334513	103.1813606	100.7995358	98.48555901	96.23711094	94.05196574	91.92798689
ADV1018637	9/4/2025	3.68	1/21/2028	107.97146	106.0163942	104.1068023	102.2413494	100.4187511	98.6377691	96.8972088	95.19591771	93.53278362
ADV1019599	10/9/2025	3.837	10/9/2030	119.81108	114.8139848	110.0587059	105.5321994	101.2221961	97.11715251	93.20620437	89.47912236	85.9262716
ADV1019447	10/1/2025	3.604	10/2/2028	110.91588	108.2004783	105.566334	103.0105144	100.530209	98.12272745	95.78549373	93.51604012	91.31200206
ADV1018836	9/12/2025	3.975	9/12/2031	123.75274	117.678051	111.9472144	106.5388586	101.4330568	96.6112176	92.0559887	87.75116766	83.68161991
ADV1018705	9/8/2025	3.887	6/8/2026	101.15931	100.8741905	100.5906553	100.3086912	100.028285	99.74942395	99.47209509	99.19628579	98.92198353
ADV1018262	8/20/2025	4.049	8/19/2026	102.07491	101.5793065	101.0884079	100.6021481	100.1204613	99.64328316	99.17055056	98.70220147	98.23817505
ADV1018138	10/1/2025	3.787	10/2/2028	111.20662	108.4915208	105.8575599	103.3018119	100.8214733	98.41386052	96.07640353	93.80664052	91.60221237
ADV1019345	9/30/2025	3.717	9/30/2027	106.70986	105.0805841	103.4845108	101.9206899	100.3882115	98.88619932	97.41380991	95.97023042	94.55467752
ADV1018084	8/15/2025	4.08	5/15/2026	100.93226	100.7151977	100.4990656	100.2838551	100.0695603	99.85617521	99.64369404	99.43211095	99.22142019
ADV1018272	8/20/2025	4.012	8/20/2026	102.03758	101.5532472	101.0735286	100.5983544	100.12766	99.66138198	99.19945837	98.74182816	98.28843153
ADV1018091	10/1/2025	3.728	10/2/2028	111.05049	108.3374672	105.7055346	103.1517688	100.6733675	98.26764862	95.93204345	93.66409146	91.46143474
ADV1019600	10/9/2025	4.315	10/10/2034	137.19943	127.3365116	118.2896571	109.9862675	102.360583	95.35300666	88.90949694	82.98102192	77.52307042
ADV1020089	10/31/2025	3.626	10/29/2027	107.01972	105.3057389	103.6278303	101.9849172	100.3759697	98.79999844	97.25605259	95.74321784	94.26061469
ADV1017982	8/8/2025	3.796	8/8/2029	115.08361	111.4140359	107.8832631	104.4852923	101.2144135	98.06519359	95.0324615	92.11129399	89.29700238
ADV1017864	8/5/2025	3.894	2/5/2027	103.96547	103.0005783	102.0536246	101.1241086	100.2115513	99.3154912	98.43548354	97.57109931	96.7219247
ADV1017892	8/5/2025	4.141	7/25/2031	124.18982	118.245491	112.6300517	107.3235182	102.3072212	97.56371447	93.07668852	88.83089095	84.8120527
ADV1018604	9/3/2025	4.106	4/3/2026	100.43468	100.3381591	100.2418204	100.1456678	100.0497007	99.95391851	99.85832076	99.76290687	99.6676763
ADV1019960	10/27/2025	3.783	8/31/2026	102.07081	101.545044	101.0245972	100.5093879	99.99933767	99.49436934	98.99440742	98.49937788	98.00920814
ADV1019277	9/29/2025	3.999	3/30/2026	100.37334	100.2884991	100.2037963	100.1192351	100.0348153	99.95053636	99.86639809	99.7824001	99.69854206
ADV1018710	9/8/2025	3.72	9/7/2028	110.73398	108.0970809	105.5375391	103.0526235	100.6397174	98.29631229	96.02000356	93.80848482	91.65954352
ADV1018364	8/25/2025	4.013	8/25/2026	102.09694	101.5985098	101.1049536	100.6162	100.132179	99.65282207	99.17806187	98.70783241	98.24206897
ADV1019418	10/1/2025	3.596	10/15/2027	106.80898	105.1355518	103.4968125	101.8917516	100.3193971	98.77881394	97.26910302	95.7893988	94.33886802
ADV1018450	8/27/2025	3.712	8/27/2029	114.99885	111.2768052	107.6975405	104.254795	100.9426161	97.75534435	94.68759727	91.73425388	88.89044074
ADV1019319	9/29/2025	3.66	9/29/2027	106.72137	105.0928991	103.4976051	101.934545	100.4028101	98.90152535	97.42984829	95.98696711	94.57209941
ADV1019959	10/27/2025	3.906	4/30/2026	100.71219	100.5397724	100.3679341	100.1966721	100.0259837	99.85586582	99.6863158	99.51733077	99.34890795
ADV1018677	9/5/2025	3.624	9/7/2027	106.28735	104.7269682	103.1976758	101.6986151	100.2289634	98.78792765	97.37474269	95.98867022	94.62899757
ADV1019455	10/1/2025	3.648	10/1/2027	106.61378	104.9825844	103.384666	101.8190736	100.2848939	98.7812474	97.3072875	95.86219843	94.44519409
ADV1019299	9/29/2025	4.032	9/28/2035	122.21944	116.4777281	111.1166523	106.1066342	101.4206518	97.03399688	92.9240602	89.07013765	85.45325595
ADV1018273	8/20/2025	3.893	2/22/2027	104.17167	103.1578164	102.1637253	101.1888248	100.2325627	99.29440763	98.37384832	97.47039259	96.58356648

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017868	8/5/2025	4.278	8/5/2033	132.83534	124.4183848	116.6148562	109.3764517	102.6589196	96.42169931	90.62759531	85.24248204	80.23503557
ADV1018092	10/1/2025	3.795	10/1/2029	115.44064	111.6155768	107.9401983	104.4077972	101.0120076	97.74678454	94.60638608	91.58535616	88.67850855
ADV1018000	8/8/2025	3.862	8/8/2030	119.59012	114.7684693	110.173056	105.7920516	101.6143061	97.62930749	93.82714206	90.19845729	86.73442703
ADV1020088	10/31/2025	3.678	4/30/2027	104.8943	103.6846932	102.5030042	101.3482762	100.2195939	99.11608267	98.036907	96.98126779	95.94840067
ADV1018236	8/19/2025	3.744	8/21/2028	110.78174	108.1884354	105.6701145	103.22417	100.8481029	98.53951638	96.29611052	94.1156781	91.99610013
ADV1018451	8/27/2025	3.712	8/27/2029	114.99885	111.2768052	107.6975405	104.254795	100.9426161	97.75534435	94.68759727	91.73425388	88.89044074
ADV1018026	8/11/2025	3.877	8/11/2027	106.34516	104.8591112	103.4015003	101.9715784	100.5686237	99.19193902	97.84085083	96.51470806	95.21288133
ADV1020062	10/30/2025	3.773	10/30/2026	102.77117	102.0855954	101.4091696	100.7417094	100.0830373	99.43298043	98.79137062	98.15804391	97.5328406
ADV1018419	8/26/2025	3.775	8/26/2030	119.38673	114.5178151	109.8797807	105.4604226	101.2482505	97.23243857	93.40278398	89.74966722	86.26401588
ADV1018735	9/9/2025	3.618	9/9/2027	106.30144	104.7352492	103.2003192	101.6957903	100.2208325	98.77464557	97.35645785	95.96552473	94.60112757
ADV1017798	8/1/2025	3.922	2/1/2027	103.94298	102.9894856	102.0535001	101.1345473	100.2321648	99.34590733	98.47534506	97.62006351	96.77966262
ADV1019343	9/30/2025	3.749	3/31/2027	104.49588	103.3754395	102.2790514	101.2059437	100.1553803	99.1266557	98.11909379	97.13204598	96.16489
ADV1018699	9/8/2025	3.776	9/9/2026	102.15114	101.6106993	101.0759824	100.5469021	100.0233695	99.50529748	98.99260071	98.48519571	97.9830007
ADV1018679	9/5/2025	3.588	9/5/2028	110.37166	107.7452255	105.1957545	102.7205356	100.3169694	97.98256395	95.71493003	93.51177599	91.37090314
ADV1018680	9/5/2025	3.65	9/5/2029	114.61426	110.879955	107.2896606	103.8370277	100.516022	97.32090822	94.24623317	91.28681031	88.43770513
ADV1018339	8/22/2025	3.799	8/22/2030	119.45401	114.5950926	109.9660304	105.5547097	101.3497157	97.34029212	93.51630009	89.86817919	86.38691147
ADV1019955	10/27/2025	3.737	10/27/2026	102.66577	101.9895998	101.3223386	100.6638135	100.0138536	99.3722925	98.738968	98.11372213	97.4964009
ADV1018347	8/26/2025	3.74	8/15/2028	110.51739	107.9480905	105.4525684	103.0282803	100.6727837	98.38373497	96.158885	93.99607438	91.89322947
ADV1018951	9/17/2025	3.585	9/18/2028	110.51086	107.845135	105.2582884	102.74751	100.3101055	97.94349394	95.64520234	93.41286006	91.244194
ADV1019522	10/6/2025	3.797	9/8/2026	102.17228	101.6220015	101.0775428	100.5388119	100.0057187	99.478175	98.95609447	98.43939253	97.92798637
ADV1017821	8/4/2025	3.966	8/4/2026	101.85944	101.4198527	100.9840638	100.5520251	100.1236881	99.69900538	99.27793019	98.86041663	98.44641955
ADV1019662	10/14/2025	3.698	11/16/2026	102.86503	102.1321589	101.4097408	100.6975565	99.99538919	99.30302838	98.62026934	97.94691301	97.28276583
ADV1019668	10/14/2025	3.594	10/14/2027	106.67355	105.0060203	103.3729898	101.7734559	100.2064539	98.67105591	97.16636927	95.69153476	94.24572506
ADV1019598	10/9/2025	3.709	10/10/2028	111.09017	108.3542099	105.7005366	103.1261611	100.6282207	98.20397619	95.85080547	93.56619764	91.34774747
ADV1019241	9/26/2025	3.901	6/26/2026	101.36715	101.030739	100.6965208	100.3644754	100.0345815	99.70681832	99.38116527	99.05760201	98.73610847
ADV1018668	9/5/2025	3.682	3/5/2027	104.09659	103.0521013	102.0285948	101.025442	100.0420396	99.07780799	98.13219	97.20464996	96.29467259
ADV1018137	10/1/2025	3.787	10/2/2028	111.20662	108.4915208	105.8575599	103.3018119	100.8214733	98.41386052	96.07640353	93.80664052	91.60221237
ADV1018700	9/8/2025	3.888	6/8/2026	101.15959	100.8744731	100.5909359	100.3089697	100.0285615	99.74969832	99.47236742	99.19655609	98.9222518
ADV1018659	9/5/2025	3.59	9/7/2027	106.23466	104.6747079	103.1458323	101.6471811	100.1779318	98.73729144	97.32449517	95.93880483	94.57950792
ADV1017830	8/4/2025	4.11	6/4/2026	101.18024	100.9051234	100.6314689	100.3592659	100.0885027	99.81916798	99.55125045	99.28473889	99.01962224
ADV1018675	9/5/2025	3.712	3/5/2027	104.12749	103.0828326	102.0591577	101.0558387	100.0722724	99.10787909	98.16210164	97.23440428	96.32427167
ADV1018865	9/15/2025	3.787	9/15/2026	102.22393	101.6665247	101.1152074	100.5698811	100.0304484	99.49681388	98.96888426	98.44656819	97.92977626
ADV1018738	9/9/2025	3.64	9/9/2027	106.33565	104.7691824	103.2339808	101.7291851	100.253965	98.80752038	97.38907935	95.9978972	94.63325518

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018087	8/13/2025	3.756	8/14/2028	110.54797	107.9810453	105.4877503	103.0655514	100.7120132	98.42479902	96.20166617	94.04046135	91.93911663
ADV1018458	8/27/2025	3.837	2/26/2027	104.16336	103.1382887	102.1334189	101.1481543	100.1819246	99.23418186	98.30439872	97.39206785	96.49670084
ADV1018165	8/15/2025	4.039	8/14/2026	102.01072	101.5295469	101.0528156	100.5804612	100.1124236	99.64864363	99.18906329	98.73362562	98.2822747
ADV1019988	10/28/2025	3.638	8/1/2029	114.18693	110.5593436	107.0682636	103.7078167	100.4724179	97.35675155	94.35575666	91.46461333	88.67872997
ADV1017930	8/6/2025	3.909	2/8/2027	104.01668	103.043081	102.0877422	101.1501479	100.2298067	99.32624499	98.43900635	97.56765086	96.71175427
ADV1018202	8/18/2025	3.963	9/3/2030	119.99361	115.0981589	110.4353809	105.992949	101.759252	97.72335261	93.87494463	90.20431316	86.70229753
ADV1017810	8/1/2025	3.852	4/21/2027	104.89789	103.7152573	102.5593444	101.4292499	100.3241151	99.24311855	98.18547483	97.15043218	96.13727087
ADV1017870	8/5/2025	4.058	8/5/2031	124.1484	118.1632025	112.5111967	107.1720116	102.1266299	97.35728781	92.84738566	88.58140598	84.54483748
ADV1019193	9/25/2025	3.866	6/25/2026	101.34423	101.0107478	100.6794275	100.3502446	100.0231786	99.69820892	99.37531559	99.0544787	98.73567864
ADV1018681	9/5/2025	3.69	9/5/2030	118.75518	113.8819287	109.2408894	104.8197359	100.6068607	96.59133094	92.76284558	89.11169555	85.62872651
ADV1017788	8/1/2025	3.863	8/2/2027	106.21618	104.7558591	103.3230493	101.9170428	100.5371509	99.18270844	97.85307206	96.54761981	95.26575008
ADV1018125	8/14/2025	3.952	8/14/2026	101.97104	101.5032423	101.0397541	100.5805133	100.1254616	99.67454155	99.22769695	98.78487248	98.34601387
ADV1018311	8/21/2025	3.92	8/21/2029	115.40648	111.7010115	108.1368353	104.7077922	101.4080229	98.23195512	95.17428747	92.2299749	89.39421484
ADV1018496	8/28/2025	4.063	6/29/2026	101.46178	101.1152019	100.7709369	100.4289603	100.0892494	99.75178188	99.41653549	99.08348847	98.75261926
ADV1017863	8/5/2025	4.033	8/5/2026	101.86999	101.4279467	100.989744	100.5553329	100.1246642	99.69768966	99.27436174	98.85463381	98.43846001
ADV1018179	8/15/2025	3.877	8/16/2027	106.40554	104.9052895	103.4339892	101.9908733	100.5752013	99.18625813	97.82335309	96.48581878	95.17301016
ADV1017895	8/5/2025	4.145	8/1/2031	124.28385	118.3168534	112.6810376	107.3562154	102.3235321	97.56537231	93.06527192	88.80783742	84.77867084
ADV1018703	9/8/2025	4.009	3/9/2026	100.13189	100.1064299	100.0809966	100.0555911	100.0302133	100.0048633	99.97954082	99.95424595	99.92897862
ADV1019546	10/7/2025	3.711	4/7/2027	104.54886	103.408187	102.29244	101.2008052	100.1325063	99.08680021	98.06297492	97.06034819	96.07826586
ADV1019437	10/1/2025	3.671	9/7/2027	106.36058	104.7996349	103.2697839	101.7701744	100.2999836	98.85841816	97.44471265	96.05812853	94.69795292
ADV1018089	8/13/2025	4.086	5/13/2026	100.9101	100.6987408	100.4882585	100.2786506	100.0699116	99.86203613	99.65501869	99.44885392	99.24353648
ADV1019161	9/24/2025	3.831	7/28/2026	101.71152	101.2826638	100.8573567	100.4355522	100.0172074	99.60227972	99.19072757	98.78250986	98.37758623
ADV1017883	8/5/2025	3.908	2/5/2027	103.9788	103.0138385	102.0668171	101.1372342	100.2246109	99.32848572	98.44841374	97.58396598	96.73472862
ADV1019101	9/22/2025	3.813	9/22/2026	102.31702	101.7397933	101.1690861	100.6047903	100.0467984	99.4950048	98.9493066	98.40960302	97.87579552
ADV1019385	9/30/2025	3.738	9/29/2028	105.73329	104.3292431	102.957438	101.616863	100.3065471	99.02555792	97.77299931	96.54800993	95.34976153
ADV1017869	8/5/2025	4.162	8/5/2032	128.44787	121.2600088	114.5348684	108.2400574	102.3456174	96.82382767	91.64902722	86.79745143	82.24708281
ADV1017828	8/4/2025	4.038	8/4/2026	101.86035	101.4211182	100.9856808	100.553986	100.1259855	99.70163215	99.28087931	98.86368124	98.44999298
ADV1019602	10/9/2025	3.625	10/12/2027	106.82083	105.1555416	103.5246622	101.9271922	100.3621712	98.82867579	97.3258172	95.85274004	94.40862058
ADV1018686	9/5/2025	3.641	3/5/2027	104.12726	103.0815385	102.0568397	101.0525335	100.0680151	99.10270337	98.15603978	97.22748727	96.31652924
ADV1017875	8/5/2025	3.784	8/7/2028	110.53859	107.9913209	105.5165982	103.111938	100.7749577	98.50337057	96.29498083	94.14767987	92.059442
ADV1018524	8/29/2025	3.707	2/29/2028	108.48779	106.4142236	104.3914507	102.4179064	100.4920826	98.61252796	96.77784543	94.98668989	93.23776572
ADV1017961	8/7/2025	3.786	8/7/2028	110.54299	107.9956562	105.5208662	103.11614	100.7790949	98.50744415	96.29899199	94.15162973	92.06333166
ADV1019116	9/23/2025	3.702	8/18/2027	106.16768	104.6638107	103.1890641	101.7426654	100.3238676	98.93194927	97.56621368	96.22598776	94.91062101

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017840	8/4/2025	4.02	8/4/2026	101.85248	101.413268	100.9778509	100.5461763	100.1181959	99.69386247	99.27312944	98.85595107	98.44228239
ADV1017827	8/4/2025	3.894	2/10/2027	104.02719	103.0479316	102.0871383	101.1442929	100.2188955	99.31046444	98.41853557	97.54266168	96.68241157
ADV1019715	10/15/2025	3.715	10/15/2026	102.51846	101.876324	101.2422484	100.6160791	99.99766843	99.38687264	98.7835514	98.18756785	97.59878845
ADV1019442	10/1/2025	3.972	3/10/2026	100.13885	100.1106332	100.0824474	100.0542932	100.0261705	99.99807928	99.97001944	99.94199093	99.91399371
ADV1018694	9/26/2025	3.588	9/26/2028	110.60894	107.9188623	105.3088632	102.7760663	100.3177179	97.93118137	95.61393124	93.36354742	91.17771027
ADV1018274	8/20/2025	3.819	8/20/2027	106.36693	104.8559911	103.3744094	101.9213993	100.4962056	99.09809889	97.72637492	96.38035339	95.05937687
ADV1018085	8/15/2025	3.988	8/17/2026	101.99106	101.5152219	101.043842	100.576853	100.1141934	99.65580305	99.20162294	98.75159502	98.30566238
ADV1018090	10/1/2025	3.795	10/1/2029	115.44064	111.6155768	107.9401983	104.4077972	101.0120076	97.74678454	94.60638608	91.58535616	88.67850855
ADV1019601	10/9/2025	3.714	10/9/2026	102.49507	101.8692204	101.2510292	100.6403524	100.0370535	99.44099909	98.85205899	98.27010614	97.69501649
ADV1018955	9/17/2025	3.638	9/17/2027	106.42763	104.837662	103.279685	101.7528015	100.2561517	98.78890704	97.35026872	95.93946663	94.55575787
ADV1018633	9/4/2025	3.774	5/4/2027	104.97949	103.7592457	102.5674114	101.4030025	100.2650797	99.1527457	98.06514376	97.00145481	95.96089569
ADV1020066	10/30/2025	3.815	10/21/2030	119.83248	114.8004491	110.0133494	105.4578932	101.1215851	96.99267377	93.0601033	89.3134682	85.74297124
ADV1017927	8/6/2025	3.965	8/6/2026	101.88268	101.4374452	100.9961107	100.5586246	100.1249366	99.69499731	99.26875815	98.84617138	98.42719006
ADV1018683	9/5/2025	3.816	9/8/2026	102.16181	101.6241436	101.0921436	100.5657217	100.0447905	99.52926421	99.01905889	98.51409231	98.01428392
ADV1019927	10/24/2025	3.621	10/25/2027	106.75779	105.060717	103.3991541	101.7720492	100.178395	98.61722364	97.08760441	95.58864219	94.11947566
ADV1019575	10/8/2025	3.609	10/8/2027	106.74763	105.0940023	103.474394	101.8878244	100.3333493	98.81006042	97.31708356	95.85357699	94.41872994
ADV1018173	8/15/2025	4.032	8/17/2026	102.01187	101.535974	101.0645366	100.5974904	100.1347741	99.67632738	99.22209128	98.77200775	98.32601986
ADV1018077	8/13/2025	3.783	8/13/2030	119.28401	114.4548095	109.8529369	105.4664714	101.2841766	97.29546149	93.49033949	89.85939102	86.39372826
ADV1018832	9/12/2025	3.975	9/12/2031	123.75274	117.678051	111.9472144	106.5388586	101.4330568	96.6112176	92.0559887	87.75116766	83.68161991
ADV1017809	8/1/2025	3.809	8/1/2030	119.27299	114.4785939	109.9083409	105.5505571	101.3942353	97.42899566	93.64504702	90.03315001	86.58458336
ADV1019456	10/1/2025	3.654	10/2/2028	110.85467	108.1442473	105.5148589	102.9635791	100.4876077	98.0842642	95.75098167	93.48530111	91.28486619
ADV1019348	9/30/2025	3.751	3/30/2029	113.17246	109.916082	106.7719883	103.7356504	100.8027513	97.96917394	95.23099064	92.58445318	90.02598335
ADV1018540	8/29/2025	3.946	9/15/2026	102.31014	101.7525085	101.2009703	100.6554244	100.1157731	99.58192126	99.05377539	98.5312442	98.01423828
ADV1018549	8/29/2025	3.963	8/31/2026	102.14249	101.6271973	101.1170996	100.6121186	100.1121777	99.61720179	99.12711715	98.64185158	98.16133431
ADV1018459	8/27/2025	3.72	11/29/2027	107.43084	105.6271305	103.8627822	102.1365759	100.4473402	98.79395194	97.17533395	95.59045269	94.03831591
ADV1018977	9/18/2025	3.677	9/20/2027	106.52539	104.9260993	103.3590788	101.8234211	100.3182548	98.84274032	97.3960686	95.97745964	94.58616118
ADV1017894	8/5/2025	4.145	8/1/2031	124.28385	118.3168534	112.6810376	107.3562154	102.3235321	97.56537231	93.06527192	88.80783742	84.77867084
ADV1019355	9/30/2025	3.816	9/30/2026	102.40919	101.809326	101.2164888	100.6305521	100.0513959	99.47890303	98.91295902	98.35345197	97.80027254
ADV1018682	9/5/2025	3.907	9/5/2031	123.61041	117.5498952	111.8318163	106.4349318	101.3394333	96.52683651	91.97988663	87.68246979	83.61953196
ADV1019128	9/23/2025	3.753	9/25/2029	115.21425	111.4107019	107.7555031	104.242029	100.8639917	97.6154195	94.49063834	91.48425569	88.59114461
ADV1018300	8/21/2025	3.847	8/21/2028	110.85675	108.2663751	105.750814	103.3074706	100.9338539	98.62757439	96.38633934	94.20794819	92.09028827
ADV1019680	10/14/2025	3.557	10/14/2027	106.6124	104.945395	103.3128779	101.7138484	100.1473417	98.61243045	97.10822203	95.63385752	94.1885098
ADV1018690	9/5/2025	3.513	9/5/2028	110.3663	107.7359617	105.1827792	102.704033	100.2971148	97.95952431	95.68886427	93.48283554	91.33923229

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018689	9/5/2025	3.749	9/8/2026	102.16315	101.6250211	101.0925707	100.5657092	100.0443486	99.52840304	99.01778823	98.51242171	98.01222268
ADV1018126	8/14/2025	4.028	8/14/2026	101.97406	101.5066413	101.0435225	100.5846429	100.1299443	99.67936947	99.23286242	98.79036801	98.35183214
ADV1018140	8/14/2025	4.212	8/1/2035	122.47826	116.8199748	111.5321436	106.586315	101.9564671	97.61878174	93.55144205	89.7344499	86.14946088
ADV1019669	10/14/2025	3.604	10/16/2028	110.87546	108.125592	105.458837	102.87216	100.3626546	97.92754087	95.56415817	93.26995958	91.04250601
ADV1019245	9/26/2025	3.841	9/26/2030	119.68602	114.729423	110.011942	105.5185543	101.23948	97.16265455	93.27742212	89.57374578	86.04216795
ADV1018039	8/12/2025	4.129	5/12/2026	100.90743	100.6988535	100.4911354	100.2842687	100.0782481	99.87306819	99.6687239	99.46521002	99.26252142
ADV1019708	10/15/2025	4.184	10/16/2034	136.09596	126.2623204	117.244715	108.9703799	101.3734212	94.39413313	87.97838668	82.07708079	76.6456507
ADV1017831	8/4/2025	4.034	8/4/2026	101.8586	101.4193737	100.9839408	100.5522505	100.1242545	99.69990556	99.27915711	98.86196343	98.44827952
ADV1019324	9/29/2025	3.658	9/29/2027	106.71815	105.0897037	103.4944361	101.931402	100.3996926	98.89843299	97.42678057	95.98392361	94.56907972
ADV1018316	8/21/2025	3.778	8/21/2028	110.86718	108.2727852	105.7534015	103.3064178	100.9293344	98.61975368	96.37537512	94.19399087	92.07348133
ADV1017876	8/5/2025	3.829	8/5/2027	106.20275	104.7342816	103.2936261	101.8800606	100.4928857	99.13142576	97.7950276	96.48305985	95.19491187
ADV1019754	10/16/2025	3.635	11/16/2026	102.81929	102.0865979	101.3643627	100.6523593	99.95037123	99.25818784	98.57560445	97.90242206	97.23844713
ADV1018670	9/5/2025	3.667	9/5/2030	118.64874	113.7778999	109.1391931	104.7202917	100.5095916	96.49616329	92.6697088	89.02052205	85.53945149
ADV1019577	10/8/2025	4.389	10/11/2035	141.20079	130.0802775	119.9706357	110.7733579	102.400064	94.77140822	87.81611105	81.47009967	75.67574387
ADV1018040	8/12/2025	4.047	8/12/2026	101.95923	101.4974225	101.0398116	100.5863396	100.1369503	99.69158867	99.2502005	98.81273261	98.37913278
ADV1018663	9/5/2025	3.587	9/7/2027	106.23001	104.6700967	103.1412579	101.6426428	100.173429	98.73282354	97.32006157	95.93440494	94.57514119
ADV1017852	8/4/2025	4.01	8/4/2028	111.06469	108.5192059	106.0459463	103.6424505	101.3063541	99.03538726	96.82737032	94.68020978	92.59189419
ADV1018180	8/15/2025	3.833	8/15/2028	110.75234	108.1800314	105.6815712	103.2544106	100.8961049	98.60430873	96.37677098	94.21133047	92.10591178
ADV1019848	10/21/2025	3.695	10/21/2026	102.57146	101.9123919	101.2618057	100.6195372	99.98542731	99.35932111	98.74106751	98.13051919	97.52753255
ADV1018737	9/9/2025	3.624	9/9/2027	106.31077	104.7445037	103.2094997	101.704898	100.2298686	98.78361142	97.36535462	95.97435358	94.60988965
ADV1017867	8/5/2025	4.378	8/7/2034	137.15309	127.4813408	118.595404	110.4265938	102.9125876	95.99680151	89.62783477	83.7589695	78.3477218
ADV1018319	8/21/2025	4.06	8/21/2026	102.07226	101.5850636	101.1025268	100.6245859	100.1511753	99.68223066	99.21768884	98.75748789	98.30156702
ADV1019674	10/15/2025	3.68	11/15/2029	115.51582	111.5603539	107.7640176	104.1194667	100.6197474	97.2582683	94.02877953	90.92535236	87.94236068
ADV1018088	8/13/2025	3.756	8/14/2028	110.54797	107.9810453	105.4877503	103.0655514	100.7120132	98.42479902	96.20166617	94.04046135	91.93911663
ADV1019666	10/14/2025	3.965	4/14/2026	100.54042	100.413205	100.2863228	100.1597718	100.0335504	99.90765747	99.7820916	99.6568515	99.53193584
ADV1017834	8/4/2025	4.001	9/4/2026	102.21322	101.6865463	101.1653027	100.649407	100.1387771	99.63333262	99.13299479	98.63768641	98.14733183
ADV1017796	8/1/2025	3.756	8/1/2028	110.58112	108.0463111	105.5833136	103.189682	100.86307	98.60122508	96.40198407	94.26326898	92.18308318
ADV1018498	8/28/2025	4.043	7/28/2026	101.8057	101.3748404	100.9475398	100.5237583	100.1034527	99.6865803	99.27309919	98.86296817	98.45614665
ADV1018110	8/13/2025	3.755	8/14/2028	110.54547	107.9785689	105.4853049	103.0631363	100.7096277	98.42244261	96.19933816	94.03816112	91.93684362
ADV1018688	9/5/2025	3.637	3/5/2027	104.12314	103.0774394	102.0527631	101.0484791	100.0639826	99.09869243	98.15205013	97.22351862	96.31258131
ADV1017873	8/5/2025	3.822	8/6/2029	114.89064	111.2367268	107.7207023	104.3366161	101.0788085	97.94189379	94.92074536	92.01048163	89.20645309
ADV1018493	8/28/2025	4.125	3/30/2026	100.38967	100.3044644	100.2194043	100.1344864	100.0497104	99.96507596	99.88058276	99.79623043	99.71201864
ADV1018334	8/22/2025	4.082	6/22/2026	101.38538	101.0588112	100.7343107	100.4118546	100.0914237	99.77299881	99.45656119	99.14209218	98.8295734

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018424	8/26/2025	3.735	5/26/2028	109.56656	107.2367065	104.9685862	102.7600944	100.60922	98.5140375	96.47270282	94.4834487	92.54458093
ADV1019295	9/29/2025	3.815	9/28/2026	102.3858	101.7916105	101.204317	100.6238007	100.0499448	99.48263492	98.92175965	98.3672099	97.81887906
ADV1019882	10/22/2025	3.542	10/23/2028	110.78434	108.0161418	105.3320813	102.7290619	100.2041243	97.7544389	95.37729867	93.07011292	90.8304014
ADV1019962	10/27/2025	3.594	10/29/2027	106.84398	105.1336572	103.4592969	101.8198287	100.2142265	98.64150476	97.10071598	95.59094915	94.1113279
ADV1017797	8/1/2025	3.854	9/1/2027	106.56842	105.0228579	103.5078978	102.0227098	100.5664922	99.13847122	97.73790049	96.36405929	95.01625166
ADV1019446	10/1/2025	3.811	8/11/2026	101.86127	101.3921866	100.9273511	100.4667066	100.0101966	99.5577654	99.10935855	98.66492237	98.2244042
ADV1019387	9/30/2025	3.667	4/26/2027	104.82821	103.6304481	102.4600876	101.3161933	100.1978743	99.10427922	98.03459401	96.98804015	95.96387259
ADV1018143	8/14/2025	3.825	12/18/2028	112.2102	109.2627282	106.4088887	103.6451542	100.9681531	98.3746618	95.86159717	93.4260092	91.06507452
ADV1018532	10/30/2025	3.846	10/30/2026	102.77329	102.0883241	101.412489	100.7456033	100.0874899	99.43797652	98.79689541	98.16408308	97.53938025
ADV1017837	8/4/2025	3.832	8/4/2028	110.49388	107.958221	105.4945012	103.1002704	100.7731742	98.5109528	96.31143598	94.17253918	92.09225955
ADV1019867	10/22/2025	3.638	10/22/2026	102.59099	101.9284665	101.2745093	100.6289547	99.99164122	99.36241157	98.74111239	98.12759419	97.52171125
ADV1017951	8/7/2025	3.83	8/7/2029	114.92952	111.2720928	107.7527763	104.3656118	101.1049266	97.96532248	94.94166129	92.02905056	89.22283061
ADV1019665	10/14/2025	3.673	10/15/2029	115.14462	111.2852284	107.5782002	104.0166498	100.594042	97.30417443	94.14115888	91.09940314	88.17359433
ADV1018108	8/13/2025	3.798	8/13/2027	106.25244	104.761618	103.2994178	101.8650889	100.4579026	99.07715493	97.72216589	96.3922783	95.0868569
ADV1019421	10/1/2025	3.812	10/1/2026	102.42203	101.8193396	101.2237452	100.6351173	100.0533342	99.47827699	98.90982954	98.34787832	97.79231244
ADV1018495	8/28/2025	4.085	5/28/2026	101.08586	100.8316991	100.5787937	100.3271318	100.0767044	99.82750217	99.57951633	99.33273794	99.08715821
ADV1019682	10/14/2025	3.55	4/14/2027	104.53728	103.3755248	102.2396166	101.1286991	100.0419533	98.97859588	97.93787687	96.91907819	95.92151186
ADV1018538	8/29/2025	3.96	8/31/2026	102.14096	101.6256676	101.1155744	100.6105979	100.1106614	99.61568992	99.12560966	98.64034846	98.15983551
ADV1018685	9/5/2025	4.503	9/8/2037	148.05198	134.5411821	122.4631215	111.6554888	101.9752554	93.29628971	85.50727893	78.50991492	72.21731101
ADV1017981	8/8/2025	4.05	8/10/2026	101.93701	101.4808431	101.0287737	100.5807433	100.1366976	99.69658347	99.2603488	98.82794224	98.39931341
ADV1018494	8/28/2025	4.107	4/28/2026	100.73302	100.5649967	100.3975281	100.230607	100.0642309	99.89839716	99.73310304	99.56834597	99.40412335
ADV1017790	8/1/2025	3.888	8/1/2029	115.06533	111.422549	107.9166956	104.5418859	101.2925201	98.1632684	95.1490563	92.24505097	89.44664844
ADV1019115	9/23/2025	3.987	3/24/2026	100.30334	100.2354657	100.1676928	100.1000221	100.0324531	99.96498585	99.89761997	99.83035528	99.76319154
ADV1019930	10/24/2025	3.719	10/26/2026	102.64295	101.9696525	101.3051967	100.6494065	100.0021131	99.36315201	98.73236286	98.10958949	97.49467968
ADV1017826	8/4/2025	3.897	2/4/2027	103.95614	102.9941215	102.0499281	101.1230706	100.2130743	99.31948184	98.44185212	97.57975979	96.73279451
ADV1019961	10/27/2025	3.663	1/29/2027	103.66171	102.7180641	101.7916071	100.8818725	99.98841034	99.11078659	98.24858261	97.40139438	96.56883189
ADV1018129	8/14/2025	3.917	8/14/2030	119.55955	114.7315372	110.1305776	105.7447659	101.5628864	97.5743671	93.7692392	90.13809958	86.67207564
ADV1018111	8/13/2025	3.865	8/13/2030	119.3117	114.4921055	109.8991111	105.5208383	101.3460983	97.36434412	93.56563013	89.94057484	86.48032586
ADV1019876	10/23/2025	3.649	10/23/2030	119.0639	114.0440502	109.269015	104.7254927	100.4009764	96.28370525	92.36261526	88.6272942	85.06793931
ADV1019650	10/14/2025	3.645	10/14/2026	102.50714	101.8672803	101.2354211	100.6114142	99.99511359	99.38637688	98.78506514	98.19104283	97.6041777
ADV1018003	8/11/2025	3.852	8/12/2030	119.58857	114.755424	110.1495812	105.7591249	101.5728284	97.58010937	93.7709889	90.13605432	86.66642395
ADV1019323	9/29/2025	3.743	9/29/2026	102.39592	101.798382	101.2078158	100.624101	100.047119	99.47675363	98.91289158	98.35542207	97.80423679
ADV1018107	8/13/2025	3.991	8/13/2026	101.94523	101.4806718	101.0203615	100.5642398	100.1122496	99.66433467	99.22043999	98.78051138	98.34449569

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018684	9/5/2025	4.354	9/5/2035	140.5344	129.551777	119.5593026	110.4612832	102.1717765	94.61355368	87.71717305	81.42015751	75.66626202
ADV1019497	10/3/2025	3.682	10/3/2028	110.93992	108.2255607	105.5924111	103.0375348	100.5581233	98.15148835	95.8150556	93.54635916	91.34303618
ADV1017871	8/5/2025	3.866	8/5/2030	119.23033	114.4355115	109.8651153	105.5074344	101.3514346	97.38671152	93.60345145	89.99239466	86.54480127
ADV1020040	10/30/2025	3.843	10/30/2026	102.77126	102.0862968	101.4104694	100.7435912	100.0854853	99.43597936	98.79490563	98.1621006	97.537405
ADV1019379	9/30/2025	3.713	9/30/2027	106.7034	105.074186	103.4781657	101.9143969	100.3819696	98.88000768	97.40766765	95.96413671	94.54863152
ADV1019054	9/19/2025	3.821	7/20/2026	101.61711	101.211261	100.8085994	100.4090894	100.0126943	99.61937751	99.22910324	98.84183618	98.4575416
ADV1018193	8/18/2025	3.995	10/5/2026	102.57696	101.9625845	101.3555722	100.7557952	100.1631248	99.57743481	98.99860244	98.42650756	97.86103289
ADV1018610	9/3/2025	3.787	8/30/2030	119.13852	114.2742222	109.6408918	105.2263102	101.0189674	97.00802017	93.18324985	89.53502297	86.05425466
ADV1017866	8/5/2025	3.749	8/5/2027	106.19039	104.7203269	103.2781288	101.8630744	100.4744625	99.11161538	97.77387829	96.4606181	95.17122258
ADV1019420	10/1/2025	3.715	10/2/2028	111.01609	108.3035231	105.6720376	103.1187084	100.640734	98.23543244	95.9002353	93.63268234	91.43041594
ADV1018203	8/18/2025	3.886	8/18/2027	106.44313	104.9370944	103.4602164	102.0117238	100.5908685	99.196928	97.82920474	96.48702465	95.16973635
ADV1019796	10/20/2025	3.711	10/20/2026	102.57118	101.9148892	101.2670126	100.6273853	99.99585007	99.37225388	98.75644743	98.14828517	97.54762518
ADV1019046	9/19/2025	3.854	6/22/2026	101.30712	100.9821097	100.6591534	100.3382319	100.0193258	99.70241633	99.38748458	99.07451208	98.76348054
ADV1017990	8/8/2025	3.837	8/8/2028	110.6816	108.12973	105.6506	103.2417182	100.9006933	98.62523037	96.41312586	94.26226377	92.17061139
ADV1019877	10/24/2025	3.64	8/20/2030	118.3553	113.5371595	108.9467297	104.5720197	100.4017371	96.42524001	92.63249626	89.01404506	85.56096152
ADV1018232	8/19/2025	3.817	8/21/2028	110.78151	108.1920921	105.6774656	103.2350363	100.8623135	98.5569084	96.31652889	94.13897495	92.02213442
ADV1019316	9/29/2025	3.719	9/28/2029	115.39727	111.5745642	107.9013508	104.3709424	100.976986	97.71344879	94.57459993	91.55499356	88.64945289
ADV1018788	9/10/2025	4.008	3/10/2026	100.14327	100.1149865	100.0867315	100.0585082	100.0303165	100.0021563	99.97402758	99.94593028	99.91786433
ADV1018658	9/5/2025	3.59	9/7/2027	106.23466	104.6747079	103.1458323	101.6471811	100.1779318	98.73729144	97.32449517	95.93880483	94.57950792
ADV1019597	10/9/2025	3.698	10/12/2027	106.8229	105.1596216	103.530673	101.9350631	100.3718345	98.84006614	97.33887198	95.86739894	94.42482553
ADV1018661	9/5/2025	3.685	3/5/2027	104.09968	103.0551744	102.0316511	101.0284817	100.0450629	99.0808151	98.13518116	97.2076254	96.29763249
ADV1019840	10/21/2025	3.972	3/23/2026	100.28638	100.2215395	100.1567967	100.0921496	100.0275981	99.96314182	99.89878071	99.83451449	99.77034295
ADV1019200	9/25/2025	3.765	9/27/2027	106.75056	105.1295005	103.5413698	101.985236	100.4602004	98.96539779	97.49999453	96.06318747	94.65420237
ADV1019419	10/1/2025	3.598	10/1/2027	106.64884	105.015389	103.4152855	101.8475816	100.311361	98.80574172	97.32987446	95.88294114	94.46415337
ADV1018739	9/9/2025	3.606	9/11/2028	110.48629	107.8410717	105.2737162	102.781462	100.3616655	98.01179375	95.72941851	93.51221151	91.35793951
ADV1019298	9/29/2025	3.763	9/30/2030	118.38644	113.7471944	109.3289771	105.1198994	101.1087803	97.2851024	93.63896875	90.16106261	86.84260983
ADV1018678	9/5/2025	3.624	9/7/2027	106.28735	104.7269682	103.1976758	101.6986151	100.2289634	98.78792765	97.37474269	95.98867022	94.62899757
ADV1019687	10/14/2025	3.517	10/16/2028	110.83814	108.0845073	105.4141976	102.8241586	100.3114743	97.87335529	95.50713249	93.21025072	90.98026309
ADV1019423	10/1/2025	3.699	10/1/2026	102.39612	101.7929991	101.1969796	100.6079388	100.0257546	99.45030789	98.88148206	98.31916332	97.76324043
ADV1018283	8/20/2025	3.954	8/20/2026	102.04312	101.5583718	101.0782439	100.6026694	100.1315833	99.66492221	99.20262379	98.74462686	98.29087142
ADV1019370	9/30/2025	3.828	9/30/2026	102.41633	101.8164405	101.2235793	100.6376189	100.0584391	99.48592287	98.91995568	98.36042566	97.80722344
ADV1019317	9/29/2025	3.692	3/29/2027	104.48546	103.3696042	102.2776038	101.2086982	100.1621601	99.13729226	98.13342625	97.14992086	96.18616076
ADV1019983	10/28/2025	3.777	9/15/2026	102.21666	101.659321	101.1080758	100.5628206	100.0234579	99.48989231	98.96203055	98.4397813	97.9230552

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017890	8/5/2025	4.134	5/5/2026	100.82542	100.6368236	100.4489204	100.2617093	100.0751862	99.88934749	99.70418926	99.51970778	99.3358993
ADV1020087	10/31/2025	3.793	10/30/2026	102.78474	102.0991141	101.4226372	100.7551262	100.0964037	99.44629686	98.80463745	98.17126151	97.54600934
ADV1018426	8/26/2025	3.778	5/25/2029	113.90249	110.4737753	107.1679283	103.9797825	100.9044234	97.93717565	95.07358987	92.30942992	89.640661
ADV1018133	8/14/2025	3.855	8/16/2027	106.37281	104.8728163	103.4017656	101.958895	100.5434642	99.154758	97.79208597	96.45478077	95.14219749
ADV1018664	9/5/2025	3.554	9/5/2028	110.28427	107.658967	105.1106011	102.6364625	100.2339526	97.90058028	95.63395694	93.43179162	91.29188629
ADV1017799	8/1/2025	3.848	10/1/2027	106.93714	105.3032381	103.7026605	102.1344563	100.5977106	99.09154305	97.61510556	96.1675813	94.74818302
ADV1018139	8/14/2025	4.142	5/14/2026	100.93394	100.7196379	100.5062379	100.2937363	100.0821273	99.87140524	99.66156445	99.45259934	99.24450437
ADV1018831	9/12/2025	3.968	8/29/2031	123.57267	117.544327	111.8552579	106.4845037	101.4125057	96.62100791	92.09296377	87.81244995	83.76458658
ADV1019500	10/3/2025	3.592	10/4/2027	106.67398	105.032029	103.4237152	101.8480715	100.3041698	98.79111684	97.30805289	95.85414978	94.42860963
ADV1019778	10/17/2025	3.521	4/19/2027	104.56827	103.3920697	102.2423545	101.1182338	100.0188592	98.94341942	97.89113821	96.86127268	95.85311142
ADV1019509	10/3/2025	3.693	10/3/2028	110.96906	108.2543122	105.6207837	103.0655371	100.5857637	98.17877489	95.84199618	93.57296142	91.36930752
ADV1019744	10/16/2025	3.723	10/16/2026	102.53475	101.8897664	101.2529063	100.6240209	100.002961	99.38958068	98.78373799	98.1852943	97.59411441
ADV1019346	9/30/2025	3.72	9/29/2028	110.99103	108.2872417	105.664085	103.1186603	100.6481887	98.25000911	95.92157334	93.6604398	91.46426853
ADV1018536	11/28/2025	3.808	11/30/2026	103.10436	102.3313536	101.5699359	100.8198508	100.0808466	99.3526792	98.63511135	97.9279128	97.23085994
ADV1018717	11/3/2025	3.552	11/1/2028	110.91269	108.1175524	105.4079568	102.7807333	100.2328514	97.76141387	95.36365046	93.03691101	90.77865939
ADV1018537	12/31/2025	3.758	12/31/2026	103.41791	102.5567231	101.7098802	100.877027	100.0578191	99.25192297	98.45901594	97.67878575	96.91093004
ADV1020274	11/10/2025	4.004	3/10/2026	100.1338	100.105705	100.0776385	100.0496035	100.0215998	99.99362745	99.96568635	99.93777647	99.90989772
ADV1020578	11/24/2025	3.803	8/31/2026	102.07675	101.5524055	101.0333636	100.5195452	100.0108717	99.50726651	99.00865419	98.51496094	98.02611437
ADV1021164	12/19/2025	3.515	12/20/2027	107.43164	105.567582	103.7452346	101.9633759	100.2208263	98.51644995	96.84915281	95.21788075	93.62161776
ADV1021186	12/19/2025	3.58	1/5/2028	107.59809	105.6907663	103.8268996	102.0052418	100.2245901	98.48378376	96.78170223	95.11726355	93.4894227
ADV1021291	12/24/2025	3.853	3/24/2026	100.27997	100.2127985	100.1457248	100.0787521	100.0118802	99.94510895	99.87843803	99.81186724	99.74539637
ADV1020257	11/7/2025	3.811	10/30/2026	102.7523	102.0674311	101.39169	100.724897	100.0668751	99.41745205	98.77646006	98.14373567	97.51911963
ADV1020243	11/7/2025	3.976	6/1/2032	126.62022	119.6799052	113.1760982	107.0788327	101.360368	95.99500749	90.95893636	86.23007384	81.7879374
ADV1020200	11/5/2025	4.043	3/4/2026	100.06494	100.0537028	100.0424736	100.0312551	100.0200473	100.0088502	99.99766369	99.98648787	99.97532268
ADV1021000	12/12/2025	3.6	12/14/2026	103.15656	102.3433835	101.5430407	100.7552314	99.97966267	99.21605025	98.46411886	97.72360154	96.99423945
ADV1020984	12/12/2025	3.785	6/12/2026	101.16066	100.8671273	100.5752925	100.2851412	99.99665863	99.70983043	99.42464227	99.14108005	98.8591298
ADV1021488	12/31/2025	3.785	4/30/2026	100.68152	100.510364	100.3397817	100.1697715	100.0003306	99.83145618	99.66314541	99.49539552	99.32820373
ADV1021424	12/30/2025	3.65	1/31/2029	112.18968	109.1194087	106.1503512	103.2786179	100.5004897	97.81241081	95.21098062	92.69294597	90.25519391
ADV1021430	12/30/2025	3.621	12/30/2026	103.29037	102.4325737	101.58903	100.7593819	99.94328812	99.14041834	98.35045292	97.57308247	96.8080074
ADV1020573	11/24/2025	3.947	4/30/2026	100.71504	100.5431016	100.3717449	100.200963	100.030753	99.86111195	99.69203716	99.52352579	99.35557505
ADV1020606	11/28/2025	3.691	1/29/2027	103.68766	102.7438733	101.8172789	100.9074085	100.0138121	99.13605571	98.27372059	97.4264027	96.59371201
ADV1021128	12/18/2025	3.735	6/17/2026	101.20022	100.8927033	100.5870453	100.2832337	99.98125148	99.68108223	99.38270954	99.08611723	98.79128931
ADV1021435	12/30/2025	3.553	12/30/2027	107.4795	105.5898213	103.7428691	101.9374207	100.1722983	98.44636548	96.75852487	95.10771698	93.49291844

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020204	11/5/2025	3.658	11/5/2027	107.16136	105.4263439	103.7281433	102.0656505	100.437804	98.84358462	97.28201324	95.75214892	94.25308693
ADV1021461	12/30/2025	3.843	4/8/2026	100.44638	100.3371347	100.2281422	100.1193966	100.0108972	99.9026429	99.79463298	99.68686655	99.57934274
ADV1020526	11/21/2025	3.667	5/21/2027	105.06598	103.7967049	102.5581426	101.3491866	100.1687835	99.01592951	97.88966723	96.78908334	95.71330588
ADV1021438	12/30/2025	3.571	6/30/2028	109.58876	107.1587563	104.7953489	102.4963425	100.2596314	98.08319114	95.9650744	93.90340799	91.89638945
ADV1021325	12/29/2025	3.607	2/26/2027	103.93097	102.9071749	101.903557	100.9195265	99.95451384	99.00797123	98.07937182	97.16820863	96.2739936
ADV1021268	12/23/2025	3.746	5/26/2026	100.96044	100.715588	100.4719227	100.2294324	99.98810869	99.74794305	99.50892718	99.27105281	99.03431178
ADV1020314	11/12/2025	3.93	5/12/2026	100.85137	100.6451307	100.4397395	100.23519	100.0314771	99.82859562	99.62654033	99.42530615	99.224888
ADV1020241	11/7/2025	3.58	11/8/2027	107.06262	105.3199186	103.6143293	101.9447365	100.3100655	98.70928464	97.14140289	95.60546813	94.10056506
ADV1021125	12/18/2025	3.841	3/18/2026	100.21265	100.1622633	100.1119487	100.0617014	100.0115215	99.96140874	99.91136301	99.86138417	99.81147209
ADV1020813	12/4/2025	3.817	6/4/2026	101.0813	100.8102785	100.5406994	100.2725502	100.0058195	99.74049589	99.47656838	99.2140259	98.95285757
ADV1021494	12/31/2025	3.762	5/29/2026	100.99612	100.7429528	100.4910425	100.2403826	99.99096386	99.74277701	99.49581298	99.25006277	99.00551748
ADV1021405	12/30/2025	3.71	10/20/2026	102.56938	101.9131421	101.2653125	100.6257311	99.99424075	99.3706885	98.75492505	98.14680488	97.54618608
ADV1020250	11/7/2025	3.588	5/8/2028	109.19457	106.9158392	104.6965231	102.5346386	100.428284	98.37563712	96.37495063	94.42454867	92.52282309
ADV1020860	12/8/2025	3.747	12/8/2026	103.15096	102.3553624	101.5720481	100.8007374	100.0411555	99.293036	98.55612057	97.83015855	97.11490672
ADV1020477	11/19/2025	3.797	11/19/2026	102.97094	102.2292431	101.4982505	100.777727	100.0674485	99.36719725	98.67676175	97.99593634	97.32452109
ADV1021085	12/16/2025	3.634	12/16/2026	103.14901	102.3310274	101.5260303	100.7337146	99.95378186	99.185943	98.42991792	97.68543509	96.95223129
ADV1021315	12/26/2025	3.514	11/15/2027	107.0284	105.2660615	103.5415808	101.8538057	100.2016293	98.58398928	96.99986619	95.44828077	93.92829214
ADV1021035	12/15/2025	3.845	3/16/2026	100.19082	100.1460261	100.1012935	100.0566184	100.0120007	99.9674403	99.922937	99.87849074	99.8341014
ADV1021074	12/16/2025	3.847	3/16/2026	100.19076	100.1459779	100.1012498	100.0565793	100.0119661	99.96741013	99.92291132	99.87846954	99.83408467
ADV1021245	12/23/2025	3.758	5/19/2026	100.88655	100.6615297	100.4375224	100.2145177	99.99250865	99.77148862	99.55145091	99.33238893	99.11429614
ADV1020652	11/26/2025	3.581	11/27/2028	111.28165	108.4063434	105.6209508	102.922054	100.3063939	97.77085988	95.31248102	92.9284191	90.61596135
ADV1020944	12/11/2025	3.598	12/11/2026	103.1218	102.3171711	101.5251129	100.7453321	99.97754441	99.22147441	98.4768549	97.74342683	97.0209389
ADV1021322	12/29/2025	3.607	2/26/2027	103.93097	102.9071749	101.903557	100.9195265	99.95451384	99.00797123	98.07937182	97.16820863	96.2739936
ADV1020608	11/28/2025	3.691	1/29/2027	103.68766	102.7438733	101.8172789	100.9074085	100.0138121	99.13605571	98.27372059	97.4264027	96.59371201
ADV1020374	11/14/2025	3.998	3/12/2032	125.98915	119.3049944	113.0286375	107.1329207	101.5926315	96.38435838	91.48635252	86.87840145	82.54171274
ADV1021298	12/24/2025	3.54	12/24/2027	107.5223	105.6463367	103.8125445	102.0196949	100.2666073	98.55214394	96.875208	95.23474172	93.62972477
ADV1020313	11/13/2025	3.714	10/5/2029	115.18613	111.354332	107.6728914	104.1350531	100.7344063	97.46486453	94.32064719	91.29626239	88.38649059
ADV1021086	12/16/2025	3.605	6/16/2027	105.29878	103.9653437	102.6598155	101.3813236	100.1290324	98.90214164	97.69988342	96.5215212	95.36634798
ADV1021379	12/29/2025	3.887	3/30/2026	100.34973	100.2657499	100.1819098	100.09821	100.01465	99.93122951	99.84794825	99.76480584	99.68180196
ADV1021360	12/29/2025	3.886	3/30/2026	100.34964	100.2656644	100.1818245	100.0981249	100.0145651	99.93114486	99.84786381	99.76472161	99.68171793
ADV1020144	11/3/2025	3.818	11/1/2030	119.96806	114.90126	110.0823852	105.4979056	101.1351107	96.98205142	93.02748986	89.2608529	85.67218897
ADV1021489	12/31/2025	3.785	4/30/2026	100.68152	100.510364	100.3397817	100.1697715	100.0003306	99.83145618	99.66314541	99.49539552	99.32820373
ADV1020941	12/11/2025	3.833	3/11/2026	100.13502	100.1042287	100.0734713	100.0427493	100.0120625	99.98141081	99.95079426	99.92021275	99.88966621

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020616	11/25/2025	3.508	11/27/2028	111.28254	108.4026571	105.6129259	102.9099152	100.2903544	97.75112202	95.28923706	92.90185163	90.58624388
ADV1020537	11/21/2025	3.946	5/21/2026	100.95678	100.7251255	100.494531	100.2649919	100.036501	99.80905108	99.58263495	99.35724551	99.13287576
ADV1020936	12/11/2025	3.605	12/13/2027	107.38685	105.5448807	103.743764	101.9822799	100.2592528	98.57355261	96.9240925	95.30982679	93.729749
ADV1020609	11/28/2025	3.691	1/29/2027	103.68766	102.7438733	101.8172789	100.9074085	100.0138121	99.13605571	98.27372059	97.4264027	96.59371201
ADV1021299	12/24/2025	3.54	12/24/2027	107.5223	105.6463367	103.8125445	102.0196949	100.2666073	98.55214394	96.875208	95.23474172	93.62972477
ADV1020375	11/14/2025	4.068	11/12/2032	128.76311	121.2739444	114.2845469	107.7586756	101.6629099	95.96641737	90.64073974	85.65959728	80.99871077
ADV1021414	12/30/2025	3.714	6/30/2026	101.33443	100.9902795	100.6484396	100.3088885	99.97160321	99.63656129	99.30374043	98.97311868	98.64467435
ADV1020248	11/7/2025	3.859	7/31/2026	101.7509	101.3152444	100.8832531	100.4548835	100.0300902	99.60882883	99.19105547	98.77672705	98.36580118
ADV1020249	11/7/2025	3.859	7/31/2026	101.7509	101.3152444	100.8832531	100.4548835	100.0300902	99.60882883	99.19105547	98.77672705	98.36580118
ADV1021214	12/22/2025	3.65	12/22/2026	103.22728	102.3921605	101.5705721	100.7621827	99.96667595	99.18374521	98.41309367	97.65443375	96.9074868
ADV1021029	12/15/2025	3.693	11/16/2026	102.8614	102.1285429	101.4061394	100.6939694	99.99181633	99.29946961	98.6167245	97.94338198	97.27924847
ADV1021446	12/30/2025	3.485	12/30/2027	107.4869	105.5947235	103.7453639	101.9376015	100.1702549	98.44218401	96.75228825	95.09950485	93.48280742
ADV1021437	12/30/2025	3.561	6/30/2027	105.3975	104.0335698	102.6939056	101.3779141	100.0850203	98.81466705	97.56631499	96.33944143	95.13353987
ADV1020628	11/25/2025	3.913	5/26/2026	101.00556	100.7598043	100.5152378	100.2718506	100.0296343	99.78858043	99.54868054	99.30992638	99.07230974
ADV1021328	12/29/2025	3.607	2/26/2027	103.93097	102.9071749	101.903557	100.9195265	99.95451384	99.00797123	98.07937182	97.16820863	96.2739936
ADV1020277	11/10/2025	3.83	11/10/2028	111.77846	108.9453775	106.1995766	103.5377973	100.9569234	98.45397771	96.02611449	93.67061268	91.3848694
ADV1021364	12/29/2025	3.826	4/29/2026	100.67775	100.5093547	100.3415196	100.1742404	100.0075144	99.84133882	99.67571101	99.51062827	99.34608793
ADV1021387	12/29/2025	3.886	3/30/2026	100.34964	100.2656644	100.1818245	100.0981249	100.0145651	99.93114486	99.84786381	99.76472161	99.68171793
ADV1020315	11/12/2025	3.774	11/12/2026	102.87512	102.153388	101.4417995	100.7401391	100.0481997	99.36578004	98.69268428	98.02872197	97.37370785
ADV1020199	11/5/2025	3.976	5/5/2026	100.78091	100.5943855	100.4085519	100.2234026	100.0389339	99.85514195	99.67202302	99.48957337	99.30778933
ADV1020251	11/7/2025	3.859	7/31/2026	101.7509	101.3152444	100.8832531	100.4548835	100.0300902	99.60882883	99.19105547	98.77672705	98.36580118
ADV1021316	12/26/2025	3.67	12/18/2026	103.19896	102.3751908	101.5645943	100.7668515	99.981658	99.20871892	98.44774864	97.69847031	96.96061562
ADV1020749	12/2/2025	3.625	12/2/2027	107.29961	105.4887523	103.7175623	101.9848108	100.289322	98.62996855	97.00566894	95.41538488	93.85811932
ADV1020246	11/7/2025	4.313	11/6/2035	140.68032	129.50852	119.3594165	110.1326982	101.7384273	94.09591866	87.13274229	80.7838374	74.99072633
ADV1020727	12/1/2025	3.821	9/30/2026	102.41594	101.8160716	101.2232255	100.6372798	100.0581147	99.4856129	98.91965995	98.36014396	97.8069556
ADV1020440	11/18/2025	3.725	11/18/2026	102.95813	102.2186135	101.4897315	100.7712597	100.0629758	99.36466394	98.67611423	97.99712269	97.32749098
ADV1021146	12/18/2025	3.544	12/18/2026	103.1545	102.3301139	101.5189213	100.7206042	99.93485728	99.16138505	98.3999011	97.65012788	96.91179638
ADV1020618	11/25/2025	3.581	11/27/2028	111.28178	108.4064796	105.6210871	102.9221902	100.30653	97.77099559	95.31261625	92.92855372	90.61609522
ADV1020810	12/4/2025	3.817	6/4/2026	101.0813	100.8102785	100.5406994	100.2725502	100.0058195	99.74049589	99.47656838	99.2140259	98.95285757
ADV1021226	12/22/2025	3.849	3/23/2026	100.26874	100.2043569	100.1400694	100.075877	100.0117795	99.94777656	99.88386808	99.82005384	99.75633361
ADV1020316	11/12/2025	3.672	11/12/2027	107.14471	105.3920234	103.6768174	101.9979508	100.3543331	98.74491774	97.16869995	95.6247144	94.11203334
ADV1020223	11/6/2025	3.719	5/6/2027	104.9392	103.7135038	102.5164832	101.3471377	100.2045146	99.08770455	97.99583923	96.92808877	95.88365981
ADV1021266	12/23/2025	3.669	12/26/2028	111.85136	108.8866626	106.0167836	103.238162	100.5473949	97.94122614	95.41653912	92.97034992	90.59980087

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020862	12/8/2025	3.704	12/8/2028	111.75306	108.840101	106.0189959	103.2862629	100.6385783	98.07276751	95.58579687	93.1747664	90.83690284
ADV1020854	12/8/2025	3.853	3/9/2026	100.11357	100.0883694	100.0631986	100.0380553	100.0129394	99.98785088	99.96278973	99.93775589	99.9127493
ADV1021083	12/16/2025	3.708	9/16/2026	102.19129	101.6311963	101.0772494	100.5293521	99.98740556	99.45131296	98.92097963	98.39631292	97.87722215
ADV1021302	12/24/2025	3.54	12/24/2027	107.5223	105.6463367	103.8125445	102.0196949	100.2666073	98.55214394	96.875208	95.23474172	93.62972477
ADV1020888	12/9/2025	3.863	12/9/2030	120.59648	115.4031926	110.4687945	105.7789264	101.3201098	97.07968459	93.04575495	89.20713855	85.55331974
ADV1021249	12/23/2025	3.731	9/30/2026	102.35933	101.7596525	101.1669979	100.5812421	100.0022652	99.42995011	98.86418227	98.30484986	97.75184356
ADV1021205	12/22/2025	3.639	12/29/2026	103.29531	102.4403028	101.5994584	100.7724224	99.95885662	99.15843368	98.37083685	97.59575949	96.83290466
ADV1020965	12/11/2025	3.711	9/11/2026	102.14906	101.594139	101.0451768	100.502081	99.96475774	99.43311536	98.90706403	98.38651586	97.87138476
ADV1020335	11/13/2025	3.965	4/29/2026	100.70835	100.5390348	100.3702827	100.2020896	100.0344527	99.86736927	99.70083658	99.53485193	99.36941266
ADV1021053	12/15/2025	3.732	7/15/2026	101.51272	101.1250468	100.7403143	100.3584906	99.97954273	99.6034382	99.23014497	98.85963149	98.49186669
ADV1021084	12/16/2025	4.68	12/16/2030	124.6853	119.3735589	114.3261931	109.5285629	104.9669195	100.6283464	96.50070406	92.57257913	88.83323667
ADV1020255	11/7/2025	3.841	8/31/2026	102.09904	101.573621	101.0535157	100.5386445	100.028929	99.52429197	99.02465811	98.5299534	98.0401053
ADV1021493	12/31/2025	3.762	5/29/2026	100.99612	100.7429528	100.4910425	100.2403826	99.99096386	99.74277701	99.49581298	99.25006277	99.00551748
ADV1020463	11/19/2025	4.051	11/19/2032	128.71237	121.2040034	114.198016	107.6578785	101.5499164	95.84306999	90.50867765	85.52027747	80.85342714
ADV1021168	12/19/2025	3.815	3/31/2026	100.35619	100.2693251	100.1826091	100.0960406	100.009619	99.92334419	99.83721569	99.75123317	99.66539626
ADV1021178	12/19/2025	3.554	12/21/2026	103.19544	102.362477	101.5429734	100.7366048	99.94305685	99.16202516	98.39321495	97.63634063	96.89112548
ADV1020947	12/11/2025	3.642	6/11/2027	105.29054	103.9678115	102.6742969	101.4090297	100.1710838	98.95957344	97.77365137	96.61250661	95.47536253
ADV1020178	11/4/2025	3.622	11/4/2027	107.08773	105.3562267	103.6614168	102.0022018	100.3775251	98.78637219	97.2277683	95.70077664	94.20449638
ADV1021327	12/29/2025	3.607	2/26/2027	103.93097	102.9071749	101.903557	100.9195265	99.95451384	99.00797123	98.07937182	97.16820863	96.2739936
ADV1020373	11/14/2025	3.713	11/12/2027	107.21522	105.4619239	103.7461106	102.0666473	100.4224432	98.81245165	97.23566747	95.6911251	94.17789657
ADV1020176	11/4/2025	3.625	11/4/2027	107.09287	105.3613201	103.6664657	102.0072069	100.3824872	98.79129204	97.23264667	95.70561424	94.20929392
ADV1021386	12/29/2025	3.886	3/30/2026	100.34964	100.2656644	100.1818245	100.0981249	100.0145651	99.93114486	99.84786381	99.76472161	99.68171793
ADV1021329	12/29/2025	3.606	2/26/2027	103.92996	102.9061707	101.9025582	100.9185331	99.95352565	99.00698823	98.07839395	97.16723581	96.27302578
ADV1020312	11/12/2025	4.001	3/12/2026	100.15679	100.1230779	100.0894009	100.0557634	100.0221655	99.98860696	99.9550878	99.92160792	99.88816726
ADV1020467	11/19/2025	3.715	5/19/2027	105.10045	103.8366356	102.6032683	101.3992539	100.2235524	99.0751726	97.95316905	96.85663949	95.78472245
ADV1021169	12/19/2025	3.748	6/1/2026	101.0273	100.7653126	100.5046698	100.2453611	99.98737635	99.73070554	99.47533862	99.22126572	98.96847703
ADV1020464	11/19/2025	4.344	11/19/2035	141.10105	129.8705595	119.6710623	110.4011237	101.9698375	94.29567897	87.30548979	80.93357752	75.12091654
ADV1021209	12/22/2025	3.852	3/23/2026	100.26894	100.204556	100.140268	100.0760751	100.0119771	99.94797367	99.88406472	99.82024999	99.75652929
ADV1020247	11/7/2025	3.764	11/1/2030	118.80311	113.9736318	109.3796285	105.0081839	100.847167	96.88518079	93.11151324	89.51609204	86.08944238
ADV1020617	11/25/2025	3.601	11/26/2027	107.18399	105.3910804	103.6371633	101.9210348	100.2415386	98.59756623	96.98805436	95.41198239	93.86837037
ADV1020690	11/28/2025	3.995	3/13/2026	100.1658	100.1293391	100.0929176	100.0565399	100.0202059	99.98391562	99.94766888	99.91146561	99.87530573
ADV1020391	11/18/2025	3.964	5/18/2026	100.92677	100.7035628	100.4813424	100.260105	100.0398441	99.82055296	99.60222528	99.38485462	99.16843462
ADV1020967	12/11/2025	3.752	6/18/2026	101.21752	100.9069054	100.5981847	100.2913451	99.98636934	99.68324045	99.38194159	99.08245615	98.78476773

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020567	11/24/2025	3.601	10/25/2028	110.9659	108.189648	105.4978934	102.8875196	100.3555503	97.8991398	95.51556568	93.20222296	90.95661791
ADV1020457	11/19/2025	3.657	11/20/2028	111.41528	108.5583141	105.7901507	103.1074377	100.5069761	97.98571112	95.54072454	93.16922726	90.86855265
ADV1020833	12/5/2025	3.859	3/5/2026	100.06898	100.0549805	100.0409959	100.0270252	100.0130681	99.99912465	99.9851949	99.97127879	99.9573763
ADV1020861	12/8/2025	3.69	12/8/2027	107.48422	105.6551151	103.8663447	102.116685	100.40496	98.73004053	97.09084155	95.48632041	93.91547449
ADV1021439	12/30/2025	3.55	12/30/2027	107.47389	105.5842715	103.737372	101.9319753	100.1669037	98.44102063	96.75322892	95.10246904	93.48771765
ADV1021215	12/22/2025	3.808	12/11/2030	120.34592	115.1529041	110.2191	105.5301218	101.0724673	96.83345383	92.80116396	88.96439491	85.31261161
ADV1020653	11/26/2025	3.676	11/26/2030	119.54664	114.4159204	109.5396494	104.903754	100.4950253	96.30105736	92.31019339	88.51147583	84.89460026
ADV1020990	12/12/2025	4.112	12/13/2032	129.36175	121.7613239	114.6734408	108.0605938	101.8882137	96.12442803	90.73983636	85.70730632	81.00178696
ADV1020909	12/10/2025	3.815	6/10/2026	101.14726	100.8593206	100.5730167	100.2883321	100.005253	99.7237658	99.44385699	99.16551325	98.88872142
ADV1021251	12/23/2025	3.789	4/23/2026	100.60631	100.4547625	100.3036791	100.1530566	100.0028928	99.85318569	99.70393308	99.55513291	99.40678313
ADV1021498	12/31/2025	3.727	6/30/2026	101.33872	100.9945832	100.652756	100.3132174	99.97594471	99.64091521	99.30810671	98.97749723	98.64906508
ADV1020806	12/4/2025	3.761	12/4/2030	120.04658	114.8807872	109.9720532	105.3061294	100.86964	96.65002281	92.63547519	88.81490326	85.1778752
ADV1020542	11/21/2025	3.623	11/22/2027	107.17611	105.3946598	103.6517702	101.9462526	100.2769699	98.64283143	97.04279062	95.47584286	93.94102322
ADV1020671	11/28/2025	3.604	11/29/2030	119.59725	114.4450806	109.5491177	104.8951565	100.4698647	96.26072285	92.25596946	88.44455034	84.81607188
ADV1021292	12/24/2025	3.85	3/25/2026	100.29102	100.2210412	100.1511684	100.0814027	100.011744	99.94219202	99.87274649	99.80340718	99.73417384
ADV1020256	11/7/2025	3.811	10/30/2026	102.7523	102.0674311	101.39169	100.724897	100.0668751	99.41745205	98.77646006	98.14373567	97.51911963
ADV1020923	12/10/2025	3.811	6/10/2026	101.14611	100.8581798	100.5718815	100.2872026	100.0041291	99.72264745	99.44274419	99.16440598	98.88761964
ADV1021434	12/30/2025	3.621	12/30/2026	103.29037	102.4325737	101.58903	100.7593819	99.94328812	99.14041834	98.35045292	97.57308247	96.8080074
ADV1021241	12/23/2025	3.586	6/23/2027	105.4478	104.0969132	102.7721758	101.4728507	100.1982296	98.94763048	97.72039666	96.51589556	95.33351754
ADV1020678	11/28/2025	3.585	11/28/2028	111.30386	108.4253613	105.6369437	102.9351845	100.316816	97.7787189	95.31791446	92.93155703	90.61692684
ADV1020945	12/11/2025	3.598	12/11/2026	103.1218	102.3171711	101.5251129	100.7453321	99.97754441	99.22147441	98.4768549	97.74342683	97.0209389
ADV1021202	12/22/2025	3.844	3/25/2026	100.29089	100.220891	100.1510044	100.0812251	100.0115527	99.94198704	99.87252786	99.80317493	99.73392799
ADV1021165	12/19/2025	3.549	12/19/2028	111.64074	108.6938974	105.8409054	103.0782223	100.4024662	97.81040381	95.29894214	92.86512197	90.50611092
ADV1021177	12/19/2025	3.736	6/22/2026	101.25546	100.9337133	100.6140032	100.2963073	99.98060676	99.66688265	99.35511643	99.04528976	98.73738453
ADV1020507	11/20/2025	3.972	5/20/2026	100.95139	100.7225284	100.4947024	100.2679077	100.0421372	99.81738387	99.59364088	99.37090132	99.14915839
ADV1020547	11/21/2025	3.55	11/22/2027	107.17416	105.3904943	103.6454737	101.9379063	100.2666515	98.63061548	97.02874869	95.46004367	93.92353283
ADV1021133	12/18/2025	3.841	3/18/2026	100.21265	100.1622633	100.1119487	100.0617014	100.0115215	99.96140874	99.91136301	99.86138417	99.81147209
ADV1020561	11/24/2025	3.913	5/26/2026	101.00571	100.7599318	100.5153393	100.2719262	100.0296841	99.78860449	99.54867903	99.30989942	99.07225746
ADV1020533	11/21/2025	4.317	1/15/2036	141.31745	129.9117363	119.5677523	110.1797153	101.6529408	93.90262038	86.85274521	80.43515057	74.58866911
ADV1020300	11/12/2025	3.802	10/7/2026	102.4831	101.8634485	101.2512949	100.6465075	100.0489537	99.45850406	98.87503232	98.29841509	97.72853192
ADV1021444	12/30/2025	3.8	4/30/2026	100.68425	100.5130626	100.342454	100.1724177	100.0029508	99.8340504	99.66571378	99.49793812	99.33072064
ADV1021003	12/12/2025	3.831	3/20/2026	100.2354	100.1793794	100.1234325	100.0675636	100.0117727	99.95605957	99.90042401	99.84486589	99.78938503
ADV1020208	11/5/2025	3.772	11/5/2026	102.8434	102.1407478	101.4477055	100.7640768	100.0896706	99.42430108	98.76778722	98.11995289	97.4806266

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020210	11/5/2025	3.712	5/5/2027	105.00342	103.7788493	102.5828825	101.4145207	100.2728155	99.15686118	98.06579303	96.99878449	95.95504533
ADV1021288	12/24/2025	3.854	3/24/2026	100.28004	100.2128676	100.1457937	100.0788208	100.0119488	99.94517733	99.87850624	99.81193529	99.74546426
ADV1020964	12/11/2025	3.759	6/11/2026	101.14214	100.8514589	100.5624481	100.2750882	99.98936503	99.70526459	99.42277298	99.14187649	98.86256155
ADV1020334	11/13/2025	3.994	3/30/2026	100.36598	100.2815484	100.1972621	100.1131169	100.0291122	99.94524781	99.86152336	99.7779385	99.6944929
ADV1020849	12/8/2025	3.787	9/8/2026	102.15699	101.6102865	101.0693615	100.534127	100.0044937	99.4803738	98.96168167	98.44833322	97.94024617
ADV1021369	12/29/2025	3.888	3/30/2026	100.34982	100.2658354	100.1819951	100.098295	100.0147348	99.93131416	99.84803269	99.76489008	99.68188598
ADV1021210	12/22/2025	3.649	12/22/2026	103.22645	102.3913382	101.5697534	100.7613678	99.96586459	99.18293743	98.41228943	97.653633	96.90668951
ADV1020462	11/19/2025	3.81	11/18/2026	102.96896	102.2300785	101.5018158	100.7839449	100.0762441	99.37849795	98.69049729	98.01203864	97.34292417
ADV1021410	12/30/2025	3.697	11/18/2026	102.88501	102.1465118	101.418629	100.7011333	99.99380327	99.29642362	98.60878515	97.9306845	97.26192393
ADV1020254	11/7/2025	3.838	8/31/2026	102.09749	101.5720845	101.0519917	100.5371329	100.0274295	99.52280464	99.02318277	98.52848992	98.03865358
ADV1020372	11/14/2025	3.725	8/13/2027	106.14402	104.6540424	103.1926747	101.7591637	100.3527809	98.97282277	97.61860975	96.28948499	94.9848136
ADV1020530	11/21/2025	3.672	5/21/2027	105.0722	103.802885	102.5642824	101.3552867	100.1748446	99.02195222	97.89565219	96.79503114	95.71921712
ADV1021145	12/18/2025	3.68	10/20/2026	102.55128	101.8950704	101.2472714	100.6077207	99.97626144	99.35274035	98.7370082	98.12891947	97.52833223
ADV1020346	11/13/2025	3.737	11/13/2030	120.07374	114.9576925	110.0938126	105.4682462	101.0679762	96.88077193	92.8951362	89.10025715	85.48596333
ADV1021047	12/15/2025	3.624	6/15/2028	109.54371	107.1572284	104.8352127	102.5755039	100.3760291	98.23480008	96.14990852	94.11952249	92.14188266
ADV1021306	12/24/2025	3.537	12/24/2027	107.51674	105.6408324	103.807092	102.0142933	100.2612557	98.54684133	96.86995353	95.22953453	93.62456401
ADV1020711	12/1/2025	4.017	3/2/2026	100.03708	100.031479	100.0258818	100.0202896	100.0147024	100.0091203	100.0035431	99.99797095	99.9924038
ADV1021415	12/30/2025	3.674	12/16/2026	103.1797	102.3616268	101.55654	100.7641348	99.98411273	99.21618479	98.46007088	97.7154995	96.98220742
ADV1020541	11/21/2025	3.672	5/21/2027	105.0722	103.802885	102.5642824	101.3552867	100.1748446	99.02195222	97.89565219	96.79503114	95.71921712
ADV1021497	12/31/2025	3.728	6/30/2026	101.33906	100.9949229	100.6530941	100.3135538	99.97627945	99.6412483	99.30843815	98.97782704	98.64939328
ADV1020465	11/19/2025	4.49	11/19/2037	148.41927	134.6787144	122.4164427	111.4625917	101.6677647	92.90046409	85.04485754	77.99883357	71.67230752
ADV1020386	11/17/2025	3.804	11/17/2026	102.95336	102.2173322	101.4918438	100.7766695	100.0715903	99.37639303	98.69087078	98.01482227	97.34805178
ADV1021423	12/30/2025	3.561	12/30/2027	107.49444	105.6046207	103.757528	101.9519417	100.1866841	98.46061841	96.77264741	95.12171149	93.5067872
ADV1020576	11/24/2025	3.912	5/29/2026	101.03968	100.7853558	100.5322943	100.2804888	100.0299301	99.78060893	99.53251619	99.28564282	99.03997988
ADV1020729	12/1/2025	3.768	12/31/2026	103.43015	102.568922	101.7220415	100.8891511	100.0699063	99.26397346	98.47103011	97.69076388	96.92287244
ADV1020278	11/10/2025	3.72	11/10/2026	102.86385	102.1471048	101.440366	100.7434204	100.056065	99.37810263	98.7093414	98.04959461	97.3986806
ADV1020252	11/7/2025	3.838	8/31/2026	102.09749	101.5720845	101.0519917	100.5371329	100.0274295	99.52280464	99.02318277	98.52848992	98.03865358
ADV1021448	12/30/2025	3.711	6/30/2026	101.33341	100.9892601	100.6474253	100.3078792	99.97059898	99.63556205	99.30274615	98.97212932	98.64368988
ADV1020245	11/7/2025	3.724	1/14/2030	116.34776	112.2051871	108.2354512	104.4304355	100.7824428	97.28417517	93.92871206	90.70948817	87.6202736
ADV1020748	12/2/2025	3.672	6/2/2027	105.22635	103.9232406	102.6517009	101.4105927	100.1988287	99.01537287	97.85923774	96.72948129	95.62520448
ADV1021490	12/31/2025	3.785	4/30/2026	100.68152	100.510364	100.3397817	100.1697715	100.0003306	99.83145618	99.66314541	99.49539552	99.32820373
ADV1020441	11/18/2025	3.625	11/18/2027	107.25903	105.4860063	103.751208	102.0534628	100.3916487	98.76468906	97.17155091	95.61124221	94.08280997
ADV1020305	11/12/2025	3.703	7/25/2029	114.33958	110.7290874	107.2537327	103.9077352	100.6855932	97.58206872	94.59217336	91.71115526	88.93448639

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021115	12/17/2025	3.506	12/17/2027	107.38166	105.5263408	103.7124034	101.9386193	100.2038093	98.50683874	96.84661553	95.22208805	93.63224334
ADV1020538	11/21/2025	3.738	11/23/2026	102.97231	102.2194348	101.4775749	100.7464942	100.0259586	99.31574088	98.61562045	97.92538279	97.24481949
ADV1021163	12/19/2025	3.63	12/21/2026	103.20032	102.3681188	101.5493574	100.7437076	99.95085598	99.170499	98.4023426	97.64610193	96.90150094
ADV1021079	12/16/2025	3.63	12/17/2026	103.15677	102.3359507	101.528214	100.7332442	99.95073998	99.18040934	98.42196942	97.67514606	96.93967347
ADV1020624	11/25/2025	3.717	11/25/2026	102.9789	102.2204042	101.4730892	100.7367093	100.0110257	99.29580637	98.59082589	97.89586539	97.21071215
ADV1021137	12/18/2025	3.55	12/18/2026	103.15939	102.3349842	101.5237699	100.7254314	99.9396633	99.16617012	98.40466544	97.65487172	96.91651995
ADV1020812	12/4/2025	3.859	3/4/2026	100.05783	100.0466274	100.0354394	100.0242621	100.0130954	100.0019393	99.99079389	99.97965906	99.96853482
ADV1021491	12/31/2025	3.785	4/30/2026	100.68152	100.510364	100.3397817	100.1697715	100.0003306	99.83145618	99.66314541	99.49539552	99.32820373
ADV1021124	12/18/2025	3.845	3/11/2026	100.1344	100.1036246	100.0728891	100.0421889	100.0115239	99.98089404	99.95029925	99.91973948	99.88921465
ADV1021413	12/30/2025	3.759	5/29/2026	100.99551	100.7423204	100.4903873	100.2397048	99.99026338	99.74205404	99.49506764	99.24929517	99.00472773
ADV1020244	11/7/2025	3.729	3/1/2030	116.89819	112.606065	108.4986015	104.5668449	100.802327	97.1970336	93.7433781	90.434176	87.26262144
ADV1021412	12/30/2025	3.802	4/30/2026	100.68459	100.5134051	100.3427954	100.172758	100.0032899	99.83438842	99.66605068	99.49827391	99.33105532
ADV1021447	12/30/2025	3.485	12/30/2027	107.4869	105.5947235	103.7453639	101.9376015	100.1702549	98.44218401	96.75228825	95.09950485	93.48280742
ADV1020607	11/28/2025	3.691	1/29/2027	103.68766	102.7438733	101.8172789	100.9074085	100.0138121	99.13605571	98.27372059	97.4264027	96.59371201
ADV1020577	11/24/2025	3.873	6/30/2026	101.39429	101.0485605	100.7051513	100.3640414	100.0252078	99.68862784	99.35427913	99.02213961	98.69218751
ADV1021431	12/30/2025	3.595	12/30/2027	103.8655	102.8801438	101.9134062	100.9647548	100.0336817	99.11969838	98.22233478	97.34113823	96.47567273
ADV1020633	11/25/2025	3.913	5/26/2026	101.00556	100.7598043	100.5152378	100.2718506	100.0296343	99.78858043	99.54868054	99.30992638	99.07230974
ADV1021068	12/16/2025	3.561	12/16/2026	103.14664	102.3278929	101.5221591	100.7291292	99.94850413	99.17999404	98.42331809	97.67820406	96.94438805
ADV1021240	12/23/2025	3.614	12/23/2026	103.2666	102.427707	101.6024582	100.7905206	99.99157376	99.2053074	98.43142101	97.66962356	96.91963305
ADV1015802	1/20/2026	3.971	1/29/2027	103.94974	103.0046422	102.0767524	101.1656029	100.2707431	99.39173877	98.52817088	97.67963507	96.845741
ADV1018220	2/18/2026	3.812	2/18/2027	104.04269	103.0407844	102.0581999	101.0943845	100.1488036	99.22094257	98.31030629	97.41641773	96.53881743
ADV1017924	2/6/2026	3.689	2/7/2028	108.18781	106.1822903	104.2244734	102.3129264	100.4462726	98.62318573	96.8423875	95.1026458	93.40277254
ADV1018221	2/18/2026	3.758	2/18/2028	108.45788	106.4171126	104.425603	102.481857	100.584432	98.73193946	96.92304169	95.15645009	93.43092281
ADV1017926	2/6/2026	3.737	2/6/2029	112.52573	109.4318881	106.4405911	103.547871	100.7499396	98.04317608	95.4241185	92.88945592	90.43602097
ADV1021108	2/2/2026	3.814	1/31/2031	120.90281	115.5505762	110.4722787	105.652427	101.0764886	96.73082251	92.60262013	88.67985007	84.95120713
ADV1021984	1/22/2026	3.79	6/22/2026	101.2676	100.9468964	100.628222	100.3115555	99.99687767	99.68416994	99.37341376	99.06459085	98.75768316
ADV1021672	1/8/2026	3.632	1/8/2029	111.88845	108.8869004	105.9823988	103.1712839	100.4500562	97.81536705	95.2640105	92.79291703	90.3991467
ADV1022518	2/11/2026	3.575	2/11/2027	103.79769	102.8158019	101.8525042	100.9072744	99.97960696	99.06901536	98.17503076	97.29720141	96.43509179
ADV1022415	2/6/2026	3.862	3/3/2026	100.03714	100.0288032	100.0204698	100.0121441	100.0038261	99.99551575	99.98721313	99.97891818	99.97063089
ADV1022817	2/24/2026	3.868	3/10/2026	100.11379	100.0860168	100.0582783	100.0305709	100.0028945	99.97524902	99.94763446	99.92005074	99.8924978
ADV1022296	2/3/2026	3.695	2/3/2027	103.75276	102.7945956	101.8541432	100.9309125	100.0244334	99.1342526	98.25993319	97.40105366	96.55720735
ADV1022508	2/11/2026	3.845	3/11/2026	100.12631	100.0957197	100.0651632	100.0346417	100.0041552	99.97370372	99.94328708	99.91290524	99.88255815
ADV1022476	2/10/2026	3.848	4/10/2026	100.46304	100.3486855	100.2346039	100.1207945	100.0072563	99.89398831	99.78098952	99.66825892	99.55579552

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022432	2/9/2026	3.858	4/10/2026	100.46434	100.3499667	100.2358711	100.1220477	100.0084956	99.8952137	99.78220104	99.66945659	99.55697939
ADV1022241	1/30/2026	3.855	4/30/2026	100.68905	100.518392	100.3483115	100.1788015	100.0098591	99.8414815	99.67366591	99.50640955	99.33970964
ADV1022328	2/4/2026	3.842	5/29/2026	101.01103	100.758706	100.5076402	100.2578205	100.0092378	99.76188284	99.51574663	99.27082017	99.02709459
ADV1022034	1/23/2026	3.873	4/23/2030	118.09487	113.6247802	109.3522953	105.2675616	101.361273	97.62463951	94.04935456	90.62756598	87.35184819
ADV1022539	2/12/2026	3.839	5/12/2026	100.81872	100.6145556	100.4112325	100.2087427	100.0070811	99.80624243	99.60622171	99.40701382	99.20861375
ADV1021791	1/14/2026	3.81	4/14/2026	100.50665	100.3807472	100.2551737	100.1299278	100.0050083	99.88041375	99.75614291	99.63219447	99.50856714
ADV1022141	1/28/2026	3.896	4/28/2026	100.67373	100.5086511	100.3441127	100.1801123	100.0166474	99.8537152	99.69131327	99.52943899	99.3680898
ADV1022487	2/10/2026	3.841	5/8/2026	100.77462	100.5816737	100.3894761	100.1980217	100.0073061	99.8173249	99.62807384	99.43954868	99.25174517
ADV1022635	2/17/2026	3.849	3/16/2026	100.18157	100.1370842	100.0926544	100.0482816	100.0039658	99.95970692	99.91550477	99.87135927	99.8272703
ADV1022024	1/23/2026	4.335	3/15/2034	135.42195	126.2471256	117.7878779	109.9840541	102.7808683	96.12839991	89.98113716	84.2975664	79.03980116
ADV1022901	2/26/2026	3.576	2/26/2027	103.9714	102.9463313	101.9414847	100.9562645	99.99009953	99.04244057	98.11275938	97.20054763	96.305316
ADV1022404	2/10/2026	3.66	2/12/2029	112.36578	109.2557769	106.2494619	103.342802	100.5319453	97.81321098	95.18308069	92.63819061	90.17532356
ADV1022477	2/10/2026	3.852	3/10/2026	100.1154	100.0875892	100.0598094	100.0320607	100.0043431	99.97665641	99.94900072	99.92137591	99.89378193
ADV1022107	1/27/2026	3.653	1/29/2029	112.39616	109.3233812	106.3518087	103.4775569	100.6969102	98.00631549	95.40237503	92.8818381	90.44159399
ADV1022119	1/27/2026	3.884	4/27/2026	100.66063	100.4983476	100.336594	100.1753623	100.0146502	99.85445501	99.69477437	99.53560577	99.37694675
ADV1022216	1/30/2026	3.762	7/30/2026	101.68517	101.2563962	100.831209	100.4095656	99.99142193	99.5767346	99.16546096	98.75755907	98.35298764
ADV1022613	2/17/2026	3.545	8/17/2027	105.92282	104.4235733	102.9533164	101.5112778	100.0967149	98.70891079	97.347173	96.01083243	94.69924245
ADV1022822	2/24/2026	3.565	2/26/2029	112.24094	109.0895342	106.044605	103.1019581	100.2575871	97.50766627	94.84854119	92.27671996	89.78886504
ADV1022868	2/25/2026	3.703	2/24/2031	120.60053	115.1800258	110.0408665	105.1669192	100.5430646	96.15512384	91.9897953	88.03459584	84.27780609
ADV1022884	2/26/2026	3.854	3/26/2026	100.29309	100.2207983	100.1486178	100.0765501	100.0045948	99.93275168	99.86102054	99.78940109	99.71789308
ADV1022765	2/23/2026	3.868	3/23/2026	100.26064	100.1966902	100.1328307	100.0690655	100.0053946	99.94181773	99.87833464	99.81494516	99.75164907
ADV1021954	1/21/2026	3.819	5/21/2026	100.91821	100.6881692	100.4591823	100.2312434	100.0043454	99.77848106	99.55364334	99.32982516	99.10701956
ADV1021550	1/2/2026	3.588	9/24/2027	106.43399	104.8241316	103.2468841	101.7013289	100.1865798	98.70178344	97.24611763	95.81878993	94.41903627
ADV1022261	2/2/2026	3.668	2/2/2029	112.49126	109.4052726	106.4212863	103.5353703	100.7437665	98.04288273	95.42928364	92.89968347	90.45093847
ADV1022814	2/24/2026	3.871	3/3/2026	100.03457	100.0262471	100.0179297	100.00962	100.001318	99.99302369	99.98473704	99.97645805	99.96818671
ADV1022917	2/27/2026	3.839	4/27/2026	100.64869	100.4869617	100.3257556	100.1650698	100.0049017	99.84524892	99.68610886	99.52747911	99.36935722
ADV1022442	2/9/2026	3.861	3/9/2026	100.1045	100.0794718	100.0544689	100.0294934	100.004545	99.97962391	99.95472997	99.92986314	99.90502338
ADV1021796	1/14/2026	3.806	3/20/2026	100.22912	100.1732949	100.1175449	100.0618727	100.0062782	99.95076117	99.89532146	99.83995891	99.78467335
ADV1021544	1/2/2026	3.719	7/2/2026	101.35779	101.0080261	100.6606586	100.3156591	99.9730034	99.63266777	99.29462871	98.95886305	98.62534794
ADV1022950	2/27/2026	3.562	2/26/2027	103.95712	102.9321341	101.9273711	100.9422333	99.9761495	99.02857053	98.09896818	97.18683413	96.29167911
ADV1022948	2/27/2026	3.839	3/6/2026	100.06758	100.050929	100.0342961	100.01768	100.0010807	99.98449808	99.96793217	99.95138294	99.93485036
ADV1022407	2/10/2026	3.774	2/11/2030	116.86618	112.6307722	108.5753182	104.6912034	100.9702725	97.40480214	93.98747534	90.71135824	87.56987783
ADV1022552	2/12/2026	3.561	2/12/2027	103.7956	102.8109051	101.8449074	100.8970795	99.96691176	99.05391343	98.15761187	97.2775516	96.41329364

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022368	2/5/2026	3.607	10/5/2027	106.59307	104.9510189	103.3426129	101.766885	100.2229064	98.70978306	97.22665428	95.77269126	94.34709541
ADV1021849	1/15/2026	3.673	1/15/2027	103.51552	102.6118204	101.7239212	100.851409	99.9938857	99.150967	98.32228159	97.50747071	96.70618753
ADV1022883	2/26/2026	3.854	3/26/2026	100.29309	100.2207983	100.1486178	100.0765501	100.0045948	99.93275168	99.86102054	99.78940109	99.71789308
ADV1022689	2/18/2026	3.854	3/4/2026	100.04659	100.0354817	100.0243839	100.0132968	100.0022202	99.99115422	99.98009874	99.96905379	99.95801933
ADV1022297	2/3/2026	3.856	4/1/2026	100.3642	100.2749509	100.1858629	100.0969334	100.0081622	99.91954869	99.83109252	99.74279329	99.65465057
ADV1022928	2/27/2026	3.837	3/31/2026	100.3478	100.2615674	100.1754861	100.0895511	100.0037622	99.91811879	99.83262069	99.74726751	99.66205888
ADV1022753	2/20/2026	3.862	3/6/2026	100.06899	100.0523319	100.0356865	100.0190579	100.002446	99.98585086	99.96927246	99.95271073	99.93616567
ADV1022434	2/9/2026	3.614	2/9/2027	103.7445	102.7694875	101.8128221	100.873985	99.95248093	99.04783251	98.15957991	97.28727988	96.43050504
ADV1022105	1/27/2026	3.885	4/14/2026	100.5142	100.3884517	100.2630294	100.1379343	100.0131651	99.88872058	99.76459936	99.64080015	99.51732166
ADV1021832	1/15/2026	3.652	7/15/2027	105.69806	104.2909152	102.9094772	101.5531046	100.221172	98.91307477	97.62822765	96.36606411	95.12603566
ADV1022175	1/29/2026	3.891	3/19/2026	100.22039	100.1674327	100.1145512	100.061742	100.0090051	99.95634019	99.90374719	99.85122593	99.79877626
ADV1022170	1/29/2026	3.89	3/19/2026	100.22033	100.1673788	100.1144974	100.0616883	100.0089515	99.95628661	99.90369368	99.85117249	99.7987229
ADV1022741	2/20/2026	3.66	2/16/2027	103.86893	102.8735878	101.8973464	100.9396559	99.99999061	99.07784459	98.17273068	97.28417967	96.41173942
ADV1022584	2/13/2026	3.52	2/16/2027	103.80161	102.8056225	101.8287659	100.8704889	99.9302646	99.00758586	98.10196441	97.21292998	96.34002942
ADV1022376	2/5/2026	3.532	2/5/2027	103.68766	102.7232506	101.7767873	100.8477746	99.93573272	99.04019948	98.16072925	97.29689234	96.44827428
ADV1022899	2/26/2026	3.832	6/26/2026	101.32075	100.9898291	100.6610674	100.334443	100.0099351	99.68752308	99.36718673	99.04890605	98.73266131
ADV1022725	2/19/2026	3.636	2/19/2027	103.88031	102.8764497	101.892014	100.9264389	99.97918559	99.04973569	98.13759021	97.24226871	96.36330835
ADV1022447	2/9/2026	3.611	6/21/2028	109.58319	107.1790795	104.8402908	102.5646468	100.3500618	98.19453313	96.09613712	94.05302556	92.06342208
ADV1021695	1/9/2026	3.8	4/9/2026	100.45119	100.3392728	100.2276122	100.1162115	100.0050696	99.8941856	99.78355863	99.67318772	99.56307194
ADV1021866	1/16/2026	3.801	4/2/2026	100.37294	100.2807301	100.1886916	100.0968239	100.0051267	99.91359947	99.82224173	99.73105302	99.64003285
ADV1022693	2/19/2026	3.579	10/8/2027	106.57982	104.9296353	103.3133668	101.7300412	100.1787178	98.65849166	97.16849163	95.70787902	94.2758459
ADV1022925	2/27/2026	3.841	3/20/2026	100.22464	100.1690738	100.1135803	100.0581642	100.0028254	99.9475637	99.892379	99.83727111	99.78223985
ADV1022187	1/29/2026	3.631	7/29/2027	105.83006	104.3836027	102.9642193	101.5712103	100.203903	98.86164664	97.54381228	96.24979152	94.97899576
ADV1022580	2/13/2026	3.85	3/13/2026	100.14872	100.1125623	100.0764525	100.0403862	100.0043631	99.9683834	99.93244684	99.8965534	99.86070298
ADV1022702	2/18/2026	3.85	3/18/2026	100.20397	100.1539189	100.1039335	100.0540152	100.0041637	99.95437891	99.90466074	99.85500903	99.80542363
ADV1022402	2/6/2026	3.625	2/8/2027	103.74393	102.771748	101.8178057	100.8815897	99.96260896	99.06039027	98.17447761	97.30443139	96.44982773
ADV1022886	2/26/2026	3.852	3/26/2026	100.29295	100.2206538	100.1484734	100.0764058	100.0044506	99.93260762	99.86087659	99.78925725	99.71774935
ADV1022870	2/25/2026	3.936	2/11/2033	128.6701	120.917555	113.6999019	106.9772013	100.7126952	94.87254187	89.42557007	84.34305544	79.59851657
ADV1022016	1/23/2026	3.77	7/23/2026	101.61111	101.2020437	100.796252	100.3936998	99.9943483	99.59815934	99.20509542	98.81511963	98.42819562
ADV1021871	1/16/2026	3.698	1/7/2028	107.84389	105.9286681	104.0571909	102.2281977	100.4404747	98.69285062	96.98419483	95.31341577	93.67945927
ADV1022946	2/27/2026	3.843	3/13/2026	100.1464	100.1103012	100.0742454	100.0382329	100.0022638	99.96633784	99.93045503	99.89461526	99.85881846
ADV1022770	2/23/2026	3.632	2/23/2027	103.92215	102.9068198	101.9113452	100.9351469	99.97766881	99.03837566	98.11675259	97.21230399	96.32455266
ADV1022828	2/24/2026	3.858	3/4/2026	100.04575	100.0346524	100.0235618	100.0124818	100.0014123	99.9903534	99.979305	99.96826712	99.95723973

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021854	1/15/2026	3.804	5/13/2026	100.82686	100.6192936	100.4125916	100.2067484	100.0017584	99.79761645	99.59431711	99.39185513	99.19022525
ADV1022761	2/23/2026	3.868	3/23/2026	100.26064	100.1966902	100.1328307	100.0690655	100.0053946	99.94181773	99.87833464	99.81494516	99.75164907
ADV1022431	2/9/2026	3.854	5/7/2026	100.76603	100.5758763	100.3864442	100.1977332	100.0097391	99.82245764	99.63588484	99.45001659	99.26484888
ADV1021772	1/13/2026	3.646	1/13/2027	103.46954	102.5716626	101.6893899	100.8223142	99.97004486	99.13220448	98.3084284	97.49836418	96.70167107
ADV1022257	2/2/2026	3.918	1/29/2031	121.40659	116.0476664	110.9625641	106.135825	101.5529404	97.20029102	93.06508712	89.13531435	85.39968259
ADV1022088	1/26/2026	3.817	6/26/2026	101.32054	100.988562	100.6587497	100.3310814	100.0055363	99.68209383	99.36073368	99.04143577	98.72418029
ADV1022230	1/30/2026	3.628	4/9/2027	104.47893	103.3330226	102.2122762	101.1158721	100.0430226	98.99297405	97.96500429	96.9584216	95.97256287
ADV1022819	2/24/2026	3.868	3/25/2026	100.2831	100.2135778	100.1441628	100.0748543	100.005652	99.93655576	99.86756526	99.79868028	99.72990058
ADV1022614	2/17/2026	3.848	3/16/2026	100.18153	100.1370394	100.0926096	100.0482368	100.0039211	99.95966222	99.9154601	99.87131463	99.82722569
ADV1022894	2/26/2026	3.7	2/26/2027	103.97415	102.9508429	101.9476927	100.9641089	99.99952253	99.0533869	98.12517594	97.21438343	96.3205221
ADV1021867	1/16/2026	3.801	3/20/2026	100.22854	100.172729	100.1169912	100.0613312	100.0057489	99.95024399	99.89481641	99.83946597	99.7841925
ADV1021698	1/9/2026	3.767	5/8/2026	100.76508	100.571533	100.3787319	100.1866763	99.9953617	99.80478387	99.61493847	99.42582125	99.23742796
ADV1022956	2/27/2026	3.828	5/27/2026	100.98172	100.7356548	100.4907949	100.2471274	100.0046436	99.76333494	99.52319287	99.28420892	99.04637473
ADV1022444	2/9/2026	3.602	8/18/2027	106.02031	104.5175966	103.043987	101.5987058	100.1810063	98.79016768	97.42549371	96.08631178	94.77197183
ADV1022933	2/27/2026	3.838	5/1/2026	100.69315	100.5202066	100.3478524	100.1760881	100.0049106	99.83431688	99.66430408	99.49486919	99.3260093
ADV1022395	2/6/2026	3.724	11/6/2026	102.77253	102.0679915	101.3731184	100.6877146	100.0115872	99.34454855	98.68641617	98.03701232	97.396164
ADV1022177	2/3/2026	3.649	2/3/2028	108.06113	106.0686971	104.1233971	102.2238238	100.368624	98.55649401	96.78617689	95.05646087	93.36617726
ADV1021721	1/12/2026	3.852	1/10/2031	120.87632	115.5846689	110.560959	105.7901993	101.2583165	96.9520913	92.85910233	88.96767396	85.26682791
ADV1022821	2/24/2026	3.564	2/24/2028	108.138	106.0828095	104.077651	102.1209866	100.2113402	98.34729088	96.5274705	94.75056145	93.01529432
ADV1022032	1/23/2026	3.786	4/23/2029	113.56399	110.2316722	107.0161494	103.9126295	100.916545	98.02354494	95.22948257	92.5304046	89.92254071
ADV1021982	1/22/2026	3.85	3/2/2026	100.02796	100.022394	100.0168299	100.0112709	100.0057168	100.0001677	99.99462358	99.98908443	99.98355025
ADV1021773	1/13/2026	3.626	7/13/2027	105.63887	104.2376272	102.8618978	101.5110441	100.1844477	98.88151024	97.60165285	96.34431499	95.10895387
ADV1022547	2/12/2026	3.623	2/12/2029	112.25377	109.14544	106.1407587	103.2356922	100.4263896	97.70917161	95.08052104	92.53707524	90.07561816
ADV1022264	2/2/2026	3.856	5/1/2026	100.70001	100.5265962	100.3537782	100.1815516	100.0099134	99.83886062	99.66839028	99.49849941	99.32918508
ADV1022179	1/29/2026	3.896	3/3/2026	100.03864	100.0302951	100.0219543	100.0136212	100.0052958	99.99697815	99.98866817	99.98036586	99.97207122
ADV1021702	1/9/2026	3.638	7/9/2027	105.60949	104.2194094	102.8544657	101.5140306	100.197499	98.90428535	97.63382284	96.38556254	95.15897284
ADV1022491	2/10/2026	3.577	8/10/2027	105.89176	104.4119492	102.9604081	101.5363995	100.1392071	98.76813882	97.42252582	96.10172179	94.80510181
ADV1021755	1/13/2026	3.651	1/13/2027	103.47398	102.5760796	101.6937857	100.8266891	99.97439907	99.13653825	98.31274197	97.50265778	96.70594495
ADV1022411	2/6/2026	3.858	3/6/2026	100.07099	100.0542995	100.0376292	100.0209757	100.0043389	99.98771897	99.97111575	99.95452924	99.93795942
ADV1021551	1/2/2026	3.766	5/4/2026	100.72194	100.5395443	100.3578091	100.1767317	99.99630839	99.8165357	99.63741007	99.45892798	99.28108596
ADV1022430	2/9/2026	3.854	5/7/2026	100.76603	100.5758763	100.3864442	100.1977332	100.0097391	99.82245764	99.63588484	99.45001659	99.26484888
ADV1022022	1/23/2026	4.508	1/12/2037	146.31242	133.5933809	122.1567383	111.8642587	102.5933541	94.23523536	86.69329218	79.88167134	73.72402687
ADV1022713	2/19/2026	3.862	4/17/2026	100.54149	100.4076535	100.2741869	100.1410892	100.0083589	99.87599437	99.74399416	99.61235669	99.48108042

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021817	1/15/2026	3.593	1/15/2027	103.50669	102.6021579	101.7134533	100.8401626	99.98188687	99.1382408	98.30885213	97.49336119	96.69142032
ADV1022930	2/27/2026	3.764	8/27/2026	101.99688	101.4892237	100.9866015	100.4889367	99.99615626	99.50818869	99.02496372	98.54641251	98.07246752
ADV1022396	2/6/2026	3.612	2/7/2028	108.0355	106.0315266	104.0752187	102.1651517	100.2999496	98.47828687	96.69888614	94.96051598	93.26198899
ADV1022149	1/28/2026	3.904	4/28/2026	100.67505	100.509969	100.3454273	100.1814237	100.0179555	99.85502011	99.69261496	99.53073747	99.36938509
ADV1022592	2/13/2026	3.537	5/12/2028	108.96207	106.6780618	104.4537959	102.2872677	100.1765584	98.11982969	96.11531921	94.16133698	92.25626161
ADV1022551	2/12/2026	3.621	3/12/2027	104.12009	103.0556397	102.0129822	100.99145	99.99040517	99.00923515	98.04735164	97.10418935	96.17920495
ADV1022445	2/9/2026	3.596	12/8/2027	107.31437	105.4868422	103.6996199	101.9514798	100.2412466	98.5677917	96.93003107	95.32692267	93.75746459
ADV1022615	2/17/2026	3.832	5/14/2026	100.8389	100.6292168	100.4204216	100.2125054	100.0054625	99.7992874	99.59397459	99.38951857	99.1859139
ADV1021547	1/2/2026	3.822	4/3/2026	100.38807	100.2929136	100.1979406	100.103151	100.0085443	99.91411993	99.81987735	99.72581603	99.63193544
ADV1022557	2/12/2026	3.839	3/12/2026	100.13722	100.1038458	100.0705128	100.0372189	100.0039641	99.9707484	99.93757162	99.90443372	99.87133463
ADV1022104	1/27/2026	3.886	3/12/2026	100.14119	100.1077605	100.0743688	100.0410164	100.0077032	99.97442902	99.9411939	99.90799773	99.87484045
ADV1022018	1/23/2026	3.751	1/2/2029	112.16686	109.1780369	106.2853069	103.4850699	100.7738785	98.14843313	95.6055741	93.14227534	90.75563791
ADV1022628	2/17/2026	3.848	3/17/2026	100.19277	100.1455001	100.0982901	100.051142	100.0040558	99.95703135	99.91006849	99.8631671	99.81632706
ADV1022940	2/27/2026	3.84	3/27/2026	100.30316	100.2280834	100.1531303	100.0782963	100.0035811	99.92898448	99.85450619	99.78014591	99.70590338
ADV1021959	1/21/2026	3.82	5/20/2026	100.9073	100.6800789	100.4538932	100.2287312	100.0045861	99.78145088	99.55931869	99.33818271	99.11803618
ADV1022482	2/10/2026	3.568	8/10/2027	105.87853	104.3988114	102.9473702	101.5234599	100.126364	98.7553906	97.4098709	96.08915862	94.79262887
ADV1022723	2/19/2026	3.763	8/19/2026	101.90763	101.4225091	100.9419952	100.4660218	99.99452477	99.52744103	99.06470876	98.60626727	98.15205701
ADV1021926	1/20/2026	3.758	7/20/2026	101.57317	101.1725722	100.7751265	100.3807918	99.98953151	99.60130969	99.21609098	98.83384052	98.45452404
ADV1022176	1/29/2026	3.891	3/19/2026	100.22039	100.1674327	100.1145512	100.061742	100.0090051	99.95634019	99.90374719	99.85122593	99.79877626
ADV1021790	1/14/2026	3.721	9/15/2026	102.18739	101.6301025	101.0789005	100.5336887	99.99436963	99.46084785	98.93303008	98.41082499	97.8941432
ADV1022450	2/9/2026	3.86	3/9/2026	100.10448	100.0794461	100.0544433	100.0294677	100.0045194	99.97959828	99.95470436	99.92983755	99.90499781
ADV1022892	2/26/2026	3.851	4/3/2026	100.3827	100.2880951	100.1936687	100.0994246	100.0053623	99.91148128	99.81778103	99.72426099	99.63092065
ADV1022302	2/3/2026	3.93	2/3/2031	121.52257	116.1455414	111.0439746	106.2022754	101.6058122	97.24085231	93.09450229	89.15465221	85.40992416
ADV1021740	1/12/2026	3.788	4/14/2026	100.50415	100.3782321	100.2526393	100.1273741	100.0024353	99.87782161	99.75353163	99.62956411	99.50591774
ADV1022616	2/17/2026	3.599	2/17/2027	103.82093	102.8230199	101.8443065	100.8842439	99.94230197	99.01797084	98.11075943	97.22019484	96.34582146
ADV1022654	2/17/2026	3.618	2/17/2027	103.83965	102.8416361	101.8628245	100.902665	99.96062752	99.03620205	98.12889754	97.23824106	96.36377695
ADV1022873	2/25/2026	3.706	2/24/2031	120.61586	115.1949816	110.0554534	105.1811511	100.5569546	96.16868437	92.00303842	88.047533	84.29044823
ADV1021804	1/14/2026	3.785	5/6/2026	100.74574	100.5579174	100.3708019	100.184387	99.99866888	99.8136436	99.62930722	99.44565586	99.26268566
ADV1022681	2/18/2026	3.854	3/18/2026	100.20417	100.1541203	100.1041348	100.0542163	100.0043646	99.95457969	99.90486137	99.8552095	99.80562395
ADV1022421	2/6/2026	3.817	10/25/2030	119.88789	114.8431501	110.0444251	105.478341	101.1323249	96.99455391	93.05390655	89.29991673	85.72273148
ADV1022638	2/17/2026	3.85	3/16/2026	100.18162	100.1371291	100.0926992	100.0483264	100.0040106	99.95975162	99.91554944	99.87140391	99.8273149
ADV1022299	2/3/2026	3.692	2/3/2028	108.1457	106.152422	104.2062885	102.3058977	100.4498961	98.63697932	96.86589014	95.13541639	93.44438896
ADV1022581	2/13/2026	3.85	3/13/2026	100.14872	100.1125623	100.0764525	100.0403862	100.0043631	99.9683834	99.93244684	99.8965534	99.86070298

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022253	2/2/2026	3.856	3/2/2026	100.02639	100.0208269	100.0152693	100.0097168	100.0041692	99.99862655	99.99308891	99.98755623	99.98202851
ADV1022889	2/26/2026	3.852	3/26/2026	100.29295	100.2206538	100.1484734	100.0764058	100.0044506	99.93260762	99.86087659	99.78925725	99.71774935
ADV1022920	2/27/2026	3.83	5/29/2026	101.00455	100.7528471	100.5023977	100.2531913	100.0052189	99.75847121	99.51293928	99.26861414	99.02548692
ADV1022228	1/30/2026	3.68	12/18/2026	103.20682	102.3830247	101.5723976	100.7746241	99.98939996	99.21643032	98.45542952	97.70612074	96.96823566
ADV1022609	2/17/2026	3.848	3/19/2026	100.21526	100.1624202	100.1096486	100.0569492	100.0043219	99.95176641	99.89928272	99.84687062	99.79452997
ADV1022352	2/4/2026	3.84	6/3/2026	101.06682	100.8003616	100.5352997	100.2716275	100.009334	99.74840855	99.48884039	99.23061895	98.97373376
ADV1022840	2/25/2026	3.856	3/25/2026	100.28212	100.2126024	100.1431955	100.0738951	100.0047008	99.9356126	99.86663013	99.79775316	99.72898147
ADV1022521	2/11/2026	3.828	6/10/2026	101.14145	100.8553845	100.5709438	100.2881118	100.006875	99.72721959	99.44913236	99.17260002	98.89760948
ADV1022695	2/19/2026	3.571	5/15/2028	109.07088	106.7773109	104.5439001	102.3686242	100.2495449	98.18480557	96.17262667	94.21130195	92.29919468
ADV1022793	2/23/2026	3.872	3/9/2026	100.10271	100.0777217	100.0527561	100.0278178	100.0029067	99.97802283	99.95316604	99.92833633	99.90353365
ADV1022545	2/12/2026	3.849	3/2/2026	100.02488	100.0193212	100.0137696	100.008223	100.0026813	99.99714463	99.99161293	99.98608618	99.98056437
ADV1022764	2/23/2026	3.78	8/24/2026	101.97162	101.4723266	100.9779027	100.4882797	100.0033879	99.52315896	99.04752584	98.57642278	98.10978525
ADV1022074	1/26/2026	3.753	10/26/2026	102.66535	101.9919721	101.3274313	100.671557	100.0241803	99.38513685	98.75426622	98.13141222	97.51642263
ADV1022277	2/2/2026	3.833	6/2/2026	101.05399	100.7903097	100.5279969	100.2670433	100.0074382	99.74917128	99.49223219	99.23661072	98.98229677
ADV1021626	1/6/2026	3.782	4/22/2026	100.59219	100.4436869	100.295627	100.1480119	100.0008396	99.85410821	99.70781562	99.56195987	99.41653898
ADV1021729	1/12/2026	3.791	3/24/2026	100.27291	100.2058834	100.1389529	100.0721232	100.0053941	99.93876542	99.87223685	99.80580821	99.73947927
ADV1022779	2/23/2026	3.621	2/23/2027	103.91113	102.8958625	101.9004465	100.9243062	99.96688511	99.02764827	98.10608077	97.20168702	96.31398982
ADV1021934	1/20/2026	3.822	3/20/2026	100.22916	100.1733655	100.1176492	100.0620107	100.0064497	99.95096623	99.89556	99.84023089	99.78497873
ADV1022371	2/5/2026	3.869	3/9/2026	100.1053	100.0802579	100.0552441	100.0302577	100.0052985	99.98036654	99.95546177	99.93058413	99.90573357
ADV1022953	2/27/2026	3.442	8/27/2027	105.98652	104.4575889	102.9587434	101.48917	100.0480859	98.63473556	97.24838987	95.88834463	94.55391968
ADV1021636	1/7/2026	3.812	4/7/2026	100.43069	100.3243547	100.2182578	100.1123946	100.0067643	99.90136608	99.79619924	99.69126295	99.58655641
ADV1022897	2/26/2026	3.701	12/28/2026	103.33612	102.483722	101.6453966	100.820795	100.009582	99.21143325	98.42603487	97.65308289	96.89228294
ADV1022841	2/25/2026	3.857	3/11/2026	100.12462	100.0940754	100.0635643	100.0330882	100.0026471	99.97224081	99.94186937	99.91153269	99.8812307
ADV1022633	2/17/2026	3.847	3/16/2026	100.18148	100.1369946	100.0925648	100.0481921	100.0038764	99.95961751	99.91541543	99.87126999	99.82718109
ADV1022662	2/17/2026	3.683	12/17/2026	103.19968	102.3786742	101.5707446	100.7755841	99.99289133	99.22237435	98.4637502	97.71674468	96.98109197
ADV1021848	1/15/2026	3.67	1/15/2027	103.51284	102.6091539	101.7212676	100.8487681	99.99125739	99.14835109	98.31967795	97.50487917	96.70360797
ADV1022331	2/4/2026	3.847	3/4/2026	100.04856	100.0374375	100.0263232	100.0152195	100.0041265	99.99304394	99.98197198	99.97091055	99.95985964
ADV1022929	2/27/2026	3.578	8/27/2027	106.00708	104.4810545	102.9850113	101.5181394	100.07966	98.66882112	97.28489699	95.92718667	94.5950131
ADV1022872	2/25/2026	3.706	2/24/2031	120.61586	115.1949816	110.0554534	105.1811511	100.5569546	96.16868437	92.00303842	88.047533	84.29044823
ADV1022400	2/6/2026	3.857	5/6/2026	100.75581	100.5684039	100.3817026	100.1957005	100.0103936	99.82577794	99.6418497	99.45860497	99.27603989
ADV1022838	2/25/2026	3.854	3/4/2026	100.04556	100.0344617	100.0233723	100.0122934	100.0012252	99.99016742	99.97912022	99.96808352	99.95705732
ADV1022512	2/11/2026	3.842	3/24/2026	100.27198	100.2051539	100.1384294	100.0718054	100.0052817	99.93885807	99.87253428	99.80631011	99.74018534
ADV1022152	1/28/2026	3.684	1/28/2027	103.66989	102.7289984	101.805201	100.8980306	100.007041	99.13180196	98.2718981	97.42692872	96.59650692

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022269	2/2/2026	3.858	3/2/2026	100.0264	100.02084	100.0152824	100.0097298	100.0041822	99.9986396	99.99310195	99.98756926	99.98204153
ADV1022077	1/26/2026	3.893	3/26/2026	100.30055	100.2280151	100.1555912	100.0832804	100.0110824	99.938997	99.86702394	99.79516296	99.72341378
ADV1022174	2/3/2026	3.714	2/5/2029	112.44493	109.3554244	106.3682245	103.4793825	100.6851222	97.98183389	95.36606618	92.83451813	90.38403173
ADV1022439	2/9/2026	3.859	4/9/2026	100.45324	100.3416722	100.2303629	100.1193125	100.0085202	99.89798508	99.78770609	99.67768237	99.56791298
ADV1022774	2/23/2026	3.78	8/24/2026	101.97162	101.4723266	100.9779027	100.4882797	100.0033879	99.52315896	99.04752584	98.57642278	98.10978525
ADV1022225	1/30/2026	3.858	4/30/2026	100.68956	100.5189026	100.3488208	100.1793096	100.0103659	99.84198708	99.67417025	99.50691264	99.34021149
ADV1022783	2/23/2026	3.869	3/23/2026	100.26071	100.1967543	100.1328947	100.0691295	100.0054585	99.94188157	99.87839843	99.8150089	99.75171276
ADV1021976	1/22/2026	3.931	1/15/2031	121.32135	116.0045246	110.9574541	106.165017	101.6130142	97.28811049	93.17777755	89.27024099	85.5544313
ADV1022748	2/20/2026	3.864	3/13/2026	100.14819	100.1120678	100.0759847	100.0399449	100.0039485	99.96799532	99.93208529	99.89621835	99.86039439
ADV1022591	2/13/2026	3.534	12/13/2027	107.25731	105.4165367	103.6165993	101.8562727	100.134382	98.44979759	96.8014333	95.18824398	93.60922369
ADV1022954	2/27/2026	3.842	3/13/2026	100.14636	100.110265	100.0742092	100.0381968	100.0022277	99.96630176	99.93041896	99.89457921	99.85878242
ADV1022526	2/11/2026	3.837	5/11/2026	100.80727	100.6059033	100.4053523	100.205612	100.0066772	99.80854313	99.61120484	99.41465747	99.21889621
ADV1022397	2/6/2026	3.661	2/6/2029	112.29747	109.2070581	106.2190993	103.3296346	100.5348785	97.83121276	95.21517798	92.68346565	90.2329107
ADV1022937	2/27/2026	3.839	3/27/2026	100.30308	100.2280084	100.1530553	100.0782214	100.0035063	99.92890972	99.85443148	99.78007127	99.7058288
ADV1022346	2/4/2026	3.666	2/4/2027	103.73685	102.7759556	101.8328734	100.9071127	99.99819921	99.1056758	98.22910169	97.36805182	96.5221161
ADV1022255	2/2/2026	3.681	12/15/2027	107.54951	105.7005493	103.892692	102.1247104	100.3954281	98.70371367	97.04847847	95.42867469	93.84329338
ADV1021845	1/15/2026	3.666	1/15/2027	103.50927	102.6055987	101.7177295	100.845247	99.98775297	99.14486322	98.31620642	97.5014238	96.70016855
ADV1022401	2/6/2026	3.643	2/5/2027	103.72636	102.7627036	101.8169663	100.8886508	99.97727861	99.08238851	98.203536	97.34029239	96.4922442
ADV1022479	2/10/2026	3.612	2/12/2029	112.22082	109.1129994	106.1088158	103.2042342	100.3954044	97.67864731	95.05044623	92.50743887	90.04640955
ADV1021771	1/13/2026	3.724	9/14/2026	102.17834	101.6238665	101.0754212	100.5329067	99.99622694	99.46528798	98.93999785	98.42026652	97.90600591
ADV1022923	2/27/2026	3.838	3/27/2026	100.30301	100.2279334	100.1529804	100.0781465	100.0034314	99.92883496	99.85435678	99.77999662	99.70575421
ADV1022226	1/30/2026	3.708	10/30/2026	102.67968	101.9950668	101.3195837	100.6530466	99.99527861	99.34610745	98.70536537	98.07288894	97.44851894
ADV1022019	1/23/2026	3.751	1/2/2029	112.16686	109.1780369	106.2853069	103.4850699	100.7738785	98.14843313	95.6055741	93.14227534	90.75563791
ADV1022697	2/18/2026	3.824	6/17/2026	101.21804	100.9123694	100.6085531	100.3065719	100.0064093	99.70804857	99.41147362	99.11666832	98.82361679
ADV1022438	2/9/2026	3.86	3/9/2026	100.10448	100.0794461	100.0544433	100.0294677	100.0045194	99.97959828	99.95470436	99.92983755	99.90499781
ADV1021731	1/12/2026	3.703	11/17/2026	102.88044	102.1447294	101.4195513	100.7046838	99.99990791	99.30501067	98.61978511	97.94403005	97.27754982
ADV1022171	1/29/2026	3.894	3/2/2026	100.02723	100.0216663	100.0161061	100.010551	100.0050009	99.99945569	99.99391549	99.98838027	99.98285
ADV1021996	1/22/2026	3.819	5/27/2026	100.98492	100.7379329	100.492152	100.247568	100.0041722	99.76195599	99.5209107	99.28102789	99.04229917
ADV1022271	2/2/2026	3.855	5/1/2026	100.69984	100.5264233	100.3536057	100.1813796	100.0097418	99.83868942	99.66821949	99.49832903	99.32901511
ADV1022724	2/19/2026	3.686	11/19/2026	102.88942	102.1480618	101.4173983	100.6972005	99.98724433	99.28731225	98.59719273	97.91668016	97.24557468
ADV1021699	1/9/2026	3.732	7/9/2026	101.43883	101.0693277	100.7025043	100.3383317	99.97678112	99.61782426	99.26143321	98.90758043	98.5562388
ADV1021667	1/8/2026	3.673	11/9/2026	102.76989	102.056972	101.3539516	100.660627	99.9767986	99.30227184	98.63685764	97.980372	97.33263583
ADV1022254	2/2/2026	3.856	3/2/2026	100.02639	100.0208269	100.0152693	100.0097168	100.0041692	99.99862655	99.99308891	99.98755623	99.98202851

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022617	2/17/2026	3.849	3/10/2026	100.11429	100.0864951	100.0587361	100.0310081	100.0033113	99.97564533	99.94801034	99.92040621	99.89283288
ADV1022194	1/29/2026	3.895	3/2/2026	100.02724	100.021673	100.0161128	100.0105577	100.0050075	99.99946236	99.99392216	99.98838693	99.98285665
ADV1022594	2/13/2026	3.842	5/13/2026	100.83038	100.6234246	100.417329	100.2120896	100.0077011	99.80415802	99.60145512	99.39958712	99.19854879
ADV1022959	2/27/2026	3.837	3/6/2026	100.06755	100.0508956	100.0342627	100.0176466	100.0010473	99.9844647	99.9678988	99.95134957	99.934817
ADV1022590	2/13/2026	3.849	3/13/2026	100.14868	100.1125257	100.0764159	100.0403496	100.0043266	99.96834685	99.93241032	99.89651691	99.86066652
ADV1022231	1/30/2026	3.628	4/9/2027	104.47893	103.3330226	102.2122762	101.1158721	100.0430226	98.99297405	97.96500429	96.9584216	95.97256287
ADV1022644	2/17/2026	3.852	3/3/2026	100.03544	100.027107	100.0187834	100.0104675	100.0021593	99.99385883	99.98556601	99.97728086	99.96900335
ADV1022306	2/3/2026	3.858	3/5/2026	100.06013	100.0462258	100.0323304	100.0184486	100.0045805	99.99072588	99.97688488	99.96305742	99.9492435
ADV1022183	1/29/2026	3.89	3/30/2026	100.34534	100.2616405	100.178078	100.0946551	100.0113717	99.92822732	99.84522169	99.76235445	99.67962528
ADV1022489	2/10/2026	3.554	3/12/2029	112.58995	109.387943	106.2952493	103.3075145	100.4205809	97.6304808	94.93342652	92.32580111	89.8041495
ADV1022608	2/17/2026	3.602	2/17/2027	103.82389	102.8259593	101.8472304	100.8871525	99.94519548	99.02084945	98.11362334	97.22304424	96.34865654
ADV1022370	2/5/2026	3.842	2/4/2031	121.08874	115.7192677	110.6251716	105.790853	101.2016729	96.84389265	92.70461346	88.77172115	85.03383435
ADV1022282	2/2/2026	3.853	4/16/2026	100.53164	100.4003674	100.2694524	100.1388926	100.0086867	99.87883299	99.74933015	99.62017668	99.49137113
ADV1022398	2/6/2026	3.856	3/6/2026	100.07095	100.0542646	100.0375942	100.0209407	100.004304	99.98768409	99.97108089	99.95449441	99.93792461
ADV1022229	1/30/2026	3.68	12/18/2026	103.20682	102.3830247	101.5723976	100.7746241	99.98939996	99.21643032	98.45542952	97.70612074	96.96823566
ADV1022106	1/27/2026	3.789	7/14/2026	101.51677	101.1335421	100.7531985	100.37571	100.0010442	99.62916947	99.26005464	98.89366894	98.52998206
ADV1022178	1/29/2026	3.891	3/19/2026	100.22039	100.1674327	100.1145512	100.061742	100.0090051	99.95634019	99.90374719	99.85122593	99.79877626
ADV1021591	1/5/2026	3.556	8/5/2027	105.80492	104.3394768	102.9017976	101.491157	100.1068569	98.74822309	97.41460372	96.10536865	94.81990846
ADV1022740	2/20/2026	3.861	5/15/2026	100.85576	100.6433146	100.4317802	100.2211479	100.0114117	99.80256591	99.59460481	99.38752269	99.18131392
ADV1022546	2/12/2026	3.839	5/12/2026	100.81872	100.6145556	100.4112325	100.2087427	100.0070811	99.80624243	99.60622171	99.40701382	99.20861375
ADV1022729	2/19/2026	3.53	2/20/2029	112.28892	109.1501064	106.1168608	103.1850387	100.3506861	97.61002621	94.95945049	92.3955102	89.91490831
ADV1022915	2/27/2026	3.832	5/27/2026	100.98269	100.7366307	100.4917684	100.2480986	100.0056124	99.76430139	99.52415696	99.28517067	99.04733415
ADV1022075	1/26/2026	3.747	1/26/2029	112.42357	109.3638032	106.4044451	103.5416563	100.7717625	98.09125021	95.49675836	92.98507112	90.55311059
ADV1021928	1/20/2026	3.822	4/20/2026	100.57389	100.4312046	100.2889377	100.147085	100.0056445	99.86461447	99.72399313	99.58377863	99.44396919
ADV1022778	2/23/2026	3.776	8/24/2026	101.96965	101.4703668	100.9759527	100.4863395	100.0014573	99.52123789	99.04561421	98.57452049	98.10789222
ADV1021865	1/16/2026	3.799	3/3/2026	100.03961	100.0312468	100.0228954	100.0145516	100.0062156	99.99788729	99.98956669	99.98125377	99.97294852
ADV1021716	1/12/2026	3.643	1/12/2028	107.79706	105.8684841	103.9842473	102.143067	100.3437049	98.58496636	96.8656985	95.18478857	93.54116221
ADV1022191	1/29/2026	3.642	3/29/2027	104.35292	103.2390031	102.1488838	101.0818064	100.0370455	99.01390591	98.01172112	97.0298517	96.06768405
ADV1022656	2/17/2026	3.563	8/17/2027	105.94964	104.4501912	102.9797293	101.5374892	100.1227284	98.73472969	97.37280059	96.0362719	94.7244969
ADV1022898	2/26/2026	3.564	10/26/2027	106.75915	105.0578297	103.3921643	101.7611018	100.1636288	98.59877136	97.06559344	95.56319465	94.09070869
ADV1021696	1/9/2026	3.807	3/6/2026	100.07416	100.0574245	100.0407056	100.0240035	100.0073184	99.99064999	99.97399841	99.95736359	99.9407455
ADV1022597	2/13/2026	3.85	3/13/2026	100.14872	100.1125623	100.0764525	100.0403862	100.0043631	99.9683834	99.93244684	99.8965534	99.86070298
ADV1022768	2/23/2026	3.867	3/23/2026	100.26058	100.1966262	100.1327667	100.0690016	100.0053307	99.94175389	99.87827085	99.81488141	99.75158537

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022926	2/27/2026	3.838	3/27/2026	100.30301	100.2279334	100.1529804	100.0781465	100.0034314	99.92883496	99.85435678	99.77999662	99.70575421
ADV1022935	2/27/2026	3.835	4/10/2026	100.45903	100.3448831	100.2310092	100.1174071	100.0040756	99.89101385	99.7782208	99.66569546	99.55343684
ADV1022332	2/4/2026	3.733	2/5/2029	112.50181	109.4114374	106.4233976	103.5337367	100.7386777	98.03461028	95.41808238	92.88579244	90.43458188
ADV1022650	2/17/2026	3.85	3/18/2026	100.20412	100.1540611	100.1040704	100.0541467	100.0042899	99.95449987	99.9047764	99.85511939	99.8055287
ADV1022188	1/29/2026	3.89	3/19/2026	100.22033	100.1673788	100.1144974	100.0616883	100.0089515	99.95628661	99.90369368	99.85117249	99.7987229
ADV1022251	2/2/2026	3.855	3/2/2026	100.02638	100.0208204	100.0152628	100.0097102	100.0041626	99.99862003	99.99308239	99.98754971	99.982022
ADV1022839	2/25/2026	3.856	3/25/2026	100.28212	100.2126024	100.1431955	100.0738951	100.0047008	99.9356126	99.86663013	99.79775316	99.72898147
ADV1022448	2/9/2026	3.624	9/20/2028	110.63667	107.9635688	105.3696721	102.8521542	100.4083052	98.03552946	95.7313401	93.49335345	91.3192841
ADV1022813	2/24/2026	3.868	3/9/2026	100.10247	100.0774759	100.0525131	100.0275775	100.0026691	99.97778789	99.95293381	99.9281068	99.90330682
ADV1021953	1/21/2026	3.85	4/21/2026	100.58893	100.4434382	100.2983803	100.1537516	100.00955	99.86577373	99.72242078	99.57948929	99.43697738
ADV1021725	1/12/2026	3.788	4/10/2026	100.46041	100.3457205	100.2313042	100.1171608	100.0032894	99.88968903	99.77635863	99.66329721	99.55050378
ADV1021715	1/12/2026	3.722	8/12/2026	101.81562	101.3488521	100.8863366	100.4280168	99.97383568	99.5237373	99.07766667	98.63556979	98.19739366
ADV1021881	1/16/2026	3.749	7/15/2026	101.51442	101.1279671	100.7444514	100.3638353	99.98608603	99.61117105	99.23905848	98.86971687	98.50311525
ADV1022867	2/25/2026	3.703	2/24/2031	120.60053	115.1800258	110.0408665	105.1669192	100.5430646	96.15512384	91.9897953	88.03459584	84.27780609
ADV1022773	2/23/2026	3.859	5/26/2026	100.97865	100.7352887	100.4931014	100.252082	100.012222	99.77351303	99.5359469	99.29951535	99.06421027
ADV1022042	1/23/2026	3.867	4/23/2026	100.61356	100.4624732	100.3118475	100.1616812	100.0119723	99.86271864	99.71391813	99.56556871	99.4176683
ADV1022947	2/27/2026	3.836	3/31/2026	100.34771	100.2614813	100.1754001	100.0894652	100.0036763	99.918033	99.83253499	99.74718188	99.66197332
ADV1022927	2/27/2026	3.835	3/31/2026	100.34762	100.2613952	100.1753141	100.0893793	100.0035904	99.91794722	99.83244928	99.74709624	99.66188776
ADV1022280	2/2/2026	3.678	2/2/2028	108.10623	106.1163008	104.1733754	102.2760557	100.4229941	98.61289201	96.84449747	95.11660342	93.42804561
ADV1022408	2/13/2026	3.608	2/14/2028	108.10979	106.0844001	104.1076468	102.178063	100.2942318	98.45478871	96.65841909	94.90385625	93.18987921
ADV1022443	2/9/2026	3.861	3/9/2026	100.1045	100.0794718	100.0544689	100.0294934	100.004545	99.97962391	99.95472997	99.92986314	99.90502338
ADV1022743	2/23/2026	3.585	2/23/2028	108.16884	106.1162834	104.1136226	102.1593294	100.2519335	98.39001946	96.57222445	94.79723579	93.0637888
ADV1022541	2/12/2026	3.842	3/12/2026	100.13732	100.1039476	100.0706145	100.0373205	100.0040657	99.97084985	99.937673	99.90453502	99.87143586
ADV1022882	2/26/2026	3.854	3/26/2026	100.29309	100.2207983	100.1486178	100.0765501	100.0045948	99.93275168	99.86102054	99.78940109	99.71789308
ADV1022514	2/11/2026	3.623	8/11/2027	105.97081	104.4876435	103.0328635	101.6057234	100.2055029	98.83150597	97.48306035	96.15951619	94.86024527
ADV1022338	2/4/2026	3.847	3/5/2026	100.05982	100.0459175	100.0320237	100.0181435	100.0042769	99.99042394	99.97658454	99.96275869	99.94894637
ADV1022921	2/27/2026	3.617	2/27/2031	120.19243	114.7726916	109.6348727	104.7627827	100.141243	95.75602148	91.59376798	87.64195529	83.88882413
ADV1022852	2/25/2026	3.817	7/15/2026	101.53428	101.1493139	100.7672668	100.3881082	100.0118054	99.63832611	99.26763848	98.89971121	98.53451343
ADV1022849	2/25/2026	3.856	3/12/2026	100.13588	100.1025518	100.0692645	100.0360165	100.0028074	99.96963736	99.93650621	99.90341388	99.87036031
ADV1021671	1/8/2026	3.583	1/10/2028	107.66087	105.7391465	103.8614914	102.0266358	100.233352	98.48045545	96.76680295	95.09129092	93.45285377
ADV1022517	2/11/2026	3.575	2/11/2027	103.79769	102.8158019	101.8525042	100.9072744	99.97960696	99.06901536	98.17503076	97.29720141	96.43509179
ADV1022295	2/3/2026	3.858	3/4/2026	100.04884	100.0377155	100.0266	100.015495	100.0044007	99.99331687	99.98224363	99.97118093	99.96012874
ADV1022718	2/19/2026	3.866	3/5/2026	100.0579	100.0440096	100.0301379	100.0162798	100.0024353	99.98860437	99.97478698	99.96098312	99.94719277

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021648	1/7/2026	3.784	4/22/2026	100.59235	100.4438533	100.2958078	100.1482072	100.0010494	99.8543324	99.70805417	99.56221273	99.41680611
ADV1022190	1/29/2026	3.644	2/26/2027	103.96833	102.9443304	101.9405123	100.9562844	99.9910769	99.04434212	98.1155531	97.20420279	96.30980309
ADV1022769	2/23/2026	3.867	3/23/2026	100.26058	100.1966262	100.1327667	100.0690016	100.0053307	99.94175389	99.87827085	99.81488141	99.75158537
ADV1022919	2/27/2026	3.842	3/16/2026	100.17979	100.1353463	100.090964	100.0466386	100.0023703	99.95815868	99.9140038	99.86990551	99.82586368
ADV1022538	2/12/2026	3.839	5/12/2026	100.81872	100.6145556	100.4112325	100.2087427	100.0070811	99.80624243	99.60622171	99.40701382	99.20861375
ADV1021764	1/13/2026	3.808	4/13/2026	100.49578	100.3726751	100.249881	100.1274008	100.0052331	99.88337669	99.76183043	99.64059304	99.51966331
ADV1022540	2/12/2026	3.839	5/12/2026	100.81872	100.6145556	100.4112325	100.2087427	100.0070811	99.80624243	99.60622171	99.40701382	99.20861375
ADV1022405	2/13/2026	3.778	2/13/2030	116.90609	112.6636076	108.6016244	104.7114906	100.9850151	97.41444118	93.99242123	90.71199264	87.56655568
ADV1022579	2/13/2026	3.847	4/24/2026	100.61856	100.4650145	100.3119405	100.1593404	100.0072118	99.85555277	99.70436094	99.5536342	99.4033704
ADV1022636	2/17/2026	3.606	2/17/2027	103.82783	102.8298785	101.8511289	100.8910306	99.94905349	99.0246876	98.11744189	97.22684345	96.35243664
ADV1022641	2/17/2026	3.714	10/22/2026	102.5959	101.93395	101.2805535	100.6355441	99.9987609	99.37004695	98.74924938	98.13621912	97.53081085
ADV1022215	1/30/2026	3.86	4/3/2026	100.38758	100.292692	100.1979924	100.1034756	100.0091412	99.91498865	99.82101734	99.72722676	99.63361639
ADV1021565	1/2/2026	3.797	4/15/2026	100.5178	100.388928	100.2604022	100.1322186	100.0043757	99.87687212	99.74970648	99.6228774	99.49638351
ADV1022665	2/17/2026	3.562	8/17/2027	105.94815	104.4487124	102.9782619	101.536033	100.1212832	98.73329531	97.37137683	96.03485859	94.72309388
ADV1022511	2/11/2026	3.681	12/11/2026	103.1321	102.3281804	101.5368086	100.7576927	99.99054924	99.23510332	98.49108854	97.75824649	97.03632653
ADV1022413	2/6/2026	3.858	3/6/2026	100.07099	100.0542995	100.0376292	100.0209757	100.0043389	99.98771897	99.97111575	99.95452924	99.93795942
ADV1022797	2/23/2026	3.858	5/26/2026	100.97841	100.7350474	100.4928607	100.2518418	100.0119824	99.77327411	99.53570858	99.29927763	99.06397314
ADV1022699	2/18/2026	3.762	4/30/2031	121.56377	115.9284637	110.5940883	105.5428916	100.758266	96.22466928	91.92755062	87.85328132	83.98909141
ADV1022173	1/29/2026	3.891	3/19/2026	100.22039	100.1674327	100.1145512	100.061742	100.0090051	99.95634019	99.90374719	99.85122593	99.79877626
ADV1022027	1/23/2026	3.626	1/24/2028	108.03817	106.0715508	104.1508866	102.2748278	100.4420704	98.65135716	96.90147581	95.1912568	93.51957171
ADV1022111	1/27/2026	3.908	1/27/2031	121.33153	115.9800744	110.9018105	106.0813246	101.504155	97.15672496	93.02628456	89.10085574	85.36918188
ADV1022775	2/23/2026	3.868	3/23/2026	100.26064	100.1966902	100.1328307	100.0690655	100.0053946	99.94181773	99.87833464	99.81494516	99.75164907
ADV1022224	1/30/2026	3.858	3/18/2026	100.20718	100.1570297	100.1069425	100.0569225	100.0069695	99.95708336	99.90726395	99.85751113	99.80782476
ADV1022162	1/29/2026	3.586	1/29/2027	103.65521	102.7106576	101.7833285	100.8727513	99.97847488	99.10006422	98.23709959	97.38917595	96.55590235
ADV1022782	2/23/2026	3.869	3/23/2026	100.26071	100.1967543	100.1328947	100.0691295	100.0054585	99.94188157	99.87839843	99.8150089	99.75171276
ADV1021727	1/13/2026	3.643	7/13/2027	105.66255	104.2611295	102.8852302	101.5342093	100.2074485	98.90434952	97.62433326	96.36683911	95.13132426
ADV1022747	2/20/2026	3.862	3/6/2026	100.06899	100.0523319	100.0356865	100.0190579	100.002446	99.98585086	99.96927246	99.95271073	99.93616567
ADV1022279	2/2/2026	3.676	8/2/2027	105.94522	104.4869491	103.0561552	101.6521299	100.2741854	98.92165726	97.59390323	96.29030213	95.01025317
ADV1022957	2/27/2026	3.842	3/9/2026	100.10137	100.0763899	100.0514353	100.0265079	100.0016077	99.97673467	99.95188877	99.92706994	99.90227812
ADV1022679	2/18/2026	3.853	3/18/2026	100.20412	100.1540699	100.1040845	100.054166	100.0043144	99.9545295	99.90481121	99.85515938	99.80557387
ADV1022934	2/27/2026	3.497	2/28/2028	108.0482	105.9821608	103.9666833	102.0002136	100.081252	98.20835532	96.3801343	94.59525116	92.85241738
ADV1022640	2/17/2026	3.733	9/17/2026	102.21623	101.6532605	101.0965065	100.5458623	100.0012274	99.46250363	98.92959494	98.40240735	97.88084888
ADV1022304	2/3/2026	4.075	2/3/2032	126.08266	119.5105285	113.3328339	107.5237266	102.0591819	96.91686293	92.07599372	87.51724244	83.22261395

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021613	1/6/2026	3.813	4/6/2026	100.41986	100.3163236	100.2130102	100.1099177	100.0070453	99.90439243	99.80195826	99.69974208	99.59774318
ADV1022553	2/12/2026	3.842	3/12/2026	100.13732	100.1039476	100.0706145	100.0373205	100.0040657	99.97084985	99.937673	99.90453502	99.87143586
ADV1022850	2/25/2026	3.854	3/4/2026	100.04556	100.0344617	100.0233723	100.0122934	100.0012252	99.99016742	99.97912022	99.96808352	99.95705732
ADV1022684	2/18/2026	3.746	8/17/2026	101.87724	101.3978473	100.9229501	100.4524898	99.98640438	99.52463297	99.06711574	98.61379401	98.16461016
ADV1022227	1/30/2026	3.708	10/30/2026	102.67968	101.9950668	101.3195837	100.6530466	99.99527861	99.34610745	98.70536537	98.07288894	97.44851894
ADV1022890	2/26/2026	3.784	8/26/2026	101.99574	101.4908512	100.9909422	100.4959385	100.0057682	99.52036081	99.03964713	98.56355937	98.092031
ADV1022347	2/4/2026	3.667	2/4/2027	103.7378	102.7769001	101.833813	100.9080476	99.9991294	99.10660137	98.23002269	97.3689683	96.52302813
ADV1022652	2/17/2026	3.618	2/17/2027	103.83965	102.8416361	101.8628245	100.902665	99.96062752	99.03620205	98.12889754	97.23824106	96.36377695
ADV1022416	2/6/2026	3.857	3/9/2026	100.10484	100.0798029	100.0547921	100.0298086	100.0048524	99.97992333	99.95502149	99.93014677	99.90529912
ADV1021952	1/21/2026	3.693	1/21/2027	103.60003	102.6791155	101.7745894	100.8860203	100.0129884	99.15508802	98.31192794	97.48313013	96.66832947
ADV1022278	2/2/2026	3.736	12/2/2026	103.07558	102.2971035	101.5303916	100.7751773	100.0312032	99.29821952	98.57598403	97.86426141	97.16282319
ADV1022490	2/10/2026	3.652	12/10/2026	103.09811	102.2971335	101.5086201	100.7322765	99.96782211	99.21498503	98.47350151	97.74311578	97.02357971
ADV1022787	2/23/2026	3.552	2/23/2028	108.10211	106.0502407	104.0482551	102.094624	100.1878775	98.32660031	96.50943011	94.73505452	93.00220916
ADV1021931	1/20/2026	3.821	3/16/2026	100.18441	100.1397944	100.0952338	100.0507305	100.0062843	99.96189519	99.91756298	99.87328759	99.82906889
ADV1021794	1/14/2026	3.742	7/14/2026	101.5009	101.1172439	100.7364773	100.3585689	99.98348637	99.61119804	99.24167265	98.87487942	98.51078803
ADV1022041	1/23/2026	3.615	1/25/2027	103.63791	102.7046752	101.7882608	100.8882148	100.0041011	99.13549912	98.28200277	97.44322017	96.61877286
ADV1022219	1/30/2026	3.834	5/20/2026	100.90911	100.6821028	100.4561208	100.2311616	100.0072185	99.78428425	99.56235216	99.34141539	99.12146718
ADV1022409	2/6/2026	3.719	11/6/2026	102.76904	102.0645117	101.3696521	100.6842617	100.0081475	99.34112194	98.68300253	98.03361152	97.39277593
ADV1022902	2/26/2026	3.476	2/26/2029	112.19372	109.0377688	105.9885658	103.0419041	100.1937633	97.4403043	94.77786017	92.20292721	89.71215675
ADV1021694	1/9/2026	3.73	7/9/2026	101.4381	101.0685991	100.7017793	100.3376102	99.97606324	99.61710993	99.26072239	98.9068731	98.55553494
ADV1022687	2/18/2026	3.852	3/23/2026	100.26036	100.1963712	100.1324784	100.06868	100.0049759	99.94136589	99.87784973	99.81442722	99.75109816
ADV1022330	2/4/2026	3.688	2/4/2028	108.1498	106.1535226	104.2045297	102.3014098	100.4428037	98.62740162	96.85394121	95.12120528	93.42802004
ADV1022339	2/4/2026	3.845	3/20/2026	100.22826	100.1725522	100.1169225	100.0613705	100.0058959	99.95049866	99.89517857	99.83993547	99.78476921
ADV1022305	2/3/2026	3.858	3/4/2026	100.04884	100.0377155	100.0266	100.015495	100.0044007	99.99331687	99.98224363	99.97118093	99.96012874
ADV1022871	2/25/2026	4.286	1/30/2037	143.98121	131.3346819	119.9717254	109.7532226	100.5558817	92.2703571	84.79960516	78.05744066	71.96726968
ADV1022516	2/11/2026	3.844	4/13/2026	100.49593	100.3731923	100.2507639	100.1286485	100.0068446	99.88535115	99.76416687	99.64329055	99.52272098
ADV1021735	1/12/2026	3.575	1/12/2028	107.80474	105.8735827	103.9868674	102.1433062	100.3416569	98.58072095	96.85934208	95.17640411	93.53082946
ADV1021649	1/7/2026	3.772	11/26/2030	120.01551	114.8737119	109.9867539	105.3405524	100.9218817	96.71831991	92.71819512	88.91053539	85.28502263
ADV1022298	2/3/2026	3.71	1/4/2027	103.42588	102.5534522	101.6957577	100.8524214	100.0230845	99.20740034	98.40503347	97.61565945	96.83896426
ADV1022478	2/10/2026	3.587	2/10/2027	103.72982	102.7520756	101.7927783	100.85141	99.92747115	99.02048035	98.12997397	97.25550509	96.39664288
ADV1022260	2/2/2026	3.678	2/2/2028	108.10623	106.1163008	104.1733754	102.2760557	100.4229941	98.61289201	96.84449747	95.11660342	93.42804561
ADV1021767	1/13/2026	3.807	4/13/2026	100.49566	100.3725514	100.2497576	100.1272776	100.0051102	99.88325418	99.76170821	99.64047112	99.51954169
ADV1021777	1/13/2026	3.807	4/13/2026	100.49566	100.3725514	100.2497576	100.1272776	100.0051102	99.88325418	99.76170821	99.64047112	99.51954169

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022576	2/13/2026	3.852	3/13/2026	100.14879	100.1126357	100.0765258	100.0404594	100.0044363	99.96845649	99.93251988	99.89662638	99.86077591
ADV1021868	1/16/2026	3.801	3/27/2026	100.30637	100.2309679	100.1556856	100.080523	100.0054797	99.93055556	99.85575022	99.78106343	99.7064949
ADV1022874	2/25/2026	4.224	2/4/2036	140.54423	129.1181301	118.7619713	109.3685717	100.8420484	93.0965731	86.05526952	79.64923687	73.81668421
ADV1022222	1/30/2026	3.858	3/18/2026	100.20718	100.1570297	100.1069425	100.0569225	100.0069695	99.95708336	99.90726395	99.85751113	99.80782476
ADV1021669	1/8/2026	3.753	4/29/2026	100.66394	100.495765	100.3281433	100.1610768	99.99456273	99.82859846	99.66318124	99.4983084	99.33397728
ADV1022639	2/17/2026	3.753	8/20/2026	101.91437	101.4263083	100.942906	100.464097	99.98981608	99.51999905	99.05458306	98.59350641	98.13670854
ADV1022888	2/26/2026	3.862	3/12/2026	100.13593	100.1026082	100.0693245	100.0360799	100.0028744	99.96970776	99.93658007	99.9034912	99.87044109
ADV1022252	2/2/2026	3.856	3/31/2026	100.35315	100.2666871	100.1803747	100.0942089	100.0081896	99.92231621	99.83658851	99.75100611	99.66556865
ADV1022301	2/3/2026	3.851	2/4/2030	117.09277	112.8748248	108.8351498	104.9652531	101.2570951	97.70305974	94.29592969	91.02886353	87.89537401
ADV1021541	1/2/2026	3.824	4/2/2026	100.37715	100.2848006	100.1926219	100.1006142	100.0087773	99.91711067	99.82561375	99.73428611	99.64312729
ADV1022020	1/23/2026	3.922	12/30/2030	121.10784	115.8420081	110.8412269	106.0907476	101.5767204	97.28613147	93.20674857	89.32707017	85.63627817
ADV1022369	2/5/2026	3.759	8/5/2026	101.75034	101.3046676	100.8628795	100.4249248	99.99075378	99.56031746	99.13356782	98.71045762	98.29094043
ADV1022611	2/17/2026	3.546	2/20/2029	112.11381	108.9828847	105.9571663	103.0325337	100.2050492	97.47095187	94.82664795	92.26870272	89.79383237
ADV1021825	1/15/2026	3.807	3/13/2026	100.15136	100.1150994	100.0788804	100.0427049	100.0065729	99.97048439	99.93443915	99.89843716	99.86247832
ADV1021552	1/2/2026	3.593	7/2/2027	105.46751	104.0976297	102.7522075	101.4306459	100.1323631	98.85679574	97.60339815	96.37164182	95.16101459
ADV1021983	1/22/2026	3.852	3/27/2026	100.30939	100.2340294	100.1587877	100.0836655	100.0086627	99.93377894	99.85901391	99.78436736	99.70983901
ADV1022519	2/11/2026	3.797	7/13/2026	101.50266	101.1229082	100.7459976	100.3718949	100.0005689	99.63198848	99.2661233	98.90294329	98.54241887
ADV1021730	1/12/2026	3.788	4/8/2026	100.43839	100.3293092	100.2204805	100.1118985	100.0035621	99.89547056	99.78762301	99.68001857	99.5726564
ADV1021720	1/12/2026	3.852	1/10/2031	120.87632	115.5846689	110.560959	105.7901993	101.2583165	96.9520913	92.85910233	88.96767396	85.26682791
ADV1022014	1/23/2026	4.183	1/24/2033	130.25118	122.4993034	115.2775497	108.5466471	102.2704296	96.41557849	90.95138472	85.84953177	81.08389778
ADV1022864	2/25/2026	4.113	8/15/2034	134.9292	125.3265078	116.5079132	108.4046264	100.9542464	94.10013683	87.79086627	81.97970435	76.62416976
ADV1022108	1/27/2026	3.653	1/29/2029	112.39616	109.3233812	106.3518087	103.4775569	100.6969102	98.00631549	95.40237503	92.8818381	90.44159399
ADV1021756	1/13/2026	3.636	7/13/2027	105.6528	104.2514521	102.8756227	101.5246707	100.1979776	98.89494511	97.61499427	96.35756448	95.12211292
ADV1022161	1/29/2026	3.894	3/3/2026	100.03862	100.0302762	100.0219354	100.0136023	100.0052769	99.99695927	99.9886493	99.98034701	99.97205239
ADV1022329	2/4/2026	3.677	2/4/2027	103.74729	102.7863445	101.8432093	100.9173964	100.0084314	99.11585704	98.23923267	97.37813315	96.53214841
ADV1022410	2/6/2026	3.858	3/6/2026	100.07099	100.0542995	100.0376292	100.0209757	100.0043389	99.98771897	99.97111575	99.95452924	99.93795942
ADV1022690	2/18/2026	3.854	3/25/2026	100.28301	100.2134484	100.1439897	100.0746376	100.0053918	99.93625206	99.86721815	99.79828983	99.72946686
ADV1022433	2/9/2026	3.544	2/9/2027	103.7448	102.7688223	101.8112197	100.8714775	99.94909887	99.04360548	98.15453629	97.28144696	96.42390904
ADV1022300	2/3/2026	3.751	2/5/2029	112.55596	109.4647843	106.4759623	103.5855385	100.7897352	98.08494157	95.46770494	92.93472321	90.48283723
ADV1022021	1/23/2026	3.922	12/30/2030	121.10784	115.8420081	110.8412269	106.0907476	101.5767204	97.28613147	93.20674857	89.32707017	85.63627817
ADV1022634	2/17/2026	3.849	3/16/2026	100.18157	100.1370842	100.0926544	100.0482816	100.0039658	99.95970692	99.91550477	99.87135927	99.8272703
ADV1022744	2/20/2026	3.85	6/22/2026	101.28226	100.9624578	100.6446774	100.3288991	100.015104	99.70327348	99.39338901	99.08543238	98.77938561
ADV1022712	2/19/2026	3.861	4/24/2026	100.61981	100.4663563	100.3133759	100.1608691	100.0088337	99.85726736	99.70616802	99.55553348	99.40536159

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022013	1/23/2026	3.926	1/23/2031	121.3806	116.0393934	110.9702758	106.1579324	101.5879872	97.24694244	93.12212019	89.20160875	85.47421233
ADV1022197	1/29/2026	3.655	1/29/2027	103.65412	102.710502	101.7840748	100.8743695	99.98093613	99.10334071	98.24116459	97.39400375	96.5614682
ADV1022621	2/17/2026	3.831	5/18/2026	100.88338	100.6624392	100.4424744	100.2234826	100.0054574	99.78839214	99.57228056	99.35711628	99.14289301
ADV1022875	2/25/2026	4.224	2/4/2036	140.54423	129.1181301	118.7619713	109.3685717	100.8420484	93.0965731	86.05526952	79.64923687	73.81668421
ADV1022446	2/9/2026	3.594	2/17/2028	108.11789	106.0835904	104.0983465	102.1606669	100.2691171	98.42231563	96.61893221	94.85768492	93.1373384
ADV1022548	2/12/2026	3.774	2/12/2031	120.83247	115.4440502	110.3333314	105.4845057	100.8827454	96.51413886	92.36562928	88.42495759	84.68060979
ADV1022550	2/12/2026	3.842	3/12/2026	100.13732	100.1039476	100.0706145	100.0373205	100.0040657	99.97084985	99.937673	99.90453502	99.87143586
ADV1022887	2/26/2026	3.852	3/26/2026	100.29295	100.2206538	100.1484734	100.0764058	100.0044506	99.93260762	99.86087659	99.78925725	99.71774935
ADV1022922	2/27/2026	3.755	2/27/2032	124.35855	117.7639422	111.5703131	105.7510694	100.2815152	95.13870988	90.30133478	85.74957024	81.4649828
ADV1022885	2/26/2026	3.852	3/26/2026	100.29295	100.2206538	100.1484734	100.0764058	100.0044506	99.93260762	99.86087659	99.78925725	99.71774935
ADV1022931	2/27/2026	3.837	3/31/2026	100.3478	100.2615674	100.1754861	100.0895511	100.0037622	99.91811879	99.83262069	99.74726751	99.66205888
ADV1022924	2/27/2026	3.835	3/31/2026	100.34762	100.2613952	100.1753141	100.0893793	100.0035904	99.91794722	99.83244928	99.74709624	99.66188776
ADV1022213	1/30/2026	3.635	7/30/2027	105.84746	104.3981353	102.9759774	101.5802897	100.2103958	98.86564183	97.54539545	96.24904523	94.97599963
ADV1022612	2/17/2026	3.693	2/18/2031	120.48542	115.0867004	109.9672878	105.111219	100.5035305	96.13018624	91.97801599	88.03465695	84.28850028
ADV1022542	2/12/2026	3.842	4/17/2026	100.53986	100.4059261	100.2723646	100.1391723	100.0063476	99.87388897	99.7417949	99.61006383	99.47869422
130416A00025	4/16/2013	2.27	4/18/2028	100.21918	100.1330055	100.0397445	99.59367709	98.65282531	97.59675576	96.55090556	95.52561454	94.52038205
151223A00007	12/23/2015	3.76	12/23/2030	100.2711	100.2554247	100.1693513	100.0654795	99.14735296	96.53084288	93.03110267	89.45182344	86.02933706
161012A00020	10/11/2016	2.96	10/14/2031	100.27861	100.1923851	100.0995369	99.29910224	96.52703928	92.62698875	88.54791701	84.64328763	80.94985215
170515A00052	5/15/2017	3.78	5/15/2042	100.34939	100.262566	100.1758948	99.30065173	95.71562698	90.34861722	84.6402232	79.28551679	74.4199958
170519A00006	5/19/2017	3	5/19/2032	100.28206	100.1958274	100.1097458	99.77033675	98.09559582	95.52635871	92.79441384	90.15389588	87.62666841
170705A00037	7/5/2017	2.85	7/6/2032	104.26863	102.9475706	101.5518121	99.81095961	97.39614414	94.47103889	91.48331626	88.61452759	85.87624227
170802A00074	8/2/2017	2.92	8/2/2027	99.995739	99.99309901	99.99046004	99.91058414	99.08755996	97.85009364	96.54911142	95.27013242	94.01510447
170809A00042	8/9/2017	2.35	8/9/2027	100.22607	100.1398901	100.0534029	99.73729058	99.05355988	98.3031259	97.55906156	96.82743032	96.10795089
171004A00022	10/4/2017	2.74	10/4/2027	100.25966	100.1734525	100.0873901	99.86130914	98.92840573	97.60184504	96.22489195	94.8734849	93.54874354
171005A00047	10/5/2017	3.29	10/5/2032	100.30703	100.2207841	100.134681	99.73543631	97.5421343	93.9683595	90.04239746	86.25516947	82.68166599
180105A00005	1/5/2018	3.07	1/5/2028	100.28809	100.2018515	100.1157646	100.0118724	99.49627426	98.62532233	97.688858	96.76569117	95.85938814
180105A00006	1/5/2018	3.07	1/5/2028	100.28809	100.2018515	100.1157646	100.0118724	99.49627426	98.62532233	97.688858	96.76569117	95.85938814
180130A00087	1/30/2018	2.92	1/31/2028	100.27517	100.1889428	100.1028671	99.97243331	99.37275325	98.47523652	97.5356763	96.61147032	95.70421172
180302A00003	3/2/2018	3.89	3/2/2033	100.33786	100.2724185	100.1862711	100.0595684	98.74711804	95.39022781	91.02542917	86.60269316	82.43229718
180315A00030	3/15/2018	3.76	3/15/2033	100.34834	100.2590562	100.1699232	99.96523968	98.23040923	94.64135338	90.31852775	86.04702885	82.03340394
180504A00024	5/4/2018	3.62	5/4/2028	100.00335	100.0005795	99.99780634	99.9950348	99.64076149	98.26867283	96.4102717	94.52432518	92.68559896
180627A00005	6/27/2018	3.63	6/30/2033	100.33632	100.2500436	100.1639154	100.0540627	99.08935172	96.63258829	93.55613633	90.48859222	87.56541755
180703A00033	7/3/2018	3.4	7/3/2028	100.31064	100.2244458	100.138399	100.0471309	99.62610595	98.64453352	97.49129517	96.34585737	95.22422511

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190111A00040	1/11/2019	3.74	1/11/2034	100.00385	100.0011391	99.99843207	99.90096585	97.95262266	94.06723201	89.50118031	85.02727008	80.83500127
190116A00015	1/16/2019	3.61	1/17/2034	100.32873	100.2425168	100.1564545	100.0214751	98.73466254	95.96693303	92.66631611	89.41815088	86.33495143
190204A00054	2/4/2019	3.98	2/6/2034	100.30518	100.2743562	100.1882666	100.0340765	98.38654181	94.61908156	89.8793008	85.12518445	80.67109616
190222A00023	2/22/2019	3.66	2/22/2034	100.00364	100.0009437	99.99824459	99.64711205	96.89839732	92.22585305	86.9392382	81.8220529	77.06024303
190301A00015	3/1/2019	3.86	3/1/2034	100.22369	100.218086	100.1779492	99.90707085	97.74815194	93.49675038	88.42246509	83.42073983	78.75481265
190409A00016	4/9/2019	2.91	4/9/2029	100.2743	100.1880823	100.1020073	99.82859145	98.44610966	96.27817587	93.96384091	91.70916582	89.52696879
190409A00017	4/9/2019	3.01	4/9/2029	100.28292	100.196688	100.1106056	99.879653	98.51382037	96.22035744	93.71044651	91.26018152	88.89103312
190430A00020	4/30/2019	3.41	4/28/2034	100.60297	100.4341629	100.2314337	99.19530299	95.85129642	91.00884973	85.85429692	80.95541422	76.40986452
190520A00018	5/20/2019	3.7	5/20/2044	99.99779	99.99512496	99.96280743	98.45499679	93.91855993	87.92369439	81.82763792	76.19491333	71.11721318
190530A00044	5/30/2019	2.85	5/30/2034	100.26914	100.1829188	100.0839261	99.21516764	96.59842737	93.19710513	89.75764951	86.48545252	83.3905584
190807A00041	8/7/2019	2.27	8/7/2034	100.21918	100.1330055	99.7681019	97.68528809	94.33347589	90.73729521	87.2803584	84.01464016	80.93064962
190807A00044	8/7/2019	2.27	8/7/2034	100.21918	100.1330055	99.7681019	97.68528809	94.33347589	90.73729521	87.2803584	84.01464016	80.93064962
190827A00044	8/27/2019	1.9	8/27/2029	100.18731	100.1011643	99.90506477	98.87157584	97.29534002	95.64560838	94.03418003	92.46670603	90.94171183
190930A00079	9/30/2019	2.04	10/1/2029	100.19937	100.1132123	99.96451559	99.04396717	97.47850948	95.79380542	94.14370899	92.53933536	90.97923122
190930A00083	9/30/2019	2.04	10/1/2029	100.19937	100.1132123	99.96451559	99.04396717	97.47850948	95.79380542	94.14370899	92.53933536	90.97923122
191007A00012	10/7/2019	2	10/5/2029	100.19006	100.1039724	99.91411355	98.86701527	97.23487158	95.51648407	93.83815742	92.20713613	90.62181806
191007A00013	10/7/2019	2	10/5/2029	100.19006	100.1039724	99.91411355	98.86701527	97.23487158	95.51648407	93.83815742	92.20713613	90.62181807
191028A00015	10/28/2019	2.49	10/27/2034	100.23813	100.1519382	99.94012834	98.24666495	95.02227567	91.38326512	87.84477367	84.50142069	81.34714414
191031A00036	10/31/2019	2.9	10/31/2039	100.26758	100.1814196	99.77347999	97.10406786	92.46051736	87.28031084	82.31973719	77.75023362	73.55616629
191031A00037	10/31/2019	2.59	10/30/2034	100.24088	100.1547433	99.96014353	98.33841525	95.15355375	91.52407289	87.98666925	84.64332437	81.48882218
191220A00029	12/20/2019	2.57	12/19/2031	100.23915	100.1530223	100.0480298	99.19564292	97.07836682	94.51140593	91.95712505	89.5022857	87.1471759
200108A00009	1/8/2020	2.4	1/8/2035	100.00013	99.99742748	99.74213572	97.47228269	93.72010895	89.65826701	85.75638035	82.08711894	78.63926062
200108A00040	1/8/2020	2.52	1/8/2030	100.23485	100.1487196	100.0342468	99.01892159	96.5970431	93.64946479	90.7061802	87.87376688	85.15327087
200110A00012	1/10/2020	2.57	1/10/2035	100.23915	100.1530223	99.93166571	98.18266375	94.88140531	91.16195629	87.54872243	84.13914975	80.92676056
200115A00023	1/15/2020	2.16	1/15/2030	100.20384	100.1177408	99.97352495	99.02813824	97.35427453	95.53160051	93.74560454	92.01236775	90.33024417
200306A00021	3/6/2020	1.16	3/6/2030	100.11772	99.97379275	98.96136063	97.17331498	95.25442138	93.38171244	91.56669378	89.80742927	88.10175372
200309A00013	3/9/2020	1.1	3/8/2030	100.11255	99.95019756	98.86697559	97.05368895	95.13435451	93.26379176	91.45094973	89.69380103	87.99018219
200316A00030	3/16/2020	1.35	3/15/2030	100.13994	100.0403425	99.33007262	97.67557517	95.76392738	93.8794581	92.05227997	90.28129795	88.56433189
200316A00032	3/16/2020	1.35	3/15/2030	100.13994	100.0403425	99.33007262	97.67557517	95.76392738	93.8794581	92.05227997	90.28129795	88.56433189
200318A00015	3/18/2020	1.69	3/18/2030	100.16939	100.0826503	99.69593268	98.30070391	96.44505088	94.56501524	92.74043766	90.97400726	89.26344745
200326A00035	3/26/2020	1.68	3/26/2030	100.1625	100.0764356	99.63499112	98.17139942	96.29098502	94.40018753	92.56445671	90.78512615	89.06003418
200423A00008	4/23/2020	1.59	4/23/2030	99.997809	99.9871667	99.10300637	96.53041605	93.30502086	90.07419233	86.97164683	84.00205277	81.15907614
200423A00009	4/23/2020	1.59	4/23/2030	99.997809	99.9871667	99.10300637	96.53041605	93.30502086	90.07419233	86.97164683	84.00205277	81.15907614

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200423A00010	4/23/2020	1.59	4/23/2030	99.997809	99.9871667	99.10300637	96.53041605	93.30502086	90.07419233	86.97164683	84.00205277	81.15907614
200430A00021	4/30/2020	1.2	4/30/2030	100.12116	99.98524506	98.99921282	97.19446244	95.23956579	93.33015782	91.48046278	89.68854342	87.95212335
200505A00010	5/5/2020	0.89	5/6/2030	100.10032	99.86323638	98.56927929	96.63707826	94.64531679	92.71072854	90.83791818	89.02452573	87.26817802
200512A00023	5/12/2020	1.78	5/11/2035	99.998395	99.80766458	97.47218137	93.05141272	88.00716045	83.12814945	78.5918645	74.39432703	70.50770885
200609A00003	6/9/2020	1.66	6/8/2035	100.16664	99.48374201	96.32567423	91.18153651	85.56174742	80.20027015	75.24927844	70.6941813	66.50057067
200612A00001	6/12/2020	0.75	6/12/2030	100.08826	99.7474363	98.27800311	96.27340632	94.24892461	92.28651746	90.38783663	88.55034218	86.77155673
201022A00008	10/22/2020	1.02	10/22/2035	100.09645	99.14296007	96.04713819	91.9834182	87.91813185	84.08533312	80.49478278	77.1295645	73.97286225
201029A00008	10/29/2020	0.92	10/29/2030	100.09705	99.80122329	98.33618904	96.22027717	94.05483891	91.95710061	89.93156399	87.97527537	86.08528389
201030A00025	10/30/2020	2.02	10/28/2050	100.11353	98.37404901	93.19940894	85.85684643	78.12150265	70.96101437	64.65777352	59.17836116	54.40779938
201116A00019	11/16/2020	1.32	11/15/2030	100.1315	99.90313354	98.15404229	94.96374248	91.43083993	87.99456348	84.71584084	81.59007904	78.60922146
201118A00015	11/18/2020	1.66	11/18/2036	102.71371	99.51143253	94.73168279	88.60406503	82.1830126	76.15452052	70.66145557	65.67387042	61.14151138
201118A00017	11/18/2020	1.66	11/18/2036	102.71371	99.51143253	94.73168279	88.60406503	82.1830126	76.15452052	70.66145557	65.67387042	61.14151138
201118A00018	11/18/2020	1.85	11/18/2036	103.03936	99.99645459	95.44472262	89.46846451	83.07149309	77.01320101	71.48214885	66.45832307	61.89197487
201202A00016	12/2/2020	1.32	12/3/2035	100.1315	99.52458315	96.83033563	92.84577516	88.71436658	84.79674665	81.12800193	77.69248293	74.47259372
201202A00017	12/2/2020	1.32	12/3/2035	100.1315	99.52458315	96.83033563	92.84577516	88.71436658	84.79674665	81.12800193	77.69248293	74.47259372
201229A00003	12/29/2020	1.28	12/30/2030	100.12805	99.85725184	97.96684031	94.6706158	91.06740815	87.57406089	84.24508982	81.0748881	78.05492843
201230A00018	12/30/2020	1.52	12/28/2035	102.6804	99.44548247	94.73065344	88.79228125	82.63595128	76.85734986	71.56587712	66.73226702	62.31358491
210108A00007	1/8/2021	1.65	1/8/2036	100.15358	99.30288086	95.82149812	90.40598096	84.57116089	79.03795547	73.95081466	69.29028033	65.01737852
210405A00013	4/5/2021	1.82	4/7/2036	100.506	100.0797223	98.32334168	94.72890947	90.52119333	86.41911105	82.57060325	78.97317202	75.60790111
210622A00004	6/22/2021	2.42	6/20/2036	101.07696	100.4081464	98.44040761	94.10412871	88.40061854	82.59720839	77.18021333	72.22147321	67.68698936
210623A00024	6/23/2021	1.56	6/23/2026	99.991962	99.9893218	99.91621183	99.61105012	99.2976096	98.98614619	98.67664071	98.36907475	98.06343024
210910A00009	9/10/2021	1.77	9/10/2036	101.32427	100.340294	98.21558034	94.46591486	90.11092189	85.87352869	81.90724598	78.20890242	74.75765623
210924A00016	9/24/2021	1.91	9/24/2036	101.43212	100.5254066	98.62256668	95.07599943	90.76105183	86.50275638	82.50764176	78.78193123	75.30516507
211019A00005	10/19/2021	2.49	10/20/2036	101.98606	100.9466102	98.78975377	94.53126558	88.79636706	82.86699784	77.31270403	72.23585541	67.60413113
211110A00017	11/10/2021	2.01	11/10/2036	101.86852	100.7999269	98.86981729	95.38587512	91.04996876	86.72842041	82.66937164	78.88707115	75.36077125
211116A00012	11/16/2021	2.22	12/18/2034	102.00704	101.0931637	99.72191224	97.1494257	93.58836576	89.8819852	86.34346157	83.00819807	79.86438577
211124A00008	11/24/2021	2.62	11/22/2041	102.35947	101.2102858	99.06004128	94.91611115	89.32716049	83.56534935	78.2030779	73.33077293	68.90959905
211215A00020	12/15/2021	1.85	12/15/2031	101.83977	100.9114801	99.69629682	97.69911806	95.14201553	92.54176775	90.0360272	87.63281286	85.32724602
211227A00012	12/27/2021	2.39	12/29/2036	106.97202	103.3357962	98.8320526	93.22135364	86.88793383	80.57898223	74.72876786	69.41029465	64.58139731
220217A00024	2/17/2022	2.43	2/17/2027	99.994369	99.99172696	99.98908607	99.62518036	98.72162064	97.74081681	96.77414385	95.82638724	94.89702593
220831A00108	8/31/2022	4.07	8/31/2027	99.998722	99.99603672	99.99335262	99.99066948	99.95128902	99.19317949	97.92070774	96.55634665	95.21604915
221212A00004	12/12/2022	4.36	12/10/2032	108.39888	106.6316084	104.8881803	103.1292335	101.2329561	99.0084876	96.32494278	93.40926554	90.57458184
221222A00137	12/22/2022	5.4	12/22/2037	110.94185	108.9536114	106.9734223	104.9293592	102.6258563	99.71299539	95.85770852	91.21729699	86.54752833

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240403A00012	4/3/2024	4.82	4/3/2029	105.9452	104.7658282	103.6142098	102.4846785	101.3441376	100.061073	98.35133179	96.20782933	94.03697692
ADV1007645	7/5/2024	4.781	7/5/2029	106.60709	105.3139294	104.0423805	102.7842794	101.4984416	100.052196	98.18208037	95.86198295	93.50008977
ADV1007841	7/12/2024	0	7/12/2029	99.783469	97.86771835	94.85828214	91.76192481	88.7717374	85.89243631	83.11946067	80.44836408	77.8749118
ADV1007842	7/12/2024	0	7/12/2029	99.783469	97.86771835	94.85828214	91.76192481	88.7717374	85.89243631	83.11946067	80.44836408	77.8749118
ADV1007970	7/17/2024	0	7/17/2029	99.788298	97.85958302	94.83581061	91.72781689	88.72710395	85.83808457	83.05613936	80.37677423	77.79570981
ADV1008036	7/19/2024	0	7/19/2029	99.790184	97.85631183	94.82681799	91.7141779	88.70925772	85.81635432	83.03082505	80.34815672	77.76405212
ADV1008090	7/23/2024	0	7/23/2029	99.793891	97.84975086	94.80883139	91.68690703	88.67357751	85.7729117	82.98022077	80.29095327	77.70077633
ADV1008152	7/24/2024	0	7/24/2029	99.794805	97.84810689	94.80433445	91.68009079	88.66466001	85.76205477	82.96757476	80.27665899	77.68496562
ADV1008200	7/25/2024	0	7/25/2029	99.795714	97.84646139	94.79983736	91.67327515	88.65574353	85.75119932	82.95493079	80.26236733	77.66915821
ADV1008212	7/26/2024	0	7/26/2029	99.796618	97.84481435	94.79534013	91.6664601	88.64682807	85.74034537	82.94228884	80.2480783	77.65335409
ADV1008308	7/31/2024	0	7/31/2029	99.800366	97.83617936	94.77282148	91.63239293	88.60226606	85.68609794	82.8791095	80.17667255	77.5743829
ADV1008367	8/1/2024	0	8/1/2029	99.757676	97.81503508	94.7662517	91.62551296	88.59333757	85.67523399	82.86646266	80.16238553	77.558589
ADV1008427	8/2/2024	0	8/2/2029	99.758755	97.81342093	94.76175596	91.61868597	88.58441027	85.66437155	82.85381784	80.14810113	77.54279839
ADV1008515	8/6/2024	0	8/6/2029	99.762974	97.80694668	94.74377008	91.59138415	88.54871133	85.62093671	82.8032589	80.09098987	77.47966891
ADV1008530	8/7/2024	0	8/7/2029	99.764007	97.80532364	94.73927286	91.58456022	88.53978916	85.61008174	82.79062425	80.07671863	77.46389477
ADV1008591	8/9/2024	0	8/9/2029	99.766049	97.80207216	94.73027751	91.57091419	88.5219479	85.58837628	82.76536103	80.04818404	77.43235636
ADV1008654	8/13/2024	0	8/13/2029	99.770043	97.79554817	94.71228313	91.54362941	88.48627769	85.5449833	82.71485895	79.99114639	77.36931903
ADV1008769	8/19/2024	0	8/20/2029	99.776792	97.78407481	94.68078807	91.49590436	88.42389427	85.46910306	82.62655841	79.89143159	77.25913023
ADV1008780	8/19/2024	0	8/20/2029	99.776792	97.78407481	94.68078807	91.49590436	88.42389427	85.46910306	82.62655841	79.89143159	77.25913023
ADV1008881	8/22/2024	0	8/22/2029	99.77867	97.7807842	94.67178877	91.48227409	88.40607966	85.44743643	82.60134793	79.86296526	77.22767727
ADV1008893	8/23/2024	0	8/23/2029	99.779602	97.77913677	94.66728896	91.47545987	88.39717389	85.43660535	82.58874573	79.84873603	77.21195571
ADV1008894	8/23/2024	0	8/23/2029	99.779602	97.77913677	94.66728896	91.47545987	88.39717389	85.43660535	82.58874573	79.84873603	77.21195571
ADV1009099	8/27/2024	0	8/27/2029	99.783277	97.7725325	94.64928896	91.44820907	88.36156105	85.39329594	82.53835717	79.7918453	77.14910227
ADV1009133	8/28/2024	0	8/28/2029	99.784184	97.77087771	94.64478896	91.44139789	88.3526604	85.38247231	82.52576509	79.77762917	77.1333971
ADV1009166	8/29/2024	0	8/29/2029	99.785039	97.76917558	94.64028706	91.43458722	88.34376077	85.37165017	82.51317503	79.76341565	77.11769521
ADV1009167	8/29/2024	0	8/29/2029	99.785039	97.76917558	94.64028706	91.43458722	88.34376077	85.37165017	82.51317503	79.76341565	77.11769521
ADV1009212	8/30/2024	0	8/30/2029	99.785876	97.76745228	94.63578314	91.42777715	88.33486216	85.36082953	82.500587	79.74920476	77.1019966
ADV1009568	9/17/2024	0	9/17/2029	99.76023	97.72188525	94.55649902	91.30698729	88.17424464	85.16318108	82.268555	79.4852658	76.80846744
ADV1009810	9/24/2024	0	9/24/2029	99.767433	97.71194276	94.52658963	91.26012853	88.1118586	85.08638071	82.17837386	79.38267092	76.69436408
ADV1009878	9/26/2024	0	9/26/2029	99.769449	97.70909091	94.51804489	91.24674578	88.09404331	85.06445159	82.15262696	79.35338328	76.66179507
ADV1010064	10/2/2024	0	10/2/2029	99.730727	97.68023596	94.48977335	91.20633142	88.04058953	84.99884552	82.07575438	79.26607269	76.56482144
ADV1010067	10/2/2024	0	10/2/2029	99.730727	97.68023596	94.48977335	91.20633142	88.04058953	84.99884552	82.07575438	79.26607269	76.56482144
ADV1010068	10/2/2024	0	10/2/2029	99.730727	97.68023596	94.48977335	91.20633142	88.04058953	84.99884552	82.07575438	79.26607269	76.56482144

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1010126	10/4/2024	4.138	10/4/2029	106.90565	105.3924433	103.9025948	102.4075131	100.8071846	98.90683265	96.57947394	94.0578408	91.59800363
ADV1010140	10/7/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010158	10/7/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010203	10/9/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010205	10/9/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010208	10/9/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010209	10/9/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010210	10/9/2024	0	10/9/2029	99.738292	97.66932079	94.45870841	91.15880227	87.97819874	84.9227115	81.98690476	79.16546695	76.4533551
ADV1010261	10/11/2024	0	10/11/2029	99.740384	97.66617913	94.44982637	91.14522741	87.96038212	84.90097259	81.96153784	79.13674678	76.4215382
ADV1010356	10/16/2024	0	10/16/2029	99.745506	97.65827975	94.42760928	91.11130067	87.91585869	84.84665189	81.89815685	79.06499361	76.34205543
ADV1010407	10/18/2024	0	10/18/2029	99.747515	97.65510161	94.41871801	91.09773414	87.89805656	84.82493423	81.87281897	79.03631123	76.31028611
ADV1010414	10/18/2024	0	10/18/2029	99.747515	97.65510161	94.41871801	91.09773414	87.89805656	84.82493423	81.87281897	79.03631123	76.31028611
ADV1010416	10/18/2024	0	10/18/2029	99.747515	97.65510161	94.41871801	91.09773414	87.89805656	84.82493423	81.87281897	79.03631123	76.31028611
ADV1010510	10/24/2024	0	10/24/2029	99.753422	97.6455079	94.39203617	91.05704873	87.84467502	84.75981765	81.79685504	78.95032882	76.21505957
ADV1010633	10/31/2024	5.44	10/29/2049	120.72708	116.788569	112.7510061	108.4920896	103.7580231	98.30319202	92.0452327	85.32950076	78.84274083
ADV1012378	1/15/2025	0	1/15/2030	99.696748	97.44858344	94.01259659	90.49093954	87.10469605	83.86026582	80.75120408	77.77121452	74.91432695
ADV1012454	1/17/2025	0	1/17/2030	99.698764	97.4450487	94.0033592	90.4771514	87.08685079	83.83871963	80.72628405	77.74322455	74.88354935
ADV1012574	1/22/2025	0	1/22/2030	99.703711	97.43618519	93.98026557	90.44269214	87.04225617	83.78488075	80.6640197	77.67329539	74.80666221
ADV1012601	1/23/2025	0	1/23/2030	99.704685	97.43440788	93.97564674	90.43580219	87.03334043	83.77411753	80.65157294	77.6593174	74.79129453
ADV1012603	1/23/2025	0	1/23/2030	99.704685	97.43440788	93.97564674	90.43580219	87.03334043	83.77411753	80.65157294	77.6593174	74.79129453
ADV1012608	1/23/2025	0	1/23/2030	99.704685	97.43440788	93.97564674	90.43580219	87.03334043	83.77411753	80.65157294	77.6593174	74.79129453
ADV1012631	1/24/2025	0	1/24/2030	99.705655	97.43262906	93.97102785	90.42891286	87.02442574	83.76335584	80.63912823	77.64534203	74.77593009
ADV1012660	1/27/2025	0	1/28/2030	99.709488	97.42549808	93.9525515	90.40136187	86.98877757	83.72032422	80.58936975	77.58946665	74.7145048
ADV1012688	1/27/2025	4.945	1/15/2030	104.64345	103.7302467	102.8325502	101.9455772	101.027416	99.85600733	97.84126046	94.83433457	91.6647903
ADV1013119	2/13/2025	0	2/13/2030	99.678424	97.38156081	93.88122256	90.29318456	86.84522469	83.54445785	80.38409189	77.35746948	74.45828526
ADV1013181	2/14/2025	0	2/14/2030	99.67963	97.38021122	93.87699528	90.2864631	86.83624554	83.53342224	80.37118568	77.34286502	74.44214239
ADV1013281	2/20/2025	4.459	3/15/2028	108.96259	107.0932735	105.2650399	103.4742255	101.7096217	99.94372089	98.13483713	96.29759434	94.49464684
ADV1013282	2/20/2025	5	1/7/2030	104.53905	103.6546956	102.784897	101.9254135	101.0390872	99.92157864	97.99988204	95.0477675	91.89199253
ADV1013283	2/20/2025	0	2/20/2030	99.686741	97.3720902	93.85163559	90.24614795	86.78239337	83.46724214	80.29379437	77.2552982	74.3453606
ADV1013471	2/25/2025	4.715	3/2/2032	120.80506	116.4138933	112.1410148	107.9476579	103.7443174	99.44738818	94.98579227	90.40959218	85.98059671
ADV1013551	2/28/2025	0	2/28/2030	99.699717	97.36280995	93.81803328	90.19243775	86.71065103	83.37909145	80.19072852	77.13870211	74.21651911
ADV1013643	3/4/2025	0	3/4/2030	99.655525	97.33461469	93.79690517	90.16472237	86.67475811	83.33559034	80.14024119	77.08180702	74.15375303
ADV1014406	4/4/2025	0	4/4/2030	99.637477	97.26007315	93.65261005	89.95105953	86.39689932	82.99881325	79.74944257	76.64153385	73.66822828

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014512	4/10/2025	0	4/10/2030	99.644705	97.25019479	93.62551049	89.90975277	86.34287279	82.9331621	79.67316566	76.55555699	73.57340923
ADV1014034	3/21/2025	0	3/21/2030	99.676771	97.30566879	93.71922528	90.04756016	86.52241025	83.15099005	79.92604789	76.8404905	73.88760712
ADV1014513	4/10/2025	0	4/10/2030	99.644705	97.25019479	93.62551049	89.90975278	86.34287279	82.9331621	79.67316566	76.55555699	73.57340923
ADV1013661	3/5/2025	0	3/5/2030	99.656794	97.33294762	93.7923497	90.15782715	86.66578784	83.32471898	80.12762465	77.06759008	74.13807006
ADV1013623	3/4/2025	0	3/4/2030	99.655525	97.33461469	93.79690517	90.16472237	86.67475811	83.33559034	80.14024119	77.08180702	74.15375303
ADV1017194	7/10/2025	0	7/10/2030	99.606908	97.01965257	93.19081449	89.27332249	85.52095797	81.94277812	78.53020164	75.27478825	72.16856861
ADV1015175	5/2/2025	5.176	5/2/2045	121.24074	116.910873	112.5047275	107.9178331	102.9708583	97.52953568	91.61980414	85.55358731	79.81073729
ADV1015172	5/2/2025	5.176	5/2/2045	121.24074	116.910873	112.5047275	107.9178331	102.9708583	97.52953568	91.61980414	85.55358731	79.81073729
ADV1015129	5/1/2025	0	5/1/2030	99.619782	97.19390118	93.52766232	89.76510684	86.15403963	82.70387162	79.40692998	76.25563178	73.2428132
ADV1016790	6/26/2025	0	6/26/2030	99.638455	97.068606	93.26139888	89.37285164	85.64809671	82.09488737	78.70477452	75.4695008	72.38126884
ADV1015176	5/2/2025	5.173	5/2/2045	121.22752	116.8976415	112.4911277	107.9032248	102.95458	97.51121504	91.59981964	85.53342039	79.79152509
ADV1015173	5/2/2025	5.176	5/2/2045	121.24074	116.910873	112.5047275	107.9178331	102.9708583	97.52953568	91.61980414	85.55358731	79.81073729
ADV1017548	7/24/2025	0	7/24/2030	99.623774	96.99079672	93.12210679	89.17344248	85.39380248	81.79106377	78.35638977	75.08114714	71.95718869
ADV1017985	8/8/2025	4.86	8/8/2035	122.97737	118.0532019	113.1073579	108.0637352	102.7651252	97.11534088	91.0922251	84.917075	79.04361881
ADV1019078	9/22/2025	4.184	10/1/2030	107.45853	105.8131324	104.1812497	102.4953575	100.5312198	97.92404951	94.52732198	90.825573	87.24510308
ADV1020474	11/19/2025	4.181	11/15/2030	108.655	106.7387231	104.8388119	102.8825106	100.6581594	97.85435897	94.34799556	90.56465006	86.90940705
ADV1020543	11/21/2025	3.804	11/21/2028	107.49131	105.6996558	103.9384801	102.1761263	100.313946	98.21262127	95.86353727	93.48177998	91.16730418
ADV1020473	11/19/2025	4.176	11/1/2030	108.64599	106.7299353	104.8307005	102.8765606	100.6581812	97.86734478	94.38205342	90.62395508	86.99265266
ADV1020545	11/21/2025	3.969	11/21/2030	112.25195	109.3599134	106.5113775	103.6332309	100.5768823	97.19034038	93.46285882	89.66239202	86.01670992
ADV1022588	2/13/2026	4.351	2/13/2031	104.54077	103.5373571	102.5469749	101.5280033	100.2395836	98.08790731	94.70335525	90.787127	86.97399691
211124A00006	11/26/2021	4.09	11/25/2026	100.13933	100.065161	100.062123	100.0572992	100.050751	100.0425376	100.0327157	100.0213399	100.0084629
220608A00012	6/8/2022	4.42	6/8/2029	101.46224	101.0035719	101.0242177	101.0217893	100.9979792	100.9543678	100.8924304	100.8135449	100.7189985
220929A00039	9/29/2022	4.46	9/28/2029	101.56689	101.2094481	101.2295019	101.2249522	101.197681	101.1494414	101.0818663	100.9964771	100.8946911
221115A00039	11/15/2022	4.24	11/16/2026	100.20025	100.1757081	100.171963	100.1665491	100.1595231	100.1509395	100.1408507	100.1293073	100.1163578
221216A00018	12/16/2022	4.24	12/16/2026	100.21818	100.1778923	100.1741941	100.1686247	100.1612554	100.1521544	100.1413871	100.1290161	100.1151017
230307A00025	3/7/2023	4.24	3/7/2028	100.93493	100.4178222	100.434676	100.4365936	100.4245041	100.3992821	100.3617507	100.3126852	100.2528157
230313A00120	3/13/2023	4.39	4/13/2026	100.06944	100.06655	100.0635808	100.0605279	100.0573922	100.0541742	100.0508746	100.0474939	100.0440329
230313A00124	3/13/2023	4.39	5/13/2026	100.1076	100.1047347	100.1015765	100.0981275	100.0943911	100.0903707	100.0860695	100.0814909	100.0766382
230410A00022	4/10/2023	4.35	4/10/2028	101.03448	100.6495717	100.6655642	100.6664374	100.6530768	100.6263193	100.5869552	100.5357317	100.473355
230511A00058	5/11/2023	4.31	5/11/2028	101.04792	100.5709334	100.5888966	100.5914154	100.5793821	100.5536406	100.514989	100.4641821	100.4019342
230816A00019	8/16/2023	4.29	8/16/2028	101.12885	100.5290869	100.5535943	100.5617055	100.5544705	100.5328754	100.4978472	100.4502569	100.3909237
230914A00009	9/14/2023	4.21	9/14/2028	101.1164	100.328137	100.3561782	100.3671207	100.3620379	100.3419399	100.3077776	100.2604461	100.2007887
230922A00036	9/22/2023	4.18	9/22/2028	101.11183	100.2515523	100.2803603	100.2918109	100.2869825	100.2668908	100.2324931	100.1846914	100.1243362

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231025A00027	10/25/2023	4.21	10/25/2028	101.15575	100.3276557	100.3619939	100.3818125	100.3880271	100.3815009	100.3630476	100.3334346	100.2933855
231106A00009	11/6/2023	4.18	10/15/2026	100.15224	100.1319031	100.1283837	100.1235445	100.1174231	100.1100556	100.1014773	100.091722	100.0808229
231115A00005	11/15/2023	4.17	11/16/2026	100.16641	100.1251231	100.1215731	100.1163593	100.1095386	100.1011658	100.0912935	100.0799723	100.067251
231215A00007	12/15/2023	4.16	12/1/2026	100.17127	100.1166312	100.1132506	100.1081747	100.1014628	100.0931722	100.0833579	100.0720729	100.059368
240112A00017	1/12/2024	4.23	1/12/2029	101.22795	100.376875	100.4075005	100.4170995	100.4071768	100.3791386	100.3342984	100.2738835	100.1990413
240116A00030	1/16/2024	4.11	1/15/2027	100.17803	100.0631057	100.0601428	100.055177	100.0482936	100.0395736	100.0290944	100.0169298	100.0031504
240215A00011	2/15/2024	4.09	2/16/2027	100.20027	100.0397496	100.0374009	100.0327557	100.0259167	100.016982	100.0060443	99.99319177	99.97850852
240314A00006	3/14/2024	4.19	3/14/2029	101.26839	100.2651926	100.2944296	100.3011467	100.2870125	100.2535823	100.2023057	100.1345341	100.0515281
240315A00011	3/15/2024	4.07	3/15/2027	100.23864	100.0268749	100.0254316	100.0223687	100.017752	100.0116441	100.0041047	99.99519059	99.98495619
240327A00032	3/27/2024	4.05	3/26/2027	100.25637	100.0107134	100.0098451	100.0078483	100.0047609	100.0006191	99.99545743	99.98930934	99.98220695
240328A00053	3/28/2024	4.18	3/28/2029	101.27243	100.22897	100.25989	100.2681501	100.255396	100.2231647	100.1728909	100.1059149	100.0234888
240415A00006	4/15/2024	4.04	4/15/2027	100.33571	100.0465829	100.0460151	100.0452444	100.0442487	100.0430082	100.041505	100.0397231	100.0376485
240417A00013	4/17/2024	4.37	4/17/2031	101.67159	101.0667848	101.092404	101.08127	101.0370753	100.963184	100.8626609	100.738298	100.5926388
240515A00015	5/15/2024	4.03	5/17/2027	100.44811	100.0916861	100.0920018	100.0934883	100.0960157	100.0994642	100.1037228	100.1086889	100.1142678
ADV1006428	5/28/2024	4.042	5/28/2027	100.47753	100.1130652	100.1138067	100.1161315	100.1198708	100.1248687	100.1309809	100.1380741	100.1460252
ADV1006699	6/3/2024	4.061	6/3/2027	100.49324	100.1391641	100.1408558	100.1432357	100.1461833	100.1495882	100.1533489	100.1573723	100.1615732
ADV1006870	6/10/2024	4.077	6/10/2027	100.50612	100.160645	100.1645821	100.1669158	100.1676595	100.1668282	100.1644385	100.1605084	100.155057
ADV1007038	6/14/2024	4.084	6/14/2027	100.51337	100.1704343	100.1756982	100.1780471	100.1775735	100.1743669	100.1685137	100.1600977	100.1492002
ADV1007043	6/14/2024	4.144	6/14/2029	101.31373	100.0956924	100.1319891	100.144767	100.1357555	100.1065677	100.0587085	99.99358214	99.91249936
ADV1007203	6/20/2024	4.083	6/21/2027	100.52158	100.1704325	100.1781299	100.1806076	100.1780951	100.1708116	100.1589656	100.142756	100.1223725
ADV1007514	7/1/2024	4.095	7/1/2027	100.53799	100.187994	100.1987908	100.2013947	100.1962161	100.1836443	100.1640488	100.1377806	100.1051733
ADV1007965	7/17/2024	4.092	7/19/2027	100.56142	100.1790555	100.1916431	100.1959114	100.1922835	100.1811603	100.1629225	100.1379311	100.1065293
ADV1008702	8/15/2024	4.123	8/16/2027	100.6095	100.2154271	100.2305465	100.2369889	100.2352051	100.2256223	100.2086457	100.1846594	100.154028
ADV1008824	8/21/2024	4.123	8/23/2027	100.61821	100.2133583	100.2292353	100.2363328	100.2351082	100.2259952	100.2094046	100.1857264	100.1553303
ADV1009264	9/4/2024	4.14	9/7/2027	100.64733	100.237396	100.2536719	100.2608075	100.2592713	100.2495076	100.2319376	100.206961	100.1749576
ADV1010016	10/1/2024	4.118	10/1/2026	100.1183	100.0939588	100.0901817	100.0850983	100.0787477	100.071168	100.0623958	100.0524668	100.0414154
ADV1010293	10/15/2024	4.157	10/15/2027	100.71274	100.2648343	100.2844329	100.2961291	100.3003015	100.2973109	100.2875012	100.2712008	100.2487228
ADV1010616	10/30/2024	4.128	10/30/2026	100.13825	100.0983511	100.0966478	100.0943847	100.0915787	100.0882458	100.0844015	100.0800608	100.0752384
ADV1010836	11/12/2024	4.168	11/12/2027	100.75569	100.280964	100.3012969	100.3128833	100.316131	100.3114295	100.2991515	100.2796529	100.2532746
ADV1010941	11/15/2024	4.173	11/15/2027	100.76232	100.2896979	100.3099042	100.3212851	100.3242511	100.3191947	100.3064911	100.2864991	100.2595621
ADV1011500	12/12/2024	4.146	12/13/2027	100.7872	100.2387897	100.2601513	100.2718648	100.2744399	100.2683609	100.2540877	100.2320571	100.2026846
ADV1012110	1/6/2025	4.141	1/6/2028	100.81007	100.2221025	100.2454266	100.2583594	100.2615404	100.2555719	100.2410216	100.2184244	100.188285
ADV1013208	2/18/2025	4.09	2/18/2028	100.84335	100.1164031	100.1408965	100.1537852	100.1558067	100.1476549	100.1299831	100.1034061	100.0685031

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013888	3/14/2025	4.097	3/14/2028	100.87831	100.1231122	100.1438299	100.1495031	100.1410483	100.1193292	100.0851594	100.0393059	99.98249216
ADV1014315	4/2/2025	3.959	6/2/2026	100.03411	100.0180493	100.0156274	100.0129884	100.0101348	100.0070695	100.0037951	100.0003142	99.99662947
ADV1014403	4/4/2025	4.018	8/4/2026	100.06113	100.0444359	100.0422186	100.0396448	100.0367216	100.0334561	100.0298552	100.0259257	100.0216741
ADV1014613	4/15/2025	4.187	4/17/2028	100.95635	100.3036706	100.3281428	100.3405201	100.3415252	100.3318406	100.3121109	100.2829449	100.2449182
ADV1014146	3/27/2025	4.126	3/27/2028	100.90348	100.1768439	100.1980313	100.2040721	100.1958599	100.1742382	100.1400033	100.0939072	100.0366604
ADV1015395	5/12/2025	4.143	5/12/2028	100.96654	100.2009618	100.2234997	100.2304833	100.2228081	100.2013213	100.1668239	100.1200738	100.0617883
ADV1016297	6/9/2025	3.937	4/10/2026	100.02188	100.0081849	100.0019257	99.99555292	99.98906738	99.98246982	99.97576093	99.96894138	99.96201201
ADV1016466	6/16/2025	3.951	6/16/2026	100.03889	100.0155433	100.0122475	100.0082977	100.0037047	99.99847925	99.99263163	99.98617212	99.97911096
ADV1019700	10/15/2025	4.129	10/16/2028	101.11259	100.1145277	100.1511069	100.1733958	100.1822951	100.1786533	100.1632702	100.1368995	100.1002522
ADV1018855	9/15/2025	4.155	9/15/2028	101.09266	100.1885518	100.2233971	100.2449011	100.2539118	100.2512269	100.2375969	100.2137287	100.1802875
ADV1019841	10/21/2025	4	10/21/2026	100.09727	100.0149215	100.0115638	100.0067846	100.0006297	99.99314348	99.98436849	99.97434598	99.96311591
ADV1018298	8/21/2025	4.17	8/21/2028	101.07323	100.2308104	100.2645104	100.2853846	100.2942558	100.2918974	100.2790363	100.2563561	100.2244999
ADV1018807	9/11/2025	3.84	9/11/2026	100.17233	100.0392284	100.0351129	100.0297481	100.023167	100.0154018	100.0064836	99.99644252	99.98530823
ADV1018164	8/15/2025	4.163	8/15/2028	101.06569	100.2146686	100.2432329	100.2553223	100.2519876	100.2342162	100.202936	100.1590194	100.1032869
ADV1021036	12/15/2025	4.071	10/16/2028	101.09136	99.95999131	99.99388395	100.0095843	100.0082247	99.99087216	99.95853231	99.912153	99.85262801
ADV1021418	12/30/2025	3.897	4/6/2026	100.0207	100.0066769	100.0033598	99.99994512	99.99643348	99.99282549	99.98912161	99.98532237	99.98142843
ADV1021347	12/29/2025	3.89	3/30/2026	100.0192	100.0067939	100.0035958	100.0003366	99.99701626	99.99363532	99.99019394	99.98669235	99.98313094
ADV1020147	11/3/2025	4.115	11/3/2028	101.12183	100.0709266	100.1090769	100.1323467	100.1416718	100.1379347	100.1219677	100.0945557	100.0564391
ADV1021349	12/29/2025	3.893	4/2/2026	100.01989	100.0067436	100.0034895	100.000158	99.9967495	99.99326453	99.98970339	99.98606642	99.98235411
ADV1021419	12/30/2025	3.898	4/8/2026	100.0211	100.0065637	100.0032088	99.99974532	99.99617382	99.99249505	99.9887096	99.98481805	99.98082119
ADV1020713	12/1/2025	3.886	12/1/2026	100.25734	100.0419538	100.0380467	100.0323095	100.024806	100.0155972	100.0047418	99.99229614	99.97831462
ADV1021335	12/26/2025	3.996	9/25/2026	100.08342	100.024407	100.0226252	100.0203702	100.0176547	100.0144908	100.0108901	100.0068642	100.0024241
ADV1022583	2/13/2026	4.08	2/13/2029	101.19282	99.93708771	99.97888837	100.002906	100.0104752	100.0028386	99.98115385	99.94649949	99.89988055
ADV1021969	1/22/2026	3.911	6/22/2026	100.04091	100.0019687	99.99738949	99.99185797	99.98538928	99.97799845	99.9697001	99.96050866	99.95043846
ADV1021874	1/16/2026	4.247	1/18/2033	100.7928	99.79022525	99.88704167	99.94098558	99.95723568	99.94040259	99.8945908	99.82345392	99.7302439
ADV1021763	1/13/2026	3.885	5/13/2026	100.02875	100.0004123	99.99658903	99.99236694	99.98775031	99.98274338	99.97735026	99.97157499	99.96542175
ADV1022475	2/10/2026	3.956	5/8/2026	100.02762	100.0152094	100.0120318	100.0085056	100.0046342	100.0004212	99.99586983	99.99098341	99.98576538
ADV1022544	2/12/2026	3.94	6/12/2026	100.03751	100.0121277	100.0084322	100.0039392	99.99866042	99.99260744	99.98579149	99.97822367	99.96991506
ADV1021819	1/15/2026	4.06	1/16/2029	101.15975	99.88382654	99.92231199	99.93943265	99.93671515	99.91558555	99.87737602	99.8233314	99.75461522
ADV1021788	1/14/2026	3.887	5/14/2026	100.02901	100.0007091	99.99688469	99.99265051	99.98801092	99.98297035	99.97753307	99.9717033	99.96548537
ADV1022063	1/26/2026	3.927	6/29/2026	100.04333	100.0066041	100.0019507	99.99622446	99.98944328	99.98162497	99.97278687	99.96294604	99.9521194
ADV1022414	2/6/2026	4.132	2/6/2031	101.45675	99.8927369	99.95102972	99.97214536	99.95974473	99.91716294	99.84743827	99.7533388	99.63738658
ADV1022061	1/26/2026	3.927	6/26/2026	100.0423	100.0068341	100.0022628	99.99667075	99.99007463	99.98249104	99.97393613	99.96442581	99.95397587

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021967	1/22/2026	3.919	5/22/2026	100.03112	100.0071767	100.0033441	99.99900828	99.99417519	99.98885074	99.98304066	99.97675062	99.96998639
ADV1009630	9/18/2024	4.285	9/18/2029	100.01235	100.0095505	100.0067572	100.0039664	100.0011779	99.99839186	99.99560822	99.99282699	99.99004816
ADV1010025	10/1/2024	4.296	10/1/2029	100.01238	100.009585	100.0067963	100.00401	100.0012262	99.9984447	99.99566565	99.99288901	99.99011476
ADV1010137	10/7/2024	4.289	10/9/2029	100.01236	100.0095673	100.0067806	100.0039964	100.0012146	99.99843516	99.99565815	99.99288354	99.99011133
ADV1010509	10/24/2024	4.306	10/24/2029	100.0124	100.0096191	100.006838	100.0040593	100.001283	99.99850912	99.99573762	99.99296852	99.9902018
ADV1010723	11/5/2024	4.366	11/5/2029	100.01257	100.009789	100.0070118	100.0042369	100.0014645	99.99869445	99.9959268	99.99316154	99.99039867
ADV1010727	11/5/2024	4.175	8/5/2026	100.01204	100.0092588	100.0064819	100.0037074	100.0009353	99.9981656	99.9953983	99.99263339	99.98987087
ADV1010729	11/5/2024	4.165	5/5/2026	100.01201	100.009231	100.0064541	100.0036797	100.0009076	99.99813792	99.99537063	99.99260574	99.98984324
ADV1010935	11/15/2024	4.319	5/15/2029	100.01244	100.0096613	100.0068875	100.004116	100.001347	99.9985803	99.99581603	99.99305414	99.99029464
ADV1010936	11/15/2024	4.245	2/15/2028	100.01223	100.0094559	100.0066821	100.0039107	100.0011417	99.99837513	99.99561094	99.99284913	99.99008971
ADV1010937	11/15/2024	4.225	11/15/2027	100.01218	100.0094003	100.0066266	100.0038552	100.0010862	99.99831968	99.99555551	99.99279372	99.99003432
ADV1010971	11/18/2024	4.191	2/16/2027	100.01208	100.0093062	100.0065328	100.0037618	100.0009932	99.99822697	99.99546315	99.99270173	99.98994268
ADV1011039	11/20/2024	4.326	11/20/2029	100.01246	100.0096822	100.00691	100.0041402	100.0013728	99.99860779	99.99584517	99.99308494	99.9903271
ADV1011270	11/29/2024	4.306	11/20/2029	100.0124	100.0096266	100.0068545	100.0040847	100.0013173	99.9985523	99.9957897	99.99302948	99.99027165
ADV1011569	12/16/2024	4.311	12/14/2029	100.01242	100.0096215	100.0068267	100.0040344	100.0012444	99.99845692	99.9956718	99.99288909	99.99010879
ADV1011573	12/16/2024	4.299	9/14/2029	100.01239	100.0095882	100.0067935	100.0040013	100.0012114	99.99842393	99.99563888	99.99285625	99.99007601
ADV1011770	12/23/2024	4.281	6/21/2029	100.01233	100.0095403	100.006748	100.0039581	100.0011707	99.99838563	99.99560299	99.99282276	99.99004493
ADV1012634	1/24/2025	4.284	1/24/2030	100.01234	100.0095581	100.006777	100.0039984	100.0012221	99.9984483	99.99567687	99.99290782	99.99014117
ADV1012369	1/15/2025	4.267	7/16/2029	100.01229	100.0095084	100.0067245	100.0039429	100.0011638	99.9983871	99.99561278	99.99284086	99.99007133
ADV1012665	1/27/2025	4.217	1/29/2029	100.01216	100.0093729	100.006593	100.0038155	100.0010405	99.99826778	99.99549749	99.9927296	99.98996409
ADV1012173	1/8/2025	4.302	11/21/2029	100.01239	100.0096158	100.006844	100.0040745	100.0013075	99.9985428	99.99578053	99.99302064	99.99026314
ADV1012341	1/15/2025	4.21	4/17/2028	100.01214	100.0093502	100.0065665	100.0037852	100.0010062	99.99822972	99.9954556	99.99268387	99.98991454
ADV1012552	1/22/2025	4.247	1/22/2029	100.01224	100.0094543	100.006672	100.0038922	100.0011148	99.99833975	99.99556712	99.99279688	99.99002904
ADV1012365	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012350	1/15/2025	4.243	1/16/2029	100.01223	100.0094418	100.006658	100.0038765	100.0010975	99.99832083	99.9955466	99.99277476	99.99000531
ADV1012360	1/15/2025	4.118	1/15/2027	100.01188	100.009095	100.0063115	100.0035305	100.0007519	99.99797571	99.9952019	99.99243049	99.98966148
ADV1012593	1/23/2025	4.282	1/23/2030	100.01234	100.0095522	100.0067709	100.0039919	100.0012153	99.99844119	99.99566943	99.99290007	99.99013309
ADV1012408	1/16/2025	4.079	10/16/2026	100.01177	100.008987	100.006204	100.0034235	100.0006453	99.99786954	99.99509618	99.99232522	99.98955665
ADV1012446	1/17/2025	4.034	4/17/2026	100.01165	100.0088624	100.0060799	100.0032998	100.0005221	99.99774677	99.99497387	99.99220337	99.98943525
ADV1012355	1/15/2025	4.073	7/15/2026	100.01176	100.0089701	100.0061868	100.003406	100.0006275	99.99785146	99.99507781	99.99230655	99.98953769
ADV1012345	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012406	1/16/2025	4.213	7/17/2028	100.01214	100.0093588	100.0065754	100.0037944	100.0010158	99.99823957	99.99546576	99.99269434	99.98992532
ADV1012477	1/21/2025	4.269	10/22/2029	100.0123	100.0095153	100.006733	100.0039531	100.0011756	99.99840053	99.99562783	99.99285753	99.99008962

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1012485	1/21/2025	4.193	1/20/2028	100.01209	100.0093044	100.0065223	100.0037427	100.0009654	99.99819055	99.99541809	99.99264802	99.98988034
ADV1012596	1/23/2025	4.212	4/24/2028	100.01214	100.009358	100.0065768	100.003798	100.0010217	99.99824771	99.99547615	99.99270698	99.98994021
ADV1012344	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012368	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012475	1/21/2025	4.14	4/20/2027	100.01194	100.0091573	100.0063754	100.0035959	100.0008188	99.99804412	99.99527181	99.99250191	99.98973439
ADV1012480	1/21/2025	4.271	10/22/2029	100.01231	100.0095209	100.0067386	100.0039587	100.0011812	99.99840606	99.99563335	99.99286304	99.99009513
ADV1012348	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012554	1/22/2025	4.246	1/22/2029	100.01224	100.0094515	100.0066693	100.0038894	100.001112	99.99833698	99.99556436	99.99279413	99.99002629
ADV1012353	1/15/2025	4.045	4/15/2026	100.01168	100.0088924	100.0061092	100.0033285	100.0005501	99.99777415	99.9950006	99.99222944	99.98946067
ADV1012363	1/15/2025	4.249	4/16/2029	100.01224	100.0094585	100.0066746	100.0038931	100.0011141	99.9983374	99.99556314	99.99279128	99.99002182
ADV1012367	1/15/2025	4.142	4/15/2027	100.01195	100.0091616	100.006378	100.0035969	100.0008183	99.99804197	99.99526808	99.99249659	99.98972749
ADV1012218	1/10/2025	4.291	7/10/2029	100.01236	100.0095736	100.006788	100.0040047	100.0012239	99.99844543	99.9956694	99.99289576	99.99012452
ADV1012346	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012482	1/21/2025	4.271	10/22/2029	100.01231	100.0095209	100.0067386	100.0039587	100.0011812	99.99840606	99.99563335	99.99286304	99.99009513
ADV1012594	1/23/2025	4.165	7/23/2027	100.01201	100.0092275	100.0064465	100.0036679	100.0008916	99.9981178	99.99534637	99.99257734	99.9898107
ADV1012473	1/21/2025	4.271	10/22/2029	100.01231	100.0095209	100.0067386	100.0039587	100.0011812	99.99840606	99.99563335	99.99286304	99.99009513
ADV1012476	1/21/2025	4.271	10/22/2029	100.01231	100.0095209	100.0067386	100.0039587	100.0011812	99.99840606	99.99563335	99.99286304	99.99009513
ADV1012357	1/15/2025	4.092	10/15/2026	100.01181	100.0090228	100.0062395	100.0034586	100.00068	99.99790392	99.9951302	99.99235888	99.98958996
ADV1012557	1/22/2025	4.234	10/20/2028	100.0122	100.0094182	100.006636	100.0038562	100.0010788	99.99830383	99.99553124	99.99276104	99.98999324
ADV1012370	1/15/2025	4.21	4/17/2028	100.01214	100.0093502	100.0065665	100.0037852	100.0010062	99.99822972	99.9954556	99.99268387	99.98991454
ADV1012366	1/15/2025	4.288	1/15/2030	100.01235	100.0095667	100.0067827	100.0040011	100.0012219	99.99844508	99.99567069	99.99289869	99.99012909
ADV1012491	1/21/2025	4.063	7/20/2026	100.01173	100.0089437	100.006162	100.0033827	100.0006058	99.99783137	99.99505931	99.99228964	99.98952236
ADV1012558	1/22/2025	4.234	10/20/2028	100.0122	100.0094182	100.006636	100.0038562	100.0010788	99.99830383	99.99553124	99.99276104	99.98999324
ADV1012479	1/21/2025	4.177	10/20/2027	100.01204	100.00926	100.006478	100.0036984	100.0009212	99.99814634	99.99537393	99.99260391	99.98983628
ADV1012478	1/21/2025	4.271	10/22/2029	100.01231	100.0095209	100.0067386	100.0039587	100.0011812	99.99840606	99.99563335	99.99286304	99.99009513
ADV1012342	1/15/2025	4.222	7/17/2028	100.01217	100.0093835	100.0065998	100.0038184	100.0010394	99.99826285	99.99548869	99.99271692	99.98994755
ADV1012553	1/22/2025	4.234	10/20/2028	100.0122	100.0094182	100.006636	100.0038562	100.0010788	99.99830383	99.99553124	99.99276104	99.98999324
ADV1012147	1/7/2025	4.283	10/29/2029	100.01234	100.0095561	100.0067761	100.0039984	100.0012232	99.9984503	99.99567985	99.99291179	99.99014612
ADV1012445	1/17/2025	4.264	1/17/2030	100.01229	100.0095006	100.0067174	100.0039365	100.001158	99.99838198	99.99560832	99.99283706	99.99006819
ADV1012471	1/21/2025	4.271	10/22/2029	100.01231	100.0095209	100.0067386	100.0039587	100.0011812	99.99840606	99.99563335	99.99286304	99.99009513
ADV1012556	1/22/2025	4.246	1/22/2029	100.01224	100.0094515	100.0066693	100.0038894	100.001112	99.99833698	99.99556436	99.99279413	99.99002629
ADV1013290	2/20/2025	4.207	1/15/2030	100.01213	100.0093419	100.0065582	100.0037769	100.0009979	99.99822144	99.99544732	99.99267561	99.98990629
ADV1013288	2/20/2025	4.207	1/22/2030	100.01213	100.0093433	100.0065612	100.0037814	100.0010041	99.99822923	99.99545672	99.99268661	99.98991889

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013289	2/20/2025	4.197	7/16/2029	100.0121	100.0093142	100.0065305	100.0037492	100.0009703	99.99819383	99.99541975	99.99264807	99.98987878
ADV1013162	2/14/2025	4.223	2/14/2030	100.01217	100.0093945	100.0066204	100.0038487	100.0010795	99.99831257	99.99554807	99.99278597	99.99002625
ADV1013251	2/19/2025	4.228	2/19/2030	100.01218	100.0094098	100.0066373	100.0038672	100.0010996	99.99833432	99.99557145	99.99281096	99.99005286
ADV1014605	4/15/2025	4.321	1/15/2030	100.01244	100.0096583	100.0068741	100.0040924	100.0013131	99.9985362	99.99576169	99.99298958	99.99021987
ADV1014597	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014712	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014611	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014736	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014466	4/8/2025	4.261	8/15/2028	100.01228	100.0095003	100.0067265	100.0039551	100.0011861	99.99841949	99.99565528	99.99289346	99.99013402
ADV1014608	4/15/2025	4.311	10/15/2029	100.01242	100.0096305	100.0068464	100.0040647	100.0012855	99.99850858	99.99573411	99.99296204	99.99019236
ADV1014733	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1013687	3/6/2025	4.139	2/15/2028	100.01194	100.0091615	100.0063878	100.0036166	100.0008477	99.99808124	99.99531716	99.99255547	99.98979616
ADV1014720	4/21/2025	4.326	7/20/2029	100.01246	100.0096735	100.006891	100.004111	100.0013333	99.99855801	99.99578514	99.99301467	99.99024658
ADV1014710	4/21/2025	4.259	4/20/2028	100.01227	100.0094876	100.0067053	100.0039254	100.001148	99.9983729	99.99560023	99.99282996	99.99006209
ADV1014730	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014820	4/23/2025	4.236	4/24/2028	100.01221	100.0094246	100.0066433	100.0038645	100.0010881	99.99831405	99.99554242	99.99277318	99.99000634
ADV1014819	4/23/2025	4.208	10/25/2027	100.01213	100.0093469	100.0065657	100.0037869	100.0010106	99.99823665	99.9954651	99.99269595	99.98992918
ADV1014612	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014869	4/24/2025	4.171	5/7/2027	100.01203	100.0092482	100.006472	100.0036981	100.0009267	99.99815761	99.99539096	99.99262669	99.98986481
ADV1014607	4/15/2025	4.311	10/15/2029	100.01242	100.0096305	100.0068464	100.0040647	100.0012855	99.99850858	99.99573411	99.99296204	99.99019236
ADV1014735	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014734	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014721	4/21/2025	4.326	7/20/2029	100.01246	100.0096735	100.006891	100.004111	100.0013333	99.99855801	99.99578514	99.99301467	99.99024658
ADV1013887	3/14/2025	4.213	10/15/2029	100.01214	100.0093586	100.0065748	100.0037935	100.0010145	99.998238	99.99546387	99.99269213	99.98992279
ADV1014729	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014598	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014707	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1013957	3/18/2025	4.178	10/17/2028	100.01205	100.009262	100.006479	100.0036984	100.0009202	99.99814447	99.99537109	99.99260011	99.98983153
ADV1014601	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014599	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014714	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818
ADV1014602	4/15/2025	4.33	4/15/2030	100.01247	100.0096788	100.0068946	100.0041129	100.0013336	99.99855676	99.99578226	99.99301017	99.99024046
ADV1014727	4/21/2025	4.352	1/22/2030	100.01253	100.0097457	100.0069631	100.004183	100.0014052	99.99862985	99.9958569	99.99308634	99.99031818

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014604	4/15/2025	4.224	1/18/2028	100.01218	100.0093891	100.0066053	100.0038239	100.0010449	99.99826837	99.9954942	99.99272243	99.98995305
ADV1014032	3/21/2025	4.209	4/20/2029	100.01213	100.0093488	100.0065667	100.003787	100.0010097	99.99823476	99.99546224	99.99269213	99.9899244
ADV1014716	4/21/2025	4.311	4/20/2029	100.01242	100.0096319	100.0068495	100.0040694	100.0012918	99.99851657	99.99574375	99.99297332	99.99020528
ADV1016975	7/1/2025	4.217	7/3/2028	100.01216	100.0093658	100.0065775	100.0037916	100.0010081	99.99822699	99.9954483	99.99267201	99.98989812
ADV1017601	7/28/2025	4.21	7/28/2028	100.01214	100.0093538	100.0065742	100.0037971	100.0010223	99.99824998	99.99548003	99.99271248	99.98994732
ADV1015945	5/28/2025	4.32	5/24/2030	100.01244	100.0096359	100.0068366	100.0040397	100.0012453	99.99845323	99.99566361	99.99287639	99.99009158
ADV1016174	6/4/2025	4.201	7/3/2028	100.01211	100.0093214	100.0065332	100.0037474	100.0009639	99.9981829	99.99540428	99.99262806	99.98985424
ADV1016465	6/16/2025	4.192	7/3/2028	100.01209	100.0092965	100.0065083	100.0037225	100.0009391	99.9981581	99.99537952	99.99260334	99.98982956
ADV1015924	5/28/2025	4.32	5/28/2030	100.01243	100.0096574	100.0068837	100.0041123	100.0013433	99.99857667	99.99581246	99.99305063	99.9902912
ADV1016977	7/1/2025	4.217	7/3/2028	100.01216	100.0093658	100.0065775	100.0037916	100.0010081	99.99822699	99.9954483	99.99267201	99.98989812
ADV1017448	7/21/2025	4.224	8/1/2028	100.01217	100.0093937	100.0066154	100.0038395	100.0010661	99.99829498	99.99552629	99.99275999	99.98999609
ADV1016172	6/4/2025	4.201	7/3/2028	100.01211	100.0093214	100.0065332	100.0037474	100.0009639	99.9981829	99.99540428	99.99262806	99.98985424
ADV1015174	5/2/2025	4.243	6/1/2028	100.01223	100.0094292	100.0066304	100.003834	100.00104	99.99824839	99.99545923	99.99267248	99.98988813
ADV1016976	7/1/2025	4.217	7/3/2028	100.01216	100.0093658	100.0065775	100.0037916	100.0010081	99.99822699	99.9954483	99.99267201	99.98989812
ADV1017518	7/23/2025	4.207	8/1/2028	100.01213	100.0093465	100.0065683	100.0037924	100.001019	99.99824794	99.99547928	99.99271302	99.98994915
ADV1017170	7/10/2025	4.226	8/1/2028	100.01218	100.0093993	100.006621	100.0038451	100.0010716	99.99830052	99.99553182	99.99276552	99.99000161
ADV1016175	6/4/2025	4.201	7/3/2028	100.01211	100.0093214	100.0065332	100.0037474	100.0009639	99.9981829	99.99540428	99.99262806	99.98985424
ADV1015757	5/22/2025	4.222	6/1/2028	100.01217	100.009371	100.0065723	100.003776	100.0009822	99.99819076	99.99540174	99.99261514	99.98983094
ADV1018841	9/12/2025	4.28	9/12/2029	100.11649	100.1067247	100.1032323	100.0990702	100.0942474	100.0887744	100.0826571	100.0759059	100.0685267
ADV1018961	9/17/2025	4.295	9/17/2030	100.03215	100.029038	100.0259308	100.0228232	100.0197149	100.0166061	100.0134968	100.010387	100.0072766
ADV1019843	10/21/2025	4.05	10/21/2026	100.04707	100.0350158	100.0315683	100.027904	100.0240247	100.0199324	100.0156291	100.0111162	100.0063949
ADV1019581	10/8/2025	4.184	10/10/2028	100.04909	100.0438497	100.0404549	100.0369477	100.0333287	100.0295987	100.0257586	100.021809	100.01775
ADV1019863	10/22/2025	4.185	11/1/2028	100.072	100.0632998	100.059765	100.055884	100.0516602	100.0470974	100.0421992	100.0369683	100.0314072
ADV1019545	10/7/2025	4.286	10/7/2030	100.0572	100.0531437	100.0497379	100.0462264	100.0426097	100.0388886	100.0350639	100.0311361	100.0271054
ADV1018879	9/15/2025	4.206	9/15/2028	100.02722	100.0241234	100.0210413	100.017961	100.0148827	100.0118064	100.008732	100.0056595	100.002589
ADV1019698	10/15/2025	4.258	10/15/2030	100.06325	100.0583731	100.0549013	100.0512615	100.0474551	100.0434833	100.0393477	100.0350493	100.0305887
ADV1019352	9/30/2025	4.278	9/30/2030	100.06566	100.0610272	100.057548	100.0539008	100.050087	100.0461079	100.041965	100.0376593	100.0331915
ADV1018981	9/18/2025	4.207	10/2/2028	100.04406	100.0399048	100.0365754	100.0331742	100.0297013	100.0261571	100.0225423	100.0188571	100.0151014
ADV1019448	10/1/2025	4.256	10/1/2029	100.04808	100.0442512	100.040911	100.0374989	100.0340152	100.0304603	100.0268347	100.0231387	100.0193723
ADV1019936	10/27/2025	4.179	10/26/2028	100.06712	100.0589651	100.055428	100.0515932	100.0474634	100.0430416	100.038331	100.0333337	100.0280516
ADV1018629	9/4/2025	4.308	9/4/2030	100.01623	100.0133639	100.0105022	100.0076484	100.0048024	100.0019642	99.9991338	99.99631121	99.9934964
ADV1018241	8/19/2025	4.284	8/19/2030	100.01233	100.0095519	100.0067796	100.0040096	100.001242	99.99847685	99.99571407	99.99295367	99.99019565
ADV1019627	10/10/2025	4.281	10/10/2030	100.0602	100.0559241	100.0524897	100.0489285	100.0452414	100.0414292	100.0374931	100.0334335	100.0292511

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018006	8/11/2025	4.224	9/1/2028	100.01218	100.0093765	100.0065778	100.0037816	100.0009877	99.99819625	99.99540722	99.9926206	99.98983638
ADV1019349	9/30/2025	4.278	9/30/2030	100.06566	100.0610272	100.057548	100.0539008	100.050087	100.0461079	100.041965	100.0376593	100.0331915
ADV1019746	10/16/2025	4.142	10/18/2027	100.0525	100.0451382	100.0416871	100.0380589	100.034255	100.0302768	100.026126	100.0218035	100.0173102
ADV1019262	9/26/2025	4.28	9/26/2030	100.08226	100.0764303	100.0728504	100.0689468	100.0647227	100.0601814	100.0553264	100.0501602	100.0446849
ADV1018580	9/2/2025	4.302	8/30/2030	100.14632	100.1324354	100.1285261	100.1238324	100.1183682	100.1121503	100.1051862	100.0974913	100.0890753
ADV1018607	9/3/2025	4.3	7/18/2030	100.0149	100.0120515	100.0092105	100.0063759	100.0035476	100.0007256	99.99790993	99.99510057	99.99229751
ADV1019747	10/16/2025	4.192	10/16/2028	100.05776	100.0516521	100.0481848	100.0445404	100.0407203	100.0367261	100.0325592	100.0282207	100.0237115
ADV1019472	10/2/2025	4.252	10/2/2029	100.04887	100.044944	100.0415939	100.0381669	100.0346636	100.0310842	100.0274294	100.0236995	100.0198945
ADV1019449	10/1/2025	4.256	10/1/2029	100.04808	100.0442512	100.040911	100.0374989	100.0340152	100.0304603	100.0268347	100.0231387	100.0193723
ADV1019770	10/17/2025	4.273	10/17/2030	100.06726	100.062422	100.0589288	100.0552491	100.0513842	100.047336	100.043106	100.0386954	100.034105
ADV1021255	12/23/2025	4.185	12/23/2030	100.12712	100.1018042	100.0979514	100.0934345	100.0882656	100.0824592	100.0760235	100.0689709	100.0613081
ADV1021142	12/18/2025	4.158	12/18/2029	100.15093	100.1112373	100.107016	100.1018184	100.0956657	100.0885846	100.0805865	100.0716939	100.0619209
ADV1021162	12/19/2025	4.157	12/19/2029	100.15187	100.1114736	100.1072553	100.1020583	100.0959042	100.0888196	100.080816	100.0719161	100.0621338
ADV1020778	12/3/2025	4.158	1/2/2029	100.13425	100.1018716	100.0977824	100.0928078	100.0869658	100.0802783	100.0727557	100.064417	100.0552746
ADV1020399	11/17/2025	4.236	11/15/2030	100.09372	100.0843057	100.0807962	100.0767821	100.0722693	100.067265	100.0617734	100.055801	100.0493518
ADV1021287	12/24/2025	4.117	1/2/2029	100.12563	100.0879007	100.0838556	100.0789249	100.0731264	100.0664823	100.0590028	100.050707	100.0416072
ADV1020651	11/26/2025	4.182	11/26/2029	100.09811	100.0827455	100.0791594	100.0751819	100.070818	100.0660737	100.0609541	100.0554646	100.049607
ADV1020393	11/17/2025	4.235	10/30/2030	100.0971	100.0870541	100.0835571	100.079514	100.0749315	100.0698174	100.0641765	100.0580161	100.0513408
ADV1021080	12/16/2025	3.983	12/16/2026	100.08865	100.0395124	100.0358437	100.0313741	100.0261173	100.0200907	100.0133019	100.0057669	99.99749548
ADV1020906	12/10/2025	4.149	1/2/2029	100.13229	100.0988048	100.0947253	100.0897604	100.0839279	100.0772499	100.0697368	100.0614075	100.0522744
ADV1021147	12/18/2025	4.082	12/17/2027	100.10935	100.0724769	100.0696621	100.0664391	100.0628151	100.0587983	100.0543971	100.0496173	100.0444597
ADV1020296	11/12/2025	4.172	12/1/2028	100.10276	100.0849773	100.0814754	100.077217	100.0722129	100.0664758	100.0600127	100.052836	100.0449533
ADV1021020	12/15/2025	4.196	12/13/2030	100.12141	100.1000409	100.0962323	100.0916388	100.0862741	100.0801551	100.0732893	100.0656922	100.0573733
ADV1021340	12/26/2025	4.058	9/27/2027	100.10921	100.0664908	100.0636979	100.0604634	100.056795	100.0527017	100.0481928	100.0432749	100.0379486
ADV1021032	12/15/2025	4.196	12/13/2030	100.12141	100.1000409	100.0962323	100.0916388	100.0862741	100.0801551	100.0732893	100.0656922	100.0573733
ADV1020442	11/18/2025	4.019	11/18/2026	100.06693	100.0411795	100.0377844	100.0338427	100.0293613	100.024348	100.0188076	100.0127474	100.0061719
ADV1022629	2/17/2026	4.121	11/15/2028	100.1794	100.111028	100.1068518	100.1014176	100.094693	100.0867188	100.0775117	100.0671058	100.0555205
ADV1021900	1/20/2026	4.176	7/22/2030	100.15959	100.1197195	100.1154581	100.1101739	100.1038894	100.0966333	100.0884178	100.0792669	100.0691955
ADV1021949	1/21/2026	4.165	1/22/2030	100.15965	100.1175959	100.1133257	100.1080225	100.1017094	100.0944154	100.0861527	100.0769459	100.0668099
ADV1022722	2/19/2026	4.179	2/19/2030	100.29083	100.1576892	100.1521795	100.1458314	100.1375175	100.1273286	100.1152996	100.1014996	100.0859659
ADV1021908	1/20/2026	4.183	10/21/2030	100.16039	100.1215104	100.1172503	100.1119672	100.1056837	100.0984286	100.0902139	100.0810638	100.0709932
ADV1022619	2/17/2026	4.126	2/15/2029	100.18068	100.1133778	100.1091971	100.1037545	100.0970215	100.0890389	100.0798236	100.0694094	100.057816
ADV1022620	2/17/2026	4.165	11/15/2029	100.19115	100.1317137	100.1274911	100.1219823	100.1151837	100.107136	100.097856	100.0873778	100.0757207

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022648	2/17/2026	4.005	2/17/2027	100.18181	100.0532221	100.048409	100.0430563	100.0361564	100.027767	100.0179098	100.0066329	99.99396275
ADV1021920	1/20/2026	4.183	10/21/2030	100.16039	100.1215104	100.1172503	100.1119672	100.1056837	100.0984286	100.0902139	100.0810638	100.0709932
ADV1021903	1/20/2026	4.161	1/22/2030	100.1575	100.1154234	100.1111646	100.1058829	100.099601	100.0923478	100.0841351	100.0749872	100.0649189
ADV1021835	1/15/2026	4.085	4/14/2028	100.13484	100.0835364	100.0794064	100.0743008	100.0682396	100.0612494	100.0533416	100.0445387	100.034855
ADV1021829	1/15/2026	4.16	7/15/2030	100.14984	100.1104482	100.1062413	100.1010578	100.094919	100.0878518	100.0798671	100.0709878	100.061228
ADV1022069	1/26/2026	4.169	10/25/2030	100.16492	100.1200033	100.1157271	100.110351	100.1038992	100.0964032	100.087877	100.0783467	100.0678286
ADV1021915	1/20/2026	4.161	1/22/2030	100.1575	100.1154234	100.1111646	100.1058829	100.099601	100.0923478	100.0841351	100.0749872	100.0649189
ADV1021978	1/22/2026	4.151	4/22/2030	100.15672	100.1119538	100.1077042	100.1024109	100.0960972	100.0887927	100.0805097	100.0712731	100.0610981
ADV1022630	2/17/2026	4.18	5/15/2030	100.19422	100.137621	100.1333921	100.1278707	100.1210594	100.1129991	100.1037065	100.0932156	100.0815459
ADV1022851	2/25/2026	4.201	2/24/2031	100.22979	100.1549653	100.1507363	100.1450654	100.1378499	100.1291478	100.1189805	100.1073961	100.0944212
ADV1021824	1/15/2026	4.139	10/15/2029	100.14651	100.1040272	100.09983	100.0946563	100.0885274	100.08147	100.0734953	100.0646261	100.0548764
ADV1021830	1/15/2026	4.103	10/13/2028	100.13859	100.0903658	100.0862143	100.081086	100.0750022	100.0679896	100.0600595	100.0512345	100.0415288
ADV1022060	1/26/2026	4.17	10/24/2030	100.16173	100.1187661	100.114537	100.109242	100.1029053	100.0955571	100.0872104	100.0778904	100.0676129
ADV1021971	1/22/2026	4.042	10/22/2027	100.13368	100.0691485	100.0650219	100.0598693	100.0536956	100.04653	100.0383852	100.0292859	100.0192474
ADV1022625	2/17/2026	4.14	5/15/2029	100.18435	100.1199583	100.1157642	100.1102978	100.1035413	100.0955353	100.0862968	100.0758596	100.0642433
ADV1021906	1/20/2026	4.183	10/21/2030	100.16039	100.1215104	100.1172503	100.1119672	100.1056837	100.0984286	100.0902139	100.0810638	100.0709932
ADV1022485	2/10/2026	4.193	2/7/2031	100.18672	100.1371822	100.1330012	100.1275911	100.1209652	100.1131604	100.1041925	100.0940919	100.0828764
ADV1021947	1/21/2026	4.2	1/21/2031	100.16497	100.127906	100.1236276	100.1183159	100.1119941	100.1046912	100.0964194	100.0872032	100.0770577
ADV1022068	1/26/2026	4.089	4/25/2028	100.14862	100.0896859	100.0854878	100.0801963	100.0738287	100.0664166	100.0579739	100.0485268	100.0380915
ADV1021922	1/20/2026	4.169	4/22/2030	100.15882	100.1179285	100.113666	100.1083806	100.102095	100.094838	100.0866216	100.0774699	100.0673978
ADV1021901	1/20/2026	4.161	1/22/2030	100.1575	100.1154234	100.1111646	100.1058829	100.099601	100.0923478	100.0841351	100.0749872	100.0649189
ADV1021838	1/15/2026	4.172	1/15/2031	100.15085	100.1131443	100.1089424	100.1037638	100.0976297	100.090567	100.0825867	100.0737116	100.0639559
ADV1021827	1/15/2026	4.172	1/15/2031	100.15085	100.1131443	100.1089424	100.1037638	100.0976297	100.090567	100.0825867	100.0737116	100.0639559
ADV1021579	1/5/2026	4.12	2/1/2029	100.16347	100.1054448	100.1011943	100.0957987	100.0892649	100.081627	100.0729002	100.0631127	100.0522813
ADV1021917	1/20/2026	4.161	1/22/2030	100.1575	100.1154234	100.1111646	100.1058829	100.099601	100.0923478	100.0841351	100.0749872	100.0649189
ADV1021822	1/15/2026	4.13	7/13/2029	100.14447	100.1006118	100.096426	100.0912637	100.0851461	100.0780999	100.0701364	100.0612782	100.0515395
ADV1022066	1/26/2026	4.144	1/24/2030	100.15796	100.1108887	100.1066664	100.1013785	100.0950491	100.0877082	100.079369	100.0700568	100.0597871
ADV1021839	1/15/2026	4.154	4/15/2030	100.14936	100.1091002	100.1048907	100.0997048	100.0935636	100.0864941	100.0785073	100.0696259	100.0598641
ADV1021902	1/20/2026	4.176	7/22/2030	100.15959	100.1197195	100.1154581	100.1101739	100.1038894	100.0966333	100.0884178	100.0792669	100.0691955
ADV1022559	2/12/2026	4.145	2/12/2029	100.2559	100.1331092	100.1280067	100.1219801	100.1141914	100.1047187	100.0935917	100.0808706	100.0665893
ADV1022344	2/4/2026	4.197	2/3/2031	100.19605	100.1425162	100.1382485	100.1326837	100.1258291	100.1177253	100.1083891	100.0978546	100.0861413
ADV1022364	2/5/2026	4.196	1/21/2031	100.18167	100.1356065	100.1312979	100.125796	100.1191203	100.1113064	100.1023699	100.0923399	100.0812347
ADV1021898	1/20/2026	4.183	10/21/2030	100.16039	100.1215104	100.1172503	100.1119672	100.1056837	100.0984286	100.0902139	100.0810638	100.0709932

	Parallel-Shift Sensitivity Analysis											
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021904	1/20/2026	4.176	7/22/2030	100.15959	100.1197195	100.1154581	100.1101739	100.1038894	100.0966333	100.0884178	100.0792669	100.0691955
ADV1021826	1/15/2026	4.095	7/14/2028	100.1369	100.0873303	100.0831886	100.0780704	100.0719966	100.064994	100.0570738	100.0482586	100.0385626
ADV1022428	2/9/2026	4.09	1/20/2028	100.23905	100.0986047	100.0946649	100.0911868	100.0868034	100.0815528	100.0754594	100.0685561	100.0608324
ADV1021841	1/15/2026	4.172	1/15/2031	100.15085	100.1131443	100.1089424	100.1037638	100.0976297	100.090567	100.0825867	100.0737116	100.0639559
ADV1022626	2/17/2026	4.101	2/15/2028	100.17438	100.1016306	100.0974702	100.09207	100.0853791	100.0774383	100.0682643	100.0578913	100.0463386
ADV1022631	2/17/2026	4.184	8/15/2030	100.19421	100.1383549	100.1341334	100.1286179	100.1218125	100.1137579	100.1044708	100.0939854	100.082321
ADV1021907	1/20/2026	4.183	10/21/2030	100.16039	100.1215104	100.1172503	100.1119672	100.1056837	100.0984286	100.0902139	100.0810638	100.0709932
ADV1021833	1/15/2026	4.147	1/15/2030	100.14835	100.107063	100.1028557	100.0976719	100.091533	100.0844656	100.0764811	100.067602	100.0578425
ADV1021972	1/22/2026	4.142	1/22/2030	100.15521	100.1090145	100.10477	100.0994818	100.0931733	100.085874	100.0775962	100.0683649	100.0581951
ADV1021821	1/15/2026	4.12	4/13/2029	100.14226	100.096817	100.0926439	100.0874942	100.0813891	100.0743554	100.0664042	100.0575583	100.0478318
ADV1022587	2/13/2026	4.196	2/13/2031	100.19072	100.1396796	100.1354034	100.1298547	100.1230452	100.1150145	100.1057787	100.0953705	100.0838095
ADV1021836	1/15/2026	4.172	1/15/2031	100.15085	100.1131443	100.1089424	100.1037638	100.0976297	100.090567	100.0825867	100.0737116	100.0639559
ADV1022826	2/24/2026	4.183	2/25/2030	100.26748	100.1574874	100.1527459	100.1468326	100.1391725	100.1298426	100.1188722	100.1063208	100.0922214
ADV1021909	1/20/2026	4.161	1/22/2030	100.1575	100.1154234	100.1111646	100.1058829	100.099601	100.0923478	100.0841351	100.0749872	100.0649189
ADV1021913	1/20/2026	4.161	1/22/2030	100.1575	100.1154234	100.1111646	100.1058829	100.099601	100.0923478	100.0841351	100.0749872	100.0649189
ADV1022618	2/17/2026	4.157	8/15/2029	100.18894	100.1279514	100.1237385	100.1182433	100.1114581	100.1034238	100.0941571	100.083692	100.072048
ADV1022623	2/17/2026	4.109	5/15/2028	100.17637	100.1053893	100.1012228	100.0958091	100.0891047	100.0811505	100.0719633	100.0615771	100.0500114
ADV1021834	1/15/2026	4.16	7/15/2030	100.14984	100.1104482	100.1062413	100.1010578	100.094919	100.0878518	100.0798671	100.0709878	100.061228
ADV1021837	1/15/2026	4.16	7/15/2030	100.14984	100.1104482	100.1062413	100.1010578	100.094919	100.0878518	100.0798671	100.0709878	100.061228
ADV1021820	1/15/2026	4.161	7/15/2030	100.15008	100.1108277	100.1066195	100.1014347	100.0952947	100.0882262	100.0802403	100.0713598	100.0615988
ADV1021921	1/20/2026	4.183	10/21/2030	100.16039	100.1215104	100.1172503	100.1119672	100.1056837	100.0984286	100.0902139	100.0810638	100.0709932
ADV1021975	1/22/2026	3.977	1/22/2027	100.12252	100.0432972	100.0391857	100.0341212	100.028035	100.0209564	100.0128981	100.0038846	99.9939314
ADV1021910	1/20/2026	4.176	7/22/2030	100.15959	100.1197195	100.1154581	100.1101739	100.1038894	100.0966333	100.0884178	100.0792669	100.0691955
ADV1021977	1/22/2026	4.142	1/22/2030	100.15521	100.1090145	100.10477	100.0994818	100.0931733	100.085874	100.0775962	100.0683649	100.0581951
ADV1021912	1/20/2026	4.095	4/17/2028	100.13909	100.088244	100.0841348	100.0790311	100.0729546	100.0659328	100.0579771	100.0491108	100.0393483
ADV1022622	2/17/2026	4.116	8/15/2028	100.17813	100.1086785	100.1045064	100.0990807	100.0923645	100.0843987	100.0751999	100.0648022	100.0532251
ADV1022624	2/17/2026	4.176	2/15/2030	100.19424	100.1368873	100.1326509	100.1271235	100.1203064	100.1122403	100.1029421	100.0924458	100.0807708
ADV1021831	1/15/2026	4.166	10/15/2030	100.15034	100.1117963	100.1075918	100.1024108	100.0962744	100.0892094	100.0812269	100.0723497	100.062592
ADV1021897	1/20/2026	4.19	1/17/2031	100.15765	100.1213665	100.1171733	100.1119857	100.1058254	100.0987201	100.0906812	100.0817319	100.0718868
ADV1022073	1/26/2026	4.026	7/26/2027	100.13573	100.0637302	100.0595795	100.0543777	100.0480992	100.0407756	100.0324208	100.023061	100.0127125
ADV1021905	1/20/2026	4.176	7/22/2030	100.15959	100.1197195	100.1154581	100.1101739	100.1038894	100.0966333	100.0884178	100.0792669	100.0691955
ADV1021840	1/15/2026	4.154	4/15/2030	100.14936	100.1091002	100.1048907	100.0997048	100.0935636	100.0864941	100.0785073	100.0696259	100.0598641
ADV1022676	2/18/2026	4.197	2/18/2031	100.19681	100.1426405	100.1383917	100.1328115	100.1259066	100.1177193	100.1082664	100.0975833	100.0856907

Parallel-Shift Sensitivity Analysis												
2/28/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022632	2/17/2026	4.193	2/14/2031	100.19449	100.1402937	100.1360849	100.1305797	100.1237842	100.1157394	100.1064618	100.0959856	100.0843303