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.

Classification | Public

Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
050812A00050	8/12/2005	4.97	8/12/2025	100.9199888	100.7168437	100.5145307	100.3130447	100.1123804	99.91253288	99.713497	99.51526777	99.3178402
050823A00085	8/23/2005	4.78	8/25/2025	101.0538555	100.814308	100.5759054	100.3386396	100.1025025	99.86748583	99.63358168	99.40078211	99.16907926
050923A00096	9/23/2005	4.86	9/22/2025	101.4221612	101.1043845	100.7886105	100.4748203	100.1629951	99.85311636	99.54516591	99.23912565	98.93497776
051003A00009	10/3/2005	5.15	10/15/2025	101.7940559	101.4120848	101.0329964	100.6567579	100.2833371	99.91270229	99.54482218	99.17966601	98.81720345
051107A00075	11/7/2005	5.29	11/17/2025	102.3275682	101.8525063	101.3818757	100.9156143	100.4536613	99.99595697	99.54244261	99.0930607	98.64775474
060308A00014	3/8/2006	5.44	3/16/2026	104.046588	103.2363097	102.438716	101.65351	100.8804038	100.1191187	99.36938438	98.63093867	97.90352738
060808A00022	8/8/2006	5.57	6/15/2026	105.527177	104.4565915	103.407876	102.3803636	101.3734143	100.3864136	99.41877128	98.46992041	97.53931589
070518A00023	5/18/2007	5.46	5/18/2027	107.942594	106.4074369	104.906783	103.4396005	102.0048961	100.6017138	99.22913285	97.88626631	96.57225946
100824A00009	8/24/2010	3.91	9/2/2025	100.905108	100.6438448	100.3839345	100.1253668	99.8681312	99.61221745	99.35761538	99.10431493	98.85230613
100930A00008	9/30/2010	3.82	9/30/2025	101.141449	100.8023908	100.4656007	100.131056	99.79873433	99.46861364	99.14067218	98.81488846	98.49124128
110505A00022	5/5/2011	4.59	5/15/2026	104.0922976	103.1157579	102.1576102	101.2173376	100.2944423	99.38844478	98.49888323	97.6253124	96.76730308
110701A00011	7/1/2011	3.87	7/1/2026	102.2108611	101.5760513	100.9512079	100.336072	99.73039379	99.13393263	98.54645641	97.96774117	97.39757078
110719A00017	7/19/2011	3.68	7/20/2026	102.1048858	101.4671495	100.8395267	100.2217511	99.61356586	99.01472374	98.42498641	97.84412405	97.27191498
110805A00014	8/5/2011	4.06	8/17/2026	104.710687	103.4689424	102.2567355	101.0730198	99.91679814	98.78711919	97.68307517	96.60379932	95.5484636
110824A00006	8/24/2011	2.69	8/24/2026	101.9066584	101.1437656	100.3969171	99.66555206	98.94913618	98.24716012	97.55913802	96.88460621	96.22312192
110909A00006	9/9/2011	2.26	9/9/2026	101.3870076	100.6710585	99.96776081	99.27674547	98.59765844	97.93015999	97.27392386	96.62863665	95.99399713
111007A00007	10/7/2011	3.92	10/7/2031	118.7516735	113.1172233	107.820812	102.839663	98.1526681	93.74025671	89.58427558	85.66787853	81.97542542
111216A00001	12/16/2011	3.95	12/30/2031	123.4571441	116.3988368	109.8034852	103.6381027	97.87222487	92.47770311	87.42851714	82.70060328	78.27169751
120113A00012	1/13/2012	3.62	1/15/2027	105.7373212	104.0875204	102.4716901	100.8888473	99.33804696	97.81838013	96.32897199	94.86898039	93.43759423
120113A00013	1/13/2012	3.87	1/15/2032	123.0291095	115.9411933	109.3210502	103.1351572	97.35256915	91.94470733	86.88516631	82.14953755	77.71524826
120127A00018	1/27/2012	3.64	2/1/2027	105.9507959	104.2526459	102.5901221	100.9621684	99.36777045	97.80595367	96.27578133	94.7763526	93.30680081
120127A00019	1/27/2012	3.87	1/30/2032	123.1252429	115.9933993	109.3346508	103.1149201	97.30276464	91.8691588	86.78729573	82.03240617	77.58159312
120410A00005	4/10/2012	2.35	4/12/2027	103.1501889	101.7328447	100.3457673	98.98810183	97.65902383	96.35773755	95.08347491	93.83549431	92.61307955
120411A00013	4/11/2012	3.59	4/15/2027	106.6566737	104.7448873	102.8770251	101.0518181	99.26804236	97.52451679	95.8201016	94.15369651	92.52423906
120621A00009	6/21/2012	3.18	6/21/2032	113.9376346	108.7689565	103.9245687	99.38133441	95.11792281	91.11465726	87.35337716	83.81731205	80.49096698
120709A00016	7/9/2012	3.2	7/15/2027	106.7520583	104.5884919	102.4798487	100.4243525	98.42029892	96.46605165	94.5600394	92.70075258	90.8867404
120806A00015	8/6/2012	2.38	8/6/2027	102.6211724	101.4366113	100.2767926	99.14098367	98.02848038	96.93860551	95.87070757	94.8241596	93.79835796
120807A00026	8/7/2012	2.42	8/9/2027	102.6693956	101.4841778	100.3237187	99.18728514	98.07417231	96.98370251	95.91522375	94.86810859	93.84175294
120808A00006	8/8/2012	2.06	8/9/2027	102.3216081	101.1391965	99.98150951	98.84781419	97.73740614	96.64960801	95.58376818	94.53925959	93.51547855
120827A00048	8/27/2012	2.01	8/27/2027	102.4631124	101.2029747	99.97362034	98.77398838	97.6030654	96.45988273	95.34351405	94.25307308	93.18771144
120827A00052	8/27/2012	2.01	8/27/2027	102.4631124	101.2029747	99.97362034	98.77398838	97.6030654	96.45988273	95.34351405	94.25307308	93.18771144
121116A00006	11/16/2012	2.64	11/13/2025	101.0199332	100.5598621	100.1039872	99.65225119	99.20459781	98.76097171	98.32131858	97.88558509	97.45371885
121116A00022	11/16/2012	2.78	11/16/2029	112.3610411	107.7386532	103.3348189	99.13805922	95.13755789	91.32311951	87.68513077	84.21452411	80.9027439

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
121120A00010	11/20/2012	1.93	11/22/2027	102.8332524	101.3201344	99.84286997	98.40032796	96.99142137	95.61510537	94.27037527	92.95626474	91.67184406
121120A00011	11/20/2012	2.22	11/22/2027	104.8748913	102.6639476	100.5152635	98.42667092	96.39609238	94.42153658	92.5010941	90.63293349	88.81529748
121217A00009	12/17/2012	2.02	12/17/2027	103.1377359	101.5362314	99.9735494	98.44843123	96.95966919	95.5061039	94.08662202	92.70015408	91.34567237
130107A00002	1/7/2013	3.22	1/18/2028	108.451637	105.7544756	103.1387208	100.6014035	98.1396843	95.75084646	93.43228986	91.18152498	88.99616743
130206A00004	2/6/2013	2.14	2/7/2028	103.1502441	101.6403899	100.1683418	98.73280323	97.33253448	95.96634942	94.6331128	93.33173753	92.06118221
130206A00009	2/6/2013	2.83	2/7/2028	106.5188834	104.1442645	101.8406601	99.60545266	97.436141	95.33033406	93.28574515	91.30018658	89.37156452
130207A00012	2/7/2013	2.9	2/7/2033	111.0908276	106.6533431	102.4649069	98.50881269	94.76961629	91.23303112	87.88583293	84.71577305	81.71149924
130211A00017	2/11/2013	3.27	2/15/2028	108.8399448	106.0584144	103.3627446	100.7497233	98.21628319	95.75949361	93.37655362	91.06478503	88.82162603
130405A00007	4/5/2013	2.91	4/17/2028	108.5467065	105.5922074	102.7339457	99.96827432	97.29170509	94.70090033	92.19266574	89.76394334	87.41180492
130531A00021	5/31/2013	3.22	5/30/2028	109.8197861	106.7284079	103.7414088	100.8546815	98.064305	95.36653432	92.75779199	90.23465935	87.79386852
130913A00018	9/13/2013	3.72	9/13/2028	106.7154527	104.804346	102.9479286	101.1441879	99.3912	97.68712577	96.03020595	94.41875733	92.85116891
130925A00035	9/25/2013	1.53	6/25/2025	100.1531364	100.0411866	99.929528	99.81815933	99.70707936	99.59628687	99.48578063	99.37555943	99.26562207
130926A00009	9/26/2013	4	10/2/2028	113.5525353	110.0513347	106.6784817	103.4285989	100.2965627	97.27748976	94.36672478	91.55982837	88.85256598
131018A00006	10/18/2013	3.28	10/20/2025	101.3754682	100.9044153	100.437801	99.9755625	99.51763797	99.06396687	98.61448974	98.16914826	97.72788516
131217A00024	12/17/2013	4.34	1/2/2029	115.507838	111.7213334	108.0821802	104.5838068	101.219974	97.98475591	94.87252233	91.87792208	88.99586756
140219A00005	2/19/2014	3.13	2/20/2029	106.1324756	104.1284024	102.18419	100.297557	98.46632635	96.68842006	94.96185357	93.28473102	91.65524059
140423A00036	4/23/2014	4.03	4/23/2029	115.5726569	111.4667867	107.5323928	103.7614061	100.1461796	96.67946407	93.35438543	90.16442311	87.10339014
140521A00019	5/21/2014	3.43	5/22/2028	110.3859038	107.307748	104.3327406	101.4568526	98.67623605	95.98721494	93.38627616	90.87006141	88.43535948
140626A00036	6/26/2014	3.55	6/26/2029	114.5648679	110.2911828	106.2034741	102.2926254	98.55001822	94.96750256	91.5373683	88.25231904	85.10544749
140717A00027	7/17/2014	3.14	7/17/2026	103.3787996	102.2109809	101.070431	99.95619311	98.86735504	97.80304645	96.76243656	95.74473192	94.7491743
140911A00033	9/11/2014	3.02	9/13/2027	105.2219555	103.4168895	101.657373	99.94195624	98.26924458	96.63789626	95.04662001	93.49417283	91.97935787
140917A00030	9/17/2014	3.23	9/17/2029	112.0680295	108.177699	104.4585252	100.901916	97.4997586	94.24439058	91.12857205	88.1454602	85.28858543
140924A00057	9/24/2014	3.25	9/25/2028	110.4316343	107.1511839	103.9908746	100.9456298	98.0106157	95.18122834	92.45308137	89.82199453	87.2839828
141117A00011	11/17/2014	3.81	11/17/2034	128.894141	118.7669273	109.5511704	101.1591479	93.51203084	86.53894005	80.17610643	74.36612411	69.05728536
150203A00027	2/3/2015	2.26	2/4/2030	105.5448256	103.0420581	100.6295746	98.30334508	96.05954946	93.8945653	91.80495605	89.78746027	87.83898145
150319A00012	3/19/2015	3.13	3/19/2029	111.7424336	107.8085165	104.0360035	100.4173991	96.94559795	93.61386271	90.41580238	87.34535263	84.39675725
150319A00013	3/19/2015	3.25	3/19/2030	115.0921848	110.0728179	105.3049607	100.7746676	96.46884022	92.37517137	88.482093	84.77872782	81.25484442
150427A00014	4/27/2015	2.98	4/27/2035	113.3410951	107.9097797	102.8466298	98.12239605	93.71040834	89.58632956	85.72793441	82.11491057	78.72868001
150601A00261	6/1/2015	3.19	2/11/2033	111.9816637	107.7588891	103.7672228	99.99164274	96.41822428	93.03405223	89.82714069	86.78635966	83.90136793
150601A00270	6/1/2015	3.12	3/21/2031	109.1640733	106.0389237	103.0477843	100.1836859	97.44007442	94.81078338	92.2900085	89.87228376	87.55245942
150601A00411	6/1/2015	3.38	1/24/2029	106.0096501	104.1246015	102.2944868	100.5172507	98.79093046	97.11365127	95.48362134	93.89912778	92.35853246
150601A00426	6/1/2015	3.37	2/21/2029	106.1291228	104.2005588	102.3291634	100.5127666	98.74929763	97.03677942	95.3733237	93.75712634	92.18646298
150601A00440	6/1/2015	3.27	3/16/2029	106.0736368	104.1042217	102.194169	100.3411953	98.54312231	96.79787163	95.10345904	93.45798975	91.85965365

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Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
150601A00450	6/1/2015	3.28	4/27/2029	106.228396	104.2142349	102.2618356	100.3687904	98.53280328	96.75168443	95.02334434	93.34578853	91.71711253
150601A00460	6/1/2015	3.05	5/16/2029	105.8991984	103.8482639	101.8612637	99.93567214	98.06908218	96.25919912	94.50383448	92.80090035	91.14840405
150601A00475	6/1/2015	3.04	6/1/2029	105.8815758	103.8299823	101.8423923	99.91627488	98.04921818	96.23892299	94.4831967	92.77994755	91.12717929
150601A00506	6/1/2015	3.14	7/6/2029	106.3315447	104.1912738	102.1198535	100.1144909	98.17252687	96.29142947	94.46878652	92.70229922	90.989776
150601A00512	6/1/2015	3.79	7/16/2029	115.2130745	110.8791868	106.7355686	102.7728021	98.98199026	95.35472494	91.88305681	88.55946768	85.37684457
150601A00523	6/1/2015	4.55	7/25/2031	125.7113928	119.0223873	112.7452416	106.8522257	101.3176261	96.1175875	91.22996948	86.63421362	82.31122238
150601A00528	6/1/2015	3.08	7/27/2029	106.2095546	104.0698822	101.9991073	99.99443139	98.05319106	96.17284996	94.35099205	92.58531496	90.87362387
150601A00559	6/1/2015	3.06	8/31/2029	106.2913269	104.1083547	101.9967917	99.95369748	97.97627487	96.06186209	94.20792514	92.4120507	90.67193955
150601A00664	6/1/2015	3.78	1/16/2032	122.0775092	115.0179311	108.4249901	102.2652114	96.50769682	91.12391248	86.0874961	81.37408055	76.96113273
150601A00665	6/1/2015	3.82	1/14/2033	124.600745	116.4593803	108.925559	101.9504151	95.48926576	89.50123224	83.94889706	78.79799374	74.01712596
150601A00666	6/1/2015	3.88	1/16/2035	129.3590151	119.052845	109.6875841	101.1713836	93.42184018	86.36497909	79.93435096	74.07022976	68.71890009
150601A00668	6/1/2015	3.89	1/16/2037	132.7901753	120.4155275	109.3696484	99.50061672	90.67469607	82.77407083	75.69487389	69.34546783	63.64494584
150601A00832	6/1/2015	7.17	8/28/2025	100.8578996	100.7280943	100.5987888	100.4699802	100.3416653	100.2138409	100.0865039	99.95965145	99.83328038
150601A00851	6/1/2015	7.12	4/30/2027	106.8779519	105.8481382	104.8381523	103.8474323	102.8754374	101.9216473	100.9855606	100.0666949	99.16458492
150601A00868	6/1/2015	7.08	6/5/2028	111.278713	109.5709976	107.9073324	106.2862225	104.7062355	103.1659983	101.6641942	100.1995603	98.77088466
150601A00871	6/1/2015	6.74	7/31/2028	111.0302057	109.279411	107.5747276	105.9145638	104.2973953	102.7217619	101.1862641	99.68956064	98.23036506
150601A00872	6/1/2015	7.42	7/31/2028	112.1948137	110.424895	108.7015913	107.0232935	105.3884606	103.7956165	102.2433464	100.7302945	99.25516004
150601A00875	6/1/2015	7.14	9/29/2028	112.360588	110.4968221	108.684022	106.9203771	105.2041552	103.5336988	101.9074206	100.3238008	98.78138315
150601A00883	6/1/2015	6.21	11/30/2028	111.2438425	109.3090736	107.4292044	105.6022286	103.8262286	102.0993709	100.4199016	98.78614276	97.19648791
150601A00888	6/1/2015	5.92	3/1/2029	111.4942738	109.4194941	107.4067816	105.4537675	103.5581913	101.7178954	99.93081951	98.1949955	96.50854259
150601A00889	6/1/2015	6.55	3/2/2029	112.7751393	110.6756333	108.6389373	106.662654	104.7444959	102.8822795	101.0739199	99.31742518	97.61089214
150601A00893	6/1/2015	6.49	4/6/2029	113.2297464	111.0315484	108.9012951	106.8363269	104.8341086	102.8922218	101.0083596	99.18032001	97.40600075
150601A00899	6/1/2015	7.07	6/14/2029	114.2351028	112.0257233	109.8856756	107.8121976	105.8026584	103.8545507	101.9654843	100.1331797	98.35546218
150601A00905	6/1/2015	6.14	10/29/2029	114.1501772	111.6558282	109.2464189	106.9183417	104.6681687	102.4926419	100.3886638	98.35328781	96.38371012
150601A00906	6/1/2015	6.2	11/1/2029	114.2962653	111.79847	109.3857417	107.0544665	104.8012111	102.6227123	100.5158674	98.47772496	96.50547688
150601A00912	6/1/2015	5.96	11/30/2029	113.9829657	111.4463872	108.9975189	106.6325861	104.3480046	102.1403698	100.0064462	97.94315833	95.94758107
150601A00927	6/1/2015	6.08	8/7/2030	115.8486706	112.9913849	110.2439252	107.6010783	105.057918	102.6097876	100.2522833	97.98123831	95.79270906
150601A00928	6/1/2015	5.94	8/21/2030	115.4837919	112.6323306	109.8905581	107.2532636	104.715524	102.2726852	99.92034628	97.65434355	95.47073616
150601A00929	6/1/2015	5.91	8/30/2030	116.227362	113.2196992	110.3301014	107.5528925	104.8827116	102.3144938	99.84345168	97.46505796	95.17502979
150601A00935	6/1/2015	6.46	11/21/2030	118.6933205	115.4784399	112.394748	109.4357195	106.5952024	103.8673944	101.2468205	98.72831199	96.30698791
150601A00939	6/1/2015	5.79	1/17/2031	117.1402897	113.8751197	110.7465688	107.7476873	104.8719316	102.1131372	99.46549457	96.92352609	94.4820648
150601A00943	6/1/2015	6.44	5/9/2031	120.3265531	116.7794328	113.3880622	110.1441689	107.0399828	104.0682019	101.2219609	98.49480206	95.88064849
150601A00948	6/1/2015	6.04	10/22/2031	118.7789141	115.2509538	111.8827925	108.6656308	105.5912232	102.6518392	99.84022776	97.14958412	94.57351919

Classification | Public

Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
150601A01024	6/1/2015	5.33	2/27/2026	103.6663558	102.9047146	102.1543	101.4148646	100.6861687	99.96797915	99.26006969	98.56222046	97.87421784
150601A01041	6/1/2015	5.99	10/2/2036	134.1881914	126.9069104	120.1816176	113.9628593	108.2060371	102.8708943	97.92106001	93.32364461	89.04887941
150603A00012	6/3/2015	2.77	6/3/2030	107.3068525	104.5900624	101.9769416	99.46263143	97.04253713	94.71231165	92.46784056	90.305228	88.22078358
150603A00017	6/3/2015	2.84	6/3/2025	100.0239423	100.0156017	100.0072688	99.99894333	99.99062543	99.98231505	99.97401219	99.96571682	99.95742894
150603A00032	6/3/2015	2.21	6/3/2025	100.0180225	100.0096865	100.001358	99.99303711	99.98472371	99.97641783	99.96811946	99.95982858	99.95154519
150610A00008	6/10/2015	3.58	6/10/2030	117.7291394	112.4030901	107.3548247	102.5683471	98.0286669	93.72173058	89.63435815	85.75418416	82.06960315
150610A00009	6/10/2015	3.03	6/10/2025	100.0774192	100.0496173	100.021846	99.9941053	99.96639504	99.9387152	99.91106572	99.88344655	99.85585763
150615A00024	6/15/2015	2.26	6/16/2025	100.0817989	100.0401285	99.99850972	99.95694244	99.91542657	99.87396202	99.83254866	99.79118641	99.74987517
150617A00017	6/17/2015	2.27	6/17/2025	100.0928276	100.0456029	99.99843927	99.95133667	99.90429493	99.85731393	99.81039354	99.76353364	99.71673411
150617A00030	6/17/2015	2.91	6/16/2025	100.3186078	100.1914825	100.0646965	99.93824841	99.81213682	99.68636034	99.5609176	99.43580722	99.31102785
150701A00056	7/1/2015	2.34	7/1/2025	100.1702366	100.0855359	100.0009788	99.91656488	99.8322939	99.74816546	99.66417919	99.58033474	99.49663175
150714A00003	7/14/2015	3.76	7/12/2030	110.2022634	107.3675276	104.6424634	102.021867	99.50082052	97.07467413	94.73902956	92.48972483	90.32281992
150720A00012	7/20/2015	2.99	7/21/2025	100.3736536	100.2319958	100.0907523	99.9499214	99.80950117	99.66948979	99.52988544	99.3906863	99.25189057
150721A00027	7/21/2015	3.74	7/22/2030	118.500513	113.0496406	107.8878009	102.9980648	98.36458761	93.97253358	89.80800582	85.8579818	82.11025348
150722A00033	7/22/2015	2.47	7/22/2025	100.234262	100.1204722	100.0069649	99.89373903	99.78079343	99.66812698	99.55573858	99.44362712	99.33179151
150722A00035	7/22/2015	2.92	7/22/2025	100.5692761	100.3404342	100.112648	99.8859102	99.66021341	99.43555045	99.21191418	98.98929751	98.76769341
150727A00013	7/27/2015	3.04	7/28/2025	100.4196678	100.2586831	100.0982181	99.93827036	99.77883737	99.61991666	99.46150576	99.30360222	99.14620361
150729A00041	7/29/2015	2.44	7/29/2025	100.2501711	100.1266693	100.003504	99.88067374	99.75817712	99.63601264	99.51417887	99.39267437	99.27149771
150731A00016	7/31/2015	3.04	7/31/2025	100.4411404	100.2718163	100.1030601	99.93486909	99.76724031	99.60017103	99.43365848	99.26769989	99.10229254
150803A00036	8/3/2015	3.41	8/2/2030	114.8003901	110.0393728	105.5238737	101.2396079	97.17320881	93.31216323	89.64475173	86.15999357	82.84759571
150803A00037	8/3/2015	3.41	8/2/2030	114.8003901	110.0393728	105.5238737	101.2396079	97.17320881	93.31216323	89.64475173	86.15999357	82.84759571
150803A00039	8/3/2015	3.01	8/2/2030	108.0133718	105.195791	102.4885366	99.88631821	97.38413846	94.97727513	92.66126389	90.43188252	88.28513607
150803A00041	8/3/2015	3.01	8/2/2030	108.0133718	105.195791	102.4885366	99.88631821	97.38413846	94.97727513	92.66126389	90.43188252	88.28513607
150803A00042	8/3/2015	3.01	8/2/2030	108.0133718	105.195791	102.4885366	99.88631821	97.38413846	94.97727513	92.66126389	90.43188252	88.28513607
150812A00052	8/14/2015	2.13	8/14/2025	100.2729493	100.1193132	99.96620597	99.81362477	99.66156664	99.51002867	99.35900797	99.20850171	99.05850703
150814A00029	8/14/2015	2.39	8/14/2025	100.3023434	100.1487707	99.99572535	99.84320459	99.69120546	99.5397251	99.38876064	99.23830925	99.08836812
150817A00099	8/17/2015	3.19	8/17/2027	107.0233689	104.7670914	102.5698551	100.4296804	98.34467174	96.31301283	94.33296255	92.40285121	90.52107692
150819A00012	8/19/2015	3.04	8/19/2025	100.5778233	100.3558154	100.1348009	99.91477316	99.69572544	99.47765115	99.26054375	99.04439674	98.82920371
150819A00013	8/19/2015	3.51	8/19/2030	117.5025729	112.0002377	106.7937226	101.8654714	97.19906817	92.77915697	88.59136685	84.6222432	80.85918409
150824A00033	8/24/2015	2.22	8/25/2025	100.2925234	100.1297509	99.96758513	99.80602253	99.6450594	99.4846921	99.32491703	99.16573062	99.00712932
150824A00050	8/24/2015	2.03	8/25/2025	100.2727634	100.1099074	99.94765986	99.78601709	99.62497539	99.46453111	99.30468061	99.14542029	98.98674658
150826A00038	8/26/2015	2.94	8/26/2026	103.5052787	102.2450467	101.015465	99.81542535	98.6438722	97.49979986	96.38224948	95.29030637	94.22309749
150826A00039	8/26/2015	3.22	8/27/2029	113.707426	109.2801398	105.0523238	101.0138521	97.15517476	93.46728108	89.94166563	86.57029668	83.34558677

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
150925A00034	9/25/2015	2.36	9/25/2025	100.4023367	100.1941932	99.98707312	99.78096812	99.57587002	99.37177073	99.16866222	98.96653656	98.76538593
150929A00076	9/29/2015	2.28	9/29/2025	100.3907883	100.1799093	99.97008787	99.76131521	99.55358267	99.34688168	99.14120377	98.93654057	98.73288379
150929A00083	9/29/2015	2.09	9/29/2025	100.3651746	100.1541971	99.94427959	99.73541312	99.52758903	99.32079869	99.1150336	98.91028535	98.70654561
150929A00087	9/29/2015	2.09	9/29/2025	100.3651746	100.1541971	99.94427959	99.73541312	99.52758903	99.32079869	99.1150336	98.91028535	98.70654561
151001A00023	10/1/2015	2.02	10/1/2025	100.3944306	100.1568135	99.92051369	99.68551947	99.45181912	99.21940107	98.98825394	98.75836647	98.52972752
151013A00033	10/13/2015	2.23	10/14/2025	100.440214	100.1960436	99.95328497	99.71192464	99.47194944	99.23334636	98.99610252	98.76020527	98.52564206
151029A00008	10/29/2015	2.28	10/29/2025	100.4690826	100.2160234	99.964512	99.71453271	99.46607002	99.21910865	98.97363355	98.72962987	98.48708296
151030A00026	10/30/2015	3.29	10/30/2030	114.6494368	109.7127107	105.0406618	100.617366	96.42794781	92.45850581	88.6960435	85.12840556	81.7442188
151116A00025	11/16/2015	3.04	11/14/2025	101.2115102	100.7481696	100.289079	99.83418002	99.38341524	98.93672835	98.49406403	98.05536799	97.62058688
151118A00037	11/18/2015	2.75	11/18/2025	101.2489751	100.7138857	100.1845915	99.66099762	99.14301159	98.63054277	98.12350251	97.62180406	97.12536253
151120A00019	11/20/2015	2.72	11/20/2030	107.7201394	104.7767133	101.9533023	99.24394099	96.64300528	94.14519045	91.74549082	89.43918083	87.22179744
151125A00037	11/25/2015	2.41	11/25/2025	100.5842017	100.2899497	99.99780701	99.7077486	99.41974976	99.13378618	98.84983401	98.56786976	98.28787033
151204A00011	12/4/2015	2.28	12/4/2025	100.6324765	100.3038836	99.97790181	99.6544971	99.33363598	99.01528558	98.69941363	98.38598842	98.07497882
151209A00024	12/9/2015	2.22	12/9/2025	100.6165234	100.2860169	99.95816284	99.63292619	99.31027249	98.99016794	98.67257936	98.35747416	98.04482037
151223A00072	12/23/2015	2.81	12/23/2025	101.4074534	100.8357448	100.2704842	99.71156279	99.15887416	98.61231437	98.07178172	97.53717677	97.00840228
151223A00074	12/23/2015	3.01	12/23/2027	107.8679647	105.2453026	102.7003622	100.2303701	97.8326707	95.50471988	93.24407999	91.04841442	88.91548272
151223A00077	12/23/2015	3.57	12/24/2035	129.251317	118.0122708	107.8896553	98.7653605	90.53438539	83.10332061	76.38901345	70.31739282	64.82243417
151223A00078	12/23/2015	2.28	12/23/2025	100.6474085	100.3112972	99.97795883	99.64735535	99.31944948	98.99420469	98.67158509	98.35155551	98.03408142
151228A00013	12/28/2015	2.27	12/29/2025	100.6479421	100.3098643	99.97460316	99.64211956	99.31237515	98.98533236	98.66095433	98.3392049	98.02004862
151229A00079	12/29/2015	3	12/30/2025	101.5276099	100.9367311	100.3527198	99.77545694	99.20482603	98.64071331	98.08300758	97.53160018	96.98638488
151229A00080	12/29/2015	3.49	12/30/2030	118.2791837	112.3883962	106.8336228	101.5938612	96.64953234	91.98237642	87.57535696	83.41257251	79.47917514
151229A00081	12/29/2015	3.76	12/31/2035	130.4585658	119.1838384	109.0269803	99.86981163	91.60726716	84.14587748	77.40243376	71.30281216	65.78093839
160106A00042	1/6/2016	2.43	1/6/2026	100.7506487	100.3774971	100.0077491	99.64135344	99.2782601	98.91841993	98.56178486	98.20830781	97.85794265
160115A00011	1/15/2016	2.18	1/15/2026	100.6627909	100.2868775	99.91444114	99.54542864	99.1797878	98.8174676	98.45841807	98.10259033	97.7499365
160119A00019	1/19/2016	2.95	1/19/2027	104.6689694	103.0174515	101.400114	99.81596198	98.26403906	96.74342552	95.25323654	93.79262055	92.36075761
160119A00025	1/19/2016	3.05	1/19/2028	108.0064127	105.3125159	102.7000332	100.1659922	97.70754987	95.32198662	93.00669954	90.75919663	88.57709124
160119A00026	1/19/2016	3.14	1/19/2029	111.2801605	107.5238031	103.9159231	100.4498095	97.119095	93.91773705	90.83999856	87.88043073	85.03385671
160119A00028	1/19/2016	3.34	1/21/2031	117.5595552	111.6290156	106.0401418	100.7713768	95.80263871	91.1152118	86.69164641	82.51566639	78.57208402
160119A00029	1/19/2016	3.39	1/20/2032	119.8490448	112.8515434	106.3185627	100.2166837	94.51506559	89.18523337	84.20088409	79.53771023	75.17323813
160119A00030	1/19/2016	3.44	1/18/2033	122.1330608	114.0730242	106.6171192	99.71661445	93.32695963	87.40740589	81.92066253	76.83258646	72.11190098
160119A00072	1/19/2016	2.77	1/21/2031	108.5701343	105.1953249	101.9695491	98.88481439	95.933619	93.10891829	90.40409362	87.81292364	85.32955765
160126A00004	1/26/2016	2.52	1/26/2026	101.6289724	100.8864635	100.1548593	99.43392052	98.72341467	98.02311604	97.33280542	96.6522698	95.98130223
160129A00066	1/29/2016	3.04	1/29/2031	116.3134585	110.3813647	104.7931678	99.52705773	94.56272466	89.88124719	85.46499007	81.29750979	77.36346773

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
160129A00067	1/29/2016	2.53	1/29/2026	101.4781025	100.8044378	100.1397009	99.48371536	98.83630914	98.19731477	97.56656909	96.94391316	96.32919207
160201A00016	2/1/2016	2.1	2/2/2026	100.6999677	100.2851652	99.87459509	99.46818601	99.06586842	98.66757434	98.2732374	97.88279273	97.49617698
160209A00006	2/9/2016	1.91	2/9/2026	100.6247564	100.2078292	99.79519867	99.38679146	98.98253602	98.58236252	98.18620275	97.7939901	97.40565951
160209A00008	2/9/2016	2.45	2/10/2031	106.9817617	103.9350485	101.0171425	98.22143021	95.54168759	92.97205455	90.5070111	88.1413553	85.87018277
160210A00042	2/10/2016	2.57	2/10/2026	101.5334527	100.827289	100.1309376	99.44419474	98.76686255	98.09874838	97.43966486	96.78942967	96.14786536
160210A00049	2/10/2016	1.78	2/10/2026	100.5995614	100.1821153	99.76898113	99.36008507	98.95535514	98.55472104	98.15811416	97.76546747	97.37671554
160210A00051	2/10/2016	2.28	2/10/2031	106.675356	103.6332659	100.7199243	97.92871414	95.25340855	92.68814504	90.22740173	87.86597519	85.59895991
160210A00054	2/10/2016	1.78	2/10/2026	100.5995614	100.1821153	99.76898113	99.36008507	98.95535514	98.55472104	98.15811416	97.76546747	97.37671554
160211A00036	2/11/2016	2.41	2/11/2026	101.4261159	100.7176344	100.0190376	99.33011953	98.65067989	97.98052394	97.31946223	96.66731045	96.02388923
160211A00038	2/11/2016	1.83	2/11/2026	100.5921763	100.1747758	99.76168759	99.35283781	98.94815445	98.54756718	98.15100734	97.75840788	97.36970333
160212A00047	2/12/2016	1.94	2/12/2026	100.6388321	100.2209337	99.80735818	99.39803131	98.99288079	98.59183603	98.1948281	97.80178968	97.41265504
160222A00005	2/22/2016	2.79	2/22/2028	107.5789624	104.794577	102.0967792	99.48230635	96.94804395	94.49101761	92.10838552	89.79743146	87.55555814
160222A00018	2/22/2016	2.59	2/23/2026	101.6295866	100.8873975	100.1560316	99.43525323	98.72483371	98.02455087	97.33418883	96.65353783	95.98239399
160222A00019	2/22/2016	3.09	2/21/2031	116.3102952	110.325172	104.6901647	99.38286319	94.38241436	89.66940486	85.22575381	81.03461388	77.0802804
160303A00020	3/3/2016	2.97	3/3/2031	116.1006812	110.0773574	104.4085218	99.07136981	94.04468805	89.30873394	84.84512574	80.63674126	76.66762462
160303A00035	3/3/2016	2.14	3/3/2026	100.7782711	100.3316741	99.89030847	99.45407346	99.02287087	98.59660517	98.17518334	97.75851477	97.34651124
160307A00024	3/7/2016	2.17	3/6/2026	100.8087086	100.3500821	99.89666144	99.448349	99.00504956	98.56667042	98.13312129	97.7043142	97.28016341
160307A00028	3/7/2016	2.91	3/7/2028	108.0224041	105.1926058	102.4517954	99.79661284	97.22384925	94.73043923	92.31345307	89.97008975	87.69767022
160307A00029	3/7/2016	3.21	3/7/2031	117.0847536	111.0378876	105.3465468	99.98787938	94.94062528	90.18499618	85.70256574	81.47616846	77.48980665
160328A00045	3/28/2016	2.49	3/27/2026	101.807483	100.9760987	100.1582666	99.35365706	98.56195145	97.78284112	97.01602723	96.26122034	95.51814003
160329A00017	3/29/2016	2.48	3/30/2026	101.8837833	100.9904542	100.1130767	99.25122409	98.40448468	97.57246123	96.75477036	95.95104194	95.16091852
160330A00054	3/30/2016	2.9	3/31/2031	115.8174271	109.7269724	103.9992976	98.61091127	93.53995762	88.766095	84.27038367	80.03518253	76.04405396
160404A00019	4/4/2016	2.48	4/4/2031	107.2522529	104.1128433	101.109393	98.23477053	95.48227225	92.84559398	90.31880435	87.8963202	85.5728838
160412A00029	4/12/2016	2.48	4/14/2031	107.2525999	104.1128749	101.1091467	98.23428003	95.48156803	92.84470351	90.31775236	87.89512899	85.57157341
160413A00014	4/13/2016	2.55	4/14/2031	107.4752322	104.3289517	101.3189549	98.43809121	95.67963957	93.03727928	90.50506359	88.07739497	85.74900228
160413A00016	4/13/2016	2.55	4/14/2031	107.4752322	104.3289517	101.3189549	98.43809121	95.67963957	93.03727928	90.50506359	88.07739497	85.74900228
160413A00033	4/13/2016	2.32	4/13/2026	101.7511072	100.8574973	99.98023196	99.11885976	98.27294603	97.44207183	96.62583338	95.8238413	95.03571999
160414A00042	4/13/2016	2.48	4/13/2026	101.9911811	101.0522356	100.1307866	99.22634619	98.33844455	97.46662908	96.61046361	95.7695276	94.94341554
160421A00016	4/21/2016	2.26	4/21/2026	101.8714646	100.9241393	99.99478572	99.08289248	98.1879677	97.30953784	96.44714688	95.60035553	94.76874047
160422A00026	4/22/2016	2.62	4/22/2026	102.0275509	101.1247596	100.2379206	99.36661356	98.51043307	97.66898754	96.84189886	96.02880176	95.22934326
160427A00004	4/27/2016	2.09	4/27/2026	100.8562842	100.3500004	99.85013659	99.3565571	98.86913039	98.38772878	97.91222831	97.44250863	96.9784528
160428A00028	4/28/2016	2	4/28/2026	100.8460447	100.3391648	99.83872389	99.34458588	98.8566185	98.37469343	97.89868612	97.42847562	96.96394446
160504A00004	5/4/2016	2.3	5/4/2026	101.8738187	100.938021	100.0193691	99.11739514	98.23164797	97.3616927	96.50710981	95.66749454	94.84245624

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
160511A00015	5/11/2016	2.42	5/11/2026	102.1248235	101.109425	100.1144781	99.13936687	98.18349973	97.24630858	96.32724749	95.42579169	94.54143655
160511A00016	5/11/2016	2.48	5/12/2031	107.3399162	104.1551179	101.1099175	98.19691223	95.4091478	92.74008838	90.18358844	87.73386686	85.3854828
160523A00086	5/23/2016	2.2	5/26/2026	102.0398123	101.0001669	99.98216556	98.98513303	98.00842196	97.05141148	96.11350585	95.19413321	94.29274441
160524A00015	11/25/2016	2.71	11/25/2026	103.8361037	102.3401973	100.8734881	99.43519602	98.02456807	96.64087739	95.28342209	93.95152416	92.64452848
160524A00027	5/24/2016	3.06	5/27/2031	116.5873933	110.3359459	104.4652328	98.95002646	93.76689846	88.894082	84.31134591	79.99987867	75.94218185
160603A00014	6/3/2016	1.74	6/3/2026	100.8346209	100.2495149	99.67297281	99.10478704	98.54475707	97.99268912	97.44839582	96.91169601	96.3824144
160606A00004	6/6/2016	2.43	6/8/2026	102.167748	101.1353364	100.1237412	99.13233744	98.16052507	97.2077275	96.27339059	95.35698158	94.45798803
160606A00005	6/6/2016	2.92	6/6/2031	115.7838984	109.5291068	103.657191	98.14266748	92.9618782	88.09285031	83.51516789	79.2098538	75.15926121
160606A00018	6/6/2016	1.74	6/5/2026	100.8359563	100.2502079	99.67304908	99.10427125	98.54367276	97.99105878	97.44624096	96.90903721	96.37927134
160608A00019	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00020	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00023	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00025	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00026	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00027	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00028	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00030	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00031	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00032	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00033	6/8/2016	2.44	6/9/2031	107.2953344	104.0694463	100.9866255	98.03920424	95.21998361	92.52220212	89.93950601	87.46592184	85.09583123
160609A00075	6/9/2016	1.94	6/9/2026	100.9145714	100.3282023	99.75044091	99.18107778	98.6199105	98.06674353	97.52138784	96.98366067	96.45338524
160613A00047	6/15/2016	2.18	6/16/2025	100.0797016	100.0352964	99.99094698	99.94665333	99.9024153	99.8582328	99.81410571	99.77003393	99.72601735
160615A00031	6/15/2016	2.51	6/17/2030	112.3145071	107.1046122	102.1692558	97.4925227	93.05950368	88.85622653	84.86959218	81.08731554	77.49787066
160616A00027	6/16/2016	2.27	6/16/2026	102.0585844	101.004776	99.97267104	98.96160403	97.97093657	97.00005579	96.04837319	95.11532342	94.20036313
160616A00029	6/16/2016	1.58	6/16/2026	100.7457931	100.1584546	99.57978433	99.00956989	98.4476061	97.89369478	97.34764443	96.80926994	96.27839232
160628A00038	6/28/2016	1.88	6/27/2025	100.1165569	100.0415954	99.9667516	99.8920253	99.81741621	99.74292406	99.66854856	99.59428946	99.52014647
160628A00049	6/28/2016	1.88	6/27/2025	100.1165569	100.0415954	99.9667516	99.8920253	99.81741621	99.74292406	99.66854856	99.59428946	99.52014647
160629A00066	6/29/2016	2.61	6/30/2036	116.5632216	107.5281187	99.36877516	91.99207957	85.31544217	79.26554662	73.77725633	68.7926554	64.26020694
160630A00012	6/30/2016	2.11	6/30/2025	100.141281	100.0580606	99.97497711	99.89203017	99.80921948	99.72654471	99.64400555	99.56160166	99.47933274
160701A00039	7/1/2016	1.92	7/1/2026	101.8569369	100.761899	99.69029911	98.64139121	97.61446081	96.60882309	95.62382142	94.6588259	93.71323205
160705A00104	7/5/2016	2.1	7/6/2026	102.0132644	100.9046734	99.82008923	98.75873875	97.71988152	96.70280829	95.70683938	94.73132311	93.77563442
160706A00010	7/6/2016	1.99	7/7/2025	100.1609217	100.0583313	99.955962	99.85381316	99.75188402	99.65017383	99.54868186	99.44740737	99.34634963
160706A00026	7/6/2016	2.19	7/6/2027	104.5272082	102.412153	100.3504662	98.34043799	96.38042674	94.46885575	92.6042101	90.78503367	89.00992641

Classification | Public

Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
160706A00027	7/6/2016	2.29	7/6/2028	107.0015549	103.8559118	100.8194386	97.88771732	95.05653704	92.3218824	89.67992327	87.12700495	84.65963899
160706A00028	7/6/2016	2.39	7/6/2029	109.5360247	105.3463202	101.3409198	97.51071865	93.84711293	90.34196968	86.98759807	83.77672285	80.70245946
160706A00029	7/6/2016	2.49	7/8/2030	111.9380921	106.6924189	101.7255683	97.0212392	92.56417033	88.34006831	84.33554091	80.53803543	76.93578157
160706A00030	7/6/2016	2.59	7/7/2031	113.88769	107.6053028	101.7130593	96.18465861	90.99570779	86.12357376	81.54724716	77.24721766	73.20535936
160711A00004	7/11/2016	1.51	7/13/2026	100.7642249	100.1359236	99.51754998	98.90884392	98.3095547	97.71944075	97.13826917	96.56581537	96.00186263
160714A00018	9/6/2016	2.28	9/4/2026	102.6543203	101.3781788	100.1321867	98.9152788	97.72643986	96.56470158	95.42913989	94.31887249	93.23305651
160714A00020	9/6/2016	2.28	9/4/2026	102.6543203	101.3781788	100.1321867	98.9152788	97.72643986	96.56470158	95.42913989	94.31887249	93.23305651
160714A00023	8/10/2016	2.49	8/10/2028	107.8516981	104.5982116	101.460257	98.43303829	95.51199122	92.69277008	89.97123574	87.34344426	84.8056363
160714A00024	9/20/2016	2.5	9/20/2028	108.1505944	104.7798969	101.5323827	98.40288004	95.38646439	92.47844502	89.67435253	86.96992701	84.36110696
160714A00029	8/10/2016	2.27	8/10/2026	102.4625745	101.2547104	100.0752325	98.92314889	97.79751361	96.69742368	95.62201685	94.5704693	93.54199354
160719A00026	7/19/2016	1.87	7/20/2026	100.9520587	100.3215228	99.70098635	99.09018577	98.48886732	97.8967865	97.31370766	96.7394036	96.17365512
160726A00005	7/26/2016	2.28	7/27/2026	102.3719945	101.2032944	100.0611896	98.94478036	97.85320698	96.78564781	95.74131704	94.71946286	93.71936555
160729A00017	7/31/2017	2.47	7/31/2029	110.0142611	105.7473965	101.6706647	97.77454444	94.05004703	90.4886831	87.08243185	83.82371231	80.70535653
160801A00002	8/1/2016	1.58	8/3/2026	100.8738838	100.2044801	99.54633579	98.89913737	98.26258332	97.63638377	97.02025993	96.41394347	95.81717608
160810A00025	8/10/2016	2.17	8/10/2026	102.4679924	101.2185948	99.99671252	98.80143238	97.63188182	96.48722652	95.36666833	94.26944329	93.19481983
160810A00027	8/10/2016	2.13	8/10/2026	102.3731768	101.145313	99.94436729	98.76944857	97.619705	96.49432212	95.39252071	94.31355488	93.25671034
160810A00028	8/10/2016	2.19	8/10/2026	102.5172186	101.2565043	100.023619	98.81763826	97.63767851	96.482895	95.35247962	94.24565892	93.16169225
160810A00029	8/10/2016	2.17	8/10/2026	102.4679924	101.2185948	99.99671252	98.80143238	97.63188182	96.48722652	95.36666833	94.26944329	93.19481983
160810A00030	8/10/2016	2.24	8/11/2031	106.7912714	103.495934	100.3501507	97.34573576	94.47501415	91.73078609	89.10629443	86.59519435	84.19152539
160811A00011	8/11/2016	2.25	8/11/2026	102.4455686	101.2350583	100.0530619	98.89858092	97.77066291	96.66839902	95.59092141	94.53740102	93.50704541
160812A00006	8/12/2016	2.16	8/12/2026	102.5087201	101.2743907	100.0665946	98.88447153	97.72719841	96.5939877	95.48408529	94.39676877	93.33134573
160815A00005	8/15/2016	2.23	8/17/2026	102.4639799	101.2368176	100.0389516	98.86934224	97.72699863	96.61097564	95.52037138	94.45432479	93.41201332
160815A00006	8/15/2016	2.23	8/17/2026	102.4639799	101.2368176	100.0389516	98.86934224	97.72699863	96.61097564	95.52037138	94.45432479	93.41201332
160815A00007	8/15/2016	2.23	8/17/2026	102.4639799	101.2368176	100.0389516	98.86934224	97.72699863	96.61097564	95.52037138	94.45432479	93.41201332
160819A00015	10/12/2016	2.3	10/13/2026	102.9412806	101.5692086	100.2219595	98.89891778	97.59948768	96.32309268	95.06917454	93.8371926	92.62662314
160830A00037	8/30/2016	2.16	8/29/2025	100.4295039	100.180091	99.93191643	99.68497086	99.43924525	99.19473057	98.95141792	98.70929846	98.46836343
160830A00038	8/30/2016	2.24	8/28/2026	102.5547339	101.2966453	100.0693082	98.8716061	97.70247563	96.56090394	95.44592551	94.35661942	93.29210687
160906A00027	9/6/2016	2.03	9/8/2031	106.3912094	103.061616	99.88500149	96.85289827	93.95737264	91.19098733	88.546767	86.01816636	83.59904075
160908A00022	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00023	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00024	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00026	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00027	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069

Classification | Public

Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
160908A00028	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00030	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00031	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
160908A00032	9/8/2016	2.17	9/8/2026	102.5845068	101.2944067	100.0273836	98.7828657	97.56030006	96.35915135	95.17890139	94.01904838	92.87910625
160908A00033	9/8/2016	2.17	9/8/2026	102.5845068	101.2944067	100.0273836	98.7828657	97.56030006	96.35915135	95.17890139	94.01904838	92.87910625
160908A00034	9/8/2016	2.17	9/8/2026	102.5845068	101.2944067	100.0273836	98.7828657	97.56030006	96.35915135	95.17890139	94.01904838	92.87910625
160908A00035	9/8/2016	2.3	9/8/2031	107.0671207	103.7209937	100.5284472	97.48098821	94.57065877	91.78999833	89.1320093	86.59012517	84.15818095
160908A00036	9/8/2016	2.3	9/8/2031	107.0671207	103.7209937	100.5284472	97.48098821	94.57065877	91.78999833	89.1320093	86.59012517	84.15818095
160922A00014	9/22/2016	2.06	9/22/2026	102.5789754	101.2608822	99.96844787	98.70094353	97.45766807	96.23794692	95.04113069	93.86659402	92.71373445
160923A00009	9/23/2016	2.24	9/23/2031	106.8640624	103.5237535	100.3368013	97.29472286	94.38956953	91.61388975	88.96069442	86.42342502	83.99592419
160928A00029	9/28/2016	2.52	9/29/2036	111.4060872	105.4260957	99.90685391	94.80670949	90.0881731	85.71747021	81.66414422	77.90070461	74.40231477
160928A00030	9/28/2016	2.52	9/29/2036	111.4060872	105.4260957	99.90685391	94.80670949	90.0881731	85.71747021	81.66414422	77.90070461	74.40231477
160928A00033	9/28/2016	2.46	9/29/2036	111.0565338	105.0914583	99.5861982	94.49917366	89.79296144	85.43384727	81.3914296	77.6382682	74.14957248
160928A00041	9/28/2016	3.26	9/29/2036	115.7172459	109.5532904	103.8616077	98.59965139	93.72911696	89.21548647	85.02762454	81.13742031	77.51946969
160928A00044	9/28/2016	2.89	9/29/2036	113.5616666	107.489693	101.8842308	96.70318044	91.90864503	87.46647834	83.34588438	79.51906246	75.96089223
160930A00032	9/30/2016	2.15	9/30/2031	106.4201618	103.1634131	100.0547658	97.08607306	94.24969962	91.53848565	88.94571406	86.46508001	84.09066279
160930A00033	9/30/2016	1.8	9/30/2026	101.0588453	100.3449155	99.64319445	98.95334191	98.27503081	97.6079467	96.95178712	96.30626099	95.67108807
161005A00016	10/5/2016	2.32	10/6/2031	107.2100184	103.8171873	100.5818225	97.49512988	94.54887366	91.73533738	89.04728753	86.47794003	84.02092927
161014A00019	10/14/2016	2.39	10/15/2031	107.4512411	104.050474	100.8075673	97.71370255	94.76062189	91.94058809	89.24634834	86.67110058	84.20846239
161014A00026	10/14/2016	2.16	10/14/2031	106.90277	103.5145867	100.2838479	97.20175012	94.26004959	91.45102306	88.7674312	86.20248501	83.74981474
161014A00029	10/14/2016	2.51	10/15/2031	108.1099852	104.6835403	101.4163179	98.29941507	95.32449496	92.48374708	89.76985037	87.17593915	84.69557174
161116A00006	11/16/2016	2.39	11/16/2026	101.6875602	100.8860282	100.0985213	99.32465437	98.56405676	97.8163718	97.08125601	96.35837854	95.64742055
161118A00026	12/20/2016	3.03	12/21/2026	104.5453103	102.9731994	101.4326485	99.92277824	98.44274136	96.99172154	95.56893187	94.17361351	92.80503443
161207A00014	12/7/2016	2.75	12/8/2031	109.1356083	105.5906316	102.2140381	98.99622243	95.92820141	93.00156922	90.20845647	87.54149222	84.99376907
161214A00034	12/14/2016	2.65	12/14/2026	102.0107484	101.1654404	100.33517	99.51952322	98.71810156	97.93052144	97.15641349	96.39542185	95.64720354
161222A00013	12/22/2016	2.93	12/22/2026	104.4905653	102.9231178	101.3879526	99.8841281	98.41073924	96.966916	95.55182149	94.16465039	92.80462743
161222A00030	12/22/2016	3.09	12/22/2026	104.7605616	103.1821017	101.6353844	100.1195232	98.63366398	97.17698413	95.74869057	94.34801866	92.97423086
161222A00036	12/22/2016	2.69	12/22/2026	102.0333881	101.1923594	100.3662741	99.5547205	98.75730239	97.97363845	97.20336148	96.44611771	95.70156622
161227A00073	12/27/2016	2.83	12/28/2026	104.1199246	102.6270567	101.1648373	99.73236825	98.32878684	96.95326372	95.60500146	94.28323293	92.98721983
161229A00018	12/29/2016	2.46	12/29/2026	101.9137857	101.0664203	100.2341709	99.41661974	98.61336501	97.82401994	97.04821214	96.28558289	95.53578651
161229A00019	12/29/2016	2.46	12/29/2026	101.9137857	101.0664203	100.2341709	99.41661974	98.61336501	97.82401994	97.04821214	96.28558289	95.53578651
170105A00010	1/5/2017	2.61	1/5/2027	102.0864836	101.2000896	100.3297089	99.47489771	98.635229	97.81029185	96.99969053	96.20304389	95.41998458
170106A00030	1/6/2017	2.39	1/6/2027	101.9521186	101.0659854	100.1958767	99.34134779	98.50197115	97.67733516	96.86704352	96.0707145	95.28798023

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
170111A00009	1/11/2017	3.16	1/11/2028	108.2323474	105.5571764	102.9623258	100.444884	98.00206586	95.63120538	93.3297503	91.09525613	88.92538083
170111A00011	1/11/2017	3.24	1/11/2029	111.5818983	107.8418692	104.2489018	100.796384	97.4780404	94.28791363	91.22034577	88.26996158	85.43165257
170111A00013	1/11/2017	3.4	1/10/2031	117.8366603	111.9282419	106.3585617	101.1063463	96.15177093	91.47635333	87.06285533	82.89519275	78.95835201
170111A00014	1/11/2017	3.47	1/12/2032	120.3417242	113.3495724	106.8199868	100.7197916	95.0183626	89.68741756	84.70082519	80.03443068	75.66589625
170111A00016	1/11/2017	3.51	1/11/2033	122.632635	114.5724576	107.1147368	100.2109944	93.81690188	87.89190454	82.39888127	77.30383708	72.57562445
170112A00015	1/12/2017	2.32	1/12/2027	101.8916387	101.0052218	100.1348477	99.2800708	98.4404626	97.61561063	96.80511777	96.00860152	95.22569328
170120A00008	1/20/2017	3.63	1/20/2034	125.629764	116.4481939	108.0314974	100.3113805	93.2259996	86.7193201	80.74054263	75.24358821	70.18663676
170120A00009	1/20/2017	3.67	1/22/2035	127.9080744	117.6539852	108.3391216	99.87157876	92.16892287	85.15716885	78.76987347	72.94733014	67.63585332
170120A00010	1/20/2017	3.71	1/22/2036	130.0244813	118.7161328	108.5350274	99.36139546	91.08882344	83.62269985	76.8788494	70.78233152	65.26638278
170120A00011	1/20/2017	3.75	1/20/2037	131.8444319	119.5121489	108.5066988	98.67616552	89.88683921	82.02094628	74.97467349	68.6564458	62.9854246
170123A00039	1/23/2017	2.79	1/23/2026	101.6115575	100.9538953	100.304744	99.66393912	99.03132017	98.40673089	97.79001895	97.18103585	96.57963683
170124A00017	1/24/2017	2.82	1/23/2032	109.4850424	105.884927	102.4577161	99.19344492	96.08280015	93.1170729	90.28811533	87.58830063	85.01048613
170130A00031	1/30/2017	2.96	7/30/2025	100.4206568	100.2541294	100.0881537	99.92272696	99.75784645	99.59350949	99.42971342	99.2664556	99.10373339
170130A00036	1/30/2017	3.11	1/31/2033	111.1816895	107.0875666	103.216307	99.55339099	96.08536672	92.79976324	89.68501211	86.73037546	83.92588033
170130A00039	1/30/2017	2.74	1/31/2028	103.7592136	102.3129601	100.9021897	99.52571474	98.18239781	96.87114942	95.59092541	94.34072462	93.11958681
170130A00046	1/30/2017	2.52	1/30/2026	100.9031469	100.4777865	100.0572334	99.64139644	99.23018677	98.82351794	98.42130567	98.02346785	97.62992441
170203A00012	2/3/2017	3.63	2/2/2035	127.5795327	117.3118829	107.9876561	99.51427054	91.80871196	84.79649811	78.41076034	72.59142837	67.28450625
170203A00013	2/3/2017	3.67	2/1/2036	129.6436929	118.3293734	108.1459241	98.97289942	90.70331636	83.24208449	76.50462649	70.41566505	64.90815539
170207A00055	2/7/2017	2.36	2/8/2027	102.0324795	101.1036645	100.1919566	99.29687561	98.41795945	97.55476376	96.70686082	95.87383882	95.05530107
170216A00044	2/16/2017	3.52	2/17/2032	120.8838171	113.7739782	107.1403379	100.9483144	95.16602087	89.76404096	84.71522419	79.99449974	75.57870627
170216A00045	2/16/2017	3.73	2/17/2037	131.7266456	119.327112	108.2698133	98.4001555	89.58218108	81.69623186	74.63691583	68.31133701	62.63755305
170224A00020	2/24/2017	3.08	2/24/2027	105.2351987	103.4744633	101.75177	100.0659512	98.41588746	96.80050536	95.21877467	93.66970636	92.15235044
170224A00021	2/24/2017	3.4	2/24/2032	120.112541	113.0081326	106.3812895	100.1972226	94.42386225	89.03163071	83.99323544	79.28348055	74.87909475
170224A00039	5/24/2017	3.17	5/24/2027	106.2141676	104.2000975	102.2347563	100.3166606	98.44438286	96.61654839	94.8318333	93.08896209	91.38670558
170224A00044	5/24/2017	3.29	5/24/2029	112.9077772	108.7690624	104.8073178	101.0140292	97.3811381	93.90101459	90.56643231	87.37054485	84.30686375
170228A00014	2/28/2017	2.89	3/1/2027	105.0739701	103.2977874	101.5602608	99.86019956	98.19646237	96.56795473	94.97362648	93.41246949	91.88351552
170309A00014	3/9/2017	2.58	3/9/2027	102.3569763	101.3831685	100.4276487	99.48989776	98.56941674	97.66572568	96.77836284	95.90688376	95.05086046
170313A00032	3/13/2017	3.69	6/14/2032	122.7490765	115.2542419	108.2819449	101.7927976	95.75058214	90.12198016	84.87632616	79.98538328	75.4231391
170313A00033	3/13/2017	3.31	3/15/2027	105.8260072	104.0073423	102.2288798	100.4894312	98.78785371	97.12304793	95.49395568	93.89955813	92.33887394
170313A00034	3/13/2017	3.31	3/15/2027	105.8260072	104.0073423	102.2288798	100.4894312	98.78785371	97.12304793	95.49395568	93.89955813	92.33887394
170313A00035	3/13/2017	3.31	3/15/2027	105.8260072	104.0073423	102.2288798	100.4894312	98.78785371	97.12304793	95.49395568	93.89955813	92.33887394
170313A00041	3/13/2017	3.21	3/15/2032	110.6052523	106.9673399	103.5067612	100.2131056	97.0766561	94.08833844	91.23967407	88.52273688	85.93011337
170313A00045	3/13/2017	3.22	3/15/2032	110.9044512	107.1759984	103.6302234	100.2564038	97.04453023	93.98525394	91.06983858	88.29011592	85.63844492

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
170317A00044	3/17/2017	3.11	3/17/2027	105.3775164	103.5910201	101.8451645	100.1387742	98.47071578	96.83989576	95.24525918	93.68578781	92.1604987
170322A00022	3/22/2017	3.89	9/23/2041	142.7905149	125.5720914	110.8015094	98.10839942	87.18068758	77.75512966	69.60942462	62.55563724	56.43470724
170322A00023	3/22/2017	3.82	9/22/2039	136.7056574	121.6763616	108.5709821	97.12786002	87.12240222	78.36165241	70.67968117	63.93366837	58.00057079
170322A00024	3/22/2017	3.72	9/22/2036	131.0838065	119.0938966	108.3633574	98.75141584	90.13377375	82.40060172	75.45478648	69.21039836	63.59135041
170322A00026	3/22/2017	3.22	3/22/2028	109.0177027	106.133102	103.3402292	100.6356499	98.01607938	95.47837496	93.01952914	90.63666275	88.32701868
170327A00070	3/29/2017	3.05	3/29/2027	105.7240669	103.8640416	102.0459079	100.2684716	98.53058036	96.83112202	95.16902307	93.54324689	91.95279227
170327A00072	3/29/2017	3.09	3/29/2027	105.7981016	103.9373724	102.1185481	100.340434	98.60187742	96.90176597	95.23902576	93.61261984	92.02154668
170327A00078	3/27/2019	3.04	3/27/2026	102.20706	101.374648	100.5557844	99.75014036	98.95739746	98.17724755	97.40939218	96.6535423	95.90941783
170327A00079	3/27/2019	3.19	3/29/2027	105.7382757	103.8825465	102.0685376	100.2950618	98.56097306	96.86516569	95.20657202	93.58416105	91.99693695
170327A00080	3/27/2019	3.43	3/27/2029	112.9662959	108.9870788	105.171678	101.5124897	98.00230323	94.63427891	91.40192656	88.29908601	85.31990845
170406A00029	4/6/2017	3.01	4/6/2027	105.4843553	103.6072252	101.7740668	99.98357608	98.23449691	96.52561852	94.85577372	93.22383701	91.62872277
170406A00031	4/6/2017	3.01	4/6/2027	105.4843553	103.6072252	101.7740668	99.98357608	98.23449691	96.52561852	94.85577372	93.22383701	91.62872277
170406A00032	4/6/2017	3.01	4/6/2027	105.4843553	103.6072252	101.7740668	99.98357608	98.23449691	96.52561852	94.85577372	93.22383701	91.62872277
170406A00033	4/6/2017	3.01	4/6/2027	105.4843553	103.6072252	101.7740668	99.98357608	98.23449691	96.52561852	94.85577372	93.22383701	91.62872277
170406A00034	4/6/2017	3.01	4/6/2027	105.4843553	103.6072252	101.7740668	99.98357608	98.23449691	96.52561852	94.85577372	93.22383701	91.62872277
170406A00036	4/6/2017	3.07	4/6/2032	110.4487853	106.6924719	103.1221138	99.72669424	96.49593513	93.42024219	90.49065485	87.69880005	85.03684969
170407A00001	4/6/2017	2.97	4/6/2027	105.2711889	103.4403047	101.6520829	99.90525989	98.19861808	96.53098415	94.90122703	93.30825604	91.75101917
170427A00044	4/27/2017	3.02	4/27/2027	105.6837584	103.7480308	101.8575229	100.0109078	98.20690603	96.44428403	94.7218519	93.03846165	91.39300543
170427A00046	4/27/2017	3.1	4/27/2028	108.9735026	105.98962	103.1036332	100.3118044	97.61055952	94.99648021	92.46629602	90.01687717	87.64522774
170427A00047	4/27/2017	3.18	4/27/2029	112.2525461	108.2004302	104.3187093	100.5993283	97.03465461	93.61745453	90.34086986	87.19839653	84.18386448
170511A00011	5/11/2017	2.41	5/11/2027	102.4110311	101.3527656	100.3152426	99.29787076	98.30008152	97.32132738	96.36108121	95.41883523	94.4941001
170524A00027	5/24/2017	2.32	5/24/2027	102.3184369	101.2596745	100.2217051	99.20393508	98.20579311	97.22672942	96.26621464	95.32373885	94.39881071
170609A00043	6/9/2017	3.07	6/9/2032	118.8613247	111.4931677	104.6412432	98.26655261	92.33323937	86.80832058	81.66144251	76.86465826	72.39222532
170609A00052	6/11/2018	2.9	6/9/2027	105.8067893	103.7528713	101.7495046	99.79511942	97.88820632	96.02731322	94.21104282	92.43805009	90.70703992
170613A00032	6/13/2017	2.45	6/13/2025	100.078237	100.0421151	100.006036	99.96999944	99.93400551	99.89805407	99.86214505	99.82627836	99.79045392
170614A00019	6/14/2017	2.48	6/13/2025	100.0768154	100.0407185	100.0046641	99.96865209	99.93268236	99.89675484	99.86086947	99.82502615	99.78922482
170619A00089	6/16/2017	2.79	6/16/2027	105.5854046	103.5313284	101.5289102	99.57648443	97.67245291	95.81528134	94.00349622	92.23568192	90.51047791
170619A00092	6/16/2017	2.79	6/16/2027	105.5854046	103.5313284	101.5289102	99.57648443	97.67245291	95.81528134	94.00349622	92.23568192	90.51047791
170619A00095	6/16/2017	2.79	6/16/2027	105.5854046	103.5313284	101.5289102	99.57648443	97.67245291	95.81528134	94.00349622	92.23568192	90.51047791
170619A00101	6/16/2017	2.74	6/16/2027	105.3302675	103.3315652	101.3828117	99.4824009	97.62879135	95.82050325	94.05611533	92.33426207	90.65363103
170622A00037	6/22/2017	3.27	6/22/2033	121.5737534	113.1171704	105.3267367	98.14617327	91.52424007	85.41426003	79.77369083	74.56373871	69.7490102
170622A00038	6/22/2017	3.32	6/22/2034	123.6500112	114.1456881	105.4698357	97.54531752	90.30256994	83.6788223	77.6174012	72.06710922	66.98166985
170622A00040	6/22/2017	3.41	6/23/2036	127.3646188	115.803646	105.4393813	96.14015794	87.78947811	80.28419391	73.53291419	67.45460901	61.97738594

Classification | Public

Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
170623A00028	6/23/2017	2.79	6/23/2027	105.6967245	103.6048079	101.565006	99.57567439	97.63523298	95.74216304	93.89500423	92.09235193	90.33285464
170713A00021	7/13/2017	3.25	7/13/2037	123.3121733	113.1370576	104.0190531	95.83759972	88.48673349	81.87323492	75.91502187	70.53975361	65.68361705
170803A00020	8/3/2017	2.84	8/3/2027	106.1292904	103.9210724	101.7699372	99.67399927	97.63145119	95.6405598	93.69966244	91.80716346	89.96153088
170822A00020	8/22/2017	2.59	8/22/2025	100.4956009	100.2654249	100.0363141	99.80826091	99.58125806	99.35529824	99.1303742	98.9064788	98.68360493
170822A00023	8/23/2017	3.95	8/23/2028	112.7108116	109.3427914	106.0947176	102.9615782	99.93860549	97.02126247	94.20522961	91.48639293	88.8608327
170918A00007	9/18/2017	2.8	9/20/2027	106.4174426	104.0743517	101.7946921	99.57636143	97.41734141	95.31569392	93.2695572	91.27714219	89.33672921
170921A00055	9/21/2017	2.82	9/21/2027	106.3350272	104.0325562	101.7935338	99.61584652	97.4974643	95.43643637	93.43088783	91.47901617	89.57908803
170921A00056	9/21/2017	2.82	9/21/2027	106.3350272	104.0325562	101.7935338	99.61584652	97.4974643	95.43643637	93.43088783	91.47901617	89.57908803
170921A00057	9/21/2017	2.79	9/21/2027	106.076966	103.8420504	101.6682494	99.55353268	97.49595011	95.49362766	93.54476414	91.6476279	89.80055364
170929A00046	9/29/2017	2.49	9/30/2027	102.8406491	101.6205025	100.4263822	99.25750868	98.11313263	96.99253371	95.89501899	94.81992172	93.76660009
171011A00013	10/11/2017	2.77	10/13/2026	103.5925383	102.2157408	100.8638474	99.53624035	98.23232178	96.95151306	95.69325394	94.45700183	93.24223115
171018A00011	10/18/2017	2.68	10/18/2027	106.5150188	104.0909059	101.7343854	99.4431999	97.21518085	95.04824434	92.9403874	90.88968427	88.89428304
171026A00009	10/26/2017	2.75	10/27/2025	100.9595544	100.5464128	100.1366518	99.73023001	99.32710676	98.92724196	98.53059621	98.13713071	97.74680731
171026A00010	10/26/2017	2.84	10/26/2026	103.7900353	102.3769912	100.990078	99.62863367	98.29201785	96.97961133	95.69081496	94.42504894	93.18175202
171026A00011	10/26/2017	2.94	10/26/2027	107.0329517	104.5844949	102.2047589	99.89143245	97.64229594	95.45521718	93.32814731	91.25911708	89.24623327
171030A00023	10/30/2017	2.9	11/1/2027	106.9825582	104.518455	102.1239428	99.79666643	97.53436493	95.3348668	93.19608602	91.11601813	89.09273654
171109A00016	11/9/2017	2.94	11/9/2032	116.6742244	109.7068736	103.2362879	97.22363282	91.6333276	86.43275559	81.59200202	77.08361629	72.88239631
171129A00020	11/29/2017	2.89	11/30/2026	104.1482727	102.6360646	101.1536271	99.70015763	98.27488225	96.87705394	95.50595155	94.16087872	92.84116278
171206A00020	12/6/2017	2.62	12/6/2027	103.3336454	101.9868477	100.6706196	99.38401266	98.12611546	96.89605233	95.69298147	94.51609334	93.36460918
171206A00038	12/6/2017	2.69	12/6/2027	106.9098328	104.3458867	101.8570693	99.44073735	97.09435806	94.81550321	92.60184428	90.45114764	88.36127005
171206A00048	12/6/2017	3.04	12/6/2032	119.4536545	111.5823826	104.2963829	97.54889633	91.29713297	85.50191627	80.12736035	75.14057778	70.51141479
171207A00024	12/7/2017	2.93	12/7/2027	107.2762104	104.7277643	102.2548342	99.85470462	97.52477718	95.26256407	93.06568276	90.93185069	88.85888037
171207A00026	12/7/2017	2.93	12/7/2027	107.2762104	104.7277643	102.2548342	99.85470462	97.52477718	95.26256407	93.06568276	90.93185069	88.85888037
171219A00063	12/19/2017	2.8	12/20/2027	107.2992102	104.6921653	102.1622619	99.70675339	97.32300959	95.00851056	92.76084136	90.57768689	88.45682705
171219A00067	12/19/2017	2.72	12/20/2027	106.6636351	104.2075679	101.8241047	99.51061859	97.26459738	95.08363699	92.96543623	90.90779149	88.90859193
180102A00021	1/2/2018	2.82	1/2/2026	101.4417861	100.8429579	100.2511893	99.66635612	99.08833696	98.51701323	97.9522691	97.39399138	96.84206947
180104A00018	1/4/2018	2.97	1/4/2027	104.5716537	102.9614731	101.3840696	99.83851045	98.32389807	96.83936827	95.38408883	93.95725796	92.55810288
180104A00023	1/4/2018	2.91	1/4/2028	106.6773148	104.3138549	102.0198587	99.79280299	97.63027553	95.52996899	93.48967572	91.50728258	89.58076612
180104A00024	1/4/2018	2.98	1/4/2028	107.4805277	104.9005553	102.3983329	99.97100158	97.6158292	95.33020335	93.1116253	90.95770407	88.86615096
180110A00029	1/10/2018	3.13	1/10/2028	108.1445363	105.4732559	102.882124	100.368238	97.92882075	95.56121403	93.26287285	91.03135957	88.86433862
180116A00014	1/16/2018	3.01	1/19/2027	104.7684037	103.1160342	101.4978605	99.91288713	98.36015739	96.83875115	95.34778321	93.88640163	92.45378612
180116A00015	1/16/2018	3.06	1/18/2028	108.0249206	105.3334931	102.7233397	100.1914955	97.73512489	95.35151517	93.03806982	90.79230291	88.61183345
180126A00011	1/26/2018	2.72	1/26/2028	103.7352142	102.3233651	100.9444357	99.59738436	98.28121131	96.99495636	95.73769704	94.50854681	93.30665335

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
180130A00070	1/30/2018	3.14	1/29/2027	105.0755407	103.3934503	101.7465486	100.1337967	98.55419651	97.00678915	95.49065256	94.00489991	92.54867786
180207A00002	2/7/2018	3.13	2/6/2026	101.8982492	101.2016332	100.5145384	99.8367705	99.16814036	98.50846397	97.85756222	97.21526077	96.58138988
180207A00003	2/7/2018	3.28	2/7/2028	108.7920079	106.0344246	103.3613916	100.7697693	98.25655832	95.81889198	93.45402908	91.15934761	88.93233855
180222A00025	2/22/2018	3.48	2/22/2033	123.2337296	115.0079641	107.4059395	100.376753	93.87392271	87.85498044	82.28110491	77.11678992	72.32954458
180222A00027	2/22/2018	3.24	2/22/2028	109.0227256	106.2138301	103.4922257	100.8546228	98.29788148	95.81900293	93.41512216	91.08350081	88.82152048
180313A00026	3/13/2018	3.34	3/13/2028	109.2802121	106.4163611	103.6428804	100.9563711	98.35358538	95.83141876	93.38690245	91.01719654	88.71958345
180322A00040	3/22/2018	3.16	3/21/2031	111.7521219	107.7372699	103.9241614	100.3009279	96.85648044	93.58045312	90.46315194	87.49550705	84.66902873
180322A00044	3/22/2018	3.18	3/22/2033	112.3370978	108.0264669	103.9538451	100.1036338	96.46138267	93.0136972	89.74815397	86.65322349	83.71819963
180323A00013	3/23/2018	3.18	3/23/2028	109.1182491	106.2248445	103.4236084	100.7110883	98.08398215	95.5391307	93.07351025	90.68422607	88.36850609
180329A00003	3/29/2018	3.08	3/29/2028	108.8826819	105.9763	103.1629798	100.4392452	97.80176919	95.24736711	92.77298922	90.37571449	88.05274434
180402A00013	4/2/2018	2.99	4/3/2028	107.4157991	104.9069308	102.4765566	100.1217313	97.83963857	95.62758406	93.48298963	91.4033875	89.38641487
180403A00006	4/3/2018	3.07	4/3/2028	108.8957487	105.9753316	103.1488279	100.4127234	97.7636546	95.19840151	92.71388055	90.3071381	87.9753443
180410A00002	4/10/2018	3.14	4/11/2033	112.2679856	107.9165861	103.8076362	99.92511364	96.25418451	92.7811069	89.49314278	86.37847766	83.42614714
180412A00034	4/12/2018	3.23	4/15/2030	115.5524126	110.4357011	105.5791328	100.9681262	96.5889906	92.42886717	88.47567399	84.71805546	81.14533497
180517A00018	5/17/2018	3.46	5/17/2033	113.7859822	109.3312771	105.1270741	101.1566757	97.40463268	93.85664236	90.49945529	87.32079033	84.3092571
180517A00024	5/17/2018	3.46	5/17/2033	113.7859822	109.3312771	105.1270741	101.1566757	97.40463268	93.85664236	90.49945529	87.32079033	84.3092571
180529A00057	5/29/2018	3.09	5/30/2028	106.7226287	104.5078314	102.3606153	100.2784227	98.25881076	96.29944572	94.39809705	92.55263222	90.76101169
180530A00024	5/30/2018	3.44	5/30/2029	113.5634604	109.3952554	105.4058187	101.5865194	97.92918998	94.42609931	91.06992658	87.8537374	84.77096123
180530A00025	5/30/2018	3.49	5/30/2030	116.8052603	111.5455939	106.5588572	101.829418	97.3426207	93.08472063	89.04282236	85.20482297	81.55935929
180530A00026	5/30/2018	3.55	5/30/2031	119.56757	113.2197636	107.257536	101.6553572	96.38951829	91.43799197	86.78030495	82.39742057	78.27163092
180530A00027	5/30/2018	3.61	6/1/2032	122.1022432	114.6658513	107.7461112	101.3042228	95.30449647	89.71408881	84.50276132	79.6426613	75.10812202
180530A00030	5/30/2018	3.68	5/30/2034	126.774603	117.1948837	108.4418374	100.4391042	93.11776766	86.41559362	80.27635034	74.64920111	69.48816096
180605A00031	6/5/2018	3.37	6/5/2030	108.7620741	106.0118163	103.3664046	100.8209294	98.37074777	96.01146658	93.7389277	91.54919371	89.43853466
180615A00039	6/15/2018	3.49	6/15/2028	110.5705471	107.4277294	104.3919762	101.4590297	98.62482789	95.88549349	93.23732484	90.67678668	88.2005016
180619A00020	6/19/2018	3.1	6/19/2025	100.1476057	100.0947899	100.0420454	99.98937207	99.93676968	99.8842381	99.8317772	99.77938682	99.72706682
180619A00021	6/19/2018	3.24	6/19/2028	110.0603079	106.9087614	103.8650463	100.9248568	98.08408516	95.33881208	92.68529624	90.11996531	87.63940717
180620A00014	6/20/2018	3.4	6/20/2028	110.3395435	107.1861497	104.14057	101.1985007	98.35583669	95.60866051	92.95323288	90.38598332	87.9035014
180620A00038	6/20/2018	3.4	6/20/2028	110.3395435	107.1861497	104.14057	101.1985007	98.35583669	95.60866051	92.95323288	90.38598332	87.9035014
180621A00017	6/21/2018	3.42	6/21/2028	110.410724	107.2533981	104.2040833	101.2584649	98.41242769	95.66204477	93.00356788	90.43341811	87.94817718
180621A00068	6/21/2018	3.32	6/23/2025	100.1875592	100.1236654	100.0598643	99.99615596	99.93254	99.86901627	99.80558456	99.74224468	99.67899643
180622A00004	6/22/2018	3.47	12/22/2028	112.2439325	108.5467349	104.9930796	101.5765948	98.29122877	95.1312317	92.09113891	89.16575491	86.35013853
180622A00005	6/22/2018	3.5	7/2/2029	114.107108	109.8344476	105.7482124	101.8392401	98.0988712	94.51891758	91.09163453	87.80969405	84.66615996
180622A00006	6/22/2018	3.53	12/21/2029	115.7127118	110.9280012	106.372397	102.0336829	97.90036009	93.96160143	90.20720845	86.62757135	83.21363184

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
180628A00068	6/28/2018	3.12	6/28/2028	108.255391	105.5648864	102.9635242	100.4477469	98.01416387	95.65954229	93.38079855	91.17499033	89.0393091
180713A00031	7/13/2018	3.06	7/14/2025	100.2688523	100.1674933	100.0663529	99.96543053	99.86472531	99.76423653	99.66396345	99.56390534	99.46406146
180716A00054	7/16/2018	3.59	7/16/2040	136.2776088	120.4906386	106.829266	94.98990173	84.7140539	75.78141034	68.00401278	61.22134604	55.29619468
180717A00021	7/17/2018	3.34	7/17/2028	109.6026468	106.6125538	103.7256192	100.9376104	98.24449835	95.64244606	93.12779811	90.69707064	88.34694203
180717A00026	7/17/2018	3.24	7/16/2025	100.5978075	100.3849375	100.1729846	99.96194297	99.75180655	99.54256946	99.33422586	99.12676996	98.920196
180717A00047	7/17/2018	3.3	9/17/2025	100.8668748	100.5642522	100.2634568	99.96447229	99.66728207	99.37186998	99.07821999	98.78631628	98.49614321
180718A00008	7/18/2018	3.37	7/18/2028	110.2164299	107.0275251	103.9510033	100.9821962	98.11666199	95.35017242	92.67870112	90.09841236	87.60565063
180719A00064	7/19/2018	3.3	7/21/2025	100.4063748	100.264798	100.1236341	99.98288113	99.84253738	99.70260101	99.5630702	99.42394317	99.28521814
180719A00065	7/19/2018	3.36	7/20/2026	103.5612439	102.4046148	101.2738343	100.1680424	99.0864167	98.02817067	96.99255158	95.97883872	94.9863417
180727A00028	7/27/2018	3.25	7/27/2026	103.5886646	102.4111642	101.2604277	100.1355499	99.03566576	97.95994886	96.90760861	95.87788868	94.87006504
180727A00038	7/27/2018	3.36	7/25/2025	100.4470585	100.2943543	100.1421232	99.99036305	99.83907157	99.68824661	99.53788601	99.3879876	99.23854925
180727A00039	7/27/2018	3.48	7/27/2028	110.9273617	107.662511	104.5120432	101.4712677	98.53571726	95.70113598	92.9634675	90.31884434	87.76357776
180730A00081	7/30/2018	3.5	7/28/2028	111.0004469	107.7316847	104.57751	101.5332204	98.59433813	95.75659688	93.01593081	90.36846348	87.81049775
180813A00045	8/13/2018	2.89	8/13/2025	100.3875444	100.234656	100.0822895	99.93044186	99.77911039	99.62829221	99.47798449	99.32818445	99.17888932
180814A00010	8/14/2018	3.1	8/14/2025	100.5699922	100.3616517	100.15419	99.94760152	99.74188065	99.53702182	99.33301954	99.12986835	98.92756285
180814A00032	8/14/2018	3.1	8/14/2025	100.5699922	100.3616517	100.15419	99.94760152	99.74188065	99.53702182	99.33301954	99.12986835	98.92756285
180814A00033	8/14/2018	3.25	8/13/2027	107.2816241	105.0301308	102.8373759	100.7013973	98.62031507	96.59232802	94.61570905	92.68880164	90.81001626
180816A00038	8/16/2018	3.38	8/16/2028	110.7842494	107.4669023	104.2674093	101.1808652	98.20260263	95.32817881	92.55336289	89.87412432	87.28662193
180820A00055	8/20/2018	3.37	8/21/2028	110.7957341	107.4644969	104.2520127	101.1533208	98.16370213	95.27866562	92.49393537	89.80543875	87.20929525
180823A00035	8/23/2018	3.05	8/22/2025	100.6186603	100.3881095	100.1586276	99.93020697	99.70284024	99.47652006	99.25123913	99.02699025	98.80376627
180823A00053	8/23/2018	3.2	8/23/2028	110.4951724	107.1575616	103.9392681	100.8352949	97.84088861	94.9515265	92.16290297	89.47091767	86.87166419
180823A00055	8/23/2018	3.44	8/23/2033	123.8847889	115.1442886	107.1037927	99.70314261	92.88766305	86.60763414	80.81781751	75.47702991	70.54775952
180828A00032	8/28/2018	3.49	8/29/2033	124.3300882	115.5556005	107.4846552	100.0567056	93.21673199	86.91470887	81.10512654	75.74656069	70.80128528
180831A00019	8/31/2018	3.21	9/2/2025	100.7224663	100.4615164	100.2019182	99.94366138	99.68673541	99.43113006	99.17683518	98.92384071	98.67213669
180904A00012	9/4/2018	3.35	9/4/2030	117.1616361	111.6107712	106.3610275	101.3943998	96.69406019	92.24427351	88.03032063	84.0384269	80.25569618
180904A00014	9/4/2018	3.37	9/1/2028	110.8927681	107.5297037	104.2874242	101.1608489	98.14514607	95.23571928	92.42819379	89.71840426	87.10238318
180905A00017	9/5/2018	3.43	9/6/2033	121.3666038	113.635613	106.5032973	99.91895228	93.8364559	88.21383095	83.01285156	78.19868888	73.73959189
180906A00032	9/6/2018	3.24	9/5/2025	100.9856126	100.6343852	100.2856099	99.93926093	99.59531301	99.25374115	98.91452072	98.57762741	98.24303726
180907A00013	9/7/2018	3.27	9/8/2025	101.0181613	100.6592268	100.3028585	99.94902874	99.59771043	99.24887675	98.90250128	98.55855797	98.21702116
180910A00028	9/10/2018	3.56	9/9/2033	124.9712639	116.141034	108.0205657	100.5486424	93.66964274	87.33300186	81.4927264	76.10695883	71.13758527
180910A00033	9/10/2018	3.43	9/8/2028	111.1549263	107.7678283	104.5029672	101.3552092	98.31966975	95.39169962	92.56687208	89.8409705	87.20997697
180912A00011	9/12/2018	3.41	9/11/2026	104.1680723	102.865643	101.5917761	100.3455311	99.12600872	97.93234912	96.76372925	95.61936108	94.49848976
180913A00012	9/13/2018	3.31	9/13/2033	113.5615061	108.9392583	104.5863421	100.4841987	96.61570113	92.96503325	89.51758027	86.25982895	83.17927678

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
180913A00030	9/13/2018	3.33	9/12/2025	100.8341223	100.5453848	100.2583121	99.97288984	99.68910365	99.40693943	99.12638319	98.84742112	98.57003958
180913A00033	9/13/2018	3.31	9/13/2033	113.5615061	108.9392583	104.5863421	100.4841987	96.61570113	92.96503325	89.51758027	86.25982895	83.17927678
180914A00013	9/14/2018	3.48	9/14/2028	111.3767235	107.9690284	104.6848216	101.518923	98.46640194	95.52256355	92.68293579	89.94325751	87.29946703
180914A00029	9/14/2018	3.48	9/14/2028	111.3767235	107.9690284	104.6848216	101.518923	98.46640194	95.52256355	92.68293579	89.94325751	87.29946703
180914A00049	9/14/2018	3.37	9/14/2033	113.8385129	109.2049633	104.8414066	100.7292384	96.85128942	93.19170452	89.73583286	86.47012789	83.38205629
180920A00014	9/20/2018	3.59	9/20/2028	111.8011282	108.3694075	105.0625258	101.8752528	98.80260799	95.83984717	92.98244961	90.22610626	87.56670855
180925A00013	9/25/2018	3.41	9/25/2028	105.8164376	104.0342128	102.3006146	100.6139185	98.97247451	97.37470349	95.81909354	94.30419659	92.82862521
181003A00019	10/3/2018	3.44	10/3/2025	101.2976207	100.8663819	100.4388243	100.014901	99.59456562	99.17777278	98.76447773	98.3546365	97.94820586
181003A00032	10/3/2018	3.23	10/3/2025	100.6694547	100.430253	100.1923851	99.95583895	99.72060257	99.48666422	99.25401229	99.02263531	98.79252194
181004A00029	10/4/2018	3.7	10/4/2028	112.3072003	108.8277322	105.4760588	102.2468196	99.13490731	96.13545437	93.24382061	90.45558131	87.76651609
181029A00051	2/5/2019	3.69	2/5/2029	113.4745224	109.6296538	105.9379541	102.3924325	98.98646091	95.71375315	92.5683446	89.54457379	86.63706494
181029A00097	10/29/2018	3.53	10/27/2028	110.6587243	107.4973151	104.4519532	101.5176665	98.68972563	95.96363052	93.33509792	90.80004968	88.35460166
181031A00070	3/1/2019	3.77	3/1/2029	114.0315467	110.1034303	106.3342174	102.7165409	99.24342272	95.90825106	92.70475808	89.62699984	86.66933731
181105A00015	11/5/2018	3.57	11/5/2025	101.632888	101.1135096	100.599461	100.0906604	99.58702757	99.08848382	98.59495213	98.10635701	97.6226245
181109A00028	11/9/2018	3.72	11/9/2026	105.1869922	103.7250441	102.2908024	100.8835472	99.50258292	98.14723763	96.81686164	95.51082685	94.22852576
181109A00029	11/9/2018	3.72	11/9/2026	105.1869922	103.7250441	102.2908024	100.8835472	99.50258292	98.14723763	96.81686164	95.51082685	94.22852576
181116A00006	11/16/2018	3.18	11/17/2025	100.7999173	100.5091722	100.2204635	99.93376784	99.64906195	99.36632308	99.0855288	98.80665705	98.52968612
181211A00042	12/11/2018	3.7	12/11/2028	111.6606487	108.2954291	105.0569071	101.9394984	98.93789976	96.04707385	93.26223372	90.57882886	87.992532
181214A00030	12/14/2018	3.47	12/14/2033	122.1276921	113.9998979	106.5196084	99.63040045	93.28109736	87.42525385	82.02069334	77.02909314	72.41561198
181218A00040	12/18/2018	3.23	6/18/2030	108.3774293	105.6362953	102.9996958	100.4627338	98.02077779	95.66944628	93.40459193	91.22228774	89.1188137
181220A00041	12/20/2018	3.36	12/18/2026	105.0365822	103.4685875	101.9319721	100.4258653	98.94942857	97.50185362	96.08236113	94.69019947	93.32464341
181227A00027	12/27/2018	3.24	12/26/2025	101.6375709	101.0573421	100.4837379	99.91664541	99.35595405	98.8015558	98.25334508	97.71121863	97.17507548
181227A00028	12/27/2018	3.46	12/27/2028	112.253028	108.5419136	104.9752958	101.5467414	98.25014121	95.07969217	92.02987979	89.09546213	86.27145471
190102A00020	1/2/2019	2.97	1/3/2034	111.9094291	107.359806	103.0794934	99.0495449	95.25250858	91.67229803	88.29407571	85.10414689	82.08986336
190102A00022	1/2/2019	2.97	1/3/2034	111.9094291	107.359806	103.0794934	99.0495449	95.25250858	91.67229803	88.29407571	85.10414689	82.08986336
190102A00024	1/2/2019	2.97	1/3/2034	111.9094291	107.359806	103.0794934	99.0495449	95.25250858	91.67229803	88.29407571	85.10414689	82.08986336
190102A00050	1/2/2019	3.38	1/3/2034	124.0463686	114.9450896	106.601303	98.94752185	91.92261515	85.47117845	79.54296963	74.09240304	69.07809561
190103A00020	1/3/2019	3.12	1/5/2026	101.867304	101.1794184	100.5008667	99.83145961	99.17101272	98.51934662	97.87628667	97.24166286	96.6153096
190104A00006	1/4/2019	2.83	1/5/2026	100.898771	100.5257586	100.1561379	99.78985827	99.42686981	99.06712382	98.71057256	98.35716928	98.00686821
190104A00033	1/4/2019	3.37	1/31/2029	112.23191	108.4252083	104.7698814	101.2590393	97.88614844	94.64501096	91.52974489	88.53476621	85.65477175
190104A00034	1/4/2019	3.18	1/4/2029	109.3797519	106.293548	103.3224603	100.4614134	97.70558997	95.05041521	92.49154348	90.02484501	87.64639376
190104A00035	1/4/2019	3.1	1/5/2026	101.8473061	101.1617763	100.4855369	99.81839946	99.16018065	98.51070199	97.86978978	97.23727486	96.61299255
190104A00038	1/4/2019	3.25	1/4/2029	110.9574101	107.4261253	104.032593	100.7705942	97.63423075	94.61790613	91.71630828	88.92439315	86.23736938

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5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
190110A00005	1/10/2019	3.2	1/9/2026	101.724872	101.105854	100.4943736	99.89029337	99.29347947	98.70380114	98.12113078	97.54534383	96.97631864
190111A00026	1/11/2019	3.48	1/11/2034	124.9484227	115.7883149	107.3913698	99.68949269	92.62101371	86.13004985	80.1659339	74.68270239	69.63863612
190118A00006	1/18/2019	3.14	1/18/2034	113.1785115	108.3965672	103.9029927	99.67726926	95.70050887	91.95531324	88.42564559	85.09671448	81.95486815
190122A00045	1/22/2019	3.17	1/22/2027	105.179253	103.513204	101.881771	100.2839412	98.71874129	97.18523576	95.68252465	94.20974203	92.76605434
190122A00046	1/22/2019	3.29	1/22/2029	112.1287075	108.3415049	104.7042771	101.2102292	97.85291587	94.62622099	91.52433863	88.54175542	85.67323386
190129A00073	1/29/2019	3.11	1/29/2029	105.8172114	103.8635775	101.9672639	100.1261187	98.33808704	96.60120605	94.91360018	93.27347658	91.67912085
190131A00013	1/31/2019	3.48	1/31/2034	122.0115719	113.7360348	106.1292145	99.13207284	92.69113248	86.7579235	81.28848735	76.24293271	71.58503738
190131A00019	1/31/2019	3.44	1/30/2034	124.6967689	115.4973638	107.0686062	99.34137551	92.25310663	85.7471356	79.77211415	74.28148497	69.23301146
190205A00017	2/5/2019	3.36	2/5/2029	111.5859923	107.9655397	104.4888961	101.1494635	97.94098915	94.85754516	91.89350916	89.04354666	86.30259434
190205A00021	2/5/2019	3.32	2/5/2029	111.4414092	107.8246248	104.3515176	101.0154955	97.8103112	94.73004177	91.76906983	88.92206556	86.18397004
190205A00022	2/5/2019	3.32	2/5/2029	111.4414092	107.8246248	104.3515176	101.0154955	97.8103112	94.73004177	91.76906983	88.92206556	86.18397004
190205A00023	2/5/2019	3.32	2/5/2029	111.4414092	107.8246248	104.3515176	101.0154955	97.8103112	94.73004177	91.76906983	88.92206556	86.18397004
190211A00017	2/11/2019	3.12	2/11/2026	101.9301676	101.2197019	100.5191404	99.82827676	99.14691049	98.47484651	97.81189506	97.15787153	96.51259627
190225A00026	2/25/2019	3.43	2/27/2034	124.7740216	115.4903058	106.9907769	99.20452297	92.06741348	85.52141679	79.51398968	73.99753102	68.92889255
190227A00033	2/27/2019	2.65	2/27/2026	100.9773525	100.5531443	100.1334121	99.71807687	99.30706199	98.90029251	98.49769536	98.09919925	97.70473456
190301A00012	3/1/2019	3.41	3/1/2029	112.6643037	108.7619841	105.0177977	101.4244068	97.97486148	94.66257653	91.48130967	88.42514135	85.48845583
190305A00015	3/5/2019	3.32	3/5/2029	111.6681042	107.9732713	104.427967	101.0253024	97.75874283	94.62208796	91.60945269	88.7152495	85.9341719
190305A00017	3/5/2019	3.12	3/5/2026	102.2921308	101.4533769	100.6285583	99.81732834	99.01935169	98.23430405	97.46187161	96.70175071	95.95364734
190308A00016	3/8/2019	3.18	3/8/2034	119.3959697	111.5972982	104.4205517	97.8111182	91.71951376	86.10087327	80.91449513	76.1234327	71.69412794
190308A00026	3/8/2019	3.18	3/8/2034	119.3959697	111.5972982	104.4205517	97.8111182	91.71951376	86.10087327	80.91449513	76.1234327	71.69412794
190315A00017	3/15/2019	2.88	3/15/2034	112.1115436	107.2882116	102.7606223	98.50740152	94.5088991	90.74703757	87.20517494	83.86798043	80.72132175
190315A00019	3/15/2019	2.88	3/15/2034	112.1115436	107.2882116	102.7606223	98.50740152	94.5088991	90.74703757	87.20517495	83.86798043	80.72132175
190315A00023	3/15/2019	2.88	3/15/2034	112.1115436	107.2882116	102.7606223	98.50740152	94.5088991	90.74703757	87.20517495	83.86798043	80.72132175
190315A00029	3/15/2019	2.88	3/15/2034	112.1115436	107.2882116	102.7606223	98.50740152	94.5088991	90.74703757	87.20517494	83.86798043	80.72132175
190322A00008	3/22/2019	2.64	3/20/2026	101.035204	100.5714316	100.1130057	99.65982358	99.21178569	98.76879496	98.33075692	97.89757958	97.46917336
190327A00030	3/27/2019	2.9	3/27/2036	113.1512954	107.5248355	102.3013105	97.44673668	92.93031435	88.72410487	84.80274293	81.14317955	77.7244525
190402A00004	4/2/2019	2.9	4/2/2029	111.2427918	107.2725448	103.46692	99.81824902	96.31926018	92.9630555	89.74308981	86.65315078	83.68734038
190402A00005	4/2/2019	2.77	4/2/2032	112.0115029	107.0477233	102.3742606	97.9715423	93.82145163	89.90721007	86.21327062	82.72521994	79.42968885
190403A00010	4/3/2019	3.08	4/3/2029	111.2298871	107.3993138	103.7277486	100.2077059	96.83209305	93.59418779	90.48761656	87.50633474	84.64460782
190403A00013	4/3/2019	3.05	4/3/2029	110.8623037	107.1222991	103.5364398	100.0974946	96.79861136	93.63329468	90.59538565	87.67904249	84.87872253
190403A00014	4/3/2019	3.05	4/3/2029	110.8623037	107.1222991	103.5364398	100.0974946	96.79861136	93.63329468	90.59538565	87.67904249	84.87872253
190404A00015	4/4/2019	2.88	4/3/2026	102.3150922	101.3919829	100.485634	99.59559091	98.72141562	97.86268552	97.01899298	96.18994459	95.37516057
190409A00019	4/9/2019	2.91	4/9/2029	111.335468	107.3438365	103.5184662	99.85157691	96.33579273	92.9641187	89.72991925	86.62689788	83.64907807

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
190422A00030	4/22/2019	2.93	12/22/2025	101.4294491	100.8609107	100.2987482	99.74285449	99.1931251	98.64945772	98.11175234	97.57991115	97.05383845
190426A00023	4/26/2019	2.91	6/24/2026	102.8048507	101.7247386	100.6672979	99.63182007	98.61762581	97.62406369	96.65050859	95.69636044	94.76104294
190501A00015	5/1/2019	2.78	5/1/2029	105.6394186	103.5200879	101.4672228	99.47819112	97.55048452	95.6817117	93.86959222	92.11195053	90.40671039
190502A00016	5/2/2019	2.87	5/1/2026	102.526859	101.5250957	100.5430386	99.58010921	98.63575136	97.70943037	96.80063188	95.90886097	95.03364121
190506A00026	5/6/2019	3.03	5/4/2029	111.2518365	107.3441743	103.6019407	100.0171883	96.58239596	93.29044374	90.13458905	87.10844458	84.20595757
190510A00049	5/10/2019	2.58	5/8/2026	101.2036343	100.6534149	100.1107766	99.57554519	99.04755245	98.52663532	98.01263597	97.50540149	97.00478375
190514A00021	5/14/2019	2.72	11/14/2025	101.063239	100.6003	100.1416084	99.68710573	99.23673471	98.79043901	98.34816336	97.90985347	97.47545603
190515A00035	5/15/2019	2.82	2/15/2029	109.9301639	106.2497965	102.7177526	99.32719616	96.07164722	92.94496057	89.94130657	87.05515299	84.28124795
190531A00037	5/31/2019	2.61	5/31/2029	110.5051408	106.3873886	102.4472692	98.67617515	95.06596312	91.60892563	88.29776557	85.12557206	82.08579789
190531A00038	5/31/2019	2.82	5/31/2034	119.7279523	110.421006	101.9262431	94.16815923	87.07864253	80.59621491	74.66535501	69.23589321	64.26247092
190605A00007	6/5/2019	2.47	6/5/2026	102.3773177	101.2862194	100.218542	99.17353558	98.15048172	97.14869221	96.16750736	95.20629454	94.26444683
190605A00023	6/5/2019	2.64	6/5/2029	109.9149281	105.9680649	102.1911889	98.57599298	95.11462425	91.79965661	88.62406492	85.581201	82.66477116
190605A00024	6/5/2019	2.64	6/5/2029	109.9149281	105.9680649	102.1911889	98.57599298	95.11462425	91.79965661	88.62406492	85.581201	82.66477116
190605A00025	6/5/2019	2.64	6/5/2029	109.9149281	105.9680649	102.1911889	98.57599298	95.11462425	91.79965661	88.62406492	85.581201	82.66477116
190605A00027	6/5/2019	2.64	6/5/2029	109.9149281	105.9680649	102.1911889	98.57599298	95.11462425	91.79965661	88.62406492	85.581201	82.66477116
190606A00027	6/6/2019	2.51	6/5/2026	102.2273696	101.2028828	100.1988836	99.21476196	98.24993188	97.30383019	96.37591547	95.46566699	94.57258372
190606A00028	6/6/2019	2.74	6/6/2029	110.7794292	106.6475902	102.694298	98.91088255	95.28914242	91.82131638	88.50005748	85.31840857	82.26977953
190620A00033	6/20/2019	2.1	6/20/2029	104.4309884	102.2902608	100.2179097	98.2111837	96.26746288	94.38425118	92.55916988	90.78995118	89.07443226
190625A00023	6/25/2019	2.47	6/25/2027	105.0435289	102.9529874	100.9146504	98.92686645	96.98804909	95.09667355	93.25127386	91.45044015	89.69281599
190625A00024	6/25/2019	2.26	6/25/2025	100.1286606	100.0592885	99.99002087	99.92085755	99.85179829	99.78284286	99.71399101	99.64524254	99.5765972
190628A00007	6/28/2019	2.28	6/28/2034	109.1337801	104.4620515	100.0794907	95.96490483	92.09883719	88.46341224	85.04219572	81.82006783	78.78310848
190702A00068	7/2/2019	2.69	7/1/2039	118.7453939	107.7322785	98.01250724	89.41944563	81.8091866	75.0573145	69.05614681	63.71238072	58.94508317
190702A00071	7/2/2019	2.69	7/1/2039	118.7453939	107.7322785	98.01250724	89.41944563	81.8091866	75.0573145	69.05614681	63.71238072	58.94508317
190703A00017	7/3/2019	2.33	5/4/2026	101.8366343	100.9019441	99.98436646	99.08343466	98.19869883	97.32972519	96.47609532	95.6374055	94.81326607
190708A00028	7/8/2019	2.57	7/2/2029	109.7895638	105.7802074	101.9461055	98.27856185	94.76936405	91.41075371	88.19539845	85.11636582	82.16709903
190708A00030	7/8/2019	2.57	7/2/2029	109.7895638	105.7802074	101.9461055	98.27856185	94.76936405	91.41075371	88.19539845	85.11636582	82.16709903
190712A00016	7/12/2019	2.39	7/12/2029	105.0082104	102.8162791	100.6954001	98.64267893	96.65536086	94.73082281	92.86656625	91.06021037	89.30948571
190718A00012	7/18/2019	2.55	7/18/2029	109.150207	105.3716263	101.7558882	98.29493771	94.9811693	91.80739871	88.76683696	85.85306599	83.06001601
190724A00021	7/24/2019	2.33	7/23/2027	105.0893986	102.9194386	100.8051204	98.74462557	96.73621016	94.77820077	92.86899122	91.0070392	89.19086318
190724A00024	7/24/2019	2.49	7/24/2029	110.3624054	106.0984479	102.0239139	98.12934683	94.40581713	90.84488963	87.43859316	84.1793922	81.06016044
190726A00017	7/26/2019	2.44	7/24/2026	102.5351162	101.3736978	100.2385211	99.1287044	98.04340487	96.98181675	95.94316923	94.92672461	93.93177651
190802A00011	8/2/2019	2.01	8/2/2029	104.4062386	102.1827542	100.0325367	97.95255912	95.93994228	93.99194652	92.10596384	90.27951066	88.51022101
190807A00021	8/7/2019	2	8/7/2026	102.1169261	100.9195239	99.75008449	98.60763734	97.49125632	96.40005728	95.33319564	94.28986419	93.26929111

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
190809A00020	8/9/2019	2.44	8/9/2034	116.4686078	107.1268582	98.61896983	90.86586457	83.79635561	77.346322	71.45797352	66.07919556	61.16296488
190809A00021	8/9/2019	2.12	8/9/2029	108.8872045	104.6108984	100.5266014	96.62463264	92.89585641	89.33164831	85.92386325	82.66480585	79.54720285
190813A00051	8/13/2019	2.19	8/13/2029	108.4451914	104.3759028	100.4887054	96.77440119	93.2243098	89.83023645	86.58444181	83.47961398	80.50884239
190813A00052	8/13/2019	2.24	8/13/2029	108.6512805	104.5759873	100.6830273	96.96319081	93.40778673	90.00860988	86.75791117	83.64836945	80.67306539
190814A00003	8/14/2019	2.01	8/14/2029	108.4433222	104.1629115	100.0753342	96.17083764	92.44022041	88.87479769	85.46636894	82.20718781	79.08993421
190819A00030	8/19/2019	2.01	8/20/2029	108.4716426	104.1745064	100.0715823	96.15301531	92.4095095	88.83229282	85.41308413	82.14406257	79.01783917
190820A00021	8/20/2019	2.13	8/20/2029	108.6769683	104.3844087	100.2855708	96.37063601	92.63034179	89.05594716	85.6391998	82.37230559	79.24790037
190826A00018	8/26/2019	1.9	8/27/2029	108.0317021	103.7251022	99.61399853	95.68842945	91.93900109	88.35685129	84.93361605	81.6613983	78.53273889
190826A00030	8/26/2019	1.72	8/26/2026	101.9763462	100.7262392	99.50661139	98.31635932	97.15443211	96.0198285	94.91159391	93.82881776	92.77063096
190826A00057	8/26/2019	1.87	8/26/2025	100.3453373	100.1043478	99.86452081	99.62584785	99.38832062	99.15193086	98.91667041	98.68253116	98.44950509
190826A00058	8/26/2019	1.91	8/26/2026	102.127091	100.8773488	99.65804636	98.46808226	97.30640784	96.17202383	95.06397753	93.98136012	92.92330416
190826A00060	8/26/2019	2.02	8/26/2027	104.4532274	102.2020332	100.0104048	97.87632349	95.79785728	93.77315587	91.80044658	89.8780303	88.00427772
190826A00063	8/26/2019	2.05	8/28/2028	106.520653	103.2403867	100.0782539	97.02928155	94.08874067	91.25213242	88.51517516	85.87379232	83.32410099
190826A00065	8/26/2019	2.09	8/28/2029	108.5439281	104.2327415	100.1169976	96.18674528	92.43260065	88.84571044	85.41771881	82.14073612	79.00730998
190828A00015	8/28/2019	2.04	8/28/2029	108.3291254	104.0225038	99.91117467	95.98519314	92.2351811	88.65229095	85.2281722	81.95494029	78.82514768
190828A00019	8/28/2019	2	3/28/2028	105.5776508	102.7261762	99.96620248	97.29430786	94.70721783	92.20179788	89.77504677	87.42409001	85.14617379
190828A00020	8/28/2019	1.95	5/28/2027	103.7913372	101.7914175	99.84025179	97.93634716	96.07826706	94.26462861	92.49410017	90.76539909	89.07728954
190829A00032	8/29/2019	1.69	8/28/2026	100.9589125	100.2838024	99.62020534	98.96779454	98.32625617	97.69528879	97.07460268	96.46391928	95.86297063
190829A00039	8/29/2019	1.85	8/29/2034	107.3790557	102.5525174	98.03415203	93.8008218	89.83132331	86.10621193	82.60764318	79.31922944	76.22591048
190829A00045	8/29/2019	1.9	8/28/2026	102.1269498	100.871704	99.64716156	98.45220717	97.28577891	96.14686514	95.03450153	93.94776835	92.88578789
190830A00002	8/30/2019	1.93	8/28/2026	102.1646954	100.9091988	99.6844098	98.48921296	97.32254627	96.18339798	95.07080365	93.98384344	92.92163957
190905A00019	9/5/2019	2.08	9/5/2029	108.0842662	103.9734089	100.0488065	96.30100113	92.72106466	89.30056579	86.0315401	82.90646172	79.91821701
190905A00021	9/5/2019	2.08	9/5/2029	108.0842662	103.9734089	100.0488065	96.30100113	92.72106466	89.30056579	86.0315401	82.90646172	79.91821701
190905A00023	9/5/2019	2.08	9/5/2029	108.0842662	103.9734089	100.0488065	96.30100113	92.72106466	89.30056579	86.0315401	82.90646172	79.91821701
190905A00024	9/5/2019	2.08	9/5/2029	108.0842662	103.9734089	100.0488065	96.30100113	92.72106466	89.30056579	86.0315401	82.90646172	79.91821701
190910A00044	9/10/2019	2.02	9/10/2026	102.4805891	101.1469988	99.83738466	98.55115357	97.28773163	96.04656327	94.82711058	93.6288526	92.45128465
190911A00016	9/11/2019	1.9	9/11/2029	104.2395455	101.9770795	99.79036148	97.67621855	95.63163455	93.65374124	91.73980992	89.8872437	88.09357011
190913A00018	9/13/2019	2.11	9/11/2026	101.2805812	100.5648152	99.86162316	99.17064114	98.49151995	97.82392433	97.16753227	96.5220343	95.8871329
190923A00012	9/23/2019	2.43	9/25/2034	116.4817654	107.0201857	98.41366767	90.58022822	83.44613867	76.94505577	71.01724824	65.60890776	60.67153477
190923A00020	9/23/2019	2.05	9/24/2029	108.8149257	104.4146518	100.2171227	96.21196006	92.38937082	88.74011082	85.25545119	81.92714691	78.74740746
190925A00009	9/25/2019	2	9/25/2026	102.4780886	101.1321782	99.81104727	98.51406657	97.24062787	95.99014298	94.76204294	93.55577721	92.37081295
190926A00002	9/30/2019	2.01	9/29/2034	108.2130576	103.3074797	98.71759859	94.4195355	90.39142188	86.61321575	83.06653582	79.73451192	76.60164972
190926A00015	9/26/2019	2.32	11/26/2030	111.568794	105.954103	100.6580942	95.66102725	90.94448413	86.49127387	82.28534457	78.31170227	74.55633597

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	Parallel-Shift Sensitivity Analysis												
5/31/2025				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
190926A00016	9/26/2019	2.28	5/24/2030	110.6645726	105.5735493	100.7480618	96.17288625	91.83374913	87.71726335	83.81086849	80.10277563	76.58191597
190926A00017	9/26/2019	2.23	9/26/2029	109.2971278	104.8901849	100.6861506	96.67464951	92.84588968	89.19062697	85.70013149	82.36615636	79.18090847
190930A00071	9/30/2019	2.05	9/29/2025	100.5377248	100.2026958	99.86989391	99.53929697	99.21088315	98.88463093	98.56051905	98.23852654	97.9186327
190930A00075	9/30/2019	2.19	9/29/2027	105.0499616	102.6981199	100.4106201	98.18535171	96.02028588	93.91347166	91.86303251	89.86716304	87.92412586
190930A00077	9/30/2019	2.23	9/28/2029	109.3076151	104.8949295	100.6856455	96.66935971	92.8362532	89.17705586	85.68301282	82.34585326	79.15776121
191004A00001	10/4/2019	2.47	10/4/2034	116.1913857	106.7549405	98.17216854	90.36113223	83.24814986	76.76692651	70.85778011	65.46695205	60.54599272
191004A00002	10/4/2019	2.08	10/4/2029	108.6774756	104.2623454	100.0516026	96.03476239	92.20192989	88.54376419	85.05144449	81.71663852	78.53147313
191004A00017	10/4/2019	2.02	10/4/2029	107.9453243	103.7698621	99.7867625	95.98609299	92.35848673	88.89510735	85.58761602	82.42814091	79.40924855
191004A00019	10/4/2019	2.02	10/4/2029	107.9453243	103.7698621	99.7867625	95.98609299	92.35848673	88.89510735	85.58761602	82.42814091	79.40924855
191004A00022	10/4/2019	2.02	10/4/2029	107.9453243	103.7698621	99.7867625	95.98609299	92.35848673	88.89510735	85.58761602	82.42814091	79.40924855
191004A00032	10/4/2019	2.01	1/3/2028	105.1454327	102.5328859	99.99856943	97.53966377	95.15347037	92.83740561	90.58899497	88.40586771	86.28575167
191007A00029	10/7/2019	1.88	10/9/2029	108.1337703	103.7078578	99.48781685	95.46304183	91.62352642	87.95982676	84.46302695	81.12470692	77.93691241
191008A00007	10/8/2019	1.67	10/9/2029	103.7813182	101.4871469	99.27096656	97.12947045	95.05951651	93.05811807	91.12243512	89.24976599	87.4375397
191008A00014	10/8/2019	1.85	10/8/2026	102.391517	100.9846691	99.60440795	98.25004366	96.92090958	95.61636156	94.33577695	93.07855368	91.84410944
191009A00009	10/9/2019	1.8	10/9/2026	101.1327076	100.3779431	99.63617566	98.90704749	98.19021441	97.48534533	96.79212153	96.1102361	95.43939337
191011A00027	10/11/2019	1.84	10/11/2029	104.1791506	101.8760348	99.6512228	97.50139408	95.42339353	93.41422216	91.47102821	89.59109888	87.77185262
191015A00025	10/15/2019	2.01	10/15/2029	104.4135675	102.1078048	99.88037088	97.72794638	95.64737746	93.63566611	91.68996143	89.80755132	87.98585482
191017A00022	10/17/2019	2.25	7/17/2028	106.9385852	103.7643754	100.7011701	97.7444397	94.88986916	92.1333457	89.47094812	86.89893657	84.41374284
191021A00021	10/21/2019	2.22	12/21/2027	105.6195234	103.0356806	100.5284218	98.09501845	95.73285728	93.43943481	91.21235186	89.04930848	86.94809917
191025A00009	10/25/2019	2.26	5/25/2029	108.7616552	104.7031163	100.8191836	97.1014289	93.54187599	90.13297384	86.86757163	83.73889543	80.7405262
191025A00010	10/25/2019	2.24	7/25/2028	106.9521733	103.756246	100.6726924	97.6969003	94.8244768	92.05123674	89.37319119	86.78653691	84.28764639
191031A00033	10/31/2019	2.2	5/31/2028	106.5083085	103.4697868	100.5342651	97.69768338	94.95616555	92.30601001	89.74368071	87.26579872	84.86913431
191101A00004	11/1/2019	1.91	11/1/2029	107.3473282	103.3954304	99.62416551	96.02416752	92.58660942	89.303169	86.16599717	83.16768845	80.30125344
191101A00005	11/1/2019	1.83	11/2/2026	102.5893492	101.116432	99.6725311	98.25686103	96.86866413	95.50720942	94.17179143	92.86172903	91.57636443
191104A00022	11/4/2019	2.17	8/4/2027	104.6607021	102.4662381	100.3286424	98.24603299	96.21660634	94.23863294	92.31045382	90.43047697	88.59717401
191104A00023	11/4/2019	2.24	8/4/2028	107.0088095	103.7850888	100.6754907	97.67529658	94.78001434	91.98536604	89.28727608	86.68186017	84.16541498
191104A00024	11/4/2019	2.26	8/3/2029	109.1439892	104.8872382	100.8207021	96.93483403	93.22062209	89.66955629	86.27359735	83.02514777	79.9170249
191104A00025	11/4/2019	2.33	8/2/2030	111.2100906	105.9163754	100.9074745	96.16654175	91.6778189	87.42655941	83.39895775	79.58208411	75.96382406
191105A00007	11/5/2019	1.98	11/5/2026	102.7242081	101.2903686	99.88355524	98.50307086	97.14824185	95.8184171	94.51296704	93.23128283	91.97277542
191105A00012	11/5/2019	2.07	11/3/2034	108.6032561	103.5973516	98.91857443	94.54182395	90.44414128	86.60451091	83.00368208	79.62400782	76.44929962
191106A00022	11/6/2019	2.34	1/2/2030	110.2825316	105.5892486	101.1236108	96.87336679	92.82699101	88.97363665	85.3030919	81.80573924	78.47251759
191108A00013	11/8/2019	2.25	11/8/2029	109.921373	105.3755234	101.0442864	96.91642669	92.9813549	89.22908707	85.6502069	82.23583054	78.97757375
191108A00014	11/8/2019	2.25	11/8/2029	109.921373	105.3755234	101.0442864	96.91642669	92.9813549	89.22908707	85.6502069	82.23583054	78.97757375

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
191112A00023	11/12/2019	2.36	11/13/2029	109.5692919	105.2536433	101.1407728	97.21999034	93.48122845	89.91500265	86.51237439	83.2649166	80.16468163
191113A00013	11/13/2019	2.17	11/13/2026	103.0617771	101.5572574	100.0826485	98.63712689	97.2198992	95.83020041	94.4672927	93.13046424	91.81902801
191115A00029	11/15/2019	2.07	11/15/2029	104.5655661	102.2487359	100.0113253	97.84993666	95.76134296	93.74247816	91.79042792	89.90242105	88.07582153
191115A00030	11/15/2019	2.35	11/9/2029	110.0506108	105.5088739	101.1813871	97.05693954	93.12496485	89.37550039	85.79914978	82.38704771	79.13082729
191120A00005	11/20/2019	2.63	11/20/2034	117.7886296	108.1630711	99.41723861	91.46573622	84.23187466	77.64674319	71.64838482	66.18106266	61.19460695
191120A00006	11/20/2019	2.67	11/20/2035	118.9863947	108.3960651	98.8618551	90.27221485	82.52792519	75.54067813	69.23182696	63.53128512	58.37655536
191120A00024	11/20/2019	2.23	11/16/2029	109.5455532	104.9958472	100.6618114	96.53210871	92.59605677	88.84358644	85.2652035	81.85195283	78.59538498
191121A00010	11/21/2019	2.59	11/20/2037	119.6993654	107.2731795	96.29346582	86.58277185	77.98629649	70.36889629	63.61250024	57.61387565	52.28269611
191121A00034	11/21/2019	2.28	11/2/2029	109.7001057	105.1853558	100.8827931	96.78135969	92.87063041	89.1407733	85.58251278	82.18709534	78.94625752
191122A00003	11/22/2019	2.32	11/22/2039	113.8343425	104.0550404	95.3785632	87.66554076	80.79546186	74.6639923	69.18069004	64.26705653	59.85487296
191122A00018	11/26/2019	3.11	11/22/2039	127.1521614	112.629178	100.0067533	89.02205379	79.45000752	71.09770281	63.79964235	57.41371809	51.8177947
191122A00020	11/26/2019	3.2	11/23/2037	126.2376251	113.472427	102.1779928	92.1748875	83.30650071	75.43603711	68.44391714	62.22553005	56.68929002
191122A00021	11/26/2019	3.4	11/22/2038	129.7618316	115.9141172	103.764358	93.0919708	83.70621505	75.44201489	68.15638483	61.72536892	56.04141734
191125A00036	11/25/2019	2.29	11/23/2029	109.8524202	105.2766484	100.9185938	96.7667654	92.81033883	89.03911373	85.44347461	82.01435427	78.74319962
191126A00026	11/26/2019	1.91	11/25/2026	102.7375961	101.2485515	99.788614	98.35700541	96.95297457	95.57579643	94.22477086	92.89922158	91.59849515
191203A00009	12/3/2019	2.21	12/3/2029	109.0030632	104.6560301	100.5153301	96.56997703	92.80963162	89.22455972	85.80559341	82.54409482	79.43192253
191203A00011	12/3/2019	2.21	12/3/2029	109.0030632	104.6560301	100.5153301	96.56997703	92.80963162	89.22455972	85.80559341	82.54409482	79.43192253
191206A00005	12/6/2019	2.18	12/7/2026	103.2309973	101.6609381	100.1228629	98.615858	97.139044	95.69157469	94.27263527	92.88144087	91.51723519
191206A00008	12/6/2019	2.44	12/6/2030	112.2705159	106.6098783	101.2716141	96.23567824	91.48337425	86.99725625	82.76103915	78.75951545	74.9784786
191206A00009	12/6/2019	2.87	12/4/2037	122.2341524	109.6811581	98.58525101	88.76777777	80.07289913	72.36457175	65.52394254	59.44709733	54.0431142
191206A00013	12/6/2019	3.05	12/6/2044	137.1009996	117.632715	101.405978	87.8485477	76.49285072	66.95631039	58.92545985	52.14309538	46.39787581
191209A00005	12/9/2019	2.22	12/10/2029	108.4543974	104.3941229	100.5224882	96.8295453	93.30592934	89.94282127	86.73191269	83.66537329	80.73582057
191220A00001	12/20/2019	2.62	12/19/2031	114.5978824	107.8558168	101.5594615	95.67698194	90.17897722	85.0382818	80.2297846	75.73026345	71.51823377
191220A00002	12/20/2019	3.02	12/20/2038	124.8718505	111.2718281	99.35811649	88.90983945	79.73620912	71.67228767	64.57536458	58.32185756	52.80465894
191223A00055	12/23/2019	2.46	12/7/2029	110.7004701	106.067564	101.65649	97.45545817	93.45336792	89.63976343	86.00479299	82.53917076	79.23414134
191223A00056	12/23/2019	2.46	12/14/2029	110.7381881	106.0855884	101.6564943	97.43898815	93.42185133	89.5945193	85.94704002	82.4700351	79.15466368
191224A00002	12/24/2019	2.17	12/24/2029	104.9662174	102.5634766	100.2448908	98.00679874	95.84572547	93.75837179	91.74160403	89.7924446	87.90806317
191226A00019	12/26/2019	2.4	12/22/2028	108.3846694	104.7567502	101.2703853	97.91927628	94.69744138	91.59919777	88.61914474	85.75214802	82.99332503
191226A00020	12/26/2019	2.44	12/21/2029	110.6836208	106.0134186	101.5683298	97.33631108	93.30602802	89.46680947	85.80860514	82.32194607	78.99790785
200103A00002	1/3/2020	2.07	1/3/2030	108.2131103	104.1042708	100.1887239	96.45614747	92.89683319	89.50164603	86.26198705	83.16975865	80.21733233
200109A00006	1/9/2020	1.95	1/9/2030	104.6806852	102.2402185	99.88653794	97.61581805	95.42443025	93.30893155	91.26605373	89.29269321	87.38590166
200109A00008	1/9/2020	1.95	1/9/2030	104.6806852	102.2402185	99.88653794	97.61581805	95.42443025	93.30893155	91.26605373	89.29269321	87.38590166
200110A00037	1/10/2020	2.32	1/10/2030	109.6551224	105.1984735	100.9572116	96.91965229	93.07481389	89.41237075	85.92261012	82.59639206	79.42511223

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200110A00038	1/10/2020	2.32	1/10/2030	109.6551224	105.1984735	100.9572116	96.91965229	93.07481389	89.41237075	85.92261012	82.59639206	79.42511223
200110A00039	1/10/2020	2.32	1/10/2030	109.6551224	105.1984735	100.9572116	96.91965229	93.07481389	89.41237075	85.92261012	82.59639206	79.42511223
200110A00043	1/10/2020	2.32	1/10/2030	109.6551224	105.1984735	100.9572116	96.91965229	93.07481389	89.41237075	85.92261012	82.59639206	79.42511223
200115A00013	1/15/2020	2.18	1/15/2030	107.6182761	103.8897241	100.3305206	96.93177574	93.68512385	90.582689	87.61705327	84.78122718	82.06862224
200116A00012	1/16/2020	2.16	1/19/2027	103.4829206	101.795823	100.14484	98.52887264	96.94686709	95.39781209	93.8807369	92.39470917	90.93883305
200124A00008	1/24/2020	1.92	1/22/2027	103.0960536	101.4479464	99.83413086	98.25360338	96.70539938	95.18859157	93.70228807	92.24563068	90.81779331
200130A00046	1/30/2020	1.81	1/29/2027	101.3788476	100.4952487	99.62766876	98.77566179	97.93879887	97.11666722	96.30886946	95.51502289	94.73475876
200131A00032	1/31/2020	2.1	1/31/2030	109.2893686	104.5416765	100.0278768	95.73519142	91.65161176	87.76584796	84.06728159	80.5459219	77.19236506
200203A00046	2/3/2020	1.98	2/3/2040	109.5216307	102.240642	95.64482065	89.65912932	84.21755981	79.26196964	74.74107695	70.60959118	66.82746027
200204A00012	2/4/2020	1.98	2/4/2027	103.1611465	101.4784915	99.83134234	98.2186407	96.63937035	95.09255521	93.57725728	92.09257474	90.63764023
200206A00027	2/6/2020	2.15	2/6/2030	108.9948674	104.4998971	100.2249721	96.15802447	92.28771827	88.60340109	85.09505861	81.75327257	78.56918179
200206A00031	2/6/2020	2.15	2/6/2030	108.9948674	104.4998971	100.2249721	96.15802447	92.28771827	88.60340109	85.09505861	81.75327257	78.56918179
200206A00032	2/6/2020	2.15	2/6/2030	108.9948674	104.4998971	100.2249721	96.15802447	92.28771827	88.60340109	85.09505861	81.75327257	78.56918179
200206A00033	2/6/2020	2.15	2/6/2030	108.9948674	104.4998971	100.2249721	96.15802447	92.28771827	88.60340109	85.09505861	81.75327257	78.56918179
200207A00017	2/7/2020	1.96	2/8/2027	103.1551454	101.460685	99.80216207	98.17849861	96.58866003	95.03165287	93.5065227	92.01235222	90.54825937
200212A00013	2/12/2020	1.98	2/12/2027	103.3023398	101.5620631	99.86000517	98.19502775	96.56603691	94.97198094	93.41184827	91.88466556	90.38949583
200220A00026	2/20/2020	2.22	2/21/2040	111.3419524	103.2582694	95.97094606	89.38944638	83.4344872	78.03654534	73.13457324	68.67489295	64.61024238
200221A00012	2/21/2020	2.14	2/21/2040	110.6900091	102.654741	95.41109195	88.86906013	82.9498311	77.58429324	72.7117609	68.27887473	64.23865351
200221A00023	2/21/2020	2.05	12/7/2029	108.8246451	104.2341043	99.86392838	95.70239073	91.73845062	87.96170931	84.36236923	80.93119609	77.65948343
200221A00024	2/21/2020	2.05	12/28/2029	108.9139991	104.2654118	99.84218005	95.63219349	91.6240578	87.80704829	84.17106687	80.70660196	77.40469126
200225A00018	2/25/2020	1.94	2/25/2030	108.6504753	103.8442169	99.27818797	94.93907658	90.81438498	86.89237495	83.162017	79.61294324	76.2354038
200225A00028	2/25/2020	1.89	12/21/2029	108.1460061	103.5335833	99.14425915	94.96607758	90.98778706	87.19879517	83.5891264	80.14938285	76.87070767
200225A00029	2/25/2020	1.89	12/28/2029	108.1726919	103.5410527	99.13417593	94.93997712	90.94708639	87.14480227	83.52304874	80.07233519	76.78371926
200225A00049	2/25/2020	1.79	2/24/2040	108.1139707	100.9350929	94.42986216	88.52475351	83.15505719	78.26374691	73.80050167	69.72085918	65.98548234
200226A00009	2/26/2020	1.75	2/26/2030	108.0879186	103.2812064	98.71536121	94.37700934	90.25359676	86.33333372	82.60514356	79.05861527	75.68395952
200227A00004	2/27/2020	1.65	2/27/2030	107.6113483	102.8129852	98.25535966	93.92509351	89.80962907	85.89717384	82.17664911	78.63764248	75.27036379
200227A00030	2/27/2020	1.59	2/27/2026	100.900571	100.1504443	99.41142405	98.68326505	97.9657294	97.2585861	96.56161077	95.87458547	95.19729844
200227A00046	2/27/2020	1.52	3/1/2027	101.1869501	100.2638218	99.35773456	98.46820841	97.59478183	96.73701093	95.89446852	95.06674336	94.25343936
200228A00025	2/28/2020	1.57	3/2/2027	102.6152719	100.86108	99.14515038	97.46630786	95.82342573	94.2154232	92.64126301	91.09994923	89.59052513
200228A00026	2/28/2020	2.14	2/28/2035	113.3020345	103.6333333	94.87659749	86.9407952	79.74442748	73.21448435	67.28552051	61.89883589	57.00174891
200228A00071	2/28/2020	1.74	12/14/2029	107.4301367	102.8525526	98.49586727	94.34827575	90.39866625	86.63657584	83.05214898	79.63609901	76.37967227
200228A00091	2/28/2020	1.72	12/7/2029	107.3148346	102.7583928	98.42113493	94.29138523	90.35815133	86.61108037	83.0404184	79.63697257	76.39207585
200302A00036	3/2/2020	1.45	3/2/2026	100.8045299	100.0466218	99.30006099	98.56459434	97.83997608	97.12596767	96.42233753	95.72886078	95.04531897

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200303A00012	3/3/2020	1.71	3/1/2030	107.5623858	102.7704501	98.21889919	93.89437816	89.7843508	85.87704424	82.16139777	78.62701552	75.26412257
200303A00028	3/3/2020	1.54	3/4/2030	105.859148	101.7073338	97.75672401	93.99634884	90.415896	87.00566777	83.75654122	80.65993116	77.70775566
200304A00010	3/4/2020	1.2	3/4/2027	102.0909526	100.3340094	98.61553622	96.93435742	95.28934528	93.67941762	92.1035355	90.56070095	89.04995493
200304A00030	3/4/2020	1.6	12/22/2028	105.4992391	101.9231167	98.48706245	95.18483251	92.01049754	88.95842473	86.02326124	83.19991857	80.48355792
200304A00032	3/4/2020	1.6	12/15/2028	105.4720714	101.9150526	98.49679711	95.21114543	92.0522465	89.01454053	86.09274273	83.28182811	80.57701712
200304A00054	3/6/2020	2.35	3/8/2027	104.0402433	102.2569575	100.512813	98.80662913	97.13727241	95.50365397	93.90472747	92.33948694	90.80696484
200305A00032	3/5/2020	1.58	3/5/2030	106.9472599	102.1594293	97.61246803	93.29297965	89.18838793	85.28688176	81.57736403	78.0494043	74.69319487
200305A00036	3/5/2020	1.36	3/5/2027	102.2553043	100.4964266	98.77606737	97.09305388	95.44626098	93.83460869	92.25705983	90.71261794	89.20032516
200305A00037	3/5/2020	1.43	3/6/2028	103.8706425	101.1020011	98.42079325	95.82370778	93.30758332	90.8694002	88.50627291	86.21544307	83.99427282
200305A00038	3/5/2020	1.51	3/5/2029	105.461809	101.6848282	98.06274405	94.58833526	91.25476204	88.05554339	84.9845358	82.03591349	79.20414981
200305A00039	3/5/2020	1.58	3/5/2030	106.9472599	102.1594293	97.61246803	93.29297965	89.18838793	85.28688176	81.57736403	78.0494043	74.69319487
200306A00001	3/6/2020	1.11	3/6/2026	100.5543034	99.7865582	99.03048344	98.28581458	97.55229508	96.82967606	96.11771596	95.41618034	94.72484159
200306A00014	3/6/2020	1.38	3/6/2030	105.9855396	101.2179401	96.6906369	92.39025419	88.30423514	84.42078697	80.7288299	77.21794996	73.8783551
200306A00022	3/6/2020	1.2	3/8/2027	101.9813595	100.2170316	98.49149364	96.80357476	95.15215095	93.53614257	91.95451209	90.40626207	88.89043313
200306A00048	3/6/2020	1.04	3/6/2035	103.4299791	98.50448911	93.91076927	89.62262316	85.61615109	81.86953192	78.36282706	75.07780419	71.9977787
200306A00050	3/6/2020	0.87	3/6/2030	102.0894735	99.62749453	97.25561268	94.96975478	92.76606241	90.64087895	88.59073769	86.61235053	84.7025976
200306A00057	3/6/2020	0.92	3/8/2027	101.5915285	99.84752965	98.1429879	96.47677345	94.84779628	93.25500446	91.69738254	90.17395003	88.68376
200306A00058	3/6/2020	1.06	3/6/2030	102.3939025	99.92762328	97.55150857	95.26148593	93.05369742	90.92448674	88.87038724	86.88811076	84.97453721
200306A00064	3/6/2020	1.2	3/8/2027	101.9813595	100.2170316	98.49149364	96.80357476	95.15215095	93.53614257	91.95451209	90.40626207	88.89043313
200306A00066	3/6/2020	1.2	3/8/2027	101.9813595	100.2170316	98.49149364	96.80357476	95.15215095	93.53614257	91.95451209	90.40626207	88.89043313
200309A00007	3/9/2020	1.11	3/9/2027	101.8237057	100.0581776	98.33151859	96.64255893	94.99017525	93.37328827	91.79086064	90.24189482	88.72543121
200309A00030	3/9/2020	1.11	3/9/2027	101.8237057	100.0581776	98.33151859	96.64255893	94.99017525	93.37328827	91.79086064	90.24189482	88.72543121
200309A00033	3/9/2020	1.06	3/9/2026	100.521986	99.74621328	98.98236164	98.23015785	97.48933707	96.7596424	96.04082466	95.33264203	94.63485984
200309A00034	3/9/2020	0.96	3/9/2035	103.0217019	98.11559724	93.53996432	89.26870857	85.27802322	81.54617204	78.05329405	74.78122798	71.71335427
200309A00038	3/9/2020	1.26	3/11/2030	105.4148586	100.6478315	96.12187037	91.82353977	87.74022572	83.86008086	80.17197348	76.66544031	73.33064261
200309A00081	3/9/2020	1.18	3/8/2030	104.6591082	100.2328031	96.02738188	92.03060612	88.23097844	84.61769388	81.18059476	77.91012859	74.79730907
200309A00082	3/9/2020	1.18	3/8/2030	104.6591082	100.2328031	96.02738188	92.03060612	88.23097844	84.61769388	81.18059476	77.91012859	74.79730907
200309A00084	3/9/2020	1.06	3/9/2027	101.7720272	99.98117388	98.23105852	96.52051375	94.8484132	93.21366978	91.61523405	90.05209263	88.52326678
200310A00005	3/10/2020	1.41	3/8/2030	106.1341204	101.3577778	96.82236385	92.51446441	88.42148607	84.53160117	80.83369682	77.31732758	73.97267162
200310A00015	3/10/2020	1.37	3/11/2030	105.9466679	101.1669714	96.62879994	92.31869744	88.22403046	84.33293314	80.63425624	77.11751986	73.77286947
200310A00034	3/10/2020	1.41	3/11/2030	106.1400531	101.3557495	96.81313796	92.49875478	88.39995945	84.50487942	80.80235907	77.28191243	73.93367924
200310A00040	3/10/2020	1.36	3/10/2028	103.6877037	100.9110486	98.22239164	95.61840748	93.09591999	90.65189415	88.28342873	85.98774937	83.76220205
200310A00041	3/10/2020	1.39	3/12/2029	105.026045	101.2388763	97.60779672	94.12552715	90.7851709	87.58019101	84.50438927	81.55188655	78.71710437

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200310A00042	3/10/2020	1.41	3/11/2030	106.1400531	101.3557495	96.81313796	92.49875478	88.39995945	84.50487942	80.80235907	77.28191243	73.93367924
200310A00051	3/10/2020	1.41	3/8/2030	106.1341204	101.3577778	96.82236385	92.51446441	88.42148607	84.53160117	80.83369682	77.31732758	73.97267162
200310A00073	3/12/2020	2.12	3/11/2027	103.6472984	101.8596028	100.1113022	98.4012185	96.72821966	95.09121757	93.48916593	91.92105815	90.38592549
200311A00015	3/11/2020	1.26	3/11/2027	102.1456825	100.3447216	98.58482929	96.86482572	95.18357245	93.53997093	91.93296073	90.361518	88.82465396
200311A00026	3/11/2020	1.34	3/11/2030	105.2538783	100.9159206	96.7926436	92.8721943	89.14343622	85.59590269	82.21975305	79.00573206	75.9451321
200311A00050	3/2/2021	1.46	3/2/2026	100.8121554	100.0542152	99.30762273	98.57212471	97.8474754	97.13343627	96.42977573	95.73626887	95.05269727
200311A00055	3/11/2020	1.66	12/17/2027	104.1518634	101.5978836	99.11951482	96.71407035	94.37897666	92.11176789	89.91008054	87.77164849	85.69429835
200312A00009	3/12/2020	1.46	3/12/2027	102.4646341	100.6852146	98.94509385	97.2430996	95.5781052	93.94902751	92.35482476	90.79449453	89.2670719
200316A00008	3/16/2020	1.31	3/15/2030	102.9476819	100.5329998	98.20500659	95.95984327	93.79385168	91.70356248	89.68568409	87.73709234	85.85482077
200316A00050	3/16/2020	1.54	3/16/2027	102.6274241	100.8358458	99.08402334	97.37078403	95.69500002	94.05558594	92.45149694	90.88172681	89.34530615
200317A00009	3/17/2020	1.61	3/16/2035	106.0057144	100.9663917	96.2661142	91.87813635	87.77805549	83.94358942	80.35437657	76.99179638	73.83880762
200318A00012	3/18/2020	1.68	3/18/2033	106.9922997	101.7871978	96.9185339	92.3613073	88.09255657	84.09118082	80.33777738	76.81449474	73.50489888
200319A00035	3/19/2020	1.72	3/18/2033	107.2033345	101.9880072	97.10976424	92.54355771	88.26638271	84.25709835	80.49626517	76.96599775	73.64983084
200323A00090	3/23/2020	1.55	3/23/2027	101.6201353	100.4523063	99.30830615	98.18745333	97.0890917	96.01258926	94.95733707	93.92274815	92.90825658
200326A00029	3/26/2020	1.82	3/26/2027	103.1893877	101.3658672	99.58328421	97.84046409	96.13627425	94.46962226	92.83945415	91.2447527	89.68453597
200326A00032	3/26/2020	1.49	3/26/2030	103.4858583	100.9923776	98.59011141	96.27493821	94.0429534	91.89045641	89.81393864	87.81007212	85.87569898
200326A00037	3/26/2020	1.78	3/26/2035	106.7420815	101.8032327	97.19238594	92.88386818	88.85424343	85.08210132	81.54786704	78.23363021	75.12299097
200327A00037	3/27/2020	1.18	3/27/2026	100.7175252	99.8910951	99.07816033	98.27839256	97.49147408	96.7170973	95.95496438	95.20478687	94.46628528
200327A00043	3/27/2020	1.48	3/27/2028	104.2881396	101.453252	98.70949966	96.05346735	93.48188729	90.99163194	88.57970713	86.24324557	83.97950071
200327A00045	3/27/2020	2.24	3/27/2034	114.3960845	105.4847959	97.34271306	89.89933556	83.09095961	76.8599919	71.15433561	65.92684095	61.13481305
200327A00094	3/27/2020	1.6	3/27/2030	106.1561554	101.9516405	97.95310639	94.14919676	90.52924394	87.0832233	83.80171116	80.67584556	77.69728985
200330A00038	3/30/2020	1.79	3/29/2030	108.0316479	103.1549151	98.52611096	94.13139824	89.95778018	85.99304523	82.22571574	78.64500026	75.24074916
200330A00045	3/30/2020	1.47	3/30/2027	102.5631996	100.7349467	98.94795705	97.2010591	95.49312219	93.82305471	92.18980251	90.59234739	89.02970557
200330A00047	3/30/2020	1.5	3/30/2035	105.4363165	100.4238096	95.74857645	91.384008	87.30582642	83.49186373	79.92186298	76.5772995	73.44122
200330A00054	3/30/2021	1.19	3/30/2026	100.6757315	99.84210388	99.02220644	98.21570243	97.42226605	96.64158201	95.87334503	95.11725955	94.37303928
200330A00058	3/30/2020	1.49	3/29/2030	105.6874038	101.4947112	97.50767462	93.71494303	90.10585427	86.67038968	83.39913179	80.28322512	77.31433965
200330A00079	3/30/2020	1.51	3/30/2035	105.4879929	100.4730293	95.79550469	91.42879707	87.3486167	83.53278471	79.96103424	76.61483152	73.47721496
200331A00016	3/31/2020	1.11	3/31/2026	100.6690734	99.83195676	99.0086823	98.19890922	97.40230787	96.61855924	95.84735455	95.08839482	94.3413905
200331A00056	3/31/2020	0.96	3/29/2030	102.2633199	99.85485734	97.53307928	95.29411877	93.13431046	91.05017861	89.03842592	87.09592314	85.21969928
200406A00014	4/6/2020	1.33	4/6/2035	104.9288376	99.89198106	95.19692138	90.81648167	86.72588323	82.90251639	79.32573473	75.97667021	72.8380668
200406A00027	4/6/2020	1.31	4/5/2030	105.2283873	101.0295462	97.03760111	93.24108377	89.62922496	86.19190814	82.91962641	79.80344254	76.83495185
200406A00030	4/6/2020	1.61	4/5/2030	106.6824719	102.1272899	97.80222681	93.69436511	89.79158025	86.08248788	82.55639486	79.20325372	76.01362038
200413A00013	4/13/2020	1.19	4/12/2030	102.7654929	100.2487572	97.8253587	95.49103096	93.24173422	91.07364182	88.98312745	86.96675328	85.0212589

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200414A00024	4/14/2020	1.37	4/14/2027	102.4771324	100.5885189	98.74485568	96.94479377	95.18703405	93.47032501	91.79346062	90.1552784	88.5546575
200415A00021	4/15/2020	1.37	4/15/2027	102.4481565	100.5772646	98.74951954	96.96367447	95.21852643	93.51291472	91.8457191	90.21585811	88.62228745
200415A00024	4/15/2020	2.2	4/16/2035	113.9343576	104.1224132	95.24598189	87.21075365	79.93237239	73.33534054	67.35204918	61.92191856	56.99063601
200415A00038	4/15/2020	1.37	4/15/2027	102.4481565	100.5772646	98.74951954	96.96367447	95.21852643	93.51291472	91.8457191	90.21585811	88.62228745
200417A00009	4/17/2020	1.35	4/16/2027	102.4145798	100.5412761	98.71123388	96.9232013	95.17597065	93.4683767	91.7992949	90.16763969	88.57236286
200421A00026	4/21/2020	1.34	4/19/2030	105.0701175	100.8578873	96.85438872	93.04798194	89.42774105	85.98340654	82.70534105	79.58448827	76.61233484
200421A00032	4/21/2020	1.31	4/21/2027	102.3597749	100.4733172	98.63071726	96.83069735	95.07202533	93.35351267	91.67401264	90.0324185	88.42766189
200423A00017	4/23/2020	1.82	4/23/2035	110.9095065	101.1874545	92.39972372	84.45162273	77.25849649	70.74461795	64.84220698	59.49056123	54.63528591
200424A00022	4/24/2020	1.39	4/24/2030	105.2916002	101.063011	97.04442662	93.22410824	89.59103897	86.13487553	82.84590342	79.71499531	76.73357238
200428A00002	4/28/2020	1.47	4/26/2030	106.8856075	101.9499462	97.26966033	92.83026999	88.61818779	84.62065946	80.82570859	77.22208537	73.79921892
200428A00009	4/28/2020	1.08	4/29/2030	102.4824269	99.97194778	97.55461794	95.2261768	92.98259038	90.82003764	88.73489775	86.7237382	84.78330376
200428A00018	4/28/2020	1.33	4/27/2035	104.5062131	99.6012545	95.02548835	90.75291801	86.75983016	83.02457734	79.52738264	76.25016414	73.17637702
200429A00030	4/29/2020	1.41	4/29/2030	105.635887	101.185104	96.95980864	92.94724721	89.13545693	85.51321257	82.06997704	78.79585555	75.6815531
200429A00049	4/29/2020	1.25	4/29/2026	100.8087135	99.89283938	98.99351191	98.11028626	97.2427334	96.39043939	95.55300478	94.73004394	93.92118445
200429A00057	4/29/2020	1.4	4/29/2027	102.5677045	100.657285	98.7917405	96.96975005	95.19004026	93.45138334	91.75259516	90.09253333	88.4700955
200429A00061	4/29/2020	1.66	10/29/2029	106.9102719	102.46791	98.23464358	94.19958131	90.35245414	86.68357654	83.18381038	79.84453122	76.65759682
200430A00009	4/30/2020	1.16	4/30/2026	100.7281395	99.80994796	98.90839401	98.02302912	97.15342073	96.2991516	95.45981907	94.63503447	93.82442249
200501A00002	5/1/2020	1.3	5/1/2035	104.4184192	99.37556213	94.67699364	90.29517798	86.20502274	82.3836442	78.81015668	75.46548339	72.33218641
200504A00007	5/4/2020	1.47	5/4/2028	104.1990533	101.2669581	98.43223215	95.69112498	93.04005154	90.4755842	87.99444479	85.59349728	83.26974076
200506A00010	5/6/2020	0.94	5/6/2026	100.6043971	99.6695797	98.75202851	97.8512689	96.96684351	96.09831143	95.24524752	94.40724167	93.58389816
200511A00006	5/11/2020	1.65	5/13/2030	107.4653069	102.4822585	97.75879248	93.28007923	89.03221073	85.00213853	81.17761634	77.54714665	74.09993127
200511A00018	5/11/2020	0.98	2/2/2026	100.3942745	99.7143829	99.04365496	98.38190652	97.72895835	97.08463594	96.44876937	95.82119316	95.20174612
200511A00019	5/11/2020	1.18	2/1/2027	101.7853389	100.1236036	98.49683322	96.90398996	95.34407726	93.81613763	92.31925076	90.85253162	89.41512882
200511A00020	5/11/2020	1.4	2/1/2028	103.6485494	100.9785103	98.39042129	95.88124833	93.44809181	91.08817967	88.79886072	86.57759844	84.42196504
200511A00021	5/11/2020	1.53	2/1/2029	105.3961936	101.7129034	98.17749526	94.78320399	91.52361542	88.39264594	85.3845233	82.49376858	79.7151794
200511A00022	5/11/2020	1.6	2/1/2030	106.9296215	102.2340214	97.77062834	93.52672841	89.49037482	85.65033688	81.9960529	78.51758652	75.20558607
200511A00023	5/11/2020	1.7	2/3/2031	108.2259259	102.5219281	97.15256409	92.09646813	87.33375099	82.84588974	78.61562661	74.62687576	70.86463752
200512A00001	5/12/2020	1.17	5/12/2027	102.1871605	100.2300806	98.32109463	96.45870595	94.64147563	92.86801967	91.13700649	89.44715451	87.79722992
200512A00010	5/12/2020	1.48	5/10/2030	106.1376724	101.5213809	97.14244649	92.98730596	89.04324453	85.29833818	81.7414002	78.36193165	75.15007549
200512A00011	5/12/2020	1.48	5/10/2030	106.1376724	101.5213809	97.14244649	92.98730596	89.04324453	85.29833818	81.7414002	78.36193165	75.15007549
200512A00013	5/12/2020	1.17	5/12/2027	102.1871605	100.2300806	98.32109463	96.45870595	94.64147563	92.86801967	91.13700649	89.44715451	87.79722992
200512A00014	5/12/2020	1.17	5/12/2027	102.1871605	100.2300806	98.32109463	96.45870595	94.64147563	92.86801967	91.13700649	89.44715451	87.79722992
200514A00008	5/14/2020	1.23	5/14/2030	104.6236541	100.3750048	96.33944116	92.50493648	88.86021122	85.39468252	82.09841726	78.96208863	75.97693576

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Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200520A00009	5/20/2020	1.63	5/20/2038	107.374428	97.80407845	89.29820077	81.72749747	74.9792762	68.95522325	63.56948675	58.74702511	54.42218279
200521A00005	5/21/2020	0.75	5/21/2030	101.8265916	99.30395371	96.87605685	94.5385183	92.28719077	90.11814815	88.02767212	86.01223974	84.06851185
200521A00013	5/21/2020	2.09	5/21/2035	112.8813706	103.0361908	94.1393682	86.09437857	78.8149806	72.22407402	66.25268945	60.83909435	55.92800122
200521A00015	5/21/2020	2.14	5/21/2036	113.5184595	102.7707433	93.14854426	84.5276583	76.79817977	69.86279141	63.63526621	58.03915398	53.00662932
200521A00017	5/21/2020	2.22	5/21/2038	114.3064263	101.8494488	90.90136318	81.27025581	72.78955065	65.31455199	58.71947342	52.89488289	47.74550374
200522A00009	5/22/2020	0.96	5/22/2030	102.3597131	99.61283473	96.97282376	94.43460897	91.99339648	89.64465272	87.38408859	85.20764467	83.11147738
200527A00012	5/27/2020	1.2	5/27/2027	102.276673	100.2949942	98.36163655	96.47512183	94.63402738	92.83698367	91.08267184	89.36982148	87.6972085
200527A00013	5/27/2020	1.13	11/25/2026	101.4585098	99.98122553	98.5328124	97.11249918	95.71954156	94.35322101	93.01284366	91.69773922	90.40725999
200527A00014	5/27/2020	1.06	5/27/2026	100.7107928	99.71919042	98.74699044	97.79362825	96.85856092	95.9412662	95.04124155	94.15800319	93.29108529
200527A00015	5/27/2020	0.99	11/26/2025	100.2816153	99.7879097	99.29905122	98.81496872	98.33559246	97.86085408	97.39068652	96.92502404	96.46380212
200529A00022	6/1/2020	0.98	6/1/2026	100.6444631	99.63960159	98.65466595	97.68906878	96.74224556	95.81365354	94.90277067	94.0090947	93.13214216
200601A00009	6/1/2020	0.84	6/2/2025	100.0032367	99.99769104	99.99215018	99.98661414	99.9810829	99.97555647	99.97003482	99.96451796	99.95900588
200604A00005	6/4/2020	0.89	6/4/2025	100.0060893	99.99499808	99.98391707	99.9728463	99.96178576	99.95073542	99.93969528	99.9286653	99.91764549
200604A00009	6/4/2020	0.7	6/4/2025	100.0048367	99.99373668	99.98264702	99.97156772	99.96049875	99.9494401	99.93839175	99.92735368	99.91632587
200604A00010	6/4/2020	0.89	6/4/2025	100.0060893	99.99499808	99.98391707	99.9728463	99.96178576	99.95073542	99.93969528	99.9286653	99.91764549
200604A00012	6/4/2020	1.59	6/4/2030	107.2125403	102.1780914	97.40891739	92.88969016	88.60604539	84.54451706	80.69247663	77.03807664	73.57019844
200604A00013	6/4/2020	2.21	6/4/2035	114.0830175	104.1463793	95.16853938	87.05166584	79.70837891	73.06058679	67.03845608	61.57950096	56.62777689
200604A00014	6/4/2020	2.42	6/4/2040	118.078786	103.7528722	91.38480724	80.69353112	71.43976517	63.41961323	56.45917005	50.40997393	45.14516815
200605A00005	6/5/2020	0.99	6/5/2025	100.0088366	99.99497165	99.98111994	99.96728141	99.95345604	99.93964381	99.9258447	99.91205869	99.89828576
200605A00014	6/5/2020	1.02	6/5/2025	100.0604868	99.96372864	99.86716642	99.77079947	99.67462716	99.5786489	99.48286406	99.38727205	99.29187225
200605A00016	6/5/2020	1.02	6/5/2025	100.0604868	99.96372864	99.86716642	99.77079947	99.67462716	99.5786489	99.48286406	99.38727205	99.29187225
200608A00001	6/8/2020	1.34	6/7/2030	105.1350163	100.8224919	96.72832282	92.84006601	89.14605966	85.63536964	82.29773999	79.123547	76.10375668
200610A00006	6/10/2020	1.11	6/10/2027	102.1564869	100.1292915	98.15313969	96.22639233	94.34747599	92.51487975	90.72715216	88.98289838	87.28077751
200611A00010	6/11/2020	1.08	6/11/2027	102.0858592	100.0653496	98.09484401	96.17278424	94.29767199	92.46806617	90.6825802	88.93987955	87.23867936
200611A00011	6/11/2020	1.2	6/9/2028	103.4979656	100.4806598	97.56665376	94.751841	92.03230292	89.40429888	86.86425704	84.40876565	82.03456488
200611A00019	6/11/2020	0.88	12/11/2025	100.2480658	99.71342225	99.18447024	98.66111918	98.14328034	97.63086687	97.12379375	96.62197769	96.12533718
200611A00020	6/11/2020	0.81	6/11/2025	100.0131664	99.98266521	99.9521982	99.92176532	99.8913665	99.86100168	99.83067081	99.80037381	99.77011063
200615A00019	6/17/2020	1.34	6/16/2025	100.0419021	99.99752895	99.95321158	99.9089499	99.86474382	99.82059322	99.77649799	99.73245803	99.68847322
200616A00005	6/16/2020	0.74	6/17/2030	101.8366081	99.25774472	96.77732162	94.39072316	92.09358452	89.88177627	87.75139011	85.69872546	83.72027703
200623A00028	6/23/2020	1.23	6/23/2038	104.2727793	97.78694286	91.86275891	86.44387895	81.48016228	76.92694289	72.74438795	68.89693588	65.35280361
200626A00014	6/26/2020	0.62	6/26/2025	100.0211081	99.94899944	99.87700207	99.80511573	99.73334015	99.66167508	99.59012027	99.51867546	99.4473404
200629A00020	6/29/2020	1.4	6/28/2030	106.2961238	101.2198551	96.41430984	91.86366909	87.55312041	83.46878848	79.59767083	75.92757828	72.44707988
200629A00021	6/29/2020	1.21	6/29/2028	103.5920246	100.5185243	97.55164633	94.68709011	91.92075512	89.24873039	86.66728448	84.172856	81.76204479

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200629A00023	6/29/2020	0.95	6/29/2026	100.7085856	99.62687716	98.56823119	97.5319172	96.51723525	95.52351437	94.55011105	93.59640789	92.66181225
200709A00002	7/10/2020	1.66	7/10/2025	100.1369687	100.0261038	99.91549855	99.80515186	99.69506281	99.58523047	99.4756539	99.36633217	99.25726434
200709A00003	7/10/2020	1.63	7/10/2026	101.5139414	100.3973109	99.30512326	98.23658284	97.19092829	96.16743061	95.16539145	94.18414155	93.22303924
200709A00004	7/10/2020	1.4	7/10/2025	100.1080907	99.99725184	99.8866725	99.77635171	99.66628851	99.55648197	99.44693115	99.33763512	99.22859296
200709A00005	7/10/2020	2.23	7/10/2030	110.6031678	105.3860835	100.4470561	95.76979959	91.33906877	87.14058657	83.16097748	79.38770572	75.80901801
200709A00006	7/10/2020	2.58	7/10/2030	112.4119558	107.1489	102.1656619	97.4458727	92.97420885	88.73631924	84.71875827	80.90892379	77.2949997
200709A00007	7/10/2020	1.67	7/9/2027	103.4372071	101.3259285	99.26813198	97.26209727	95.3061732	93.39877412	91.53837679	89.72351737	87.95278865
200709A00008	7/10/2020	1.88	7/10/2026	101.7945525	100.6762463	99.58240829	98.51224239	97.46498656	96.43991117	95.43631731	94.45353517	93.49092252
200709A00019	7/9/2020	0.77	7/9/2025	100.0660796	99.87280024	99.68027946	99.48851269	99.29749546	99.1072233	98.91769179	98.72889657	98.54083327
200709A00021	7/9/2020	0.83	7/9/2025	100.0777163	99.88441809	99.69187852	99.50009303	99.30905713	99.11876638	98.92921635	98.74040265	98.55232096
200709A00025	7/9/2020	1.37	7/9/2030	105.6948743	100.9610775	96.4771569	92.2284547	88.2012567	84.38272574	80.76084064	77.32433959	74.06266788
200716A00004	7/16/2020	0.97	7/16/2027	101.9601481	99.84526844	97.78547327	95.77892095	93.82384758	91.91856288	90.06144644	88.25094414	86.48556483
200720A00012	7/20/2020	0.77	7/15/2025	100.042964	99.91835824	99.79407894	99.67012481	99.54649452	99.42318677	99.30020024	99.17753365	99.0551857
200720A00034	7/20/2020	0.77	7/21/2025	100.0481199	99.90692647	99.76614498	99.62577362	99.48581055	99.34625398	99.20710209	99.0683531	98.93000523
200720A00037	7/22/2020	2.1	7/21/2025	100.2364515	100.0950566	99.95407403	99.81350207	99.67333889	99.53358265	99.39423157	99.25528385	99.11673771
200720A00039	7/22/2020	2.48	7/21/2025	100.2902606	100.148808	100.007768	99.86713878	99.72691841	99.58710513	99.44769714	99.30869264	99.17008985
200720A00042	7/22/2020	2.04	7/21/2026	102.0499498	100.8997946	99.77546679	98.6761039	97.60088151	96.54901113	95.51973829	94.51234074	93.5261267
200724A00011	7/24/2020	1.41	7/26/2038	105.1128649	95.4763418	86.9333393	79.34881099	72.60531306	66.60061074	61.24562253	56.46265263	52.18386995
200730A00011	7/30/2020	1.15	7/28/2028	103.4817607	100.3332937	97.29625715	94.36605736	91.53832043	88.80887987	86.17376536	83.62919205	81.17155069
200803A00011	8/3/2020	0.72	8/4/2025	100.0510641	99.87120459	99.69199641	99.51343595	99.3355197	99.15824414	98.9816058	98.80560122	98.63022699
200811A00003	8/11/2020	0.57	8/11/2025	100.0416635	99.84235001	99.64384447	99.4461419	99.24923737	99.05312597	98.85780282	98.6632631	98.46950202
200812A00004	8/12/2020	0.59	8/12/2025	100.0462201	99.844141	99.64289253	99.44246953	99.24286683	99.04407931	98.84610192	98.64892961	98.4525574
200813A00019	8/13/2020	1.44	8/13/2030	106.0759436	101.2514795	96.68555807	92.36282662	88.26892872	84.390434	80.71477325	77.23017853	73.92562772
200813A00020	8/13/2020	1.44	8/13/2030	106.0759436	101.2514795	96.68555807	92.36282662	88.26892872	84.390434	80.71477325	77.23017853	73.92562772
200813A00023	8/13/2020	0.86	10/14/2025	100.2000566	99.74251437	99.28916462	98.83994977	98.39481327	97.95369957	97.51655415	97.08332345	96.65395491
200814A00003	8/14/2020	0.96	8/14/2035	102.9907789	97.89023269	93.14603144	88.72904798	84.61279385	80.77316079	77.18818915	73.83786048	70.70391145
200814A00009	8/18/2020	1.36	8/16/2028	104.2149904	101.0043974	97.90882385	94.92346304	92.04374188	89.2653078	86.58401647	83.99592027	81.49725752
200814A00011	8/18/2020	1.58	8/16/2030	107.3109283	102.080828	97.13543053	92.45774341	88.03188104	83.84298637	79.87715837	76.12138514	72.56348208
200818A00004	8/18/2020	0.92	8/18/2026	100.8591578	99.63967757	98.44945122	97.28743695	96.15264191	95.04411933	93.96096588	92.90231925	91.86735575
200818A00005	8/18/2020	1.05	8/18/2027	102.2332381	100.0288149	97.88242611	95.79211939	93.75602529	91.77235279	89.83938526	87.95547665	86.11904796
200818A00008	8/18/2020	1.5	8/18/2031	107.1830929	100.9956914	95.20238867	89.77606686	84.69161421	79.92576602	75.45695898	71.26519775	67.33193289
200818A00009	8/18/2020	1.7	8/18/2033	108.9160328	100.8173318	93.37865801	86.54282799	80.25789175	74.47662815	69.15609155	64.2572041	59.744389
200818A00010	8/18/2020	1.88	8/20/2035	110.8214782	100.8594157	91.88062126	83.78275019	76.47460133	69.87485188	63.91094169	58.51808876	53.63841986

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Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200818A00012	8/18/2020	0.97	8/18/2027	102.0451873	99.84702831	97.70796368	95.62603343	93.5993566	91.62612737	89.70461151	87.83314296	86.01012064
200824A00020	8/26/2020	1.57	8/26/2025	100.2728876	100.0320145	99.79230349	99.55374607	99.31633395	99.08005889	98.84491271	98.61088731	98.37797468
200825A00007	8/27/2020	4.79	8/27/2026	105.7489136	104.4724025	103.2268693	102.0111942	100.8243109	99.66520351	98.53290323	97.42648605	96.34507
200826A00019	8/26/2020	0.98	8/26/2026	100.9621298	99.72009601	98.50837169	97.32585925	96.17151351	95.04433859	93.94338502	92.86774712	91.81656045
200826A00021	8/26/2020	0.83	8/26/2025	100.0954959	99.85489343	99.61545221	99.3771638	99.14001988	98.90401221	98.6691326	98.43537296	98.20272529
200827A00007	8/27/2020	0.77	8/27/2025	100.0805435	99.83722288	99.59508803	99.35413031	99.11434114	98.87571202	98.63823456	98.40190043	98.16670136
200828A00002	8/28/2020	0.73	8/28/2026	100.7419386	99.49453307	98.27773156	97.09042032	95.93153908	94.80007781	93.69507378	92.61560883	91.56080682
200909A00001	9/9/2020	0.98	9/8/2028	103.2637902	100.0015424	96.85835361	93.82919437	90.90928038	88.0940588	85.3791954	82.76056252	80.23422776
200911A00011	9/11/2020	1.18	9/11/2030	104.8059072	99.9661289	95.38924097	91.0594895	86.96214554	83.08343327	79.41046364	75.93117283	72.63426539
200911A00012	9/11/2020	1.18	9/11/2030	104.8059072	99.9661289	95.38924097	91.0594895	86.96214554	83.08343327	79.41046364	75.93117283	72.63426539
200911A00013	9/11/2020	0.69	9/11/2025	100.0948403	99.72961842	99.36707403	99.00717759	98.64990005	98.29521276	97.94308749	97.59349642	97.24641215
200916A00015	9/16/2020	0.72	9/16/2025	100.0811372	99.7828083	99.48626658	99.19149599	98.89848058	98.60720465	98.31765263	98.02980919	97.74365915
200922A00015	9/24/2020	1.09	9/24/2025	100.2063928	99.8858139	99.56728814	99.25079585	98.93631757	98.6238341	98.31332647	98.00477595	97.69816405
200922A00027	9/24/2020	1.65	9/23/2025	100.3833296	100.0651498	99.74899116	99.4348345	99.12266076	98.81245118	98.50418722	98.19785057	97.89342315
200922A00034	9/24/2020	2.24	9/23/2026	102.7318515	101.4118759	100.1172763	98.84734436	97.60139841	96.37878196	95.17886261	94.00103093	92.84469941
200922A00036	9/24/2020	1.55	9/23/2025	100.3514135	100.0332973	99.71720192	99.40310824	99.0909972	98.78085001	98.47264815	98.16637332	97.86200743
200922A00037	9/24/2020	2.76	9/23/2025	100.7375982	100.4187127	100.1018517	99.78699592	99.47412636	99.1632242	98.85427089	98.54724808	98.24213768
200922A00039	9/24/2020	3	9/23/2025	100.8141969	100.4951587	100.1781459	99.86313893	99.55011892	99.23906702	98.92996465	98.62279349	98.31753542
200925A00008	9/25/2020	0.74	9/25/2025	100.0945388	99.77143467	99.45041644	99.13146393	98.81455722	98.49967667	98.18680286	97.87591666	97.56699914
200928A00009	9/28/2020	1.51	9/28/2032	107.3306934	100.1017949	93.40614322	87.20179191	81.4502892	76.11637072	71.16768074	66.57451911	62.3096113
201001A00011	10/1/2020	0.71	6/17/2025	100.0143473	99.96722756	99.92016836	99.87316961	99.82623119	99.77935297	99.73253484	99.68577668	99.63907836
201001A00012	10/1/2020	0.74	9/16/2025	100.0871322	99.78879195	99.49223898	99.19745716	98.9044306	98.61314355	98.32358047	98.03572601	97.749565
201007A00008	10/7/2020	1.22	10/7/2030	104.8857027	100.120782	95.61512066	91.3530766	87.32003481	83.50233476	79.88720312	76.46269157	73.21761934
201007A00010	10/7/2020	1.22	10/7/2030	104.8857027	100.120782	95.61512066	91.3530766	87.32003481	83.50233476	79.88720312	76.46269157	73.21761934
201007A00014	10/7/2020	0.8	10/7/2025	100.1643079	99.72650806	99.29254795	98.86237704	98.43594571	98.01320523	97.5941077	97.17860604	96.76665399
201015A00003	10/15/2020	0.75	10/15/2025	100.121267	99.74312779	99.3678502	98.99540168	98.62575021	98.25886424	97.89471272	97.53326503	97.17449105
201015A00020	10/15/2020	0.94	10/15/2027	102.1116163	99.76995416	97.49508005	95.28470218	93.13662181	91.04872875	89.01899723	87.04548198	85.1263145
201015A00024	10/19/2020	1.53	10/18/2027	103.5691906	101.1846026	98.86666063	96.61313854	94.42189762	92.29088266	90.21811813	88.20170463	86.23981551
201015A00025	10/19/2020	1.54	10/18/2027	103.5933081	101.2084257	98.89019565	96.63639168	94.44487488	92.31358987	90.24056094	88.22388853	86.26174584
201015A00030	10/19/2020	2.39	10/18/2027	105.6432983	103.2333879	100.8906721	98.61290836	96.39794203	94.2437026	92.14819981	90.10952013	88.12582326
201015A00032	10/19/2020	2.33	10/19/2026	103.0207569	101.632105	100.2688363	98.93031528	97.61592685	96.32507594	95.0571866	93.81170119	92.58807973
201019A00005	10/19/2020	0.79	10/20/2025	100.1417758	99.74986577	99.36102607	98.97522067	98.59241405	98.21257126	97.83565787	97.46164001	97.0904843
201021A00011	10/21/2020	1.11	10/21/2027	102.5647197	100.1844843	97.871056	95.62219549	93.43575171	91.30965786	89.24192756	87.23065122	85.27399259

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
201022A00012	10/26/2020	2.25	10/24/2030	111.0761865	105.5636274	100.3592607	95.44429159	90.80116383	86.41347198	82.2658805	78.3440487	74.63456147
201028A00003	10/30/2020	1.42	2/27/2026	100.7723502	100.0227573	99.28426507	98.55662867	97.83961025	97.13297887	96.43651028	95.7499866	95.07319615
201028A00005	10/30/2020	1.85	10/31/2025	100.6034438	100.180175	99.76045562	99.3442412	98.93148806	98.52215323	98.11619444	97.71357012	97.31423939
201028A00011	10/28/2020	0.91	4/28/2026	100.493039	99.58145822	98.68630842	97.80714893	96.94355472	96.09511569	95.26143603	94.44213362	93.63683939
201029A00002	10/29/2020	0.59	10/29/2025	100.0962061	99.67937384	99.26600301	98.85605063	98.44947444	98.0462329	97.64628511	97.24959086	96.8561106
201029A00004	10/29/2020	1.49	10/29/2038	105.8622649	96.03578459	87.34107672	79.63621297	72.79804326	66.71960623	61.30790962	56.48202606	52.171458
201030A00001	11/2/2020	2.54	10/29/2040	120.3599539	105.5548249	92.81246141	81.8306596	72.35305875	64.1619807	57.07241748	50.92697886	45.59164253
201030A00002	11/2/2020	2.8	10/29/2040	124.1819629	109.1012302	96.11077357	84.90522305	75.22545007	66.8513533	59.59580053	53.29953671	47.82690018
201030A00003	11/2/2020	2.58	10/29/2040	120.9479553	106.1004257	93.31989405	82.30366936	72.79496511	64.57573033	57.46063025	51.29198776	45.93552832
201030A00004	11/2/2020	2.56	10/29/2040	120.6539546	105.8276253	93.06617773	82.06716448	72.57401193	64.36885551	57.26652386	51.10948331	45.76358543
201030A00005	11/2/2020	2.49	10/29/2040	119.6249522	104.8728238	92.17817061	81.23939739	71.8006758	63.64479366	56.5871515	50.47071773	45.16178529
201030A00012	10/30/2020	0.63	10/30/2025	100.1137726	99.69415011	99.27803286	98.86537711	98.45613983	98.05027873	97.64775219	97.24851928	96.85253974
201030A00016	10/30/2020	1.14	10/8/2027	102.5995554	100.2531795	97.97177911	95.75320564	93.59539388	91.4963584	89.4541899	87.46705187	85.53317739
201030A00017	10/30/2020	1.14	10/15/2027	102.6198916	100.2548065	97.95569063	95.72034651	93.54666265	91.43260973	89.37623687	87.37566813	85.42909919
201030A00018	10/30/2020	1.15	10/22/2027	102.6644555	100.2803601	97.96324092	95.71085075	93.52103108	91.39170799	89.32088837	87.30665624	85.3471693
201030A00019	10/30/2020	1.15	10/29/2027	102.6849844	100.2821671	97.94733342	95.67818612	93.47251922	91.32821388	89.24323441	87.21562451	85.24350363
201103A00005	11/3/2020	0.89	11/4/2030	102.1751815	99.38759153	96.71349596	94.14726229	91.6835797	89.31743844	87.04411068	84.85913273	82.75828853
201105A00003	11/6/2020	2.24	11/4/2030	111.0554444	105.5142307	100.2844246	95.34693654	90.68394174	86.27879007	82.11592282	78.18079588	74.45980862
201105A00016	11/9/2020	2.18	11/8/2027	105.2603408	102.7982921	100.4064515	98.08242235	95.82390417	93.62868865	91.49465509	89.41976648	87.40206558
201110A00003	11/10/2020	1.12	11/10/2027	102.6134073	100.2011512	97.85927233	95.58529491	93.37684646	91.23165282	89.1475334	87.12239663	85.15423577
201116A00024	11/18/2020	2.36	11/15/2034	115.2352065	105.7392674	97.1131092	89.27225992	82.14085791	75.6507346	69.74059929	64.35531394	59.44524757
201116A00025	11/18/2020	1.96	11/15/2032	110.7046881	103.2333998	96.31957746	89.91876965	83.99028205	78.49684218	73.40429566	68.68133095	64.29922954
201118A00009	11/18/2020	0.61	11/18/2025	100.1205716	99.64884326	99.18155625	98.71864792	98.2600568	97.8057226	97.35558613	96.9095893	96.46767509
201119A00021	11/23/2020	2.22	11/21/2030	110.998348	105.412713	100.1435984	95.17143777	90.47797242	86.04615723	81.86007401	77.90485139	74.1665908
201123A00010	11/25/2020	1.48	11/24/2025	100.5189089	100.0300067	99.54585252	99.06637746	98.59151387	98.12119542	97.65535705	97.19393493	96.73686645
201123A00011	11/25/2020	1.41	11/24/2025	100.4845344	99.9957303	99.51167352	99.03229517	98.55752761	98.08730453	97.62156087	97.16023282	96.70325777
201203A00005	12/3/2020	0.78	12/3/2026	101.0574989	99.55997515	98.09209578	96.65305733	95.24208487	93.85843078	92.50137349	91.17021633	89.86428651
201204A00015	12/8/2020	1.07	12/8/2025	100.3444742	99.81773961	99.29652358	98.78073966	98.27030317	97.76513119	97.26514251	96.77025759	96.2803985
201207A00009	12/7/2020	1.01	12/7/2027	102.408515	99.9322175	97.52966791	95.19820854	92.93529612	90.73849593	88.60547637	86.5340038	84.52193769
201207A00021	12/7/2020	1.85	12/7/2050	110.6722559	98.10971182	87.4985984	78.49316135	70.8138666	64.23401489	58.56917543	53.6688249	49.40971535
201208A00029	12/10/2020	1.52	12/9/2025	100.586108	100.0558997	99.53127368	99.01214217	98.49841903	97.99001996	97.4868624	96.98886552	96.4959501
201215A00001	12/15/2020	0.76	12/15/2025	100.1878414	99.64245066	99.10298571	98.56935024	98.04145	97.5191928	97.0024884	96.49124848	95.98538659
201216A00013	12/16/2020	0.59	12/16/2025	100.132962	99.58454334	99.04211972	98.50559307	97.97486751	97.44984918	96.93044627	96.41656893	95.90812921

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
201218A00014	12/18/2020	0.57	12/18/2025	100.1234192	99.56956079	99.02181629	98.48008478	97.94426752	97.41426795	96.88999158	96.37134597	95.85824066
201221A00014	12/21/2020	0.76	12/19/2025	100.1921976	99.63586098	99.08568816	98.54157707	98.00342783	97.47114276	96.9446263	96.42378498	95.90852731
201221A00015	12/21/2020	0.88	12/4/2026	101.1070554	99.6082478	98.13911001	96.69883718	95.2866531	93.90180892	92.54358188	91.21127423	89.90421209
201221A00022	12/21/2020	0.51	12/19/2025	100.1078456	99.47756456	98.85527453	98.24082366	97.63406399	97.03485126	96.44304482	95.85850748	95.28110544
201228A00013	12/28/2020	0.84	12/30/2030	102.0513758	99.22558383	96.51638045	93.91790868	91.42464978	89.0314014	86.7332572	84.52558807	82.40402451
210104A00006	11/22/2021	0.88	11/20/2026	101.068856	99.60826513	98.17597036	96.77122246	95.39329814	94.04149892	92.71515008	91.41359963	90.13621736
210104A00007	11/23/2021	0.88	11/23/2026	101.0769273	99.60808853	98.16785948	96.7554786	95.37021084	94.01134651	92.67820018	91.37010963	90.0864349
210104A00009	12/20/2021	0.89	12/18/2026	101.1622742	99.62580509	98.12015655	96.64447352	95.19793218	93.77973852	92.38912697	91.02535911	89.68772249
210104A00010	11/22/2021	0.88	11/20/2026	101.068856	99.60826513	98.17597036	96.77122246	95.39329814	94.04149892	92.71515008	91.41359963	90.13621736
210104A00011	11/23/2021	0.88	11/23/2026	101.0769273	99.60808853	98.16785948	96.7554786	95.37021084	94.01134651	92.67820018	91.37010963	90.0864349
210104A00012	12/20/2021	0.89	12/18/2026	101.1622742	99.62580509	98.12015655	96.64447352	95.19793218	93.77973852	92.38912697	91.02535911	89.68772249
210107A00007	1/7/2021	0.84	1/7/2026	100.302298	99.61642766	98.93995624	98.27269125	97.61444539	96.96503645	96.32428707	95.69202464	95.0680811
210114A00009	1/19/2021	2.66	1/17/2030	111.8559298	107.08615	102.5489435	98.23171319	94.12261429	90.21050477	86.48489969	82.93592873	79.5542967
210125A00006	1/27/2021	2.16	1/26/2027	103.4049214	101.7454272	100.1205748	98.52934511	96.97075935	95.44387659	93.94779208	92.48163542	91.04456894
210125A00007	1/27/2021	2.98	1/27/2031	115.5350699	109.6450395	104.0960841	98.86660202	93.93647502	89.28695814	84.9005787	80.76104305	76.85315078
210127A00008	1/27/2021	0.93	1/27/2027	101.3456945	99.70137513	98.09146838	96.51496012	94.97087612	93.45828006	91.97627162	90.52398477	89.1005861
210127A00009	1/27/2021	1.3	7/27/2029	105.0680265	100.9149626	96.94780822	93.15724333	89.53446867	86.07117368	82.75950629	79.59204489	76.56177216
210127A00010	1/27/2021	1.41	7/26/2030	106.3878432	101.2363463	96.36300879	91.7513738	87.38604588	83.25261675	79.33759645	75.62834983	72.11303775
210201A00002	2/1/2021	1.19	2/1/2036	103.8338216	98.46630036	93.48928248	88.86959394	84.57717811	80.58477954	76.86766185	73.40335603	70.17143538
210201A00003	2/2/2021	0.74	10/15/2025	100.1174652	99.7393347	99.36406577	98.99162587	98.62198296	98.25510552	97.89096247	97.52952321	97.17075761
210201A00012	2/3/2021	0.75	11/17/2025	100.1534411	99.68475043	99.22044226	98.7604552	98.30472903	97.85320464	97.40582403	96.96253025	96.5232674
210208A00008	2/11/2021	0.78	11/17/2025	100.167591	99.69886141	99.23451458	98.77448912	98.3187248	97.86716253	97.41974428	96.97641311	96.5371131
210209A00029	2/12/2021	0.8	12/15/2025	100.2098118	99.66435221	99.1248189	98.59111558	98.06314803	97.54082402	97.02405332	96.51274759	96.00682039
210212A00004	2/12/2021	1.1	2/12/2036	103.717498	98.3456086	93.3650719	88.74260258	84.44804665	80.45406348	76.7358422	73.27084856	70.03859879
210212A00006	2/12/2021	0.77	2/12/2026	100.2952593	99.52183388	98.76036885	98.0105878	97.2722228	96.54501411	95.82870978	95.12306543	94.42784394
210212A00007	2/12/2021	0.76	2/12/2026	100.2864297	99.51559373	98.75666325	98.00936334	97.27342747	96.54859722	95.83462198	95.13125861	94.43827123
210216A00006	2/16/2021	1.44	2/15/2030	106.5588981	101.8205456	97.31872464	93.04036715	88.97320113	85.10569738	81.42701999	77.92698059	74.59599582
210216A00007	2/16/2021	1.3	2/16/2029	104.8663343	101.1417608	97.56852939	94.13963318	90.84843405	87.68864057	84.65428753	81.7397168	78.93955947
210216A00008	2/16/2021	0.71	2/17/2026	100.2759002	99.55494788	98.8443147	98.14378035	97.45313075	96.77215782	96.10065932	95.43843857	94.78530433
210216A00009	2/16/2021	0.92	2/16/2027	101.5277897	99.82201695	98.15286913	96.51923276	94.92003991	93.35426582	91.82092665	90.31907739	88.84780992
210216A00011	2/17/2021	0.83	12/15/2025	100.2262897	99.68077837	99.14119378	98.60743959	98.07942155	97.55704743	97.040227	96.52887193	96.02289575
210217A00005	2/17/2021	0.83	2/14/2031	102.2663556	99.34971065	96.55652572	93.88045409	91.31552338	88.85611086	86.49692055	84.23296197	82.05953046
210218A00010	2/18/2021	1.72	2/18/2031	108.3744041	102.6230893	97.21142574	92.1175816	87.3212448	82.80350861	78.54676672	74.53461672	70.75177125

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
210218A00011	2/22/2021	0.85	10/24/2025	100.1703244	99.76736693	99.3676497	98.97113372	98.57778059	98.18755255	97.80041239	97.41632353	97.03524995
210219A00004	2/19/2021	0.91	2/19/2026	100.3744541	99.64831394	98.93263281	98.22718606	97.5317554	96.84612871	96.17009984	95.50346836	94.84603941
210219A00008	2/22/2021	0.86	12/1/2025	100.2236367	99.71640764	99.2142908	98.71720924	98.2250876	97.737852	97.25543003	96.77775069	96.3047444
210224A00002	2/25/2021	0.88	11/3/2025	100.1957241	99.76526973	99.33850356	98.91537835	98.49584767	98.07986588	97.66738808	97.25837015	96.8527687
210224A00003	2/26/2021	0.9	12/3/2025	100.2470103	99.73424347	99.22670392	98.72431206	98.2269899	97.73466102	97.24725052	96.76468501	96.28689253
210224A00006	2/26/2021	0.88	10/21/2025	100.1785494	99.78380726	99.39217815	99.00362525	98.61811235	98.23560377	97.85606441	97.4794597	97.10575564
210225A00003	3/1/2021	0.93	9/24/2025	100.1548834	99.8344079	99.51598507	99.19959523	98.88521892	98.57283694	98.26243031	97.95398033	97.64746849
210225A00006	2/25/2021	0.98	2/25/2026	100.4367889	99.69404341	98.96222704	98.24110019	97.53043012	96.82999085	96.13956284	95.4589328	94.78789345
210225A00007	2/25/2021	1.79	8/23/2030	108.4337205	103.1561038	98.16622397	93.44686705	88.98194394	84.75641015	80.75619202	76.96811851	73.37985822
210225A00012	3/1/2021	0.91	8/25/2025	100.1122548	99.87439699	99.63767551	99.40208223	99.16760905	98.934248	98.70199113	98.4708306	98.24075864
210225A00013	3/1/2021	0.93	10/6/2025	100.1714345	99.81794927	99.4669591	99.11843754	98.77235857	98.42869652	98.08742609	97.74852231	97.41196059
210225A00016	3/1/2021	0.88	7/15/2025	100.0567085	99.93208935	99.80779676	99.68382936	99.56018583	99.43686487	99.31386516	99.1911854	99.06882432
210226A00004	3/1/2021	1.04	12/5/2025	100.3229821	99.80451837	99.2913988	98.78354105	98.28086448	97.78329008	97.29074042	96.80313967	96.32041348
210226A00012	2/26/2021	2.31	2/26/2036	115.331387	104.6884363	95.13610319	86.55636267	78.84454283	71.90775148	65.66349551	60.03846836	54.96748448
210302A00005	3/5/2021	0.92	9/10/2025	100.1357578	99.85380253	99.5734431	99.29466592	99.01745755	98.74180469	98.4676942	98.19511307	97.92404847
210303A00006	3/4/2021	0.97	10/10/2025	100.1917215	99.8272111	99.46535708	99.1061304	98.74950242	98.39544492	98.04393008	97.69493049	97.34841914
210304A00002	3/5/2021	0.93	7/10/2025	100.0558882	99.94509631	99.83456387	99.72428989	99.61427342	99.50451353	99.39500926	99.2857597	99.17676392
210305A00013	3/5/2021	2.41	3/5/2036	116.3989507	105.6814272	96.0625123	87.42321454	79.6580168	72.67328753	66.38588673	60.72194167	55.6157711
210311A00007	3/11/2021	1.06	3/11/2026	100.5262283	99.74499409	98.97584991	98.21851671	97.47272404	96.73820962	96.01471908	95.30200566	94.59982991
210312A00008	3/12/2021	1.13	3/12/2026	100.5836661	99.79946153	99.02743429	98.26730237	97.51879243	96.78163945	96.05558642	95.34038404	94.63579043
210315A00003	3/15/2021	1.13	3/13/2026	100.585981	99.79904396	99.02436916	98.2616716	97.51067512	96.77111199	96.04272258	95.32525509	94.61846525
210319A00009	3/19/2021	1.1	3/19/2026	100.6352355	99.76251936	98.905024	98.06235282	97.23412289	96.41996439	95.61952004	94.83244458	94.05840428
210324A00003	3/24/2021	1.18	3/24/2026	100.6526149	99.83543237	99.03145749	98.24037209	97.46186821	96.69564761	95.94142142	95.19890977	94.46784143
210330A00022	3/30/2021	1.27	3/30/2026	100.7429372	99.90900139	99.08879928	98.28199411	97.48826	96.70728158	95.93875353	95.18238022	94.43787529
210331A00007	3/31/2021	1.25	3/31/2031	103.3553686	100.3700886	97.51262035	94.77632624	92.1549636	89.64265845	87.23388125	84.92342429	82.70638078
210407A00013	4/7/2021	1.23	4/7/2026	100.7308348	99.87519	99.03401143	98.20693475	97.39360774	96.59368981	95.80685158	95.03277432	94.27114964
210408A00007	4/8/2021	1.05	4/8/2031	102.9849312	99.96619986	97.07834988	94.31450869	91.66821663	89.13339926	86.7043418	84.37566529	82.14230467
210409A00010	4/9/2021	1.05	4/9/2031	102.9557051	99.96776123	97.10879109	94.37203967	91.75115712	89.24017165	86.83346441	84.5257462	82.3120359
210420A00009	4/20/2021	1.08	12/5/2025	100.343844	99.82531761	99.3121358	98.80421628	98.30147838	97.8038431	97.311233	96.82357224	96.34078649
210420A00035	4/20/2021	1.92	4/20/2034	108.3273499	102.4677875	97.02778349	91.9728945	87.27177111	82.89585991	78.8191361	75.01786324	71.47037708
210423A00001	4/23/2021	1.72	4/23/2036	107.2581088	101.6218263	96.40177998	91.5621072	87.07036067	82.89715782	79.01586817	75.40233473	72.03462547
210423A00003	4/23/2021	1.31	4/23/2031	103.7926849	100.7497205	97.83873146	95.05278482	92.3853642	89.83034208	87.3819539	85.03477404	82.78369366
210428A00006	4/28/2021	1.23	4/28/2026	100.7875509	99.87450323	98.97790504	98.09731526	97.23230847	96.38247422	95.54741634	94.72675234	93.92011284

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
210428A00007	4/28/2021	1.74	10/27/2028	105.7618165	102.3320892	99.03154537	95.85465374	92.7961494	89.85101952	87.01448983	84.28201205	81.64925191
210428A00008	4/28/2021	1.93	4/26/2030	108.8139797	103.8426118	99.12745365	94.65401239	90.40868687	86.37870841	82.5520857	78.91755361	75.46452569
210428A00015	4/28/2021	2.02	4/28/2031	110.2520424	104.2631555	98.63764758	93.35163656	88.38292583	83.71087728	79.31629434	75.18131444	71.28930996
210429A00005	4/29/2021	2.08	4/29/2031	110.6122675	104.6101758	98.97223908	93.67451992	88.69477095	84.01230722	79.607889	75.4636139	71.56281755
210507A00008	5/7/2021	1.94	5/7/2031	109.7877063	103.7890667	98.15604922	92.8645224	87.89206497	83.21783653	78.82245845	74.68790426	70.79739892
210507A00009	5/7/2021	2.02	5/7/2032	110.858969	103.8727557	97.37493123	91.32886371	85.7008445	80.45984132	75.57727314	71.02680508	66.78416144
210512A00011	5/12/2021	1.16	5/12/2026	100.8516202	99.83612894	98.84122291	97.86627913	96.91069962	95.97391011	95.05535885	94.15451557	93.27087039
210512A00012	5/12/2021	1.16	5/12/2026	100.8516202	99.83612894	98.84122291	97.86627913	96.91069962	95.97391011	95.05535885	94.15451557	93.27087039
210514A00007	5/14/2021	0.95	5/15/2028	101.3999428	99.86286408	98.36456295	96.90374425	95.47916637	94.0896386	92.73401865	91.41121025	90.12016097
210514A00010	5/14/2021	1.34	5/14/2031	103.8758926	100.8288725	97.91479381	95.12662294	92.45775214	89.9019707	87.4534384	85.10666084	82.85646661
210514A00033	5/18/2021	2.8	5/18/2028	108.2397181	105.2098539	102.2813297	99.45020047	96.7126979	94.06522098	91.50432778	89.02672742	86.62927252
210518A00023	5/18/2021	1.17	5/18/2026	100.7930411	99.82550666	98.87644676	97.94533629	97.0316699	96.13496106	95.25474121	94.39055887	93.54197896
210525A00004	5/25/2021	1.02	12/19/2025	100.3378872	99.78108551	99.23045133	98.68588248	98.14727905	97.6145433	97.08757965	96.56629457	96.05059652
210526A00014	5/26/2021	1.01	12/19/2025	100.3322838	99.77549995	99.22488351	98.68033227	98.14174631	97.6090279	97.08208145	96.56081343	96.04513232
210526A00017	5/26/2021	2.13	5/26/2033	112.3173272	104.2944221	96.90641376	90.09972711	83.82556571	78.03946299	72.70087787	67.77283004	63.22157079
210526A00018	5/26/2021	1.11	5/26/2026	100.7578989	99.76876618	98.79893497	97.84784505	96.91495765	95.99975447	95.10173671	94.22042419	93.35535444
210527A00026	6/1/2021	2.78	6/1/2028	108.2782418	105.2099696	102.2455434	99.38087066	96.61204458	93.93533424	91.34717562	88.84416314	86.42304163
210601A00002	6/1/2021	0.9	6/2/2025	100.0036361	99.99809017	99.99254903	99.9870127	99.98148118	99.97595446	99.97043253	99.96491538	99.95940301
210603A00015	6/7/2021	2.71	6/7/2028	108.1093267	105.026851	102.0491443	99.17205874	96.39163595	93.70409656	91.10583127	88.59339201	86.16348382
210608A00017	6/10/2021	2.67	6/8/2029	110.5085013	106.3765315	102.4233711	98.64032636	95.01917388	91.55213235	88.23183631	85.05131159	82.00395241
210609A00013	6/11/2021	1.64	6/11/2025	100.0383881	100.0078729	99.97739184	99.94694485	99.91653186	99.88615282	99.85580765	99.82549631	99.79521874
210610A00012	6/11/2021	1.9	6/10/2026	101.6318264	100.5968934	99.58295781	98.58938559	97.61556798	96.6609203	95.72488074	94.80690926	93.90648654
210610A00014	6/11/2021	2.03	6/10/2026	101.7669453	100.7312608	99.71658418	98.72228132	97.7477432	96.79238488	95.85564435	94.93698133	94.03587631
210611A00006	6/11/2021	1.85	6/11/2031	109.2925244	103.2174578	97.51832771	92.16995173	87.14895977	82.4336544	78.00388284	73.84091937	69.92735728
210611A00010	6/11/2021	1.02	6/11/2026	100.8122743	99.72136415	98.65422668	97.61008895	96.58821124	95.58788534	94.6084328	93.64920347	92.70957395
210611A00011	6/11/2021	1.02	6/11/2026	100.8122743	99.72136415	98.65422668	97.61008895	96.58821124	95.58788534	94.6084328	93.64920347	92.70957395
210611A00012	6/11/2021	1.02	6/11/2026	100.8122743	99.72136415	98.65422668	97.61008895	96.58821124	95.58788534	94.6084328	93.64920347	92.70957395
210621A00008	6/21/2021	1.04	6/23/2025	100.0402927	99.976534	99.91286787	99.84929407	99.78581241	99.72242268	99.65912469	99.59591824	99.53280313
210623A00028	6/23/2021	1.22	6/23/2026	100.9786705	99.91180504	98.86734399	97.84458783	96.84286586	95.8615348	94.89997734	93.95760085	93.03383618
210624A00004	6/24/2021	1.01	6/24/2025	100.0399841	99.97345669	99.9070277	99.84069689	99.77446405	99.70832895	99.64229138	99.57635114	99.510508
210624A00005	6/24/2021	1.22	6/24/2026	100.9827955	99.91317025	98.86606293	97.84076881	96.83661226	95.8529453	94.88914619	93.9446181	93.01878792
210624A00022	6/24/2021	0.87	6/24/2025	100.036269	99.96968977	99.90320961	99.83682829	99.77054559	99.70436128	99.63827514	99.57228696	99.5063965
210624A00026	6/24/2021	1.6	6/23/2028	104.7829376	101.7073653	98.73789833	95.87027824	93.1004439	90.42452084	87.83881141	85.33978564	82.92407249

Classification | Public

	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
210629A00005	6/29/2021	1.25	6/29/2026	101.036181	99.95256352	98.89203675	97.85386956	96.83736133	95.84184045	94.86666277	93.91121028	92.97488975
210629A00009	6/29/2021	1.14	12/31/2025	100.4308272	99.84089364	99.25785853	98.68160155	98.11200517	97.54895457	96.99233756	96.44204447	95.89796815
210629A00012	6/29/2021	1.14	12/29/2025	100.4265446	99.84209769	99.26442619	98.69341288	98.12894325	97.57090539	97.01918992	96.47368994	95.93430093
210629A00014	6/29/2021	1.78	12/28/2029	107.6630432	103.0430558	98.6474231	94.46407837	90.48166854	86.68950813	83.07753627	79.63627679	76.35680101
210629A00015	6/29/2021	1.89	6/27/2031	109.5630079	103.4370646	97.69238589	92.30328678	87.2459416	82.49824012	78.03965543	73.85112254	69.91492707
210701A00007	7/1/2021	1.22	7/1/2026	101.0121657	99.92320963	98.85757516	97.81452009	96.79333343	95.79333375	94.81386765	93.85430836	92.91405434
210706A00006	7/6/2021	1.15	7/6/2026	100.9574654	99.85512372	98.77669488	97.72140796	96.68852485	95.6773385	94.68717136	93.71737378	92.76732268
210706A00015	7/6/2021	1.06	12/31/2025	100.38334	99.79356662	99.21069031	98.6345908	98.0651506	97.50225488	96.94579148	96.39565076	95.85172557
210707A00002	7/7/2021	1.12	6/26/2026	100.882678	99.80815947	98.7563772	97.72661617	96.71819106	95.73044469	94.76274661	93.81449179	92.8850993
210707A00008	7/9/2021	2.44	7/7/2031	112.9639262	106.7093896	100.8437583	95.34079773	90.17617758	85.32732339	80.77328094	76.49459168	72.47317847
210709A00002	7/9/2021	1.36	7/9/2029	105.5655729	101.4410992	97.49955355	93.73185064	90.12940754	86.68411303	83.38829885	80.23471292	77.21649429
210709A00005	7/9/2021	1.69	7/9/2031	108.3465122	102.2260664	96.48894629	91.10918929	86.06272243	81.32721495	76.8819434	72.70766782	68.78651806
210709A00006	7/13/2021	2.4	7/11/2031	112.7281213	106.4702272	100.6021639	95.09759098	89.93208277	85.08297942	80.52925008	76.2513675	72.23119289
210712A00008	6/27/2022	1.05	6/27/2025	100.0478387	99.97299852	99.89827523	99.82366858	99.74917829	99.6748041	99.60054574	99.52640296	99.45237549
210712A00010	6/27/2022	1.05	6/27/2025	100.0478387	99.97299852	99.89827523	99.82366858	99.74917829	99.6748041	99.60054574	99.52640296	99.45237549
210714A00012	7/14/2021	1.12	7/14/2026	101.0592495	99.87769131	98.72397481	97.59712161	96.49619877	95.42031618	94.36862409	93.34031091	92.33460101
210714A00013	7/14/2021	1.12	7/14/2026	101.0592495	99.87769131	98.72397481	97.59712161	96.49619877	95.42031618	94.36862409	93.34031091	92.33460101
210714A00014	7/14/2021	1.12	7/14/2026	101.0592495	99.87769131	98.72397481	97.59712161	96.49619877	95.42031618	94.36862409	93.34031091	92.33460101
210714A00015	7/14/2021	1.11	7/14/2026	101.0370017	99.86546771	98.7214534	97.60399328	96.51216662	95.44509492	94.40193948	93.3818992	92.3842085
210719A00004	7/19/2021	1	4/20/2026	100.5593594	99.66918839	98.79469142	97.93545746	97.09108975	96.26120522	95.44543382	94.64341805	93.85481235
210719A00009	7/19/2021	1.04	7/17/2026	100.8805503	99.74851777	98.64171521	97.55930705	96.50049425	95.46451234	94.45062953	93.45814503	92.48638739
210720A00035	7/22/2021	2.27	7/21/2031	111.9488838	105.6884584	99.81992103	94.31667882	89.15408025	84.3092635	79.76101713	75.48965247	71.47688652
210721A00009	7/21/2021	1.7	7/21/2031	108.41689	102.2635937	96.49739613	91.0919628	86.02288496	81.26752862	76.80489635	72.61550057	68.68124735
210722A00001	7/22/2021	1.1	7/22/2026	100.9705016	99.82421282	98.70377028	97.60830817	96.53699897	95.4890513	94.46370807	93.46024454	92.47796667
210722A00009	7/21/2023	1.96	7/22/2032	110.5495607	103.3791236	96.72333207	90.54258196	84.80051362	79.46373001	74.50154063	69.88572886	65.59034049
210729A00003	7/29/2021	1.11	7/29/2026	101.0122742	99.84652851	98.70749037	97.5942512	96.50594321	95.44173712	94.40084002	93.38249346	92.38597154
210729A00004	7/29/2021	1.74	7/29/2031	108.6714273	102.489904	96.69828917	91.26998314	86.18033727	81.40650044	76.92727862	72.72300619	68.77542791
210802A00002	8/2/2021	0.7	8/1/2025	100.0590109	99.88727122	99.71612122	99.5455578	99.37557796	99.2061787	99.03735706	98.86911008	98.70143484
210803A00005	8/5/2021	2.06	8/4/2026	102.1690258	100.9795447	99.81764573	98.68237836	97.57283522	96.48814974	95.4274939	94.3900761	93.37513915
210804A00008	8/6/2021	2.28	8/4/2028	107.1375633	103.9117706	100.8001552	97.79799648	94.90080054	92.10428775	89.40438083	86.7971939	84.2790221
210809A00010	8/9/2021	1.06	8/7/2026	101.0734279	99.83261205	98.62007131	97.43483686	96.27598412	95.14263016	94.03393139	92.94908139	91.88730883
210809A00012	8/9/2021	1.06	8/7/2026	101.0734279	99.83261205	98.62007131	97.43483686	96.27598412	95.14263016	94.03393139	92.94908139	91.88730883
210809A00013	8/9/2021	1.05	8/7/2026	101.0496863	99.81989808	98.61806006	97.4432159	96.2944528	95.1708991	94.07172192	92.99612504	91.94334688

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
210809A00014	8/9/2021	1.06	8/7/2026	101.0734279	99.83261205	98.62007131	97.43483686	96.27598412	95.14263016	94.03393139	92.94908139	91.88730883
210809A00015	8/9/2021	1.06	8/7/2026	101.0734279	99.83261205	98.62007131	97.43483686	96.27598412	95.14263016	94.03393139	92.94908139	91.88730883
210817A00013	8/19/2021	2	8/19/2026	102.1945444	100.963626	99.76223605	98.58932202	97.4438807	96.32495557	95.23163406	94.16304504	93.11835654
210818A00007	8/18/2021	0.81	8/18/2025	100.0978234	99.87911338	99.66137344	99.4445971	99.22877787	99.01390936	98.79998519	98.58699908	98.37494478
210826A00009	8/26/2021	1.18	8/26/2026	101.2126591	99.96896759	98.75561355	97.57149861	96.41557681	95.28685154	94.18437265	93.10723378	92.05456985
210826A00013	8/26/2021	1.97	2/28/2033	110.9396414	103.1878765	96.03407515	89.42897193	83.32760712	77.68892885	72.47543378	67.65284282	63.18980803
210907A00004	9/7/2021	2.01	9/7/2033	111.4919711	103.2397266	95.66147281	88.69861967	82.29795707	76.41113494	70.99419591	66.00715518	61.41362266
210907A00006	9/7/2021	2.1	9/7/2034	112.7178051	103.5054897	95.12464793	87.49575005	80.54725963	74.21479231	68.44036707	63.17173944	58.36180719
210907A00007	9/7/2021	2.35	9/4/2037	115.8806321	103.9114118	93.31899605	83.93670087	75.61884244	68.23799532	61.68262079	55.85501373	50.66952386
210907A00008	9/7/2021	2.42	9/7/2038	116.9096383	104.0488752	92.77066414	82.87025219	74.17039655	66.51754336	59.77855416	53.83789886	48.59524697
210907A00009	9/7/2021	2.5	9/7/2039	118.5018396	104.7323936	92.76322281	82.34687569	73.27117108	65.35401053	58.43897623	52.39159213	47.09614542
210907A00011	9/7/2021	2.65	9/6/2041	123.5313456	107.8123185	94.37669172	82.87513356	73.01365314	64.54457632	57.259032	50.98068973	45.56053505
210907A00013	9/9/2021	2.14	9/9/2025	100.4764199	100.1966049	99.91835674	99.64166223	99.36650831	99.09288207	98.82077072	98.55016165	98.28104235
210907A00014	9/9/2021	2.45	9/9/2026	102.9082676	101.619008	100.3586657	99.12626735	97.92088307	96.74162426	95.58764131	94.45812142	93.35228666
210913A00015	9/13/2021	1.08	9/14/2026	101.1746103	99.88443289	98.61756831	97.37343391	96.15146609	94.95111956	93.77186658	92.61319624	91.47461383
210914A00012	9/14/2021	1.18	9/14/2027	102.7780383	100.4911459	98.26609739	96.10082248	93.99333557	91.94173174	89.94418284	87.99893369	86.10429859
210914A00014	9/14/2021	0.97	9/14/2026	101.1037459	99.81404908	98.55184864	97.31626845	96.10646982	94.92164947	93.76103766	92.62389643	91.50951794
210914A00015	9/14/2021	0.81	9/15/2025	100.1318103	99.83586085	99.54167157	99.24922666	98.95851054	98.6695078	98.38220322	98.09658175	97.81262854
210914A00017	9/14/2021	1.32	9/14/2028	104.4138045	101.1160745	97.93904777	94.87763498	91.92699272	89.08250992	86.33979515	83.69466471	81.14313145
210914A00018	9/14/2021	1.43	9/14/2029	106.0685523	101.7549348	97.63967845	93.7126237	89.96418745	86.38532696	82.96750624	79.70266475	76.5831882
210915A00024	9/15/2021	1.1	9/15/2026	101.2438103	99.91484893	98.60998378	97.32861383	96.07015763	94.83405256	93.61975398	92.42673458	91.25448368
210915A00025	9/15/2021	1.09	9/15/2026	101.2164103	99.90011274	98.60766727	97.33847826	96.0919695	94.86758345	93.66478046	92.48303807	91.32185032
210915A00026	9/15/2021	1.1	9/15/2026	101.2438103	99.91484893	98.60998378	97.32861383	96.07015763	94.83405256	93.61975398	92.42673458	91.25448368
210915A00027	9/15/2021	1.1	9/15/2026	101.2438103	99.91484893	98.60998378	97.32861383	96.07015763	94.83405256	93.61975398	92.42673458	91.25448368
210916A00008	9/16/2021	1.48	9/15/2028	104.7155448	101.4159336	98.23700351	95.17367302	92.22110545	89.3746956	86.63005713	83.98301071	81.42957295
210916A00009	9/16/2021	2.25	9/16/2036	114.7215932	103.6331025	93.73338564	84.88815829	76.97895202	69.90118024	63.56244882	57.88107982	52.7848204
210917A00004	9/17/2021	1.03	9/17/2025	100.1756866	99.87442786	99.57498975	99.27735569	98.98150933	98.6874345	98.39511526	98.10453582	97.81568062
210917A00008	9/17/2021	1.55	9/15/2028	104.9490127	101.6455144	98.46280234	95.3957913	92.43964107	89.58974305	86.84170765	84.19135244	81.63469103
210917A00012	9/17/2021	1.2	9/11/2026	101.3017462	100.0188982	98.76427396	97.53694252	96.33601413	95.16063777	94.00999902	92.88331817	91.77984831
210920A00014	9/9/2022	1.28	9/9/2026	101.3972846	100.1183076	98.86807024	97.64560427	96.44998471	95.28032767	94.13578803	93.01555736	91.91886188
210920A00015	9/9/2022	1.28	9/9/2026	101.3972846	100.1183076	98.86807024	97.64560427	96.44998471	95.28032767	94.13578803	93.01555736	91.91886188
210921A00006	9/21/2021	1.43	9/21/2028	104.4196725	101.2025453	98.10435567	95.12006598	92.2448792	89.47422625	86.80375381	84.22931303	81.74694874
210921A00009	9/21/2021	1.28	9/21/2028	104.1563503	100.9413101	97.84526566	94.86317172	91.99022441	89.22184827	86.5536842	83.98157795	81.50156947

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
210924A00003	9/24/2021	2.37	9/24/2036	116.058251	104.8783435	94.89683255	85.97827567	78.00319112	70.86610553	64.47384873	58.74406354	53.60390254
210924A00004	9/24/2021	2.37	9/24/2036	116.058251	104.8783435	94.89683255	85.97827567	78.00319112	70.86610553	64.47384873	58.74406354	53.60390254
210924A00005	9/24/2021	2.37	9/24/2036	116.058251	104.8783435	94.89683255	85.97827567	78.00319112	70.86610553	64.47384873	58.74406354	53.60390254
210924A00011	9/24/2021	2.19	9/25/2034	113.5747345	104.2789321	95.82516397	88.13262675	81.12865442	74.74786182	68.93138225	63.62618825	58.78448609
210928A00009	9/28/2021	2.18	9/28/2033	112.9365095	104.5722937	96.89413423	89.84216714	83.36203495	77.40435508	71.92424187	66.88087676	62.23712142
210928A00010	9/28/2021	1.12	9/26/2025	100.2198038	99.89369443	99.56970607	99.24781811	98.92801015	98.61026208	98.29455404	97.98086644	97.6691799
211014A00012	10/14/2021	1.46	10/14/2031	104.5140964	101.2016199	98.0430699	95.02983957	92.15386945	89.4076088	86.78398008	84.27634596	81.87847903
211015A00031	10/15/2021	1.22	10/15/2025	100.2999512	99.92140274	99.54571809	99.17286473	98.80281063	98.43552421	98.07097441	97.70913059	97.3499626
211019A00009	10/19/2021	1.48	10/9/2026	101.7891932	100.4360833	99.10728958	97.80221355	96.52027594	95.26091587	94.02359011	92.80777244	91.61295297
211019A00011	10/19/2021	1.48	10/16/2026	101.8169313	100.4450645	99.09815389	97.77557801	96.47673543	95.20104412	93.94794062	92.71687931	91.50733169
211026A00012	10/26/2021	1.52	10/26/2026	101.9134231	100.5143264	99.14111951	97.79314714	96.46977538	95.17039116	93.89440129	92.64123166	91.41032653
211026A00013	10/26/2021	1.52	10/26/2026	101.9134231	100.5143264	99.14111951	97.79314714	96.46977538	95.17039116	93.89440129	92.64123166	91.41032653
211028A00012	10/28/2021	1.64	10/15/2027	103.8216067	101.4418983	99.12847539	96.87913085	94.69174406	92.56427691	90.49477004	88.48133937	86.52217273
211028A00013	10/28/2021	1.65	10/22/2027	103.8758807	101.4769297	99.14527783	96.87866804	94.67493245	92.53198813	90.4478333	88.42054363	86.44826879
211028A00020	10/28/2021	2.05	1/28/2031	110.2182878	104.4747712	99.06639613	93.97184962	89.17128627	84.64621909	80.3794193	76.35482393	72.5574508
211028A00021	10/28/2021	2.28	10/28/2033	113.8207748	105.346275	97.57215623	90.43681627	83.8843647	77.86406708	72.32984572	67.23983107	62.55595824
211110A00013	11/10/2021	1.44	11/10/2026	101.9259883	100.4476198	98.99855491	97.57799092	96.18515383	94.81929735	93.47970155	92.16567172	90.87653725
211110A00014	11/10/2021	1.44	11/10/2026	101.9259883	100.4476198	98.99855491	97.57799092	96.18515383	94.81929735	93.47970155	92.16567172	90.87653725
211115A00032	11/15/2021	1.75	11/12/2027	104.2175829	101.7575834	99.36812675	97.04679256	94.79125846	92.59929538	90.46876318	88.39760656	86.38385115
211119A00009	11/19/2021	1.68	11/19/2027	104.0764039	101.5989799	99.19315195	96.85644388	94.5864807	92.38098361	90.23776554	88.15472683	86.12985116
211123A00011	11/23/2021	1.69	11/23/2026	102.291331	100.8130141	99.36347274	97.94194078	96.54767879	95.17997284	93.83813343	92.52149443	91.22941208
211123A00012	11/23/2021	2.27	11/23/2033	113.7838214	105.2450249	97.41754813	90.23832557	83.65018677	77.60127784	72.04454245	66.93725585	62.24060621
211129A00011	11/29/2021	1.53	11/20/2026	102.0379737	100.5698589	99.13017152	97.71815885	96.33309406	94.97427531	93.64102466	92.33268702	91.04862916
211129A00012	11/29/2021	1.53	11/25/2026	102.0604323	100.5784336	99.12538852	97.70052369	96.30309258	94.93237453	93.58767364	92.26831768	90.97365707
211206A00009	12/6/2021	1.43	12/5/2025	100.526386	100.007311	99.49358458	98.9851245	98.48185	97.98368201	97.49054308	97.00235729	96.51905027
211206A00010	12/6/2021	1.54	12/4/2026	102.1166885	100.6098513	99.13282511	97.68480135	96.26500002	94.87266866	93.50708103	92.16753604	90.8533566
211206A00017	12/6/2021	1.56	12/4/2026	102.1472834	100.6402029	99.16293769	97.71467905	96.2946469	94.90208865	93.53627798	92.19651367	90.88211855
211207A00011	12/7/2021	1.62	12/1/2026	102.2244454	100.7247678	99.25467404	97.81336567	96.40007233	95.0140507	93.6545832	92.32097694	91.01256263
211207A00012	12/7/2021	1.62	12/4/2026	102.2390682	100.7312577	99.25327543	97.80431216	96.38358753	94.99034863	93.62386881	92.28344657	90.96840442
211208A00012	12/8/2021	1.62	12/8/2026	102.3316139	100.7760283	99.25215652	97.75909095	96.29595864	94.86191941	93.45616436	92.07791435	90.72641868
211208A00013	12/8/2021	1.63	12/8/2026	102.3651362	100.798847	99.26452112	97.76124385	96.28813506	94.84434777	93.4290665	92.04150581	90.6809089
211209A00006	12/9/2021	1.61	12/8/2026	102.2431576	100.7246239	99.23624408	97.77719468	96.34668185	94.94393989	93.56823004	92.21883927	90.89507918
211210A00014	12/10/2021	1.54	12/10/2025	100.6000116	100.0670221	99.53967371	99.0178772	98.50154509	97.99059175	97.48493333	96.98448774	96.48917457

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
211210A00015	12/10/2021	1.63	12/10/2026	102.2837787	100.7595731	99.26569053	97.80130021	96.36560137	94.95782175	93.57721638	92.2230663	90.89467749
211210A00016	12/10/2021	1.76	12/10/2027	104.376856	101.8386747	99.37523326	96.98389241	94.66212312	92.40750138	90.21770307	88.09049913	86.02375106
211214A00015	12/14/2021	1.49	12/12/2025	100.5794658	100.0410624	99.50841714	98.98143779	98.46003419	97.94411806	97.43360297	96.92840432	96.42843925
211217A00021	12/21/2021	2.44	12/18/2026	103.5935201	102.0372678	100.5121865	99.01741168	97.55211008	96.11547876	94.70674355	93.32515771	91.9700008
211221A00023	12/21/2021	1.53	6/19/2026	101.2921022	100.2343989	99.19867434	98.1842492	97.19047183	96.21671693	95.26238422	94.32689724	93.4097021
211221A00025	12/21/2021	1.59	12/21/2026	102.2746315	100.7210895	99.19877805	97.70682671	96.24439707	94.81068122	93.40490035	92.02630343	90.67416596
211222A00035	12/22/2021	2.15	12/22/2033	112.8093355	104.2384984	96.38840251	89.19460083	82.59872054	76.54786192	70.99405961	65.89379936	61.20758438
211227A00005	12/27/2021	1.61	12/18/2026	102.2916271	100.7459684	99.23129306	97.74674157	96.29148579	94.86472754	93.46569725	92.09365266	90.74787758
211227A00009	12/27/2021	1.6	12/23/2026	102.3000392	100.7409408	99.21324373	97.71607014	96.24857461	94.80994256	93.39938888	92.01615654	90.65951537
220104A00006	1/4/2022	1.76	1/4/2029	105.9049238	102.5381247	99.30267978	96.19265607	93.20242675	90.32665315	87.56026803	84.89845997	82.33665877
220106A00007	1/6/2022	2.42	1/6/2034	115.1524654	106.4463968	98.47299505	91.16660315	84.46777008	78.32263465	72.68237343	67.5027058	62.74344997
220106A00008	1/6/2022	2.5	1/5/2035	116.6577523	106.9703084	98.17977844	90.1980576	82.94612814	76.35307948	70.35523855	64.89539747	59.92212715
220106A00009	1/6/2022	2.57	1/4/2036	118.0121254	107.3619889	97.78610916	89.16982275	81.41127065	74.41990913	68.11520044	62.42546089	57.28684679
220106A00010	1/6/2022	2.64	1/6/2037	119.1492532	107.5565051	97.22831684	88.01900373	79.80039018	72.4596248	65.8972778	60.02568312	54.76749262
220106A00011	1/6/2022	2.7	1/6/2038	120.1939436	107.686859	96.64435663	86.88554307	78.25277962	70.60858626	63.83297127	57.8211263	52.48143534
220106A00013	1/6/2022	2.75	1/6/2039	121.3618832	107.9489423	96.21175603	85.92965529	76.91216195	68.99471985	62.03504792	55.91002234	50.51300848
220106A00018	1/10/2022	3.11	1/8/2032	117.9229328	111.0202422	104.5750106	98.55441955	92.92817364	87.66829335	82.7489264	78.14617528	73.8379397
220106A00019	1/10/2022	3.17	1/7/2033	120.0146755	112.0626027	104.7062142	97.89754817	91.59274765	85.7516889	80.33764532	75.31698322	70.65888627
220111A00002	1/11/2022	1.75	1/16/2026	100.8552992	100.2201565	99.59300081	98.97368193	98.36205353	97.75797288	97.16130075	96.57190134	95.98964215
220112A00004	1/12/2022	1.55	1/12/2026	100.7574265	100.1330263	99.51635167	98.90725968	98.30561096	97.71126954	97.12410276	96.54398112	95.97077827
220112A00005	1/12/2022	1.55	1/12/2026	100.7574265	100.1330263	99.51635167	98.90725968	98.30561096	97.71126954	97.12410276	96.54398112	95.97077827
220114A00007	1/14/2022	1.7	1/27/2026	100.8647556	100.1994755	99.54294477	98.89499167	98.25544896	97.6241537	97.00094716	96.38567466	95.77818542
220114A00009	1/14/2022	1.74	4/21/2026	101.2281449	100.3319929	99.45164968	98.58669986	97.73674235	96.90138992	96.08026857	95.273017	94.47928603
220114A00010	1/14/2022	1.86	1/13/2027	102.8288536	101.2091611	99.62280923	98.06883565	96.54631502	95.05435709	93.59210503	92.15873386	90.75344898
220121A00013	1/21/2022	1.78	11/3/2025	100.585292	100.1538367	99.72607586	99.30196215	98.88144909	98.46449097	98.05104284	97.64106051	97.23450053
220121A00014	1/21/2022	1.78	11/3/2025	100.585292	100.1538367	99.72607586	99.30196215	98.88144909	98.46449097	98.05104284	97.64106051	97.23450053
220124A00007	1/24/2022	1.88	1/22/2027	102.9127542	101.2682397	99.65791461	98.08077886	96.5358715	95.02226861	93.53908154	92.08545514	90.66056624
220124A00008	1/24/2022	1.88	1/22/2027	102.9127542	101.2682397	99.65791461	98.08077886	96.5358715	95.02226861	93.53908154	92.08545514	90.66056624
220125A00010	1/25/2022	1.89	1/25/2027	102.9465233	101.2936788	99.6753101	98.09040456	96.53798916	95.0171286	93.52692347	92.06650845	90.63505071
220126A00002	1/26/2022	1.9	12/18/2026	102.7465054	101.1971453	99.67883415	98.19071064	96.73194487	95.301737	93.89931584	92.52393756	91.17488448
220126A00003	1/26/2022	1.9	12/18/2026	102.7465054	101.1971453	99.67883415	98.19071064	96.73194487	95.301737	93.89931584	92.52393756	91.17488448
220131A00003	1/31/2022	1.98	2/1/2027	103.1399591	101.4663816	99.82798408	98.22372279	96.65259537	95.11363879	93.60592737	92.12857096	90.68071321
220131A00006	1/31/2022	1.83	2/1/2027	103.0045283	101.3300715	99.69084951	98.0858162	96.51396683	94.97433614	93.46599638	91.98805543	90.53965507

Classification | Public

Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220201A00011	2/1/2022	1.86	4/20/2026	101.3318174	100.437888	99.55967875	98.69677773	97.84878729	97.01532344	96.19601527	95.39050443	94.59844457
220203A00009	2/3/2022	1.99	2/2/2027	103.1639818	101.4872303	99.84576998	98.23855205	96.66456952	95.12285495	93.6124785	92.13254607	90.68219757
220204A00004	2/4/2022	2.08	1/8/2027	103.1586348	101.5495523	99.97340076	98.42923709	96.9161539	95.43327796	93.97976852	92.55481579	91.15763952
220209A00010	2/9/2022	2.14	1/11/2027	103.2754299	101.6573151	100.0724245	98.5198022	96.99852873	95.50771944	94.0465228	92.61411878	91.20971743
220209A00011	2/9/2022	2.14	1/11/2027	103.2754299	101.6573151	100.0724245	98.5198022	96.99852873	95.50771944	94.0465228	92.61411878	91.20971743
220209A00012	2/9/2022	1.98	7/29/2025	100.2531941	100.0896426	99.92662623	99.76414229	99.60218822	99.44076144	99.2798594	99.11947954	98.95961935
220214A00010	2/14/2022	2.46	12/21/2029	110.7758977	106.1035944	101.6564778	97.42250139	93.39032769	89.54928271	85.88931345	82.40094836	79.07526058
220214A00012	2/14/2022	2.47	12/28/2029	110.8599306	106.1668546	101.7006909	97.44926145	93.40110775	89.54544409	85.87211446	82.37155222	79.03474276
220216A00003	2/16/2022	2.49	12/14/2029	110.8760236	106.2202982	101.7881871	97.56776783	93.54781737	89.71776694	86.06766048	82.58811577	79.27028832
220217A00012	2/17/2022	2.28	2/16/2027	103.7663729	102.042726	100.3559902	98.70504492	97.08881559	95.50627088	93.9564206	92.43831359	90.95103576
220217A00015	2/17/2022	2.28	2/16/2027	103.7663729	102.042726	100.3559902	98.70504492	97.08881559	95.50627088	93.9564206	92.43831359	90.95103576
220217A00016	2/17/2022	2.24	9/15/2026	102.6776864	101.3763234	100.1023397	98.85487474	97.63310453	96.43623932	95.26352193	94.11422607	92.98765473
220217A00017	2/17/2022	2.27	1/29/2027	103.6096264	101.9402917	100.3059143	98.70546189	97.13794266	95.60240356	94.0979283	92.6236356	91.17867743
220217A00018	2/17/2022	2.28	2/17/2027	103.7742701	102.0475783	100.357909	98.70413676	97.08518212	95.5000093	93.94762386	92.42707066	90.93743181
220218A00003	2/18/2022	2.16	9/4/2026	102.5010101	101.225902	99.98092545	98.76501589	97.57715852	96.4163855	95.28177323	94.17243984	93.08754286
220222A00018	2/22/2022	2.5	12/19/2031	113.8052151	107.0887452	100.8167758	94.95754104	89.4817042	84.36215996	79.57385358	75.09361569	70.90001118
220224A00023	2/24/2022	2.15	3/16/2026	101.4102655	100.6115469	99.82538562	99.05148691	98.28956538	97.53934441	96.80055584	96.07293967	95.35624372
220225A00014	2/25/2022	2.42	2/23/2029	108.8630791	105.0500778	101.3917372	97.8808876	94.51073802	91.27485312	88.16713219	85.18178943	82.31333557
220225A00015	2/25/2022	2.26	2/25/2027	103.8022593	102.0515135	100.3386828	98.66260107	97.02215074	95.41625992	93.84390011	92.30408402	90.79586337
220301A00013	3/1/2022	2.01	2/16/2027	103.2979597	101.5784998	99.89587429	98.24896482	96.63669882	95.05804696	93.51202096	91.99767151	90.51408629
220301A00015	3/1/2022	2	1/4/2027	103.0044609	101.4073929	99.84286753	98.30995859	96.80777466	95.3354576	93.89218096	92.47714853	91.0895929
220302A00010	3/2/2022	2.14	1/13/2027	103.2882237	101.6646338	100.0744546	98.51672166	96.9905079	95.49492125	94.02910314	92.59222693	91.1834964
220302A00011	3/2/2022	2.14	1/13/2027	103.2882237	101.6646338	100.0744546	98.51672166	96.9905079	95.49492125	94.02910314	92.59222693	91.1834964
220304A00004	3/4/2022	2.12	12/29/2028	107.4120163	103.7827574	100.2958588	96.94495566	93.72400497	90.6272672	87.64928923	84.78488829	82.02913692
220308A00012	3/8/2022	2.51	3/8/2032	112.0921661	106.2700939	100.8231768	95.72461133	90.9496613	86.4754876	82.28099287	78.34667968	74.65452097
220309A00010	3/9/2022	2.27	3/8/2027	103.8970166	102.1150496	100.3721995	98.66728622	96.999177	95.36678361	93.76906031	92.20500173	90.67364089
220310A00009	3/10/2022	2.31	3/10/2027	104.0528806	102.2380644	100.4644984	98.73099909	97.03642472	95.37967345	93.7596817	92.17542249	90.62590402
220310A00010	3/10/2022	2.31	3/10/2027	104.0528806	102.2380644	100.4644984	98.73099909	97.03642472	95.37967345	93.7596817	92.17542249	90.62590402
220311A00013	3/15/2022	2.35	3/15/2027	104.0886501	102.2861441	100.5235395	98.79965646	97.11336032	95.46355951	93.84920344	92.26928054	90.72281651
220314A00004	3/14/2022	2.44	3/12/2027	104.2300324	102.434264	100.6780982	98.96035415	97.27989698	95.63563562	94.02652064	92.45154228	90.90972854
220314A00007	3/14/2022	2.44	3/12/2027	104.2300324	102.434264	100.6780982	98.96035415	97.27989698	95.63563562	94.02652064	92.45154228	90.90972854
220314A00008	3/14/2022	2.38	7/28/2025	100.313389	100.1525324	99.99219507	99.83237469	99.67306872	99.51427468	99.35599012	99.19821258	99.04093964
220314A00009	3/14/2022	2.38	7/28/2025	100.313389	100.1525324	99.99219507	99.83237469	99.67306872	99.51427468	99.35599012	99.19821258	99.04093964

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220315A00014	3/15/2022	2.78	3/15/2032	115.9772025	108.9566514	102.4140718	96.31435819	90.62516053	85.31665418	80.36133015	75.7338039	71.41064077
220315A00015	3/15/2022	3.18	3/13/2037	125.4613929	113.3525651	102.5716986	92.96445387	84.39522589	76.74478224	69.90820934	63.79312566	58.31812581
220315A00018	3/15/2022	2.43	3/15/2027	104.2334299	102.4295773	100.6656512	98.94047102	97.25290143	95.60185021	93.98626612	92.40513701	90.85748797
220315A00036	3/17/2022	2.63	3/16/2027	104.6030713	102.7930913	101.02321	99.29224513	97.59905939	95.94255851	94.32168901	92.73543638	91.18282324
220315A00037	3/17/2022	2.63	3/16/2027	104.6030713	102.7930913	101.02321	99.29224513	97.59905939	95.94255851	94.32168901	92.73543638	91.18282324
220317A00027	5/3/2022	2.59	5/3/2027	104.8994015	102.9550696	101.0565536	99.20249789	97.39159604	95.62258865	93.89426141	92.20544309	90.55500375
220317A00028	5/3/2022	2.59	5/3/2027	104.8994015	102.9550696	101.0565536	99.20249789	97.39159604	95.62258865	93.89426141	92.20544309	90.55500375
220323A00016	6/2/2022	2.78	6/2/2025	100.0161514	100.0105964	100.0050463	99.99950103	99.99396056	99.98842489	99.98289403	99.97736796	99.97184667
220323A00017	6/2/2022	2.78	6/2/2025	100.0161514	100.0105964	100.0050463	99.99950103	99.99396056	99.98842489	99.98289403	99.97736796	99.97184668
220324A00015	3/24/2022	2.79	3/3/2026	101.8332555	101.0682872	100.3147955	99.57252352	98.84122197	98.12064892	97.41056952	96.71075572	96.02098606
220325A00012	3/28/2022	2.85	3/23/2026	102.0207208	101.2001277	100.3927251	99.59819648	98.81623566	98.04654595	97.28883997	96.54283926	95.80827395
220325A00015	3/28/2022	2.86	3/23/2027	105.078262	103.2449815	101.4526445	99.70006677	97.98610752	96.30966704	94.66968511	93.06513915	91.49504267
220325A00017	3/28/2022	2.86	3/23/2027	105.078262	103.2449815	101.4526445	99.70006677	97.98610752	96.30966704	94.66968511	93.06513915	91.49504267
220325A00018	3/28/2022	2.85	9/10/2026	103.4333032	102.138182	100.8717882	99.63316503	98.4213983	97.23561406	96.07497628	94.93868485	93.82597363
220325A00020	3/28/2022	2.86	3/23/2027	105.078262	103.2449815	101.4526445	99.70006677	97.98610752	96.30966704	94.66968511	93.06513915	91.49504267
220329A00007	3/29/2022	2.94	3/29/2029	111.0847165	107.1362183	103.3508669	99.72108016	96.23966794	92.89980937	89.69503204	86.61919241	83.66645733
220329A00009	3/29/2022	2.94	3/29/2029	111.0847165	107.1362183	103.3508669	99.72108016	96.23966794	92.89980937	89.69503204	86.61919241	83.66645733
220331A00010	3/31/2022	2.83	2/18/2026	101.7730904	101.0440355	100.3254192	99.61701833	98.91861599	98.23000143	97.55096981	96.88132194	96.22086414
220401A00009	4/1/2022	2.98	4/1/2027	105.3762598	103.5157877	101.6973121	99.91964237	98.18162899	96.4821621	94.82016979	93.19461653	91.60450173
220404A00010	4/4/2022	2.93	4/2/2027	105.2921341	103.4296896	101.6093463	99.82990881	98.09022335	96.38917587	94.72569046	93.0987278	91.50728368
220404A00014	4/4/2022	2.94	4/5/2027	105.3369723	103.4657737	101.6370447	99.8495745	98.10219453	96.39377678	94.72323201	93.08950816	91.49158889
220407A00014	4/7/2022	3.14	4/6/2029	110.285049	106.8439642	103.5408207	100.3692318	97.32314329	94.39681439	91.58479947	88.88193145	86.28330585
220407A00017	4/7/2022	3.16	4/6/2029	110.9525579	107.3090236	103.8143988	100.4617201	97.24438905	94.1561505	91.19107292	88.34352993	85.60818287
220408A00012	4/8/2022	3.12	6/29/2026	103.0781927	101.9826752	100.9104248	99.86070593	98.83281392	97.826073	96.83983514	95.8734785	94.92640621
220408A00013	4/8/2022	3.15	1/14/2027	104.9544336	103.3140017	101.7073272	100.1334348	98.59138656	97.08028023	95.5992475	94.14745237	92.72408964
220411A00002	4/11/2022	3.18	4/9/2027	105.8229428	103.9359572	102.0920122	100.2898743	98.52835311	96.80629974	95.12260508	93.47619809	91.8660443
220411A00008	4/11/2022	3.02	4/12/2027	105.7620025	103.8408491	101.9652104	100.1337239	98.34507732	96.59800635	94.89129267	93.22376184	91.59428141
220412A00017	4/12/2022	3.09	3/19/2027	105.4637343	103.6376341	101.8521082	100.1059703	98.39807867	96.72733368	95.09267617	93.49308549	91.92757772
220412A00018	4/12/2022	3.09	3/15/2027	105.4278628	103.6129011	101.8380726	100.1021911	98.40411564	96.7427485	95.11703329	93.52595285	91.96852744
220418A00016	4/22/2022	3.11	9/15/2026	103.815702	102.5065043	101.2248215	99.96978932	98.74057994	97.53640004	96.35648899	95.20011719	94.06658445
220419A00015	4/19/2022	3.14	4/17/2026	102.4575595	101.566385	100.6907129	99.83014094	98.98428063	98.15275675	97.33520674	96.53128017	95.74063828
220420A00032	4/20/2022	3.26	10/16/2026	104.2981934	102.9082234	101.5435213	100.2034567	98.88742019	97.59482156	96.3250897	95.07767156	93.85203155
220420A00033	4/20/2022	3.29	4/20/2027	106.1365524	104.2158777	102.3396441	100.506559	98.7153762	96.96489342	95.25395069	93.58142847	91.94624602

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220420A00034	6/15/2022	3.3	6/15/2027	106.6839887	104.6040458	102.575514	100.5967862	98.66631745	96.78262225	94.94427148	93.14988997	91.39815399
220420A00037	6/15/2022	3.3	6/15/2027	106.6839887	104.6040458	102.575514	100.5967862	98.66631745	96.78262225	94.94427148	93.14988997	91.39815399
220420A00061	6/15/2022	3.3	6/15/2027	106.6839887	104.6040458	102.575514	100.5967862	98.66631745	96.78262225	94.94427148	93.14988997	91.39815399
220421A00012	4/21/2022	3.31	4/21/2026	102.6426757	101.7396211	100.8524606	99.98077665	99.12416667	98.28224173	97.45462625	96.64095736	95.84088438
220421A00013	4/21/2022	3.33	9/15/2026	104.103476	102.7922972	101.5086675	100.2517218	99.0206312	97.8146016	96.63287146	95.47471035	94.33941725
220421A00016	4/21/2022	3.31	4/21/2026	102.6426757	101.7396211	100.8524606	99.98077665	99.12416667	98.28224173	97.45462625	96.64095736	95.84088438
220422A00014	4/22/2022	3.36	9/29/2026	104.2809628	102.9363446	101.6157872	100.318693	99.04448423	97.79260135	96.56250298	95.35366485	94.16557925
220425A00027	4/29/2022	3.15	8/20/2026	103.6224373	102.3794392	101.1662558	99.98182315	98.82512751	97.69520227	96.59112528	95.51201638	94.45703495
220425A00028	4/29/2022	3.16	4/23/2027	105.9163824	103.9895034	102.1073937	100.2687461	98.47230047	96.71684119	95.00119567	93.32423233	91.68485899
220427A00011	4/29/2022	3.15	4/29/2027	105.9531951	104.0092295	102.110783	100.2565164	98.44513876	96.67540543	94.94611599	93.25611241	91.60427723
220428A00019	4/28/2022	3.27	4/28/2027	106.1756779	104.2322988	102.3343568	100.4805168	98.66949201	96.90004138	95.17096807	93.48111745	91.82937527
220429A00002	4/29/2022	3.63	4/29/2032	122.0553387	114.7087405	107.8665361	101.4912969	95.54855871	90.00657218	84.8360761	80.01009053	75.5037281
220502A00030	5/4/2022	3.24	6/20/2025	100.1582962	100.1027448	100.0472693	99.99186967	99.93654575	99.88129738	99.82612439	99.77102663	99.71600394
220506A00016	5/6/2022	3.35	5/6/2027	106.406214	104.4387773	102.517822	100.6419671	98.80988243	97.02028572	95.27194086	93.56365582	91.89428076
220509A00013	7/15/2022	3.37	7/15/2027	107.1172489	104.9496882	102.8371318	100.7778009	98.76998904	96.81205767	94.90243341	93.03960465	91.22211866
220509A00014	7/15/2022	3.37	7/15/2027	107.1172489	104.9496882	102.8371318	100.7778009	98.76998904	96.81205767	94.90243341	93.03960465	91.22211866
220509A00016	7/15/2022	3.37	7/15/2027	107.1172489	104.9496882	102.8371318	100.7778009	98.76998904	96.81205767	94.90243341	93.03960465	91.22211866
220510A00015	5/13/2022	3.13	11/3/2025	101.1696439	100.7366872	100.3074343	99.88183785	99.45985122	99.04142861	98.62652497	98.21509605	97.80709828
220510A00016	5/13/2022	3.23	5/5/2027	106.162699	104.2003929	102.2843955	100.4133331	98.58588209	96.80076645	95.05675614	93.35266486	91.68734825
220511A00015	5/11/2022	3.29	5/11/2027	106.3349918	104.3547775	102.4216608	100.534233	98.69113702	96.89106559	95.13275853	93.41500098	91.73662141
220512A00013	5/12/2022	3.18	5/12/2027	106.1274262	104.1466056	102.2129685	100.3251016	98.48164372	96.68128329	94.92275632	93.20484429	91.5263722
220519A00010	5/19/2022	3.15	11/19/2026	104.4443322	102.9603092	101.5049351	100.0774521	98.67712868	97.3032585	95.95515912	94.63217113	93.33365716
220520A00006	5/20/2022	3.02	5/20/2027	106.0002741	104.0023555	102.0535864	100.1524257	98.29739228	96.4870624	94.72006679	92.99508821	91.31085902
220526A00010	5/26/2022	3	5/26/2026	102.6438439	101.6446017	100.6647983	99.70387062	98.76127669	97.83649534	96.92902496	96.0383826	95.16410315
220527A00015	5/27/2022	3.03	5/27/2027	105.9590666	103.9395225	101.9690412	100.0461233	98.16932574	96.3372595	94.54858681	92.8020191	91.09631475
220601A00038	6/3/2022	3.69	5/28/2032	122.6423833	115.1982026	108.2701237	101.8194566	95.81060778	90.21081741	84.98991981	80.1201254	75.57582208
220602A00039	6/2/2022	3.11	6/2/2027	106.3180428	104.2756586	102.2832633	100.3393163	98.44233548	96.59089471	94.78362102	93.01919241	91.29633548
220615A00010	6/15/2022	3.86	6/15/2027	107.8403581	105.7482327	103.7077601	101.7173264	99.77538007	97.88042902	96.031038	94.22582588	92.46346318
220617A00030	6/17/2022	3.43	6/17/2025	100.144903	100.0976656	100.050489	100.003373	99.95631758	99.90932259	99.86238791	99.81551342	99.76869899
220622A00006	6/22/2022	3.58	6/22/2027	107.3351416	105.2286061	103.1744184	101.1709296	99.21655514	97.30977187	95.44911513	93.63317605	91.86059897
220623A00005	6/23/2022	3.45	6/23/2027	107.0742377	104.9676593	102.9134884	100.9100721	98.95582211	97.04921201	95.18877392	93.37309597	91.6008197
220624A00003	6/24/2022	3.5	6/24/2027	107.1887973	105.0781816	103.0201128	101.0129319	99.0550448	97.14491944	95.28108272	93.46211783	91.68666157
220624A00016	6/24/2022	3.34	6/24/2026	103.3441774	102.2598456	101.1982719	100.1587448	99.14058242	98.14313063	97.16576177	96.20787336	95.2688868

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220624A00033	6/24/2022	3.5	6/24/2027	107.1887973	105.0781816	103.0201128	101.0129319	99.0550448	97.14491944	95.28108272	93.46211783	91.68666157
220624A00044	6/24/2022	3.43	6/24/2025	100.2019045	100.1352386	100.0686713	100.0022024	99.93583164	99.86955884	99.80338378	99.73730624	99.67132602
220627A00055	6/27/2022	3.55	6/26/2026	103.5160139	102.4262638	101.3594739	100.3149238	99.29192279	98.28980856	97.30794574	96.3457245	95.40255929
220628A00034	6/28/2022	3.61	6/28/2027	107.4607201	105.3359175	103.2641822	101.2438315	99.27324882	97.35088105	95.47523498	93.64487479	91.85841931
220628A00044	8/15/2022	3.6	8/13/2027	107.9017489	105.6463977	103.4497898	101.309965	99.22504546	97.19323171	95.21279828	93.28209013	91.39951906
220628A00052	8/15/2022	3.6	8/13/2027	107.9017489	105.6463977	103.4497898	101.309965	99.22504546	97.19323171	95.21279828	93.28209013	91.39951906
220628A00053	8/15/2022	3.6	8/13/2027	107.9017489	105.6463977	103.4497898	101.309965	99.22504546	97.19323171	95.21279828	93.28209013	91.39951906
220629A00003	6/29/2022	3.59	6/29/2027	107.4291526	105.3018659	103.2277556	101.2051339	99.23237909	97.30793327	95.43029879	93.59803557	91.80975844
220629A00034	6/29/2022	3.51	6/29/2027	103.6339141	102.5322608	101.4526368	100.3944069	99.35695978	98.33970737	97.34208341	96.36354259	95.40355957
220630A00036	6/30/2022	3.42	6/30/2027	107.0814897	104.9551144	102.8819569	100.8603258	98.88859631	96.96520757	95.08865919	93.25750854	91.47036807
220630A00044	6/30/2022	3.34	6/30/2025	100.2437457	100.1604401	100.0772716	99.99423979	99.91134436	99.828585	99.74596138	99.66347318	99.58112008
220630A00045	6/30/2022	3.39	6/30/2026	103.3831633	102.2830971	101.2064395	100.152449	99.12041518	98.10965688	97.11952096	96.14938076	95.19863478
220630A00057	6/30/2022	3.34	6/30/2025	100.2437457	100.1604401	100.0772716	99.99423979	99.91134436	99.828585	99.74596138	99.66347318	99.58112008
220701A00024	7/1/2022	3.08	7/1/2025	100.2293474	100.1432894	100.05738	99.97161879	99.88600541	99.80053949	99.71522065	99.63004851	99.5450227
220701A00049	7/1/2022	3.19	7/1/2025	100.2388164	100.1527505	100.0668332	99.98106415	99.89544293	99.80996918	99.72464253	99.63946259	99.554429
220701A00050	7/1/2022	3.26	7/1/2027	106.75354	104.627973	102.5556704	100.5349371	98.56414519	96.64173039	94.76618938	92.93607678	91.15000241
220705A00011	7/5/2022	3.14	7/7/2025	100.2790734	100.1763804	100.0739088	99.97165782	99.8696267	99.76781472	99.66622113	99.5648452	99.4636862
220706A00032	7/6/2022	3.15	7/6/2027	106.7175384	104.5758463	102.4881269	100.4526508	98.46775796	96.53185381	94.64340633	92.80094306	91.00304822
220707A00041	7/7/2022	3.41	7/7/2025	100.3083444	100.2056105	100.1030982	100.0008068	99.89873552	99.79688359	99.6952503	99.5938349	99.49263666
220712A00016	7/15/2022	3.35	1/15/2026	101.8676373	101.2316232	100.6035596	99.98329787	99.370693	98.7656036	98.16789176	97.57742289	96.99406569
220715A00001	7/15/2022	3.44	7/15/2027	107.2676214	105.0984161	102.9842483	100.9233385	98.91397909	96.95453074	95.04341917	93.17913197	91.36021559
220715A00027	7/15/2022	3.44	7/15/2027	107.2676214	105.0984161	102.9842483	100.9233385	98.91397909	96.95453074	95.04341917	93.17913197	91.36021559
220715A00047	7/15/2022	3.44	7/15/2027	107.2676214	105.0984161	102.9842483	100.9233385	98.91397909	96.95453074	95.04341917	93.17913197	91.36021559
220719A00004	7/19/2022	3.46	7/19/2027	107.3492075	105.1682103	103.0427491	100.9710203	98.9512935	96.98190799	95.06126928	93.18784586	91.36016616
220722A00036	7/22/2022	3.34	7/22/2025	100.3332247	100.2193762	100.1058102	99.99252557	99.87952127	99.76679616	99.65434912	99.54217905	99.43028485
220722A00044	9/1/2022	3.23	9/1/2027	107.2474177	104.9476702	102.7089362	100.5291433	98.40630764	96.33852992	94.32399044	92.36094522	90.44772204
220722A00050	9/15/2022	3.25	9/15/2025	100.8317155	100.5347309	100.2395074	99.94602903	99.6542804	99.36424611	99.07591099	98.78926005	98.50427847
220722A00051	9/15/2022	3.23	9/15/2027	107.3753867	105.0349645	102.7575175	100.540946	98.38323606	96.28245496	94.23674753	92.24433227	90.30349783
220727A00004	7/27/2022	3.23	7/27/2027	106.9247143	104.7266218	102.5849367	100.4978107	98.46347129	96.48021801	94.54641899	92.66050752	90.82097882
220727A00009	7/27/2022	3.31	7/28/2025	100.4631454	100.3021083	100.1415911	99.98159131	99.82210637	99.66313384	99.50467125	99.34671616	99.18926614
220727A00027	7/27/2022	3.23	7/27/2027	106.9247143	104.7266218	102.5849367	100.4978107	98.46347129	96.48021801	94.54641899	92.66050752	90.82097882
220727A00035	10/24/2022	3.33	10/24/2029	114.331815	109.7392766	105.3601605	101.1834345	97.19869307	93.39611894	89.76644638	86.30092762	82.99130121
220727A00049	7/27/2022	3.31	7/25/2025	100.4394234	100.2867279	100.1345055	99.98275404	99.83147124	99.68065494	99.53030296	99.38041317	99.23098341

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220729A00035	8/3/2022	3.14	8/3/2027	106.7895586	104.5739491	102.4155744	100.3125444	98.26304743	96.26534616	94.31777402	92.41873151	90.56668299
220729A00043	7/29/2022	3.04	7/29/2027	106.5272154	104.3281044	102.1855534	100.0977046	98.06277671	96.07906115	94.14491837	92.25877443	90.41911782
220729A00045	7/29/2022	3.03	7/29/2027	106.5053452	104.3064776	102.164165	100.0765497	98.04185066	96.05835939	94.12443646	92.23850807	90.39906281
220729A00047	7/29/2022	3.06	1/29/2027	104.940744	103.2598265	101.6140765	100.0024555	98.42396627	96.87765025	95.36258596	93.8778871	92.42270081
220801A00066	8/1/2022	2.93	7/30/2027	106.4630999	104.2526224	102.1002751	100.0040884	97.96217711	95.97273639	94.03403706	92.14442193	90.30230202
220802A00009	8/2/2022	3	8/2/2027	106.4731201	104.2637626	102.1114432	100.0142802	97.97046967	95.97828187	94.03605721	92.14220289	90.29518961
220804A00023	8/4/2022	3.19	8/4/2027	106.9084437	104.688788	102.5265186	100.4197385	98.36662924	96.36544745	94.4145206	92.51224367	90.65707574
220804A00037	8/4/2022	3.35	8/4/2025	100.5256606	100.3451845	100.1653615	99.98618799	99.80766044	99.62977534	99.45252919	99.27591854	99.09993995
220808A00025	8/8/2022	3.25	8/6/2027	107.0586775	104.831903	102.6627983	100.549453	98.49003594	96.48279187	94.52603699	92.61815563	90.75759685
220811A00021	8/11/2022	3.47	8/11/2025	100.6056743	100.4057515	100.2066365	100.0083243	99.81080992	99.61408859	99.41815543	99.22300564	99.02863445
220812A00001	8/12/2022	3.17	8/12/2027	107.0942035	104.84756	102.659485	100.5280239	98.45130406	96.42753101	94.4549841	92.53201285	90.65703349
220816A00009	8/16/2022	3.33	8/16/2027	107.3277031	105.0706855	102.8726545	100.7316351	98.64573542	96.61314283	94.63211961	92.70099925	90.81818279
220817A00036	10/14/2022	3.41	10/15/2027	108.0756782	105.6442035	103.2801335	100.9812274	98.74533225	96.57037872	94.45437746	92.39541555	90.39165304
220817A00037	10/14/2022	3.41	10/15/2027	108.0756782	105.6442035	103.2801335	100.9812274	98.74533225	96.57037872	94.45437746	92.39541555	90.39165304
220817A00038	10/14/2022	3.41	10/15/2027	108.0756782	105.6442035	103.2801335	100.9812274	98.74533225	96.57037872	94.45437746	92.39541555	90.39165304
220817A00047	8/17/2022	3.29	8/17/2027	107.4081233	105.1442771	102.9397049	100.7924181	98.70051237	96.66216309	94.67562128	92.73920973	90.85131943
220819A00034	8/19/2022	3.73	8/19/2032	123.4406706	115.7422944	108.5919462	101.9474537	95.77011239	90.02438277	84.67761479	79.6997982	75.06333552
220823A00002	8/23/2022	3.38	8/23/2027	107.6672865	105.3840841	103.1609808	100.995948	98.88704338	96.83240664	94.83025522	92.87888023	90.97664276
220823A00009	8/23/2022	3.52	8/23/2027	107.8210173	105.5392814	103.3175369	101.1537608	99.04601587	96.99244686	94.99127582	93.04079824	91.13937935
220823A00015	8/23/2022	3.78	8/30/2032	123.8725498	116.1289783	108.9383392	102.2579442	96.04862778	90.27443801	84.90235583	79.90204064	75.24559925
220824A00011	8/24/2022	3.7	8/22/2025	100.751348	100.5207785	100.2912754	100.0628314	99.83543912	99.6090912	99.38378043	99.15949964	98.93624173
220825A00006	8/25/2022	3.56	8/25/2027	107.9310064	105.6425449	103.4143566	101.2444045	99.13073872	97.0714919	95.06487467	93.1091718	91.20273835
220825A00022	8/25/2022	3.68	8/25/2025	100.7735233	100.5346144	100.2968458	100.0602091	99.82469643	99.59029962	99.35701075	99.12482197	98.89372546
220826A00033	8/26/2022	3.73	8/26/2025	100.7945255	100.5528143	100.3122682	100.0728789	99.83463795	99.5975371	99.36156816	99.12672303	98.89299366
220829A00057	8/29/2022	3.67	8/31/2026	104.3872377	103.1086154	101.8613514	100.6443018	99.45637784	98.29654234	97.16380697	96.05722929	94.9759101
220830A00055	8/30/2022	3.7	8/30/2029	115.4789559	111.0148377	106.751479	102.6786937	98.78687517	95.06695931	91.51039036	88.10908904	84.85542305
220830A00093	11/16/2022	3.69	11/16/2029	116.1406315	111.4438061	106.9676928	102.7007394	98.63205891	94.75138787	91.04904735	87.51590657	84.14334895
220831A00079	8/31/2022	3.79	8/29/2025	100.8367111	100.5866223	100.3377744	100.0901581	99.84376429	99.59858399	99.35460825	99.11182822	98.87023514
220901A00033	9/1/2022	3.72	9/1/2027	108.3652799	106.0525837	103.8011727	101.6089661	99.47397253	97.39428517	95.36807713	93.39359752	91.46916748
220901A00035	9/1/2022	3.82	9/1/2028	112.3761721	108.9886825	105.7226331	102.5729199	99.53468951	96.60332434	93.77442953	91.04382045	88.40751109
220906A00046	9/6/2022	3.79	9/7/2027	108.5891397	106.2569634	103.9869533	101.7770161	99.62514648	97.52942236	95.48800077	93.4991139	91.5610653
220907A00010	9/7/2022	3.9	9/9/2032	125.3767895	117.5288083	110.242913	103.4755939	97.18693689	91.34030791	85.90206664	80.84130674	76.12961988
220907A00023	9/7/2022	3.76	9/8/2026	104.5890705	103.2906761	102.0216482	100.7809892	99.56774645	98.38100995	97.21990995	96.08361471	94.97132844

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220912A00044	11/15/2022	3.85	11/14/2025	101.5868218	101.1224646	100.6623641	100.2064618	99.75470033	99.30702322	98.86337511	98.42370161	97.98794934
220912A00046	11/15/2022	3.85	11/14/2025	101.5868218	101.1224646	100.6623641	100.2064618	99.75470033	99.30702322	98.86337511	98.42370161	97.98794934
220912A00050	11/15/2022	3.76	11/15/2027	109.2358531	106.7044773	104.2455074	101.8564563	99.53493774	97.2786615	95.08542913	92.95312955	90.87973503
220912A00051	11/15/2022	3.76	11/15/2027	109.2358531	106.7044773	104.2455074	101.8564563	99.53493774	97.2786615	95.08542913	92.95312955	90.87973503
220913A00017	9/13/2022	3.98	9/14/2026	104.9421257	103.6274822	102.340739	101.081009	99.84744327	98.63922839	97.45558496	96.29576567	95.15905369
220913A00018	9/13/2022	3.91	9/13/2027	108.9310637	106.5779778	104.2879754	102.0589494	99.88887906	97.77582575	95.71792918	93.71340337	91.76053313
220915A00040	9/15/2022	4.16	9/15/2025	101.1019624	100.8044718	100.5087443	100.2147643	99.92251614	99.63198451	99.34315422	99.05601024	98.77053776
220916A00018	9/16/2022	4.07	9/16/2027	108.9382496	106.6671628	104.4577813	102.3080662	100.2160588	98.17987621	96.1977086	94.26781553	92.38852294
220916A00021	9/16/2022	4.17	9/16/2027	104.8901815	103.6543741	102.4448395	101.2607904	100.1014701	98.96615135	97.85413465	96.76474703	95.6973408
220916A00042	9/16/2022	4.07	9/16/2030	121.1062614	115.417661	110.0378349	104.9483201	100.1318558	95.57229915	91.25454629	87.16446032	83.2888042
220916A00043	9/16/2022	4.07	9/16/2031	124.0009103	117.1978046	110.8237219	104.8491954	99.24693574	93.99165884	89.05992836	84.43001121	80.08174513
220916A00045	9/16/2022	4.1	9/16/2032	126.8960968	118.9740677	111.6197069	104.7890426	98.44173625	92.54076444	87.05212982	81.94459878	77.18946314
220919A00033	9/19/2022	4	9/17/2027	109.1844909	106.8171298	104.5134747	102.2714082	100.0888991	97.96399729	95.89483045	93.87960006	91.91657799
220920A00024	9/20/2022	4.25	9/19/2025	101.1709213	100.8622385	100.5554507	100.2505404	99.94749019	99.6462831	99.34690223	99.04933094	98.75355276
220920A00025	9/20/2022	4.23	9/18/2026	105.3175881	103.9911073	102.6915679	101.4181573	100.1700957	98.94663479	97.74705589	96.57066851	95.416809
220920A00026	9/20/2022	4.1	9/20/2027	109.4517298	107.0727289	104.7579222	102.5051846	100.3124758	98.17783655	96.09938488	94.07531219	92.10388001
220921A00014	9/21/2022	4.08	9/21/2027	109.416548	107.0351341	104.7180464	102.463158	100.2684265	98.13189052	96.05166556	94.02594044	92.05297402
220921A00069	9/21/2022	3.98	9/21/2027	109.3522446	106.9681669	104.6485561	102.3912786	100.1942858	98.05561026	95.97336178	93.94572386	91.97095025
220921A00074	9/21/2022	3.98	9/21/2027	109.3522446	106.9681669	104.6485561	102.3912786	100.1942858	98.05561026	95.97336178	93.94572386	91.97095025
220929A00041	9/29/2022	4.38	9/29/2027	110.2162568	107.8026371	105.4546806	103.1702372	100.9472399	98.78370113	96.67770921	94.62742482	92.63107797
220929A00043	9/29/2022	4.44	9/28/2029	118.9913168	114.3688624	109.9568241	105.7445051	101.7218075	97.87919596	94.20766315	90.698698	87.34425577
220929A00063	9/29/2022	4.38	9/29/2027	110.2162568	107.8026371	105.4546806	103.1702372	100.9472399	98.78370113	96.67770921	94.62742482	92.63107797
221005A00041	10/5/2022	4.3	10/5/2027	110.0980079	107.6692881	105.3070604	103.0091387	100.7734215	98.59788812	96.48059509	94.41967286	92.4133224
221006A00012	10/6/2022	4.37	10/6/2027	110.2761727	107.8425707	105.4756508	103.1732183	100.9331639	98.75345929	96.63215381	94.56737106	92.55730549
221007A00003	10/7/2022	4.67	10/7/2025	101.5117022	101.152542	100.7959322	100.4418455	100.0902551	99.74113474	99.39445821	99.05019987	98.7083344
221014A00026	10/14/2022	4.63	10/14/2027	110.9952755	108.5310226	106.1347969	103.8043419	101.5374888	99.33215347	97.18633205	95.09809757	93.06559649
221014A00027	10/14/2022	4.63	10/14/2027	110.9952755	108.5310226	106.1347969	103.8043419	101.5374888	99.33215347	97.18633205	95.09809757	93.06559649
221014A00032	10/14/2022	4.67	10/14/2027	110.6287827	108.2608506	105.9590868	103.7212404	101.5451513	99.42874618	97.37003438	95.36710402	93.41811838
221014A00043	10/14/2022	4.49	10/14/2027	110.8344254	108.3685421	105.9708114	103.63897	101.3708433	99.16434133	97.01745479	94.92825159	92.89487333
221014A00050	10/14/2022	4.49	10/14/2027	110.8344254	108.3685421	105.9708114	103.63897	101.3708433	99.16434133	97.01745479	94.92825159	92.89487333
221018A00006	10/18/2022	4.55	10/18/2027	110.8526852	108.3791741	105.9742358	103.6355861	101.3610303	99.14845965	96.99584684	94.90124278	92.86277296
221018A00007	10/18/2022	4.68	10/18/2027	105.8243386	104.5153394	103.234917	101.9822064	100.756376	99.55662655	98.38218902	97.23232367	96.10631843
221018A00030	10/18/2022	4.71	10/17/2025	101.6506357	101.263461	100.8792506	100.4979704	100.1195868	99.74406671	99.37137758	99.00148733	98.63436437

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
221018A00031	10/18/2022	4.71	10/17/2025	101.6506357	101.263461	100.8792506	100.4979704	100.1195868	99.74406671	99.37137758	99.00148733	98.63436437
221018A00049	10/18/2022	4.59	10/18/2027	110.9491554	108.4744664	106.0683758	103.7285986	101.4529394	99.23928848	97.08561808	94.98997838	92.95049426
221019A00008	10/19/2022	4.8	10/17/2025	101.6853509	101.2980957	100.9138053	100.5324455	100.1539827	99.77838388	99.40561644	99.03564832	98.66844791
221019A00009	10/19/2022	4.8	10/17/2025	101.6853509	101.2980957	100.9138053	100.5324455	100.1539827	99.77838388	99.40561644	99.03564832	98.66844791
221025A00027	10/25/2022	4.57	10/25/2027	110.987865	108.4934464	106.068663	103.7111787	101.4187501	99.18922177	97.02052243	94.91066126	92.85772415
221027A00009	10/27/2022	4.68	10/27/2025	101.7575088	101.3423959	100.9306755	100.5223061	100.1172467	99.71545715	99.31689803	98.9215304	98.52931597
221027A00050	10/27/2022	4.52	10/27/2027	110.8908697	108.392143	105.96332	103.6020511	101.3060795	99.07323752	96.90144228	94.78869183	92.73306155
221027A00056	4/25/2023	4.48	4/25/2030	121.455122	116.177813	111.1678604	106.4102732	101.8909781	97.59675834	93.51519736	89.63462643	85.94407574
221027A00060	12/1/2022	4.46	12/1/2027	111.175965	108.5748303	106.0491871	103.5963991	101.2139388	98.89938257	96.65040552	94.46477684	92.34035536
221027A00061	12/15/2022	4.45	12/15/2027	111.3207622	108.6790489	106.1147803	103.6252187	101.2077415	98.85983548	96.57909112	94.363198	92.20993978
221027A00062	12/15/2022	4.45	12/15/2027	111.3207622	108.6790489	106.1147803	103.6252187	101.2077415	98.85983548	96.57909112	94.363198	92.20993978
221027A00063	12/15/2022	4.45	12/15/2027	111.3207622	108.6790489	106.1147803	103.6252187	101.2077415	98.85983548	96.57909112	94.363198	92.20993978
221031A00004	10/31/2022	4.79	10/28/2025	101.8151359	101.3971096	100.9825201	100.5713251	100.163483	99.758953	99.35769471	98.95966857	98.5648356
221031A00033	10/31/2022	4.74	10/31/2025	101.830351	101.4039715	100.9811606	100.5618737	100.1460668	99.7336968	99.32472128	98.91909845	98.51678723
221031A00035	10/31/2022	4.67	10/30/2026	106.4429071	104.999282	103.5825066	102.1918954	100.826786	99.48653759	98.17053071	96.87816581	95.60886276
221031A00042	10/31/2022	4.73	10/30/2026	106.5288727	105.0846038	103.6671958	102.2759629	100.9102423	99.56939298	98.25279514	96.959849	95.68997416
221031A00045	10/31/2022	4.79	10/31/2025	101.8515777	101.4251444	101.0022801	100.58294	100.1670803	99.75465777	99.34563005	98.93995534	98.53759256
221102A00026	11/2/2022	4.66	11/2/2027	111.3085105	108.7879353	106.3382825	103.9571535	101.6422454	99.39134649	97.20233238	95.07316169	93.00187239
221107A00029	11/7/2022	4.83	11/9/2026	106.8081121	105.3338155	103.88744	102.4682595	101.075573	99.70870288	98.36699425	97.04981391	95.75654949
221107A00030	11/7/2022	4.7	11/5/2027	111.4457086	108.9149184	106.4555611	104.0652125	101.7415458	99.48232658	97.28540889	95.14873098	93.07031156
221107A00048	11/7/2022	4.96	9/8/2025	101.2544135	100.9759678	100.6990633	100.4236872	100.1498266	99.87746916	99.60660233	99.33721385	99.06929158
221108A00033	11/8/2022	4.7	11/8/2027	111.484772	108.9449792	106.4771046	104.0786994	101.7474133	99.48098972	97.27726192	95.13414833	93.04964894
221110A00024	11/10/2022	4.51	11/10/2025	101.846944	101.3929276	100.9429716	100.4970217	100.0550242	99.61692657	99.18267731	98.75222568	98.32552186
221110A00025	11/10/2022	4.39	11/10/2026	106.1779226	104.7056313	103.2612815	101.8441455	100.4535205	99.08872759	97.7491103	96.4340341	95.14288533
221110A00038	11/10/2022	4.34	11/10/2027	110.6196123	108.0849694	105.6223234	103.2292165	100.9032898	98.64227902	96.44400993	94.30639414	92.22742527
221110A00039	11/10/2022	4.34	11/10/2027	110.6196123	108.0849694	105.6223234	103.2292165	100.9032898	98.64227902	96.44400993	94.30639414	92.22742527
221110A00065	1/17/2023	4.25	1/14/2028	111.1526612	108.430244	105.7894837	103.2274168	100.7412086	98.32814628	95.98563286	93.71118131	91.50240908
221110A00075	11/10/2022	4.56	11/10/2025	101.8695569	101.4154805	100.9654649	100.5194557	100.0773992	99.63924314	99.20493573	98.77442632	98.34766508
221110A00076	11/10/2022	4.45	11/10/2026	106.2657169	104.7927558	103.3477477	101.9299648	100.5387039	99.17328577	97.83305371	96.5173729	95.2256294
221110A00084	11/10/2022	4.56	11/6/2025	101.8233111	101.3803977	100.9413458	100.506105	100.0746257	99.64685917	99.22275759	98.80227388	98.38536178
221110A00108	11/10/2022	4.48	12/10/2025	102.1741037	101.6362836	101.1041412	100.5775866	100.0565319	99.54089115	99.03057999	98.5255159	98.02561805
221110A00110	11/10/2022	4.47	1/13/2026	102.556136	101.9231872	101.2980734	100.6806495	100.0707739	99.46830853	98.87311852	98.2850724	97.70404181
221114A00002	11/14/2022	4.37	11/15/2027	110.754407	108.2039233	105.726268	103.3189409	100.9795435	98.70577351	96.49542118	94.34636439	92.25656478

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
221116A00027	11/16/2022	4.46	11/14/2025	101.8694638	101.404341	100.94348	100.4868222	100.0343101	99.58588726	99.14149827	98.70108867	98.26460503
221117A00012	11/17/2022	4.54	11/14/2025	101.9065316	101.4413084	100.9803476	100.5235908	100.0709802	99.6224596	99.17797343	98.7374673	98.30088774
221117A00014	11/17/2022	4.54	11/14/2025	101.9065316	101.4413084	100.9803476	100.5235908	100.0709802	99.6224596	99.17797343	98.7374673	98.30088774
221117A00025	11/17/2022	4.28	11/17/2027	110.5540698	108.0004491	105.5199197	103.1099666	100.7681772	98.49223635	96.2799216	94.12909916	92.03771962
221118A00018	11/18/2022	4.55	11/18/2025	101.9572916	101.4808756	101.0089265	100.5413815	100.0781788	99.61925818	99.16456015	98.71402649	98.2676
221118A00019	11/18/2022	4.55	11/18/2025	101.9572916	101.4808756	101.0089265	100.5413815	100.0781788	99.61925818	99.16456015	98.71402649	98.2676
221118A00023	11/18/2022	4.12	11/18/2027	110.3481511	107.7904973	105.30622	102.8927892	100.5477778	98.26885691	96.05379152	93.90043564	91.80672843
221118A00045	11/18/2022	4.57	11/18/2025	101.9667803	101.4903381	101.0183629	100.550792	100.0875637	99.62861747	99.17389407	98.72333521	98.27688368
221118A00046	11/18/2022	4.4	11/18/2026	106.2921113	104.7965667	103.3298156	101.8910975	100.4796782	99.09484858	97.73592373	96.40224172	95.09316274
221118A00080	11/18/2022	4.61	11/18/2025	101.9857577	101.509263	101.0372357	100.569613	100.1063333	99.64733604	99.19256191	98.74195265	98.29545106
221121A00064	11/21/2022	4.34	11/22/2027	110.7638803	108.1934508	105.6969712	103.2718832	100.915733	98.62616672	96.40092528	94.23784016	92.13482914
221122A00029	11/22/2022	4.31	11/22/2027	110.6886147	108.1191394	105.6235928	103.1994171	100.8441594	98.55546628	96.33107923	94.16883032	92.06663783
221122A00040	11/22/2022	4.31	11/22/2027	110.6886147	108.1191394	105.6235928	103.1994171	100.8441594	98.55546628	96.33107923	94.16883032	92.06663783
221123A00034	11/23/2022	4.43	11/23/2026	106.3993139	104.8889352	103.4078929	101.9554055	100.5307185	99.1331039	97.76185828	96.41630226	95.09577933
221129A00034	11/29/2022	4.38	12/1/2025	102.055921	101.5428434	101.0349273	100.5320951	100.0342707	99.54137956	99.05334852	98.57010594	98.09158157
221129A00035	11/29/2022	4.09	11/29/2027	110.4001319	107.8106336	105.2962969	102.8544989	100.4827246	98.17856243	95.93969891	93.76391406	91.64907704
221129A00037	11/29/2022	4.56	11/26/2025	102.0544982	101.5556808	101.0617466	100.5726241	100.0882432	99.60853504	99.13343221	98.66286855	98.19677915
221129A00038	11/29/2022	4.56	11/26/2025	102.0544982	101.5556808	101.0617466	100.5726241	100.0882432	99.60853504	99.13343221	98.66286855	98.19677915
221129A00039	11/29/2022	4.56	11/26/2025	102.0544982	101.5556808	101.0617466	100.5726241	100.0882432	99.60853504	99.13343221	98.66286855	98.19677915
221129A00040	11/29/2022	4.56	11/26/2025	102.0544982	101.5556808	101.0617466	100.5726241	100.0882432	99.60853504	99.13343221	98.66286855	98.19677915
221129A00041	11/29/2022	4.56	11/28/2025	102.0776112	101.5731911	101.0737599	100.5792439	100.0895706	99.60466915	99.12447004	98.64890507	98.17790735
221129A00042	11/29/2022	4.56	11/28/2025	102.0776112	101.5731911	101.0737599	100.5792439	100.0895706	99.60466915	99.12447004	98.64890507	98.17790735
221129A00043	11/29/2022	4.59	12/1/2025	102.1276594	101.614799	101.1070918	100.6044603	100.1068287	99.6141226	99.12626919	98.64319698	98.16483591
221129A00045	11/29/2022	4.56	11/28/2025	102.0776112	101.5731911	101.0737599	100.5792439	100.0895706	99.60466915	99.12447004	98.64890507	98.17790735
221129A00046	11/29/2022	4.56	12/1/2025	102.1123455	101.5995304	101.0918682	100.5892813	100.091694	99.59903195	99.11122223	98.62819339	98.14987539
221129A00047	11/29/2022	4.56	12/1/2025	102.1123455	101.5995304	101.0918682	100.5892813	100.091694	99.59903195	99.11122223	98.62819339	98.14987539
221129A00049	11/29/2022	4.56	12/1/2025	102.1123455	101.5995304	101.0918682	100.5892813	100.091694	99.59903195	99.11122223	98.62819339	98.14987539
221129A00050	11/29/2022	4.56	12/2/2025	102.1239677	101.6083619	101.0979667	100.5927034	100.0924948	99.5972652	99.10694058	98.62144826	98.140717
221129A00051	11/29/2022	4.56	12/2/2025	102.1239677	101.6083619	101.0979667	100.5927034	100.0924948	99.5972652	99.10694058	98.62144826	98.140717
221129A00052	11/29/2022	4.56	12/2/2025	102.1239677	101.6083619	101.0979667	100.5927034	100.0924948	99.5972652	99.10694058	98.62144826	98.140717
221129A00054	11/29/2022	4.56	12/3/2025	102.1355896	101.6171926	101.1040641	100.596124	100.0932939	99.59549691	99.10265758	98.61470205	98.13155794
221129A00055	11/29/2022	4.56	12/3/2025	102.1355896	101.6171926	101.1040641	100.596124	100.0932939	99.59549691	99.10265758	98.61470205	98.13155794
221129A00056	11/29/2022	4.31	11/29/2027	110.7721882	108.1818139	105.6665189	103.2236856	100.8508048	98.54546992	96.30537219	94.12829616	92.01211516

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
221129A00059	11/29/2022	4.39	11/27/2026	106.3890134	104.8675071	103.3757615	101.9129783	100.4783872	99.07124489	97.69083349	96.3364598	95.00745406
221129A00060	11/29/2022	4.39	11/27/2026	106.3890134	104.8675071	103.3757615	101.9129783	100.4783872	99.07124489	97.69083349	96.3364598	95.00745406
221129A00061	11/29/2022	4.39	11/27/2026	106.3890134	104.8675071	103.3757615	101.9129783	100.4783872	99.07124489	97.69083349	96.3364598	95.00745406
221129A00062	11/29/2022	4.39	11/27/2026	106.3890134	104.8675071	103.3757615	101.9129783	100.4783872	99.07124489	97.69083349	96.3364598	95.00745406
221129A00065	11/29/2022	4.28	11/30/2027	110.7081958	108.1158047	105.598636	103.1540646	100.7795737	98.47274954	96.23127689	94.05293397	91.93558819
221129A00066	11/29/2022	4.28	11/29/2027	110.69634	108.1069346	105.5925866	103.1506796	100.7787046	98.47425584	96.23502511	94.05879751	91.94344692
221129A00068	11/29/2022	4.28	11/29/2027	110.69634	108.1069346	105.5925866	103.1506796	100.7787046	98.47425584	96.23502511	94.05879751	91.94344692
221129A00069	11/29/2022	4.28	11/26/2027	110.6607725	108.0803209	105.5744328	103.1405173	100.7760899	98.47876744	96.24626346	94.07638346	91.96702063
221129A00070	11/29/2022	4.28	11/26/2027	110.6607725	108.0803209	105.5744328	103.1405173	100.7760899	98.47876744	96.24626346	94.07638346	91.96702063
221129A00071	11/29/2022	4.28	11/26/2027	110.6607725	108.0803209	105.5744328	103.1405173	100.7760899	98.47876744	96.24626346	94.07638346	91.96702063
221129A00072	11/29/2022	4.39	12/2/2026	106.451367	104.9155082	103.4099031	101.9337334	100.4862098	99.0665709	97.67408153	96.30803202	94.96773694
221129A00075	11/29/2022	4.38	12/1/2026	106.4236024	104.8906891	103.3879438	101.9145519	100.4697276	99.0527127	97.66277522	96.29920845	94.96132979
221129A00076	11/29/2022	4.38	12/1/2026	106.4236024	104.8906891	103.3879438	101.9145519	100.4697276	99.0527127	97.66277522	96.29920845	94.96132979
221129A00077	11/29/2022	4.38	12/1/2026	106.4236024	104.8906891	103.3879438	101.9145519	100.4697276	99.0527127	97.66277522	96.29920845	94.96132979
221129A00078	11/29/2022	4.38	12/1/2026	106.4236024	104.8906891	103.3879438	101.9145519	100.4697276	99.0527127	97.66277522	96.29920845	94.96132979
221129A00083	11/29/2022	4.38	11/30/2026	106.41108	104.8809907	103.3809861	101.9102551	100.4680153	99.05351169	97.66601546	96.30482277	94.96925378
221129A00084	11/29/2022	4.38	11/30/2026	106.41108	104.8809907	103.3809861	101.9102551	100.4680153	99.05351169	97.66601546	96.30482277	94.96925378
221129A00085	11/29/2022	4.38	11/30/2026	106.41108	104.8809907	103.3809861	101.9102551	100.4680153	99.05351169	97.66601546	96.30482277	94.96925378
221129A00086	11/29/2022	4.38	11/30/2026	106.41108	104.8809907	103.3809861	101.9102551	100.4680153	99.05351169	97.66601546	96.30482277	94.96925378
221130A00019	11/30/2022	4.63	11/26/2025	102.0892606	101.590343	101.0963093	100.607088	100.1226089	99.6428033	99.1676037	98.69694393	98.23075909
221130A00032	11/30/2022	4.37	11/30/2027	110.9359901	108.3406862	105.8206699	103.373314	100.9960998	98.68661165	96.44253259	94.26163909	92.14179696
221130A00033	11/30/2022	4.37	11/30/2027	110.9359901	108.3406862	105.8206699	103.373314	100.9960998	98.68661165	96.44253259	94.26163909	92.14179696
221130A00069	11/30/2022	4.15	11/30/2027	110.563676	107.9692478	105.4501901	103.0038698	100.6277626	98.31944816	96.07660439	93.89700338	91.77850669
221130A00075	11/30/2022	4.15	11/30/2027	110.563676	107.9692478	105.4501901	103.0038698	100.6277626	98.31944816	96.07660439	93.89700338	91.77850669
221130A00076	11/30/2022	4.15	11/30/2027	110.563676	107.9692478	105.4501901	103.0038698	100.6277626	98.31944816	96.07660439	93.89700338	91.77850669
221130A00081	11/30/2022	4.15	11/30/2027	110.563676	107.9692478	105.4501901	103.0038698	100.6277626	98.31944816	96.07660439	93.89700338	91.77850669
221130A00085	11/30/2022	4.19	11/30/2027	110.4804016	107.8909231	105.3766021	102.9348152	100.5630476	98.25888742	96.0200212	93.84422884	91.72937943
221130A00110	11/30/2022	4.15	11/30/2027	110.3791597	107.7909758	105.2779203	102.837371	100.4668137	98.1638376	95.92612978	93.751471	91.63773108
221201A00011	12/1/2022	3.95	12/1/2027	110.0679818	107.4771435	104.961669	102.5189224	100.1463772	97.84161061	95.60229859	93.42621141	91.31120899
221201A00043	12/1/2022	4.37	12/3/2029	110.6046323	108.0296297	105.5460858	103.149974	100.8374746	98.60496327	96.44899925	94.36631494	92.35380596
221201A00068	12/1/2022	4.21	12/1/2027	110.027495	107.5558486	105.1560316	102.825492	100.5617865	98.36257486	96.2256148	94.14875727	92.12994184
221202A00018	12/2/2022	4.16	12/2/2027	110.4271668	107.8328635	105.3139725	102.8678569	100.491989	98.18394501	95.94139998	93.76212319	91.64397365
221202A00025	12/2/2022	4.06	12/2/2026	106.0569268	104.5223979	103.0181308	101.5433064	100.0971345	98.67885283	97.28772572	95.92304281	94.58411807

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
221205A00024	12/5/2022	4.13	12/3/2027	110.3623339	107.7661091	105.2454131	102.7976027	100.4201441	98.11060774	95.8666633	93.686075	91.56669708
221205A00048	12/5/2022	4.4	12/5/2025	102.0753849	101.5516545	101.0333071	100.52026	100.012432	99.50974368	99.01211715	98.51947612	98.03174582
221205A00088	12/5/2022	4.13	12/3/2027	110.3623339	107.7661091	105.2454131	102.7976027	100.4201441	98.11060774	95.8666633	93.686075	91.56669708
221206A00025	12/6/2022	4.27	12/4/2026	106.2928982	104.7528473	103.2431921	101.7631077	100.3117987	98.88849758	97.49246389	96.12298264	94.77936342
221206A00036	12/6/2022	4.13	12/6/2027	110.3961288	107.791211	105.2622385	102.8065464	100.4215807	98.10489271	95.85413415	93.66705225	91.54148526
221206A00039	12/6/2022	4.29	12/7/2026	106.3603137	104.8115497	103.293438	101.8051426	100.3458578	98.91480622	97.51123789	96.13442896	94.78368052
221207A00010	12/7/2022	4.08	12/7/2027	110.2798702	107.673696	105.1435693	102.6868192	100.3008859	97.9833155	95.73175468	93.54394596	91.41772319
221207A00017	12/7/2022	3.86	12/7/2027	109.9040683	107.2988114	104.7696852	102.314013	99.92922942	97.61287532	95.36259253	93.17611904	91.05128439
221207A00032	12/7/2022	4.52	12/7/2032	130.0747292	121.8335198	114.1961006	107.1146185	100.5452617	94.44789865	88.78575039	83.52509434	78.63499521
221207A00035	12/7/2022	4.31	1/7/2026	102.3894528	101.7736313	101.1652321	100.5641214	99.97016843	99.38324579	98.80322893	98.2299963	97.66342915
221208A00001	12/8/2022	4.6	12/8/2033	133.6681878	124.2661503	115.6306425	107.6943445	100.3962026	93.68081569	87.4978835	81.80171263	76.55077193
221208A00005	12/8/2022	4.88	12/8/2037	146.7926281	132.766618	120.3216371	109.2668797	99.43566923	90.68228684	82.87923143	75.91485062	69.69129061
221208A00006	12/8/2022	4.88	12/8/2037	146.7926281	132.766618	120.3216371	109.2668797	99.43566923	90.68228684	82.87923143	75.91485062	69.69129061
221208A00020	12/8/2022	4.11	12/8/2027	110.3675936	107.7575362	105.2236877	102.7633693	100.3740138	98.05316015	95.79844848	93.60761503	91.47848773
221208A00050	12/8/2022	4.11	12/8/2027	110.3675936	107.7575362	105.2236877	102.7633693	100.3740138	98.05316015	95.79844848	93.60761503	91.47848773
221208A00051	2/15/2023	4.27	2/13/2026	102.7685101	102.0492303	101.3400413	100.6407316	99.95109539	99.27093262	98.60004875	97.9382545	97.28536575
221208A00054	2/1/2023	4.02	2/1/2028	110.7377725	107.9711302	105.2886931	102.6873557	100.1641497	97.7162374	95.3409043	93.0355531	90.79769761
221208A00062	12/8/2022	4.24	12/8/2028	114.8644382	111.1591731	107.5961362	104.1690771	100.8720555	97.69942494	94.64581561	91.7061197	88.87547689
221208A00110	12/8/2022	4.07	12/8/2027	110.2654639	107.6567231	105.1241615	102.6651014	100.2769764	97.95732627	95.70379197	93.51411053	91.38611062
221209A00035	12/9/2022	3.91	12/9/2027	110.0534313	107.4407372	104.9044899	102.4419968	100.0506781	97.72806062	95.47177315	93.27954129	91.14918291
221209A00070	12/9/2022	4.42	12/9/2037	126.4665604	118.8792709	111.9268434	105.5476506	99.68664298	94.29459501	89.32744323	84.74570392	80.51396047
221212A00011	12/12/2022	3.89	12/10/2027	110.0130705	107.398142	104.8597851	102.3953006	100.002102	97.67771026	95.41974856	93.22593717	91.09408895
221212A00040	12/12/2022	4.45	12/12/2025	102.1806715	101.6373121	101.0997486	100.5678882	100.0416404	99.52091641	99.00562935	98.49569416	97.99102756
221212A00041	12/12/2022	4.15	12/10/2027	110.4923637	107.875187	105.334528	102.8676924	100.4720986	98.14527182	95.88483933	93.68852522	91.55414591
221212A00063	12/12/2022	4.45	12/12/2025	102.1806715	101.6373121	101.0997486	100.5678882	100.0416404	99.52091641	99.00562935	98.49569416	97.99102756
221212A00071	12/12/2022	4.15	12/13/2027	110.526324	107.9004393	105.3514923	102.8767668	100.4736607	98.13968002	95.87243378	93.66962893	91.52906573
221212A00117	6/12/2023	4.11	6/12/2026	103.9530994	102.8997036	101.8677125	100.8564775	99.86537615	98.89381057	97.94120641	97.00701166	96.09069558
221213A00004	12/13/2022	3.99	12/13/2027	110.115586	107.4950233	104.9512781	102.4816382	100.0835049	97.75438781	95.49189908	93.29374887	91.15774049
221213A00017	12/13/2022	4.1	12/14/2026	106.1503143	104.5841592	103.0492083	101.5446012	100.0695089	98.62313223	97.20470024	95.81346933	94.44872186
221213A00061	12/13/2022	4.15	12/11/2026	106.1925287	104.6342081	103.1068475	101.6095974	100.1416389	98.70218222	97.29046579	95.90575462	94.54733924
221214A00003	12/14/2022	4.26	12/12/2025	102.0778914	101.5348501	100.9976023	100.4660552	99.94011839	99.41970301	98.90472226	98.3950911	97.89072628
221214A00020	12/14/2022	4.2	12/12/2025	102.0454346	101.5024937	100.9653456	100.4338975	99.9080588	99.38774088	98.87285686	98.36332171	97.85905219
221214A00022	12/14/2022	4.17	2/13/2026	102.696963	101.9779667	101.2690585	100.5700268	99.88066587	99.2007757	98.53016179	97.86863492	97.216011

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
221214A00031	12/14/2022	3.97	12/14/2027	110.0750644	107.4522758	104.9064297	102.434807	100.0348027	97.7039202	95.43976614	93.24004533	91.10255606
221214A00077	12/14/2022	3.84	12/14/2027	109.927683	107.3028381	104.7550876	102.2817042	99.88007516	97.54769686	95.28216904	93.0811901	90.94255225
221214A00079	12/14/2022	3.84	12/14/2027	109.927683	107.3028381	104.7550876	102.2817042	99.88007516	97.54769686	95.28216904	93.0811901	90.94255225
221214A00102	12/14/2022	4.33	12/15/2025	102.1487034	101.5971637	101.0515973	100.5119073	99.97799873	99.44977895	98.92715709	98.41004426	97.89835346
221215A00115	12/15/2022	4	12/15/2027	110.1630649	107.5363826	104.9868056	102.5116067	100.1081734	97.774002	95.50669248	93.3039433	91.16354676
221216A00007	12/16/2022	4.27	12/16/2025	102.1265628	101.5723327	101.024135	100.4818714	99.94544564	99.41476357	98.88973306	98.37026394	97.85626795
221216A00008	12/16/2022	4.27	12/16/2025	102.1265628	101.5723327	101.024135	100.4818714	99.94544564	99.41476357	98.88973306	98.37026394	97.85626795
221216A00009	12/16/2022	4.27	12/16/2025	102.1265628	101.5723327	101.024135	100.4818714	99.94544564	99.41476357	98.88973306	98.37026394	97.85626795
221216A00010	12/16/2022	4.27	12/16/2025	102.1265628	101.5723327	101.024135	100.4818714	99.94544564	99.41476357	98.88973306	98.37026394	97.85626795
221216A00013	12/16/2022	4.04	12/16/2027	110.2769861	107.6460708	105.0924312	102.6133321	100.2061532	97.8683834	95.59761583	93.39154239	91.24794921
221216A00023	12/16/2022	4.04	12/13/2027	110.2439416	107.6217158	105.076345	102.6051159	100.2054286	97.87479163	95.61081617	93.41121139	91.27377963
221216A00047	12/16/2022	4.34	6/16/2025	100.1769003	100.1324126	100.0879809	100.043605	99.99928483	99.9550203	99.91081129	99.86665769	99.82255938
221216A00048	12/16/2022	4.32	7/16/2025	100.4972477	100.3694307	100.2419549	100.114819	99.98802164	99.86156134	99.73543675	99.60964648	99.48418917
221216A00049	12/16/2022	4.29	8/15/2025	100.8129359	100.6016496	100.3912637	100.1817725	99.97317022	99.76545104	99.55860934	99.35263947	99.14753586
221220A00025	12/20/2022	4.38	12/22/2025	102.254001	101.6827949	101.1179859	100.5594668	100.0071328	99.46088129	98.920612	98.38622686	97.85762991
221221A00043	12/21/2022	4.26	12/19/2025	102.1534034	101.5908067	101.0344231	100.4841498	99.93988649	99.40153471	98.86899834	98.34218328	97.82099748
221221A00048	12/21/2022	4.22	12/21/2026	106.421774	104.8343179	103.2786943	101.754016	100.2594287	98.79410902	97.35726347	95.94812669	94.56596046
221221A00049	12/21/2022	4.15	12/21/2027	110.6168829	107.967754	105.3966897	102.9009153	100.4777737	98.12471883	95.83931086	93.61921064	91.46217497
221221A00053	12/21/2022	4.15	12/21/2027	110.6168829	107.967754	105.3966897	102.9009153	100.4777737	98.12471883	95.83931086	93.61921064	91.46217497
221222A00012	12/22/2022	4.35	12/16/2025	102.1707254	101.6163562	101.0680205	100.5256199	99.98905823	99.4582413	98.93307695	98.41347501	97.8993472
221222A00013	12/22/2022	4.34	12/23/2025	102.2422622	101.668331	101.1008575	100.5397329	99.98485094	99.43610758	98.89340122	98.35663243	97.82570399
221222A00026	12/22/2022	4.22	12/15/2026	106.3492898	104.7787985	103.2396235	101.7309001	100.2517951	98.80150515	97.37925567	95.98429939	94.6159152
221222A00027	12/22/2022	4.16	12/15/2027	110.5746906	107.942664	105.3878633	102.9075576	100.499131	98.16007613	95.88798977	93.68056719	91.53559761
221222A00035	12/30/2022	4.34	12/30/2025	102.3193078	101.7257716	101.1391251	100.5592488	99.98602596	99.41934257	98.85908711	98.30515064	97.75742665
221222A00053	12/22/2022	4.18	12/22/2027	110.4807212	107.8787548	105.3542584	102.9044182	100.5265435	98.21805961	95.97650253	93.79951296	91.68483118
221228A00044	12/28/2022	4.31	12/28/2027	111.1135155	108.4385278	105.8427246	103.3232756	100.8774708	98.50271482	96.19652102	93.95650616	91.78038541
221228A00075	12/28/2022	4.09	12/28/2027	110.729812	108.0558045	105.461068	102.9427659	100.4981824	98.1247165	95.81987651	93.58127434	91.40662063
221228A00129	12/28/2022	4.11	12/28/2027	110.7264338	108.0611296	105.4759716	102.9680253	100.5344853	98.17266849	95.88000791	93.65404663	91.49243224
221229A00075	12/29/2022	5.2	12/29/2037	150.8508748	136.5269727	123.8166943	112.5250676	102.4818267	93.53815568	85.56387819	78.44502737	72.08174442
221230A00059	12/30/2022	4.47	6/30/2025	100.3449657	100.2615057	100.1781838	100.0949995	100.0119527	99.92904287	99.84626975	99.76363301	99.68113232
221230A00087	12/30/2022	4.56	1/2/2026	102.4842745	101.8819059	101.2866268	100.6983126	100.1168414	99.54209421	98.97395486	98.41230974	97.8570479
221230A00088	12/30/2022	4.42	12/30/2026	106.8508674	105.2352662	103.6523295	102.1011351	100.5807952	99.09045481	97.62929021	96.1965076	94.79134163
221230A00109	12/30/2022	4.56	12/30/2025	102.4492881	101.8553156	101.2682364	100.687931	100.1142827	99.54717722	98.98650315	98.43215146	97.8840156

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
221230A00111	12/30/2022	4.42	12/30/2026	106.8508674	105.2352662	103.6523295	102.1011351	100.5807952	99.09045481	97.62929021	96.1965076	94.79134163
230104A00004	1/4/2023	4.19	1/4/2028	110.8800605	108.1888375	105.5777274	103.0438486	100.5844433	98.19687071	95.87860182	93.62721349	91.44038334
230104A00044	1/4/2023	4.2	1/4/2028	110.9063419	108.2147706	105.6033202	103.0691089	100.6093784	98.22148799	95.90290829	93.65121598	91.46408848
230106A00019	1/6/2023	4.23	1/6/2028	111.0080582	108.3096282	105.6916409	103.1511976	100.6855246	98.29196618	95.96797917	93.71112714	91.51907517
230106A00032	1/6/2023	4.28	1/6/2026	102.4025064	101.7888614	101.1825854	100.5835459	99.99161376	99.40666276	98.82856973	98.25721436	97.69247916
230109A00042	1/9/2023	4.07	12/20/2027	110.3986407	107.7551196	105.1894605	102.6988979	100.2807834	97.9325794	95.65185371	93.43627466	91.28360607
230109A00083	1/9/2023	4.79	1/11/2038	145.9002591	131.8391935	119.3745791	108.312474	98.48361689	89.74016323	81.95286782	75.00865133	68.80849643
230110A00023	1/10/2023	4.3	1/12/2026	102.43814	101.808366	101.1863551	100.571964	99.96505308	99.36548599	98.77312974	98.18785452	97.60953364
230110A00040	1/13/2023	4.07	12/13/2027	110.320955	107.6977313	105.1513852	102.6792025	100.2785828	97.94703391	95.68216643	93.4816889	91.34340311
230110A00043	1/10/2023	3.84	1/10/2028	110.2146386	107.5116133	104.8895784	102.345601	99.87687522	97.48071544	95.1545504	92.89591739	90.70245682
230110A00047	1/10/2023	3.84	1/10/2028	110.2146386	107.5116133	104.8895784	102.345601	99.87687522	97.48071544	95.1545504	92.89591739	90.70245682
230110A00055	1/10/2023	4.06	1/10/2028	110.6041878	107.9001176	105.27695	102.7317584	100.2617432	97.86422434	95.53663594	93.2765202	91.08152223
230110A00070	1/10/2023	4.27	1/9/2026	102.3866946	101.7653711	101.151605	100.5452588	99.94619824	99.35429237	98.76941329	98.19143618	97.62023913
230111A00004	1/11/2023	3.83	1/11/2028	110.1986992	107.4931341	104.8687008	102.3224586	99.85159434	97.45341559	95.12534459	92.86491256	90.66975424
230111A00013	1/11/2023	4.25	1/9/2026	102.3743241	101.7530437	101.1393203	100.5330164	99.93399789	99.34213365	98.75729586	98.17935968	97.60820324
230111A00019	1/11/2023	3.83	1/11/2028	110.1986992	107.4931341	104.8687008	102.3224586	99.85159434	97.45341559	95.12534459	92.86491256	90.66975424
230111A00046	1/11/2023	4.28	1/13/2026	102.4365107	101.8039849	101.1792904	100.5622822	99.95281875	99.35076187	98.75597689	98.16833233	97.5876999
230112A00004	1/12/2023	4	1/12/2028	110.4670957	107.7593541	105.132765	102.5843877	100.1114086	97.71113505	95.38098921	93.11850204	90.92130809
230112A00014	1/12/2023	4.09	1/12/2027	106.4756064	104.8276998	103.2135961	101.632322	100.082941	98.56455245	97.07628925	95.61731653	94.18683006
230112A00041	1/12/2023	4.2	1/12/2026	102.3754563	101.7459032	101.1241112	100.5099371	99.90324129	99.30388749	98.7117427	98.12667715	97.54856416
230112A00042	1/12/2023	4.09	1/12/2027	106.4756064	104.8276998	103.2135961	101.632322	100.082941	98.56455245	97.07628925	95.61731653	94.18683006
230112A00044	1/12/2023	4	1/12/2028	110.4670957	107.7593541	105.132765	102.5843877	100.1114086	97.71113505	95.38098921	93.11850204	90.92130809
230112A00059	3/1/2023	4.04	3/2/2026	102.7795269	102.013321	101.2585498	100.5149588	99.78230065	99.06033535	98.34882991	97.64755805	96.95629995
230112A00060	3/15/2023	4.01	3/13/2026	102.8698424	102.0729845	101.2884971	100.5160932	99.75549472	99.00643204	98.26864372	97.5418762	96.82588346
230112A00061	3/15/2023	4.01	3/13/2026	102.8698424	102.0729845	101.2884971	100.5160932	99.75549472	99.00643204	98.26864372	97.5418762	96.82588346
230112A00062	3/15/2023	3.83	3/15/2028	110.682028	107.7928302	104.9948016	102.2845193	99.65871204	97.11425203	94.64814774	92.25753696	89.93968026
230112A00063	3/15/2023	3.83	3/15/2028	110.682028	107.7928302	104.9948016	102.2845193	99.65871204	97.11425203	94.64814774	92.25753696	89.93968026
230112A00065	1/12/2023	4.09	1/12/2027	106.4756064	104.8276998	103.2135961	101.632322	100.082941	98.56455245	97.07628925	95.61731653	94.18683006
230112A00066	1/12/2023	4	1/12/2028	110.4670957	107.7593541	105.132765	102.5843877	100.1114086	97.71113505	95.38098921	93.11850204	90.92130809
230113A00055	1/13/2023	3.88	1/13/2028	110.1595202	107.4531412	104.8279663	102.2810498	99.8095734	97.41084036	95.08226874	92.82138589	90.62582297
230113A00057	1/13/2023	3.99	1/13/2028	109.8848676	107.3151618	104.8226461	102.4044736	100.0579244	97.78039857	95.56941022	93.42258127	91.33763597
230113A00080	1/13/2023	4.18	1/13/2026	102.3735499	101.7412468	101.1167731	100.4999837	99.89073707	99.28889521	98.6943234	98.10689019	97.52646732
230117A00040	1/17/2023	4.07	1/19/2027	106.5250765	104.8576622	103.2247148	101.6252313	100.0582479	98.52283728	97.01810769	95.5432007	94.09728976

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230117A00048	1/17/2023	3.97	1/14/2028	110.4090142	107.69655	105.0655131	102.5129475	100.0360253	97.63204018	95.29840168	93.03262887	90.83234508
230118A00033	1/18/2023	3.81	1/18/2028	110.0251539	107.3068485	104.6704385	102.1129394	99.6314971	97.22338062	94.88597623	92.61678135	90.413399
230118A00039	1/18/2023	3.81	1/18/2028	110.0251539	107.3068485	104.6704385	102.1129394	99.6314971	97.22338062	94.88597623	92.61678135	90.413399
230118A00058	1/23/2023	4	2/17/2026	102.616181	101.8864827	101.1671795	100.4580499	99.75887897	99.06945767	98.38958281	97.7190568	97.05768749
230118A00087	1/18/2023	4.02	1/16/2026	102.3033728	101.6630494	101.0307591	100.406351	99.78967811	99.18059704	98.57896792	97.98465432	97.39752312
230119A00034	1/19/2023	3.82	1/19/2028	110.0621215	107.3405737	104.7010797	102.1406469	99.65641294	97.24563972	94.9057065	92.63410413	90.42842949
230119A00105	1/19/2023	3.9	1/19/2027	106.243346	104.5783445	102.9477664	101.3506101	99.78591259	98.25274799	96.75022547	95.27748764	93.83370898
230119A00108	1/19/2023	3.81	1/19/2028	110.035424	107.3142353	104.6750921	102.115002	99.63110303	97.22065722	94.88104407	92.60975468	90.40438613
230119A00137	1/19/2023	3.9	1/19/2027	106.243346	104.5783445	102.9477664	101.3506101	99.78591259	98.25274799	96.75022547	95.27748764	93.83370898
230120A00021	1/20/2023	4.13	1/20/2026	102.4155064	101.7637482	101.1203033	100.485013	99.85772284	99.23828199	98.62654356	98.02236426	97.42560433
230120A00022	1/20/2023	3.9	1/20/2028	110.2862213	107.5589103	104.9138701	102.3480978	99.85872162	97.44299414	95.0982861	92.82208025	90.61196577
230120A00027	1/20/2023	4.13	1/20/2026	102.4155064	101.7637482	101.1203033	100.485013	99.85772284	99.23828199	98.62654356	98.02236426	97.42560433
230120A00029	1/20/2023	3.9	1/20/2028	110.2862213	107.5589103	104.9138701	102.3480978	99.85872162	97.44299414	95.0982861	92.82208025	90.61196577
230120A00099	1/20/2023	3.92	1/20/2026	102.324202	101.6721996	101.0285229	100.3930127	99.76551401	99.14587581	98.53395075	97.92959518	97.33266901
230120A00114	1/20/2023	4.13	1/20/2026	102.4155064	101.7637482	101.1203033	100.485013	99.85772284	99.23828199	98.62654356	98.02236426	97.42560433
230120A00117	1/20/2023	3.9	1/20/2028	110.2862213	107.5589103	104.9138701	102.3480978	99.85872162	97.44299414	95.0982861	92.82208025	90.61196577
230123A00051	1/23/2023	3.75	1/21/2028	110.0898037	107.3581714	104.7091084	102.1395951	99.64674393	97.2277929	94.88009886	92.60113153	90.38846785
230123A00078	1/23/2023	4.41	6/23/2025	100.2565474	100.1926038	100.1287531	100.064995	100.0013293	99.93775575	99.87427424	99.81088453	99.74758643
230124A00014	1/24/2023	4.23	1/26/2026	102.5450058	101.8762093	101.2161502	100.5646578	99.92156601	99.28671293	98.65994075	98.04109573	97.43002798
230124A00015	1/24/2023	4.09	1/25/2027	106.6290382	104.9443542	103.2947219	101.6791125	100.0965376	98.54604713	97.02672741	95.53769935	94.0781169
230124A00024	1/24/2023	4.23	1/23/2026	102.512707	101.852314	101.2004467	100.5569405	99.92163499	99.29437394	98.67500498	98.06337961	97.45935302
230124A00025	1/24/2023	4.09	1/25/2027	106.6290382	104.9443542	103.2947219	101.6791125	100.0965376	98.54604713	97.02672741	95.53769935	94.0781169
230124A00035	1/24/2023	4.23	1/26/2026	102.5450058	101.8762093	101.2161502	100.5646578	99.92156601	99.28671293	98.65994075	98.04109573	97.43002798
230124A00045	1/24/2023	3.99	1/24/2028	110.5698251	107.8276828	105.168491	102.5892116	100.0869398	97.65889728	95.30242565	93.01498015	90.79412407
230124A00046	1/24/2023	3.99	1/24/2028	110.5698251	107.8276828	105.168491	102.5892116	100.0869398	97.65889728	95.30242565	93.01498015	90.79412407
230124A00055	6/15/2023	4.13	6/15/2032	125.8738631	118.2681196	111.1907199	104.6019088	98.46512783	92.7467421	87.41579219	82.44376797	77.80440276
230124A00056	3/28/2023	4.19	3/28/2033	128.3970084	119.9075228	112.0634574	104.8119413	98.10470226	91.89764485	86.15046897	80.82632517	75.89150291
230124A00058	6/15/2023	4.21	6/15/2034	131.6417607	121.8052159	112.8159306	104.5955816	97.07349599	90.18586639	83.87505069	78.08894647	72.78043186
230125A00010	1/25/2023	4.01	1/25/2027	106.4951286	104.8116024	103.1631069	101.548614	99.96713582	98.41772282	96.89946181	95.41147423	93.95291449
230125A00022	1/25/2023	3.8	1/25/2027	106.2627876	104.5792166	102.9307155	101.3162541	99.73484273	98.18553003	96.66740113	95.17957592	93.72120731
230125A00023	1/25/2023	3.69	1/25/2028	109.9697088	107.2286891	104.5707936	101.9929713	99.49230564	97.06600703	94.71140658	92.42594986	90.20719107
230125A00031	1/25/2023	3.74	1/25/2028	109.534268	106.939389	104.4232964	101.9830508	99.61584546	97.31899942	95.08995069	92.92624996	90.8255547
230126A00036	1/26/2023	4.19	1/26/2026	102.5183812	101.8496837	101.1897228	100.5383277	99.89533225	99.26057465	98.6338971	98.01514586	97.40417104

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230127A00012	1/27/2023	4	1/27/2028	110.6290512	107.8778442	105.2100514	102.6226096	100.1125908	97.67719475	95.31374222	93.01966912	90.79252045
230127A00044	1/27/2023	4.25	1/27/2026	102.5691394	101.8974907	101.2346508	100.5804469	99.93471103	99.29727929	98.66799209	98.04669391	97.43323314
230127A00046	1/27/2023	4	1/27/2028	110.6290512	107.8778442	105.2100514	102.6226096	100.1125908	97.67719475	95.31374222	93.01966912	90.79252045
230127A00048	1/27/2023	4	1/27/2028	110.6290512	107.8778442	105.2100514	102.6226096	100.1125908	97.67719475	95.31374222	93.01966912	90.79252045
230127A00053	1/27/2023	4	1/27/2028	110.6290512	107.8778442	105.2100514	102.6226096	100.1125908	97.67719475	95.31374222	93.01966912	90.79252045
230127A00056	1/27/2023	3.78	1/27/2028	110.232504	107.4824127	104.8158256	102.2296731	99.7210206	97.28706192	94.92511236	92.63260258	90.40707275
230127A00060	1/30/2023	4.25	2/3/2026	102.6451433	101.9538963	101.2719707	100.5991789	99.93533789	99.2802699	98.63380167	97.99576452	97.36599414
230127A00073	1/27/2023	4.24	2/17/2026	102.7905527	102.0601538	101.3401569	100.6303407	99.93048988	99.24039543	98.55985399	97.88866789	97.22664486
230127A00075	1/27/2023	4.23	7/28/2025	100.6239942	100.4626304	100.3017889	100.1414673	99.98166286	99.82237322	99.66359585	99.50532827	99.34756802
230127A00079	1/27/2023	4.23	7/28/2025	100.6239942	100.4626304	100.3017889	100.1414673	99.98166286	99.82237322	99.66359585	99.50532827	99.34756802
230127A00096	1/27/2023	4.21	1/27/2026	102.542404	101.8708552	101.2081142	100.5540084	99.90836966	99.27103418	98.64184237	98.0206387	97.4072716
230130A00045	1/30/2023	4.02	1/28/2028	110.693742	107.9389019	105.267645	102.6768996	100.1637292	97.72532575	95.35900288	93.06218956	90.83242432
230130A00086	1/30/2023	4.16	2/1/2027	106.831299	105.1254516	103.4553702	101.8199948	100.2183072	98.64932942	97.11212113	95.60577817	94.12943067
230130A00087	1/30/2023	4.04	1/28/2028	110.7476363	107.9920648	105.3200934	102.7286499	100.2147975	97.7757276	95.40875321	93.11130291	90.88091479
230130A00095	2/3/2023	4.25	5/26/2026	103.891162	102.8852336	101.898835	100.9314008	99.98238717	99.05127106	98.13754893	97.24073605	96.36036552
230130A00127	1/30/2023	4.02	2/1/2028	110.7377725	107.9711302	105.2886931	102.6873557	100.1641497	97.7162374	95.3409043	93.0355531	90.79769761
230131A00004	1/31/2023	3.76	1/31/2028	110.2199672	107.4590203	104.7821703	102.1863149	99.66848898	97.22585761	94.85570919	92.55544907	90.32259362
230131A00009	1/31/2023	3.98	1/31/2028	110.6181761	107.8560957	105.1780214	102.5808578	100.0616463	97.61755799	95.24588678	92.9440433	90.70954882
230131A00034	2/3/2023	3.99	12/23/2027	110.2243457	107.5748356	105.0035501	102.5077036	100.0846286	97.73176971	95.44667803	93.22700612	91.07050297
230131A00057	1/31/2023	4.1	1/29/2027	106.6931013	104.9969357	103.3362141	101.7098902	100.1169594	98.55645602	97.02745174	95.52905363	94.06040246
230131A00067	1/31/2023	4.02	2/2/2026	102.5242284	101.8355805	101.1561909	100.4858737	99.82444801	99.17173758	98.52757088	97.89178083	97.2642047
230131A00071	1/31/2023	4.22	1/30/2026	102.581301	101.9013182	101.230357	100.5682387	99.91478932	99.26983923	98.63322338	98.00478089	97.38435501
230131A00087	2/3/2023	4.26	1/5/2026	102.3370968	101.7269658	101.1241209	100.5284319	99.93977193	99.35801682	98.78304547	98.21473955	97.6529835
230131A00095	1/31/2023	4.22	1/30/2026	102.581301	101.9013182	101.230357	100.5682387	99.91478932	99.26983923	98.63322338	98.00478089	97.38435501
230201A00003	2/1/2023	3.93	1/31/2028	110.4830243	107.7227838	105.0465065	102.4510984	99.93360208	97.49118993	95.1211571	92.82091534	90.58798705
230201A00011	2/1/2023	3.93	2/1/2028	110.4942496	107.7309257	105.0517296	102.4535581	99.93344544	97.48855603	95.11617761	92.81371497	90.5786839
230201A00012	2/1/2023	4.08	2/1/2027	106.695837	104.9911738	103.3222551	101.6880215	100.0874554	98.51957931	96.98345347	95.47817424	94.00287223
230202A00006	2/2/2023	3.92	2/2/2027	106.4373528	104.7319436	103.0623462	101.4274975	99.82637647	98.25800217	96.72143186	95.21575897	93.74011142
230202A00008	2/2/2023	3.81	2/2/2028	110.1804449	107.4184704	104.7406849	102.1439792	99.62538256	97.18205426	94.81127758	92.51045306	90.27709263
230202A00034	2/2/2024	3.41	2/2/2026	102.0588334	101.3725802	100.6955515	100.0275621	99.36843175	98.71798515	98.07605142	97.4424642	96.81706143
230202A00038	2/2/2023	3.84	2/2/2028	110.2617024	107.4986196	104.8197516	102.2219886	99.70235885	97.25802099	94.88625753	92.58446835	90.35016468
230202A00041	2/2/2023	3.82	2/2/2028	110.2075307	107.4451868	104.7670404	102.1699824	99.65104132	97.20737651	94.83627089	92.53512482	90.30144998
230202A00050	2/2/2023	3.82	2/2/2028	110.2075307	107.4451868	104.7670404	102.1699824	99.65104132	97.20737651	94.83627089	92.53512482	90.30144998

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230202A00061	2/2/2023	4.16	2/2/2026	102.5725861	101.8843695	101.2053961	100.5354804	99.87444206	99.22210528	98.57829897	97.9428565	97.31561554
230203A00021	2/8/2023	4.21	6/17/2026	104.1196046	103.0513858	102.0051504	100.980224	99.97595928	98.9917351	98.02695496	97.08104584	96.15345709
230203A00026	2/3/2023	3.98	2/3/2028	110.6522684	107.8809253	105.1940827	102.5886181	100.0615475	97.61001808	95.23130147	92.92278729	90.68197707
230203A00038	2/3/2023	4.1	2/3/2027	106.7555805	105.0443752	103.369141	101.7288084	100.1223505	98.54878065	97.00715075	95.49654915	94.01609891
230203A00039	2/3/2023	3.98	2/3/2028	110.6522684	107.8809253	105.1940827	102.5886181	100.0615475	97.61001808	95.23130147	92.92278729	90.68197707
230203A00043	2/14/2023	4.31	2/13/2026	102.797129	102.0777357	101.3684344	100.6690135	99.9792672	99.29899539	98.62800353	97.96610233	97.31310764
230203A00045	2/14/2023	4.31	2/13/2026	102.797129	102.0777357	101.3684344	100.6690135	99.9792672	99.29899539	98.62800353	97.96610233	97.31310764
230203A00053	2/10/2023	4.32	2/10/2026	102.7709869	102.0599679	101.3588087	100.667305	99.985258	99.31247436	98.64876598	97.99394983	97.34784778
230203A00054	2/10/2023	4.32	2/10/2026	102.7709869	102.0599679	101.3588087	100.667305	99.985258	99.31247436	98.64876598	97.99394983	97.34784778
230203A00057	2/3/2023	4.34	2/3/2026	102.7070429	102.0155586	101.333398	100.6603733	99.99630171	99.34100527	98.69431074	98.05604937	97.42605685
230203A00058	2/3/2023	4.34	2/3/2026	102.7070429	102.0155586	101.333398	100.6603733	99.99630171	99.34100527	98.69431074	98.05604937	97.42605685
230208A00029	2/8/2023	4.27	2/8/2027	107.1114379	105.3820341	103.6892047	102.031854	100.4089303	98.81942351	97.26236351	95.73681768	94.24188926
230208A00036	2/8/2023	4.43	2/6/2026	102.8031576	102.1030381	101.4124737	100.7312696	100.059236	99.3961885	98.74194741	98.0963379	97.45918975
230208A00038	2/8/2023	4.27	2/8/2027	107.1114379	105.3820341	103.6892047	102.031854	100.4089303	98.81942351	97.26236351	95.73681768	94.24188926
230208A00039	2/8/2023	4.17	2/8/2028	111.2268837	108.4329886	105.7245883	103.0985093	100.5517201	98.08132305	95.68454759	93.35874361	91.10137522
230208A00040	2/8/2023	4.26	2/8/2029	115.6379624	111.7437582	108.0045832	104.4133561	100.9633639	97.64824035	94.46194524	91.39874591	88.45319937
230208A00041	2/8/2023	4.32	2/8/2030	119.873469	114.8543834	110.0802287	105.5376583	101.2141301	97.09785284	93.17773687	89.44334814	85.88486559
230208A00055	2/8/2023	4.22	2/6/2026	102.7054096	102.0050391	101.3142374	100.6328092	99.96056445	99.29731808	98.64289007	97.99710516	97.35979269
230208A00060	2/8/2023	4.06	2/8/2027	106.874224	105.1447828	103.4519573	101.7946497	100.1718062	98.58241482	97.02550362	95.50013828	94.00542047
230209A00024	2/9/2023	4.4	2/5/2026	102.7709534	102.073714	101.3859524	100.7074761	100.0380977	99.37763494	98.72591028	98.08275094	97.44798865
230209A00025	2/9/2023	4.25	2/5/2027	107.0371146	105.3174125	103.6339444	101.9856297	100.3714311	98.79035197	97.24143491	95.72375934	94.23643993
230209A00027	2/9/2023	4.12	2/7/2028	111.0788694	108.2899448	105.5863048	102.9647868	100.4223688	97.95616269	95.5634066	93.24145871	90.98779089
230209A00037	2/9/2023	4.12	2/9/2028	111.1023752	108.3072476	105.5977373	102.9706632	100.4229864	97.95180262	95.55433493	93.22792734	90.97003843
230210A00055	2/10/2023	4.02	2/10/2028	111.0404206	108.2388307	105.5232239	102.8903995	100.3373002	97.8610041	95.45871812	93.12777082	90.86560631
230210A00062	2/10/2023	4.13	2/10/2027	107.0206859	105.2839072	103.5839883	101.9198207	100.2903406	98.69452658	97.13139775	95.60001132	94.09946091
230210A00065	2/10/2023	4.02	2/10/2028	111.0404206	108.2388307	105.5232239	102.8903995	100.3373002	97.8610041	95.45871812	93.12777082	90.86560631
230213A00020	2/15/2023	4.28	1/25/2028	111.3596484	108.6040647	105.9318278	103.3398839	100.825313	98.38532243	96.01724012	93.71850838	91.48667816
230215A00008	2/15/2023	4.49	2/16/2027	107.6004217	105.8425035	104.1221239	102.438145	100.7894751	99.1750667	97.59391396	96.04505062	94.52754807
230215A00035	2/15/2023	4.47	2/17/2026	103.008482	102.2765414	101.5550305	100.8437273	100.1424158	99.45088606	98.76893423	98.09636192	97.43297624
230215A00045	2/15/2023	4.37	2/15/2028	111.8590564	109.0358293	106.2994452	103.6466606	101.0743781	98.57963823	96.15961232	93.81159555	91.53300051
230217A00052	2/17/2023	4.55	2/17/2027	107.7187061	105.9567029	104.2323692	102.5445616	100.892183	99.27418104	97.68954501	96.13730421	94.61652582
230221A00004	2/21/2023	4.47	2/18/2028	112.1716947	109.3352788	106.5863013	103.9214882	101.337713	98.83198923	96.40146262	94.04340433	91.75520434
230221A00007	2/21/2023	4.5	10/18/2027	110.7320976	108.2600587	105.8565607	103.5193204	101.246144	99.0349236	96.88363278	94.79032327	92.75312135

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230222A00024	2/22/2023	4.74	3/2/2026	103.3133099	102.5448613	101.7878711	101.0420843	100.3072532	99.58313743	98.86950353	98.16612488	97.4727813
230223A00010	2/23/2023	4.68	10/3/2025	101.4972165	101.1487992	100.8027785	100.4591295	100.1178279	99.77884977	99.44217125	99.107769	98.77561993
230223A00012	2/23/2023	4.68	10/3/2025	101.4972165	101.1487992	100.8027785	100.4591295	100.1178279	99.77884977	99.44217125	99.107769	98.77561993
230223A00033	2/23/2023	4.5	2/23/2028	112.3183242	109.4650766	106.7001423	104.0201996	101.4220772	98.90274681	96.45931474	94.08901517	91.78920334
230224A00015	2/24/2023	4.86	3/17/2026	103.5944679	102.7834082	101.9850975	101.1992362	100.4255341	99.66371012	98.91349151	98.174614	97.44682126
230224A00029	2/24/2023	4.87	2/24/2026	103.3366194	102.5846583	101.8436713	101.1134193	100.3936698	99.68419711	98.98478203	98.29521148	97.61527837
230227A00060	2/27/2023	4.86	2/27/2026	103.3669341	102.6065424	101.8573644	101.1191529	100.3916684	99.67467797	98.96795556	98.27128151	97.58444242
230228A00009	2/28/2023	4.69	2/27/2026	103.291723	102.5309449	101.7813975	101.0428332	100.3150116	99.5976994	98.89066992	98.193703	97.50658473
230301A00029	3/1/2023	4.59	3/1/2028	112.6579176	109.7793815	106.9904302	104.2876781	101.6678941	99.12799298	96.66502738	94.27618079	91.95876044
230301A00036	3/1/2023	4.91	3/2/2026	103.4429429	102.6739496	101.9164206	101.1701005	100.4347417	99.71010365	98.99595284	98.29206253	97.59821249
230301A00047	3/1/2023	4.61	3/1/2028	112.624094	109.7597763	106.9859801	104.2993471	101.6966626	99.17484811	96.73095515	94.36215872	92.06575159
230302A00028	3/2/2023	5.02	3/2/2026	103.5268231	102.7574774	101.9995997	101.2529346	100.5172343	99.79225826	99.07777298	98.37355161	97.67937384
230302A00047	3/2/2023	4.76	3/2/2028	112.4197066	109.6854744	107.0365041	104.4696484	101.9818943	99.57035654	97.23227126	94.9649904	92.76597605
230303A00035	5/15/2023	4.65	5/15/2030	122.5112497	117.1516735	112.066086	107.2389734	102.6557815	98.30285102	94.16735843	90.23726021	86.50124147
230303A00036	5/15/2023	4.53	5/15/2028	113.3986318	110.2994023	107.3029166	104.4051969	101.6024424	98.89102081	96.26745932	93.72843701	91.27077717
230303A00037	5/15/2023	4.81	5/15/2026	104.305127	103.3274793	102.3682383	101.4268867	100.5029262	99.5958773	98.70527769	97.83068189	96.97166042
230303A00038	4/14/2023	4.56	4/14/2028	113.1116291	110.1036719	107.1928019	104.3753616	101.6478516	99.00692312	96.4493704	93.97212391	91.57224373
230303A00041	4/14/2023	4.56	4/14/2028	113.1116291	110.1036719	107.1928019	104.3753616	101.6478516	99.00692312	96.4493704	93.97212391	91.57224373
230303A00057	3/3/2023	4.77	3/3/2027	108.3047212	106.4958499	104.7263081	102.9948939	101.3004545	99.64188359	98.01811944	96.42814218	94.87097188
230303A00059	3/3/2023	4.56	3/3/2027	108.0597988	106.2508958	104.4813677	102.75001	101.0556675	99.39723209	97.77363983	96.18386902	94.62693794
230307A00004	3/7/2023	4.67	3/7/2028	112.8643099	109.9799701	107.1872428	104.482712	101.863108	99.32530081	96.86629309	94.48321378	92.17331217
230307A00020	3/7/2023	4.98	3/9/2026	103.5871578	102.7982334	102.0213718	101.2562971	100.502742	99.76044723	99.02916125	98.30863994	97.59864638
230307A00021	3/7/2023	4.63	3/7/2028	112.8434012	109.9456647	107.1385395	104.4186131	101.7826267	99.22746645	96.75015655	94.3478515	92.01782958
230307A00022	3/7/2023	4.77	3/8/2027	108.3728512	106.549671	104.7663719	103.0217523	101.3146584	99.64398231	98.00865895	96.4076645	94.84001417
230307A00026	3/7/2023	4.98	3/6/2026	103.5482291	102.7677543	101.9990858	101.2419566	100.4961078	99.76128822	99.03725413	98.32376887	97.6206027
230307A00034	3/7/2023	4.41	3/7/2028	112.4329412	109.5364064	106.7305827	104.0120498	101.3775416	98.82393768	96.34825595	93.94764507	91.61937786
230307A00114	3/7/2023	4.65	3/7/2028	112.8994593	110.0009328	107.1930365	104.4723573	101.8356357	99.27975747	96.80174613	94.39875571	92.06806399
230308A00019	3/8/2023	5.05	3/9/2026	103.641893	102.8527338	102.0756398	101.3103353	100.5565528	99.81403303	99.0825244	98.36178276	97.65157114
230309A00003	3/9/2023	5.06	3/9/2026	103.6497123	102.8605196	102.0833924	101.318055	100.56424	99.82168814	99.09014771	98.36937459	97.65913182
230309A00004	3/9/2023	4.86	3/9/2027	108.5478571	106.7203252	104.9328126	103.1841172	101.4730844	99.79860485	98.15961228	96.55508135	94.98402565
230309A00005	3/9/2023	5.06	3/9/2026	103.6497123	102.8605196	102.0833924	101.318055	100.56424	99.82168814	99.09014771	98.36937459	97.65913182
230309A00030	3/9/2023	5.01	3/9/2026	103.6106157	102.8215907	102.0446295	101.2794563	100.5258038	99.78341257	99.05203117	98.33141544	97.62132842
230309A00031	3/9/2023	5.01	3/9/2026	103.6106157	102.8215907	102.0446295	101.2794563	100.5258038	99.78341257	99.05203117	98.33141544	97.62132842

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230309A00032	3/9/2023	4.82	3/9/2027	108.4761329	106.6492623	104.8623988	103.1143406	101.4039334	99.73006814	98.09167892	96.48774069	94.91726731
230309A00033	3/9/2023	4.82	3/9/2027	108.4761329	106.6492623	104.8623988	103.1143406	101.4039334	99.73006814	98.09167892	96.48774069	94.91726731
230309A00034	3/9/2023	4.64	3/9/2028	112.8961624	109.9921453	107.1790801	104.4535454	101.812273	99.25213956	96.77015974	94.36347837	92.02936405
230309A00035	3/9/2023	4.64	3/9/2028	112.8961624	109.9921453	107.1790801	104.4535454	101.812273	99.25213956	96.77015974	94.36347837	92.02936405
230309A00036	3/9/2023	4.46	3/9/2028	112.5973826	109.6929851	106.8796777	104.15403	101.5127652	98.9527525	96.47099894	94.06464249	91.73094527
230309A00038	3/9/2023	4.85	3/9/2026	103.540513	102.7510555	101.9736803	101.208111	100.4540796	99.7113262	98.97959856	98.258652	97.54824903
230309A00041	3/9/2023	4.85	3/9/2026	103.540513	102.7510555	101.9736803	101.208111	100.4540796	99.7113262	98.97959856	98.258652	97.54824903
230309A00080	3/9/2023	4.68	3/9/2028	113.0085005	110.1028974	107.2882841	104.5612381	101.9184897	99.35691495	96.87352707	94.46546995	92.13001117
230309A00091	3/9/2023	4.68	3/9/2028	113.0085005	110.1028974	107.2882841	104.5612381	101.9184897	99.35691495	96.87352707	94.46546995	92.13001117
230309A00096	3/9/2023	4.68	3/9/2028	113.0085005	110.1028974	107.2882841	104.5612381	101.9184897	99.35691495	96.87352707	94.46546995	92.13001117
230310A00017	3/10/2023	4.43	3/9/2029	116.6298752	112.6304542	108.7931063	105.110329	101.5750132	98.18041974	94.92015806	91.78816566	88.77868923
230310A00024	3/10/2023	4.38	3/10/2028	112.1776093	109.2809776	106.4752165	103.7569079	101.1227869	98.56973296	96.094763	93.69502394	91.36778616
230310A00030	3/10/2023	4.38	3/10/2028	112.1776093	109.2809776	106.4752165	103.7569079	101.1227869	98.56973296	96.094763	93.69502394	91.36778616
230310A00039	3/10/2023	4.33	3/10/2028	112.0370479	109.1424026	106.3385803	103.6221645	100.9898917	98.43864291	95.96543627	93.56742006	91.24186589
230310A00047	6/9/2023	4.22	6/9/2028	112.7500097	109.5907268	106.5383547	103.5886657	100.7376248	97.98137988	95.31625224	92.73872749	90.2454473
230310A00049	3/10/2023	4.7	3/10/2026	103.3804174	102.5896209	101.8109627	101.0441642	100.2889555	99.54507482	98.81226805	98.0902888	97.37889789
230310A00069	3/10/2023	4.7	3/9/2026	103.3682169	102.580232	101.8042996	101.0401443	100.2874988	99.54610403	98.81570864	98.09606866	97.38694734
230310A00071	3/10/2023	4.38	3/10/2028	112.1776093	109.2809776	106.4752165	103.7569079	101.1227869	98.56973296	96.094763	93.69502394	91.36778616
230310A00073	3/10/2023	4.7	3/6/2026	103.3316144	102.5520606	101.7843032	101.0280755	100.2831187	99.54918191	98.82602139	98.11340071	97.41109027
230310A00089	3/10/2023	4.7	3/10/2026	103.3804174	102.5896209	101.8109627	101.0441642	100.2889555	99.54507482	98.81226805	98.0902888	97.37889789
230310A00091	3/10/2023	4.53	3/10/2027	107.9690927	106.1441645	104.3592652	102.6131955	100.9048032	99.23298129	97.59666543	95.99483185	94.42649549
230310A00092	3/10/2023	4.38	3/10/2028	112.1776093	109.2809776	106.4752165	103.7569079	101.1227869	98.56973296	96.094763	93.69502394	91.36778616
230310A00114	3/10/2023	4.5	3/10/2027	107.9152163	106.0907856	104.3063746	102.5607841	100.8528624	99.18150263	97.54564061	95.94425285	94.37635449
230310A00120	3/10/2023	4.33	3/10/2028	112.0370479	109.1424026	106.3385803	103.6221645	100.9898917	98.43864291	95.96543627	93.56742006	91.24186589
230313A00036	3/13/2023	4.06	3/13/2028	111.3102871	108.417667	105.6161073	102.9021869	100.2726366	97.72433129	95.25428248	92.85963136	90.53764217
230313A00048	3/13/2023	4.25	3/13/2026	103.0601641	102.2624796	101.4771745	100.7039617	99.94256302	99.19270871	98.45413715	97.72659463	97.00983498
230313A00052	3/13/2023	4.17	3/15/2027	107.3823895	105.5492491	103.7565804	102.0031877	100.2879207	98.60967297	96.96737957	95.36001513	93.78659204
230313A00057	3/13/2023	4.06	3/13/2028	111.3102871	108.417667	105.6161073	102.9021869	100.2726366	97.72433129	95.25428248	92.85963136	90.53764217
230313A00061	3/13/2023	4.06	3/13/2028	111.3102871	108.417667	105.6161073	102.9021869	100.2726366	97.72433129	95.25428248	92.85963136	90.53764217
230313A00072	3/13/2023	4.06	3/13/2028	111.3102871	108.417667	105.6161073	102.9021869	100.2726366	97.72433129	95.25428248	92.85963136	90.53764217
230313A00090	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932
230313A00091	3/13/2023	4.15	3/13/2028	111.5640464	108.6678302	105.8627607	103.1454139	100.512518	97.96094535	95.48770499	93.08993572	90.76489951
230313A00102	3/13/2023	4.15	3/13/2028	111.5640464	108.6678302	105.8627607	103.1454139	100.512518	97.96094535	95.48770499	93.08993572	90.76489951

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230313A00112	3/13/2023	4.15	3/13/2028	111.5640464	108.6678302	105.8627607	103.1454139	100.512518	97.96094535	95.48770499	93.08993572	90.76489951
230313A00119	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932
230313A00121	3/13/2023	4.29	3/15/2027	107.5995592	105.7643989	103.969748	102.2144095	100.4972324	98.81710902	97.1729736	95.56379983	93.98859922
230313A00123	3/13/2023	4.22	9/15/2027	109.672379	107.304927	105.0010225	102.7585486	100.575475	98.44985311	96.3798126	94.36355734	92.39936191
230313A00134	3/13/2023	4.16	4/14/2028	111.9483081	108.9573336	106.0630301	103.2617538	100.5500183	97.92448736	95.38196724	92.91939995	90.53385669
230313A00135	3/13/2023	4.17	6/15/2028	112.6651016	109.4899755	106.4227386	103.4591057	100.5949879	97.82648244	95.1498632	92.56157139	90.05820706
230313A00149	3/13/2023	4.15	3/13/2028	111.5640464	108.6678302	105.8627607	103.1454139	100.512518	97.96094535	95.48770499	93.08993572	90.76489951
230313A00152	3/13/2023	4.18	3/13/2028	111.6486329	108.7512179	105.9449785	103.2264896	100.5924785	98.03981671	95.56551249	93.16670384	90.84065195
230313A00158	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932
230313A00159	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932
230313A00179	3/13/2023	4.29	3/15/2027	107.5995592	105.7643989	103.969748	102.2144095	100.4972324	98.81710902	97.1729736	95.56379983	93.98859922
230313A00180	3/13/2023	4.15	3/13/2028	111.5640464	108.6678302	105.8627607	103.1454139	100.512518	97.96094535	95.48770499	93.08993572	90.76489951
230313A00215	3/13/2023	4.13	3/13/2028	111.5076554	108.6122384	105.8079488	103.0913635	100.459211	97.90836445	95.43583332	93.03875697	90.71439788
230314A00003	3/14/2023	4.64	3/16/2026	103.4055369	102.5980695	101.8032558	101.0207992	100.2504127	99.49181797	98.74474522	98.00893284	97.2841271
230314A00011	3/14/2023	4.38	3/14/2028	112.2241868	109.3158544	106.4990552	103.7703535	101.1264661	98.56425414	96.08071567	93.6729787	91.33829461
230314A00014	3/14/2023	4.18	3/14/2028	111.5406942	108.7067534	105.9630809	103.3062931	100.7331524	98.24056054	95.82555119	93.48528401	91.21703837
230314A00015	3/14/2023	4.55	9/14/2026	105.6861427	104.3663869	103.0746198	101.8099521	100.5715321	99.35854417	98.17020667	97.0057701	95.86451556
230314A00016	3/14/2023	4.38	3/14/2028	112.2241868	109.3158544	106.4990552	103.7703535	101.1264661	98.56425414	96.08071567	93.6729787	91.33829461
230314A00017	3/14/2023	4.39	1/18/2028	111.572001	108.83291	106.1761949	103.5988561	101.0980249	98.67095657	96.31502385	94.02771134	91.80660969
230314A00019	3/14/2023	4.39	1/18/2028	111.572001	108.83291	106.1761949	103.5988561	101.0980249	98.67095657	96.31502385	94.02771134	91.80660969
230314A00021	3/14/2023	4.41	10/13/2027	110.455154	108.0002083	105.6130029	103.2912925	101.0329193	98.83580937	96.69796878	94.61747992	92.59249826
230314A00024	3/14/2023	4.41	10/13/2027	110.455154	108.0002083	105.6130029	103.2912925	101.0329193	98.83580937	96.69796878	94.61747992	92.59249826
230314A00028	3/14/2023	4.43	7/14/2027	109.3819725	107.1923933	105.0581998	102.9776049	100.9488933	98.97041833	97.04059861	95.15791464	93.32090607
230314A00030	3/14/2023	4.43	7/14/2027	109.3819725	107.1923933	105.0581998	102.9776049	100.9488933	98.97041833	97.04059861	95.15791464	93.32090607
230314A00032	3/14/2023	4.45	4/14/2027	108.2740634	106.3493773	104.4687911	102.6310327	100.834875	99.07913385	97.36266645	95.68436956	94.04317787
230314A00034	3/14/2023	4.45	4/14/2027	108.2740634	106.3493773	104.4687911	102.6310327	100.834875	99.07913385	97.36266645	95.68436956	94.04317787
230314A00054	3/14/2023	4.46	3/15/2027	107.9072161	106.0691944	104.2717353	102.5136405	100.7937572	99.11097676	97.46423181	95.85249481	94.27477605
230314A00070	3/14/2023	4.25	3/12/2027	107.6202319	105.7907542	104.0015519	102.2514239	100.539216	98.8638185	97.22416437	95.61922671	94.04801713
230314A00081	3/14/2023	4.16	3/14/2028	111.8102244	108.9031418	106.0876926	103.3604333	100.7180737	98.15746802	95.67560802	93.26961581	90.93673728
230315A00007	3/15/2023	4.2	3/16/2026	103.0529588	102.2470374	101.4537526	100.6728083	99.90391759	99.14680256	98.40119368	97.66682963	96.94345695
230315A00010	3/15/2023	4.2	3/13/2026	103.0205138	102.2230014	101.4378667	100.6648224	99.90359046	99.15390107	98.41549269	97.68811162	96.97151175
230315A00012	3/15/2023	4.24	9/15/2025	101.1257204	100.8281853	100.5324135	100.2383894	99.9460973	99.65552196	99.36664813	99.07946081	98.79394517
230315A00013	3/15/2023	4.2	3/16/2026	103.0529588	102.2470374	101.4537526	100.6728083	99.90391759	99.14680256	98.40119368	97.66682963	96.94345694

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230315A00016	3/15/2023	4.08	3/16/2027	107.2312257	105.3967665	103.6028621	101.8483172	100.1319824	98.45275139	96.80955921	95.20138031	93.62722669
230315A00023	3/15/2023	4.2	3/16/2026	103.0529588	102.2470374	101.4537526	100.6728083	99.90391759	99.14680256	98.40119368	97.66682963	96.94345694
230315A00024	3/15/2023	4.03	3/15/2028	111.2470472	108.3498272	105.5439691	102.8260438	100.1927741	97.6410263	95.1678035	92.77023816	90.44558578
230315A00030	3/15/2023	4.03	3/15/2028	111.2470472	108.3498272	105.5439691	102.8260438	100.1927741	97.6410263	95.1678035	92.77023816	90.44558578
230315A00055	3/15/2023	4.2	3/11/2026	102.9988828	102.206974	101.4272708	100.6594923	99.90336581	99.15862718	98.42502008	97.70229586	96.99021323
230315A00068	3/15/2023	4.2	3/16/2026	103.0529588	102.2470374	101.4537526	100.6728083	99.90391759	99.14680256	98.40119368	97.66682963	96.94345694
230315A00084	3/15/2023	4.08	3/24/2027	107.3249365	105.4677884	103.6520899	101.8766456	100.1403037	98.44195358	96.78052434	95.15498295	93.56433255
230315A00098	3/15/2023	4.08	3/15/2027	107.2195123	105.3878867	103.5967048	101.8447713	100.1309369	98.45409593	96.81318404	95.2071766	93.63508666
230315A00117	3/15/2023	4.17	3/15/2027	107.3823895	105.5492491	103.7565804	102.0031877	100.2879207	98.60967297	96.96737957	95.36001513	93.78659204
230315A00125	3/15/2023	4.11	3/15/2027	107.2738047	105.4416742	103.6499967	101.8975768	100.1832649	98.50595494	96.86458255	95.25812278	93.68558845
230315A00131	3/15/2023	4.13	3/15/2027	107.3099997	105.4775325	103.6855246	101.9327804	100.2181501	98.54052762	96.89884822	95.2920869	93.71925632
230316A00001	3/16/2023	3.81	3/16/2028	110.8419612	107.9431274	105.1359205	102.4168992	99.78277446	97.23040138	94.75677191	92.35900791	90.03435462
230316A00017	3/16/2023	3.81	3/16/2028	110.8419612	107.9431274	105.1359205	102.4168992	99.78277446	97.23040138	94.75677191	92.35900791	90.03435462
230316A00021	3/16/2023	4.2	3/16/2026	103.0529588	102.2470374	101.4537526	100.6728083	99.90391759	99.14680256	98.40119368	97.66682963	96.94345694
230316A00046	3/16/2023	4.18	6/16/2026	104.0755218	103.0103308	101.9670062	100.9448788	99.94330642	98.96167247	97.99938497	97.05587516	96.13059641
230316A00047	3/16/2023	4.07	9/16/2027	109.3358214	106.9695028	104.6667878	102.4255601	100.2437894	98.11952717	96.05090267	94.03611915	92.0734504
230316A00048	3/16/2023	4.05	6/16/2028	112.30652	109.1340713	106.0695395	103.1086345	100.2472624	97.48151657	94.80766678	92.22215074	89.72156521
230316A00055	3/16/2023	4.03	3/16/2028	111.2577204	108.3576004	105.5490075	102.8285085	100.1928214	97.63880794	95.1634665	92.76392479	90.43743355
230316A00060	3/16/2023	3.89	3/16/2027	107.0168531	105.1820618	103.3878782	101.6331045	99.91658864	98.23722202	96.59393755	94.98570758	93.41154214
230316A00067	3/16/2023	3.89	3/16/2027	107.0168531	105.1820618	103.3878782	101.6331045	99.91658864	98.23722202	96.59393755	94.98570758	93.41154214
230316A00072	3/16/2023	4.1	3/16/2027	107.2674761	105.4326793	103.6384435	101.8835734	100.1669193	98.48737474	96.84387466	95.23539333	93.6609426
230316A00076	3/16/2023	4.45	3/16/2026	103.2532873	102.4464875	101.6523339	100.8705304	100.1007898	99.34283404	98.59639342	97.86120645	97.13701953
230316A00078	3/16/2023	4.34	3/16/2027	107.702481	105.8636324	104.0654204	102.3066474	100.5861617	98.90285494	97.25566007	95.64354957	94.06553352
230316A00082	3/16/2023	4.3	3/16/2028	112.0212452	109.1102744	106.2910917	103.5602551	100.9144746	98.35060447	95.86563534	93.45668785	91.12100584
230317A00015	3/17/2023	4.13	3/17/2028	111.5514578	108.6444107	105.8291532	103.1022443	100.4603944	97.90045803	95.41942578	93.01441801	90.68267813
230317A00016	3/17/2023	4.22	3/17/2027	107.4970804	105.6574164	103.8584627	102.0990229	100.3779459	98.69412377	97.04648987	95.43401661	93.85571388
230317A00025	3/17/2023	4.35	3/17/2026	103.1843858	102.3751299	101.578603	100.794506	100.022549	99.26245123	98.5139403	97.77675228	97.05063116
230317A00026	3/17/2023	4.22	3/17/2027	107.4970804	105.6574164	103.8584627	102.0990229	100.3779459	98.69412377	97.04648987	95.43401661	93.85571388
230317A00048	3/17/2023	4.1	3/17/2028	111.4665385	108.5606994	105.7466208	103.0208626	100.3801364	97.82129718	95.34133664	92.93737587	90.60665903
230317A00049	3/17/2023	4.1	3/17/2028	111.4665385	108.5606994	105.7466208	103.0208626	100.3801364	97.82129718	95.34133664	92.93737587	90.60665903
230317A00050	3/17/2023	4.1	3/17/2028	111.4665385	108.5606994	105.7466208	103.0208626	100.3801364	97.82129718	95.34133664	92.93737587	90.60665903
230317A00051	3/17/2023	4.35	3/17/2026	103.1843858	102.3751299	101.578603	100.794506	100.022549	99.26245123	98.5139403	97.77675228	97.05063116
230320A00006	3/20/2023	4.25	3/20/2026	103.1368357	102.3195147	101.5151798	100.7235229	99.94424525	99.17705779	98.42168023	97.67784094	96.94527655

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230320A00033	3/20/2023	4.35	3/20/2026	103.2180746	102.4003928	101.5957012	100.8036915	100.024065	99.25653242	98.50081352	97.75663656	97.0237381
230321A00001	3/21/2023	4.48	3/23/2026	103.3584518	102.5318611	101.7185285	100.9181363	100.1303771	99.35495289	98.59157522	97.83996445	97.09984958
230321A00002	3/21/2023	4.33	3/19/2027	107.7215767	105.8743549	104.0681017	102.3016197	100.5737565	98.88340204	97.22948737	95.61098224	94.02689354
230321A00009	3/21/2023	4.27	3/21/2028	111.9931016	109.0687359	106.2369615	103.4943151	100.8374844	98.2633008	95.76873215	93.35087573	91.00695206
230321A00053	3/21/2023	4.27	3/21/2028	111.9931016	109.0687359	106.2369615	103.4943151	100.8374844	98.2633008	95.76873215	93.35087573	91.00695206
230321A00074	3/21/2023	4.23	3/21/2028	111.8794321	108.9566895	106.126499	103.3853985	100.7300771	98.15736744	95.66423828	93.24778806	90.90523834
230322A00007	3/22/2023	4.54	3/21/2031	124.9554972	118.6447486	112.7034753	107.1079765	101.836195	96.86759506	92.18304952	87.76473599	83.59604128
230322A00009	3/22/2023	4.59	3/22/2032	128.4158814	120.9602665	114.0054261	107.514825	101.4547822	95.79423342	90.50451506	85.55916656	80.9337504
230322A00015	3/22/2023	4.24	3/22/2028	111.9191044	108.9930367	106.1596978	103.4156207	100.7574896	98.18213194	95.68651154	93.26772169	90.92297883
230322A00020	3/22/2023	4.2	3/22/2029	116.180301	112.145546	108.2759021	104.5637138	101.0017233	97.58304718	94.30115523	91.14985017	88.1232488
230323A00028	3/23/2023	4.1	3/23/2028	111.2025485	108.3564971	105.6017256	102.934789	100.3523923	97.85138292	95.42874373	93.08158652	90.80714566
230323A00029	3/23/2023	4.39	3/24/2031	124.1008103	117.8062756	111.881118	106.3016134	101.0456833	96.0927725	91.42373606	87.02073576	82.86714425
230323A00030	3/23/2023	4.72	3/23/2037	143.3156552	130.1750869	118.4474406	107.9701604	98.60030108	90.21206694	82.69466963	75.95046412	69.89332445
230323A00034	3/23/2023	4.23	3/23/2026	103.1532783	102.3276075	101.5151844	100.7156915	99.92882163	99.15427698	98.3917692	97.64101887	96.90175516
230323A00048	3/23/2023	4.07	3/23/2028	111.4463208	108.5242577	105.6949232	102.9548512	100.3007264	97.72937649	95.23776527	92.82298576	90.48225394
230323A00051	3/23/2023	3.85	3/23/2028	111.0278635	108.1071134	105.2791927	102.5406276	99.88809556	97.31841738	94.82855047	92.41558189	90.07672206
230323A00054	3/23/2023	3.95	3/23/2028	111.1046466	108.1874714	105.3629066	102.6274902	99.97791042	97.41099854	94.92372169	92.51317616	90.17658107
230323A00058	3/23/2023	3.96	9/23/2027	109.1584601	106.7744518	104.4549866	102.1979352	100.0012528	97.86297456	95.78121239	93.75415116	91.78004544
230323A00065	3/23/2023	3.85	3/23/2028	111.0278635	108.1071134	105.2791927	102.5406276	99.88809556	97.31841738	94.82855047	92.41558189	90.07672206
230323A00081	3/23/2023	3.85	3/23/2028	111.0278635	108.1071134	105.2791927	102.5406276	99.88809556	97.31841738	94.82855047	92.41558189	90.07672206
230324A00001	3/24/2023	4.04	6/24/2026	104.0231479	102.936024	101.871674	100.8293869	99.80848103	98.80830262	97.82822428	96.86764377	95.92598269
230324A00023	3/24/2023	3.69	3/24/2028	110.5817732	107.6646632	104.8403914	102.1054844	99.45661986	96.89061871	94.40443798	91.99516424	89.66000721
230324A00036	3/24/2023	3.98	3/24/2027	107.1414657	105.2860465	103.4720444	101.6982652	99.96355763	98.26681217	96.60695867	94.98296486	93.39383465
230324A00050	3/24/2023	4.13	3/24/2026	101.755433	101.2898522	100.8296391	100.3746906	99.92490631	99.48018875	99.04044288	98.60557619	98.1754986
230327A00046	3/27/2023	4.22	3/27/2026	103.1885452	102.3516756	101.5284054	100.7184048	99.92135434	99.13694508	98.36487762	97.60486204	96.85661742
230327A00047	3/27/2023	4.08	3/27/2028	111.5180368	108.5839321	105.7432341	102.9924579	100.3282693	97.74747653	95.24702367	92.82398397	90.47555362
230328A00019	3/28/2023	4.12	3/27/2026	103.16369	102.3261414	101.5022155	100.6915816	99.89391948	99.1089193	98.33628099	97.57571389	96.8269364
230328A00020	3/28/2023	3.98	3/28/2028	111.4520999	108.5114745	105.6646449	102.90811	100.2385195	97.65266665	95.14748057	92.72002033	90.36746835
230328A00024	3/28/2023	4.2	3/28/2028	111.8721855	108.9302361	106.0819803	103.323925	100.6527274	98.06518725	95.55824045	93.12895198	90.77450996
230328A00026	3/28/2023	4.34	3/28/2029	116.4991129	112.4492347	108.5654456	104.8400522	101.2657581	97.83564164	94.5431341	91.38200024	88.34631942
230328A00027	3/28/2023	4.22	3/28/2028	111.5078321	108.6627183	105.909059	103.2433909	100.6624018	98.16292365	95.74192481	93.39650377	91.12388263
230328A00037	3/28/2023	4.21	3/28/2028	111.7771323	108.8592848	106.0358661	103.3032902	100.6581276	98.09709798	95.61706273	93.21501802	90.88808818
230328A00045	3/28/2023	4.21	3/28/2028	111.7771323	108.8592848	106.0358661	103.3032902	100.6581276	98.09709798	95.61706273	93.21501802	90.88808818

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230328A00047	3/28/2023	4.21	3/28/2028	111.7771323	108.8592848	106.0358661	103.3032902	100.6581276	98.09709798	95.61706273	93.21501802	90.88808818
230328A00051	3/28/2023	4.53	3/28/2033	128.1875306	120.4738041	113.3277104	106.7033852	100.5589319	94.85605777	89.55974564	84.63795657	80.06136145
230328A00098	3/28/2023	4.24	3/29/2027	107.6792809	105.805127	103.9730398	102.1818221	100.4303189	98.71741511	97.04203449	95.40313766	93.79972068
230328A00100	3/28/2023	4.19	3/28/2028	111.843574	108.9020359	106.0541813	103.2965177	100.6257023	98.03853548	95.5319532	93.10302079	90.74892661
230328A00111	3/28/2023	4.36	3/27/2026	103.3049926	102.4675941	101.6438011	100.8332836	100.0357221	99.25080749	98.4782403	97.71773049	96.96899704
230329A00020	3/29/2023	4.23	3/29/2028	111.9692465	109.0231412	106.1709274	103.4091065	100.7343298	98.1433915	95.63322165	93.20087948	90.84354736
230329A00043	3/29/2023	4.36	3/27/2026	103.3049926	102.4675941	101.6438011	100.8332836	100.0357221	99.25080749	98.4782403	97.71773049	96.96899704
230330A00011	3/30/2023	4.21	3/30/2028	111.9231388	108.9749366	106.1207739	103.3571483	100.6807069	98.08823962	95.57667219	93.14305944	90.78457931
230330A00062	3/30/2023	4.42	3/30/2026	103.389163	102.5430907	101.7108926	100.892229	100.0867715	99.29420218	98.51421317	97.74650643	96.99079323
230330A00083	3/30/2023	4.1	3/30/2027	107.5653618	105.6871519	103.8511941	102.056288	100.301275	98.5850368	96.90649347	95.2646021	93.65835511
230331A00014	3/31/2023	4.34	3/31/2026	103.3331569	102.4845781	101.6499588	100.8289564	100.0212394	99.22648698	98.44438868	97.67464378	96.91696104
230331A00033	3/31/2023	4.34	3/31/2026	103.3331569	102.4845781	101.6499588	100.8289564	100.0212394	99.22648698	98.44438868	97.67464378	96.91696104
230331A00057	3/31/2023	4.08	3/31/2028	111.5612781	108.6155314	105.763862	103.0027669	100.3288926	97.73902809	95.23009783	92.79915534	90.44337705
230404A00002	4/4/2023	4.1	4/2/2027	107.4679488	105.584734	103.7440118	101.9445758	100.1852618	98.46494532	96.7825407	95.13699914	93.5273073
230405A00008	4/5/2023	4.01	10/6/2025	101.265483	100.9096192	100.5562628	100.2053873	99.85696646	99.51097455	99.16738617	98.82617626	98.48732011
230405A00010	4/5/2023	3.96	4/6/2026	103.0744364	102.210551	101.3611684	100.5259252	99.70447018	98.89646351	98.10157652	97.3194912	96.54989973
230405A00012	4/5/2023	3.8	4/5/2028	110.8090748	107.86009	105.0057903	102.2426331	99.56722765	96.97632795	94.46682561	92.03574329	89.68022845
230405A00022	4/5/2023	3.8	4/5/2028	110.8090748	107.86009	105.0057903	102.2426331	99.56722765	96.97632795	94.46682561	92.03574329	89.68022845
230405A00037	4/5/2023	3.71	4/6/2026	102.9197567	102.0557696	101.2063028	100.3709924	99.54948607	98.74144351	97.94653531	97.16444279	96.39485752
230405A00046	4/5/2023	3.82	10/5/2027	108.9576785	106.5426844	104.1938877	101.9091111	99.68626159	97.52332667	95.41837079	93.36953194	91.3750184
230405A00049	4/5/2023	3.81	4/5/2028	110.8379082	107.8885059	105.0337989	102.2702442	99.59445078	97.00317233	94.49330016	92.06185665	89.705989
230406A00016	4/6/2023	3.89	4/6/2028	110.3703276	107.5967796	104.9123191	102.3135601	99.79726577	97.36034045	94.99982287	92.71287944	90.49679797
230406A00029	4/6/2023	3.84	4/6/2028	110.934769	107.9811457	105.1224267	102.3550581	99.67563882	97.08091274	94.56776213	92.13320077	89.77436771
230406A00039	3/29/2024	3.43	3/31/2026	102.5661727	101.7211231	100.889992	100.0724376	99.26812917	98.47674676	97.69798051	96.93153046	96.17710607
230406A00041	5/31/2024	3.25	5/29/2026	102.9198528	101.910868	100.9216584	99.9516466	99.00027762	98.0670176	97.15135291	96.25278919	95.37085046
230406A00043	7/31/2024	3.2	7/31/2026	103.4883953	102.3016489	101.142104	100.0088334	98.90095107	97.81761086	96.75800365	95.72135559	94.70692614
230406A00044	9/30/2024	3.16	9/30/2026	104.0209118	102.6758348	101.3545369	100.056441	98.78098824	97.52763717	96.29586327	95.08515818	93.89502908
230406A00046	6/28/2024	3.35	6/30/2027	106.9340302	104.8092387	102.7376332	100.7175232	98.74728487	96.82535813	94.95024344	93.12049895	91.33473787
230406A00047	8/30/2024	3.31	8/31/2027	107.4205635	105.121609	102.8835734	100.7043847	98.58205991	96.51470081	94.50048896	92.53768182	90.6246088
230406A00049	10/31/2024	3.29	10/29/2027	107.9114413	105.4440331	103.0460196	100.7150607	98.44890933	96.24540713	94.10248041	92.01813631	89.9904591
230406A00052	4/6/2023	4.02	4/6/2026	103.1260035	102.2618769	101.412256	100.5767773	99.75508943	98.94685264	98.15173816	97.36942792	96.59961407
230406A00105	4/6/2023	3.84	4/6/2028	110.934769	107.9811457	105.1224267	102.3550581	99.67563882	97.08091274	94.56776213	92.13320077	89.77436771
230410A00011	4/10/2023	4.08	4/9/2027	107.51412	105.610836	103.7509013	101.9330734	100.1561537	98.41898525	96.72045113	95.05947285	93.43500873

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230411A00054	4/11/2023	3.74	4/11/2028	110.9082284	107.9360883	105.0599756	102.2762747	99.58152654	96.97242033	94.44578671	91.99859079	89.62792571
230412A00005	4/12/2023	4.16	4/10/2026	103.2895776	102.4136723	101.5526564	100.7061522	99.87379432	99.0552299	98.25011756	97.45812718	96.67893934
230412A00006	4/12/2023	4.04	4/12/2027	107.4743534	105.5630383	103.695431	101.8702739	100.0863538	98.34249988	96.63758199	94.97050904	93.34022734
230412A00007	4/12/2023	3.95	4/12/2028	111.3162342	108.3401371	105.4601326	102.6726037	99.97408972	97.36127871	94.8309999	92.3802171	90.00602215
230412A00028	4/12/2023	3.69	4/12/2028	110.7732386	107.8002409	104.9233986	102.139088	99.44384219	96.83434314	94.30741466	91.86001543	89.48923254
230412A00031	4/12/2023	3.91	4/10/2026	103.1329845	102.2569798	101.3958826	100.5493141	99.71690851	98.898312	98.09318254	97.30118932	96.52201231
230412A00033	4/12/2023	4.04	4/12/2027	107.4743534	105.5630383	103.695431	101.8702739	100.0863538	98.34249988	96.63758199	94.97050904	93.34022734
230412A00038	4/12/2023	3.69	4/12/2028	110.7732386	107.8002409	104.9233986	102.139088	99.44384219	96.83434314	94.30741466	91.86001543	89.48923254
230413A00017	4/13/2023	3.88	4/13/2028	111.1235123	108.1474012	105.2674899	102.4801539	99.78192555	97.16948609	94.63965859	92.189401	89.8157997
230413A00018	4/13/2023	3.96	4/13/2027	107.3349382	105.4221687	103.5532037	101.7267811	99.94168347	98.19673585	96.49080434	94.82279417	93.19164817
230413A00021	4/13/2023	4.07	4/13/2026	103.2429193	102.3589739	101.4901979	100.6362028	99.79661305	98.97106592	98.15921066	97.36070816	96.57523045
230413A00031	4/13/2023	4.07	4/13/2026	103.2429193	102.3589739	101.4901979	100.6362028	99.79661305	98.97106592	98.15921066	97.36070816	96.57523045
230413A00082	4/13/2023	4.01	4/13/2027	107.4294472	105.5157619	103.6458985	101.8185944	100.0326316	98.2868348	96.58006965	94.91124096	93.27929113
230417A00023	4/17/2023	3.86	4/7/2028	111.2140597	108.2487835	105.3789394	102.6009475	99.91138216	97.30696425	94.78455404	92.34114455	89.9738552
230417A00037	4/17/2023	4.39	4/16/2026	103.5584902	102.6647641	101.7865099	100.9233279	100.0748316	99.24064791	98.42041636	97.61378837	96.82042694
230417A00044	4/17/2023	4.32	4/17/2026	103.507645	102.6114051	101.7307294	100.8652142	100.0144698	99.17811988	98.35580069	97.54716071	96.75186006
230417A00045	4/17/2023	4.21	4/16/2027	107.8442966	105.9181589	104.0362877	102.1974026	100.4002685	98.64369406	96.92652936	95.24766449	93.60602779
230417A00046	4/17/2023	4.13	4/17/2028	111.8945517	108.895862	105.994355	103.1863577	100.4683564	97.83698919	95.28903805	92.82142214	90.43119112
230417A00085	4/17/2023	4.68	4/17/2026	102.1539013	101.646924	101.1462964	100.651886	100.1635645	99.68120734	99.20469336	98.73390498	98.26872788
230418A00035	4/18/2023	4.13	4/18/2028	106.1867319	104.64153	103.1343525	101.6639499	100.2291239	98.82872456	97.46164857	96.12683647	94.82327074
230418A00059	4/18/2023	4.09	4/17/2026	103.3654594	102.4690402	101.5882047	100.7225487	99.8716814	99.03522577	98.21281728	97.40410369	96.60874444
230419A00030	4/19/2023	4.39	4/20/2026	103.6042813	102.699295	101.8101647	100.9364758	100.0778277	99.233834	98.40412115	97.58832834	96.78610679
230419A00035	4/19/2023	4.16	4/19/2028	112.004545	108.9985744	106.0901809	103.2756703	100.5515091	97.91431628	95.36085628	92.88803146	90.49287568
230420A00003	4/20/2023	4.06	4/20/2026	103.3709577	102.4662309	101.5773747	100.7039737	99.84562662	99.00194626	98.17255846	97.35710173	96.5552267
230420A00024	4/20/2023	4.31	4/20/2026	103.5324247	102.6277881	101.7390031	100.8656553	100.0073442	99.16368347	98.33429962	97.51883193	96.7169317
230420A00056	4/20/2023	4.38	4/20/2033	130.0642331	121.4469619	113.4883134	106.1340118	99.33453058	93.04465452	87.22308332	81.83207424	76.83711867
230420A00059	4/20/2023	4.72	4/20/2038	145.6483878	131.3405504	118.6884838	107.4873235	97.55872842	88.74731742	80.91759954	73.95132918	67.74522482
230420A00060	4/20/2023	4.72	4/20/2038	145.6483878	131.3405504	118.6884838	107.4873235	97.55872842	88.74731742	80.91759954	73.95132918	67.74522482
230420A00063	4/20/2023	4.65	4/20/2037	142.6642724	129.486845	117.7355269	107.2452609	97.87101214	89.48524231	81.97571371	75.24357874	69.20171669
230420A00071	4/20/2023	4.31	4/20/2026	103.5324247	102.6277881	101.7390031	100.8656553	100.0073442	99.16368347	98.33429962	97.51883193	96.7169317
230421A00006	4/21/2023	4.04	4/21/2028	111.6757133	108.6689024	105.7599051	102.9450112	100.2206722	97.58349303	95.03022483	92.55775763	90.16311365
230421A00020	4/21/2023	4.23	4/21/2026	103.4715727	102.5644734	101.6733179	100.7976879	99.93717964	99.09140331	98.25998235	97.44255299	96.63876366
230421A00025	4/21/2023	4.04	4/21/2028	111.6757133	108.6689024	105.7599051	102.9450112	100.2206722	97.58349303	95.03022483	92.55775763	90.16311365

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230421A00041	4/21/2023	4.22	4/21/2027	107.9247785	105.9837932	104.0877064	102.2352109	100.4250464	98.65599693	96.92688966	95.23659259	93.58401302
230421A00044	4/21/2023	4.13	10/21/2027	109.8733493	107.4035882	105.0025783	102.6680216	100.3977106	98.18952413	96.04142373	93.95144955	91.91771702
230421A00064	4/21/2023	4.1	4/21/2028	111.8513763	108.8419845	105.9304699	103.1131201	100.3863846	97.74686656	95.19131517	92.71661871	90.31979769
230424A00003	4/24/2023	4.15	4/26/2027	107.8514419	105.8971094	103.9882826	102.1236282	100.3018608	98.5217409	96.78207279	95.08170297	93.41951815
230424A00005	4/24/2023	4.08	4/24/2028	111.8258973	108.808378	105.8892608	103.0648036	100.3314281	97.68571086	95.12437643	92.64428969	90.24244914
230424A00012	4/24/2023	4.28	4/24/2026	103.5500491	102.6342862	101.7347599	100.8510406	99.98271365	99.12937905	98.29065037	97.46615446	96.65553074
230424A00026	4/24/2023	4.28	4/24/2026	103.5500491	102.6342862	101.7347599	100.8510406	99.98271365	99.12937905	98.29065037	97.46615446	96.65553074
230424A00064	4/24/2023	4.28	4/24/2026	103.5500491	102.6342862	101.7347599	100.8510406	99.98271365	99.12937905	98.29065037	97.46615446	96.65553074
230425A00006	4/25/2023	3.89	4/24/2026	103.2592651	102.3440442	101.4450713	100.5619162	99.69416342	98.84141231	98.00327583	97.1793802	96.3693643
230425A00011	4/25/2023	4.3	9/25/2025	101.2504951	100.9250513	100.6017046	100.2804348	99.9612218	99.64404594	99.32888772	99.01572788	98.70454744
230425A00030	4/25/2023	4.01	4/26/2027	107.5817678	105.6300962	103.7238794	101.8617854	100.0425302	98.26487573	96.52762754	94.82963335	93.16978107
230425A00031	4/25/2023	3.69	4/25/2028	110.9053024	107.8936134	104.9804341	102.1620097	99.43474994	96.79522063	94.24013604	91.76635165	89.37085719
230425A00032	4/25/2023	3.95	4/25/2028	111.454877	108.4399946	105.5235575	102.7018182	99.97119299	97.32825384	94.76972072	92.29245441	89.89344957
230425A00040	4/25/2023	3.89	4/24/2026	103.2592651	102.3440442	101.4450713	100.5619162	99.69416342	98.84141231	98.00327583	97.1793802	96.3693643
230425A00045	4/25/2023	3.95	4/25/2028	111.454877	108.4399946	105.5235575	102.7018182	99.97119299	97.32825384	94.76972072	92.29245441	89.89344957
230425A00047	4/25/2023	4.01	4/26/2027	107.5817678	105.6300962	103.7238794	101.8617854	100.0425302	98.26487573	96.52762754	94.82963335	93.16978107
230425A00050	4/25/2023	4.14	4/24/2026	103.4227501	102.5076139	101.6087064	100.7255982	99.85787503	99.00513683	98.16699738	97.34308365	96.53303523
230425A00052	4/25/2023	4.01	4/26/2027	107.5817678	105.6300962	103.7238794	101.8617854	100.0425302	98.26487573	96.52762754	94.82963335	93.16978107
230425A00053	4/25/2023	4.14	4/24/2026	103.4227501	102.5076139	101.6087064	100.7255982	99.85787503	99.00513683	98.16699738	97.34308365	96.53303523
230426A00003	4/26/2023	3.89	5/9/2028	111.4217969	108.368653	105.4164364	102.5612567	99.79939565	97.12729888	94.54156745	92.0389502	89.61633648
230426A00004	4/26/2023	3.89	5/9/2028	111.4217969	108.368653	105.4164364	102.5612567	99.79939565	97.12729888	94.54156745	92.0389502	89.61633648
230426A00005	4/26/2023	3.91	6/13/2028	111.8429274	108.6861777	105.6366567	102.6901094	99.84247582	97.08988044	94.42862286	91.85516865	89.36614089
230426A00006	4/26/2023	3.91	6/13/2028	111.8429274	108.6861777	105.6366567	102.6901094	99.84247582	97.08988044	94.42862286	91.85516865	89.36614089
230426A00008	4/26/2023	3.92	7/11/2028	112.1688238	108.9282472	105.7997997	102.7789403	99.86134144	97.0428769	94.31961146	91.68779057	89.14383088
230426A00009	4/26/2023	3.94	8/8/2028	112.522376	109.1988835	105.9925642	102.8985748	99.91230536	97.02936572	94.24557378	91.55694397	88.95967663
230426A00010	4/26/2023	3.94	8/8/2028	112.522376	109.1988835	105.9925642	102.8985748	99.91230536	97.02936572	94.24557378	91.55694397	88.95967663
230426A00011	4/26/2023	3.96	9/12/2028	112.9549876	109.5267202	106.2222642	103.0364287	99.9642737	97.00109559	94.14241467	91.38396277	88.72167187
230426A00012	4/26/2023	3.96	9/12/2028	112.9549876	109.5267202	106.2222642	103.0364287	99.9642737	97.00109559	94.14241467	91.38396277	88.72167187
230426A00013	4/26/2023	3.98	10/10/2028	113.3178278	109.8047975	106.4212034	103.1615952	100.0207811	96.99381442	94.07598016	91.26278336	88.54993746
230426A00014	4/26/2023	3.98	10/10/2028	113.3178278	109.8047975	106.4212034	103.1615952	100.0207811	96.99381442	94.07598016	91.26278336	88.54993746
230426A00025	4/26/2023	3.62	4/26/2028	110.7093348	107.6977118	104.7847054	101.9665533	99.23965783	96.60057813	94.04602214	91.57283939	89.17801408
230426A00033	4/26/2023	3.88	4/26/2028	111.2596306	108.2448004	105.3285228	102.5070423	99.77676815	97.1342655	94.57624804	92.09957061	89.70122234
230426A00036	4/26/2023	4.06	4/27/2026	103.3816074	102.4583984	101.5517049	100.6610863	99.78611739	98.92638797	98.08150203	97.2510772	96.43474414

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230426A00037	4/26/2023	3.94	4/26/2027	107.4469308	105.4965896	103.5916777	101.730864	99.91286493	98.13644315	96.40040491	94.70359854	93.04491253
230426A00046	4/26/2023	3.95	4/26/2028	111.4655414	108.447672	105.5284302	102.7040582	99.97096268	97.3257067	94.76500171	92.28570044	89.88479002
230426A00049	4/26/2023	4.13	4/27/2026	103.4458381	102.5223102	101.6153017	100.7243721	99.84909595	98.98906308	98.14387739	97.31315641	96.49653075
230426A00064	6/15/2023	3.87	6/15/2028	111.7410334	108.580161	105.526814	102.5767193	99.72579966	96.97016378	94.30609627	91.73004873	89.23863112
230426A00065	6/15/2023	3.87	6/15/2028	111.7410334	108.580161	105.526814	102.5767193	99.72579966	96.97016378	94.30609627	91.73004873	89.23863112
230426A00142	4/26/2023	4.51	4/27/2026	102.0778954	101.5689186	101.0663674	100.5701066	100.0800048	99.59593481	99.11777282	98.64539874	98.17869588
230427A00077	4/27/2023	4.14	10/27/2026	105.6495468	104.2199777	102.8168724	101.4395588	100.0873869	98.75972817	97.45597463	96.17553791	94.91784853
230428A00018	4/28/2023	3.99	4/28/2028	111.6047552	108.5791672	105.6526148	102.8213184	100.0816644	97.43019604	94.86360673	92.37873188	89.97254235
230428A00029	4/28/2023	4.23	4/28/2026	103.5485997	102.6218002	101.7116234	100.8176246	99.93937496	99.07646048	98.22848169	97.39505287	96.5758015
230428A00055	4/28/2023	4.61	4/28/2026	102.1306922	101.6210184	101.1177898	100.6208703	100.1301281	99.64543505	99.1666669	98.6937029	98.22642581
230501A00012	5/1/2023	3.98	5/1/2028	111.6071132	108.5730904	105.6386394	102.7999502	100.0533802	97.39544599	94.82281527	92.33229962	89.92084733
230502A00038	5/2/2023	3.86	5/2/2028	111.2624608	108.2308176	105.2987968	102.4625823	99.71852589	97.06313892	94.49308427	92.00516902	89.59633727
230502A00047	5/2/2023	4.1	5/1/2026	103.461443	102.5268008	101.6090713	100.707798	99.82254089	98.95287552	98.09839223	97.25869568	96.43340411
230502A00055	5/2/2023	4.08	5/4/2026	103.4763098	102.533322	101.607553	100.6985338	99.80581238	98.92895275	98.06753445	97.22115177	96.38941307
230502A00076	5/2/2023	3.95	5/3/2027	107.545502	105.5748111	103.6504435	101.7710293	99.93524819	98.14182747	96.38954	94.67720221	93.00367224
230502A00079	5/2/2023	3.6	5/2/2028	110.7090504	107.6806611	104.751959	101.9191205	99.1784908	96.52657489	93.96002989	91.47565746	89.07039671
230502A00086	5/2/2023	4.08	5/1/2026	103.4428699	102.508321	101.5906836	100.6895012	99.80433396	98.93475727	98.08036159	97.24075157	96.4155455
230502A00122	5/2/2023	3.7	5/3/2027	107.1988002	105.228976	103.305514	101.4270419	99.59223694	97.79982427	96.04857467	94.33730264	92.66486448
230503A00012	5/3/2023	3.82	5/3/2028	111.1540224	108.1212588	105.1882551	102.3511863	99.60639577	96.95038685	94.37981512	91.8914807	89.48232124
230503A00014	5/3/2023	3.94	5/3/2027	107.5260454	105.5555483	103.6313708	101.752143	99.91654486	98.12330366	96.37119236	94.65902751	92.98566733
230503A00020	5/3/2023	3.84	5/3/2028	111.2132423	108.1795991	105.2457376	102.4078321	99.6622253	97.00541987	94.43407076	91.94497747	89.53507706
230503A00025	5/3/2023	3.84	5/3/2028	111.2132423	108.1795991	105.2457376	102.4078321	99.6622253	97.00541987	94.43407076	91.94497747	89.53507706
230503A00029	5/3/2023	4.08	5/4/2026	103.4763098	102.533322	101.607553	100.6985338	99.80581238	98.92895275	98.06753445	97.22115177	96.38941307
230503A00030	5/3/2023	3.84	5/3/2028	111.2132423	108.1795991	105.2457376	102.4078321	99.6622253	97.00541987	94.43407076	91.94497747	89.53507706
230503A00032	5/3/2023	4.08	5/1/2026	103.4428699	102.508321	101.5906836	100.6895012	99.80433396	98.93475727	98.08036159	97.24075157	96.4155455
230503A00034	5/3/2023	3.84	5/3/2028	111.2132423	108.1795991	105.2457376	102.4078321	99.6622253	97.00541987	94.43407076	91.94497747	89.53507706
230503A00072	5/3/2023	3.83	5/4/2026	103.307867	102.3648065	101.438985	100.5299324	99.63719577	98.76033835	97.89893878	97.05259054	96.22090127
230504A00006	5/4/2023	3.79	12/6/2027	109.5299132	106.9361389	104.4180599	101.9730189	99.59846924	97.29196945	95.05117805	92.87384885	90.75782643
230504A00007	5/4/2023	3.82	7/6/2027	107.9880407	105.8355452	103.7371725	101.6911909	99.69593783	97.74981631	95.85129197	93.99888999	92.19119224
230504A00019	5/4/2023	3.95	5/4/2026	103.3545054	102.412134	101.4869735	100.578555	99.6864268	98.81015299	97.94931326	97.10350204	96.27232786
230504A00020	5/4/2023	3.83	5/4/2027	107.3227238	105.3515421	103.4267667	101.5470232	99.7109871	97.91738177	96.16497629	94.45258355	92.77905833
230504A00021	5/4/2023	3.76	5/4/2028	110.9860866	107.9530898	105.0199685	102.1828894	99.43818815	96.78236087	94.2120564	91.72406853	89.315329
230504A00034	5/4/2023	3.95	5/4/2026	103.3545054	102.412134	101.4869735	100.578555	99.6864268	98.81015299	97.94931326	97.10350204	96.27232786

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230504A00041	5/4/2023	3.95	5/4/2026	103.3545054	102.412134	101.4869735	100.578555	99.6864268	98.81015299	97.94931326	97.10350204	96.27232786
230504A00042	5/4/2023	3.83	5/4/2027	107.3227238	105.3515421	103.4267667	101.5470232	99.7109871	97.91738177	96.16497629	94.45258355	92.77905833
230504A00043	5/4/2023	3.76	5/4/2028	110.9860866	107.9530898	105.0199685	102.1828894	99.43818815	96.78236087	94.2120564	91.72406853	89.315329
230504A00049	5/4/2023	3.95	5/4/2026	103.3545054	102.412134	101.4869735	100.578555	99.6864268	98.81015299	97.94931326	97.10350204	96.27232786
230504A00054	5/4/2023	3.95	5/4/2026	103.3545054	102.412134	101.4869735	100.578555	99.6864268	98.81015299	97.94931326	97.10350204	96.27232786
230504A00057	5/4/2023	3.86	5/4/2026	103.2701792	102.3282345	101.4034953	100.4954928	99.60377525	98.727907	97.86746782	97.02205224	96.19126887
230504A00059	5/4/2023	4.34	5/4/2026	102.1396404	101.5937391	101.0551939	100.5238404	99.99951948	99.48207689	98.97136314	98.46723326	97.96954668
230504A00069	5/4/2023	3.82	5/4/2026	103.2327009	102.2909459	101.3663939	100.4585763	99.56704123	98.69135323	97.83109207	96.98585232	96.15524266
230504A00084	5/4/2023	3.5	5/4/2028	110.4313357	107.4016171	104.4718386	101.6381595	98.89690868	96.24457604	93.67780454	91.19338259	88.78823687
230505A00002	5/5/2023	4.01	5/5/2026	103.4216756	102.4762075	101.5480567	100.63675	99.74183151	98.86286145	97.99941581	97.15108546	96.31747554
230505A00014	5/5/2023	3.59	5/5/2028	110.7078155	107.671251	104.734907	101.894929	99.14763286	96.48949636	93.91715081	91.42737368	89.01708129
230505A00016	5/5/2023	3.85	5/5/2028	111.2627993	108.2229572	105.2832706	102.4398925	99.68914551	97.02751363	94.4516341	91.95828979	89.54440211
230505A00017	5/5/2023	4.01	5/5/2026	103.4216756	102.4762075	101.5480567	100.63675	99.74183151	98.86286145	97.99941581	97.15108546	96.31747554
230505A00022	5/5/2023	3.85	5/5/2028	111.2627993	108.2229572	105.2832706	102.4398925	99.68914551	97.02751363	94.4516341	91.95828979	89.54440211
230505A00027	5/5/2023	4.01	5/5/2026	103.4216756	102.4762075	101.5480567	100.63675	99.74183151	98.86286145	97.99941581	97.15108546	96.31747554
230505A00071	5/5/2023	3.85	5/5/2028	111.2627993	108.2229572	105.2832706	102.4398925	99.68914551	97.02751363	94.4516341	91.95828979	89.54440211
230508A00007	5/8/2023	3.92	5/8/2028	111.500959	108.4493683	105.4985559	102.6446407	99.88391338	97.21282776	94.62799272	92.12616438	89.70423893
230508A00017	5/8/2023	4.01	5/10/2027	107.7406457	105.7489986	103.8045961	101.9060275	100.0519336	98.24100515	96.47197986	94.74364092	93.05481478
230508A00018	5/8/2023	3.92	5/8/2028	111.500959	108.4493683	105.4985559	102.6446407	99.88391338	97.21282776	94.62799272	92.12616438	89.70423893
230509A00036	5/9/2023	4.02	5/10/2027	107.7602965	105.7684519	103.8238556	101.925097	100.0708167	98.25970533	96.49050056	94.76198545	93.07298636
230509A00060	5/9/2023	3.92	5/9/2028	111.511126	108.4566482	105.5031309	102.6466827	99.88358422	97.21028008	94.62337037	92.11960303	89.69586648
230509A00118	5/9/2023	4.12	5/8/2026	103.5588171	102.6043762	101.6675686	100.7479083	99.84492697	98.95817326	98.08721194	97.23162326	96.39100222
230510A00009	5/10/2023	4.07	5/11/2026	103.5447718	102.5821239	101.637417	100.7101522	99.79984891	98.90604419	98.02829178	97.16616138	96.31923798
230510A00014	5/10/2023	4.07	5/11/2026	103.5447718	102.5821239	101.637417	100.7101522	99.79984891	98.90604419	98.02829178	97.16616138	96.31923798
230510A00018	11/10/2023	3.61	11/10/2026	105.0365959	103.5730132	102.1372206	100.7284947	99.34613664	97.98947126	96.65784594	95.35062971	94.06721234
230510A00037	5/10/2023	3.84	5/10/2028	111.28286	108.2290582	105.2763105	102.4207178	99.65855387	96.9862566	94.40041994	91.89778609	89.47523813
230510A00057	5/10/2023	3.98	5/11/2026	103.4587017	102.4964973	101.552228	100.6253951	99.71551832	98.82213464	97.94479796	97.08307811	96.23656018
230510A00062	8/10/2023	3.78	8/10/2026	104.2871313	103.067598	101.876641	100.7132634	99.57651419	98.46548562	97.37931085	96.31716163	95.27824618
230511A00023	5/11/2023	3.95	5/19/2026	103.5163027	102.5317179	101.5659017	100.6183204	99.6884604	98.77582726	97.87994479	97.00035423	96.13661346
230511A00032	5/11/2023	3.7	5/11/2026	103.2580432	102.2959221	101.3517552	100.4250426	99.51530297	98.62207258	97.74490442	96.88336753	96.03704625
230511A00036	5/11/2023	3.79	5/19/2027	107.4036421	105.3909634	103.4266097	101.5091202	99.63708849	97.80916001	96.02402984	94.28044045	92.57717965
230511A00038	5/11/2023	3.95	5/11/2026	103.4300117	102.467955	101.5238317	100.5971428	99.68740812	98.79416479	97.91696669	97.05538369	96.20900091
230511A00039	5/11/2023	3.86	11/27/2026	105.5885286	104.0733142	102.5877502	101.1310413	99.70242021	98.30114626	96.92650442	95.57780406	94.25437794

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230511A00042	5/11/2023	3.72	5/11/2028	110.934823	107.8834945	104.933269	102.0802413	99.32067928	96.65101572	94.06783971	91.56788894	89.14804235
230511A00043	5/11/2023	3.72	5/16/2028	110.9828811	107.9171868	104.9535085	102.0878879	99.3165432	96.63586048	94.04238489	91.5328128	89.1039843
230511A00046	5/11/2023	3.95	5/11/2026	103.4300117	102.467955	101.5238317	100.5971428	99.68740812	98.79416479	97.91696669	97.05538369	96.20900091
230511A00069	5/11/2023	3.98	5/12/2026	103.4695713	102.5045518	101.5575713	100.6281268	99.71573377	98.81992539	97.94025179	97.07627925	96.22758951
230511A00080	5/11/2023	3.49	5/11/2028	110.4659351	107.4166008	104.4684681	101.6176231	98.86032593	96.1930018	93.61223289	91.11475045	88.69742738
230512A00010	5/12/2023	3.75	5/12/2026	103.3163046	102.3511225	101.4040018	100.4744381	99.56194602	98.66605779	97.7863226	96.92230589	96.07358854
230512A00011	5/12/2023	3.78	5/12/2028	111.1235922	108.0667091	105.1111782	102.2530815	99.48867488	96.81437981	94.22677462	91.72258687	89.29868597
230512A00026	5/12/2023	4	5/12/2026	103.4887533	102.5236347	101.5765565	100.6470155	99.73452716	98.83862471	97.95885823	97.09479398	96.24601366
230512A00033	5/12/2023	3.75	5/12/2026	103.3163046	102.3511225	101.4040018	100.4744381	99.56194602	98.66605779	97.7863226	96.92230589	96.07358854
230512A00037	5/12/2023	3.86	5/12/2027	107.4674529	105.4731254	103.526243	101.6253851	99.76918315	97.95631884	96.18552151	94.45556628	92.765272
230512A00042	5/12/2023	4	5/12/2026	103.4887533	102.5236347	101.5765565	100.6470155	99.73452716	98.83862471	97.95885823	97.09479398	96.24601366
230515A00011	5/15/2023	4.11	5/15/2026	103.6279425	102.6538201	101.6980579	100.7601397	99.83956818	98.93586474	98.04856804	97.17723352	96.32143253
230515A00045	5/15/2023	4.08	5/15/2026	103.5989203	102.624949	101.6693359	100.7315648	99.81113855	98.90757849	98.02042334	97.14922858	96.29356562
230515A00074	5/15/2023	4.11	5/15/2026	103.6279425	102.6538201	101.6980579	100.7601397	99.83956818	98.93586474	98.04856804	97.17723352	96.32143253
230515A00078	5/15/2023	3.96	5/17/2027	107.7198256	105.7093668	103.7470396	101.8313931	99.96103021	98.1346052	96.35082149	94.60842951	92.90622458
230515A00080	5/15/2023	3.88	5/15/2028	111.4523536	108.3823414	105.4143422	102.5444022	99.76874417	97.08375788	94.48599204	91.97214628	89.5390636
230516A00013	5/16/2023	4.11	5/15/2026	103.6279425	102.6538201	101.6980579	100.7601397	99.83956818	98.93586474	98.04856804	97.17723352	96.32143253
230516A00035	5/16/2023	4.11	5/15/2026	103.6279425	102.6538201	101.6980579	100.7601397	99.83956818	98.93586474	98.04856804	97.17723352	96.32143253
230516A00037	5/16/2023	3.91	5/16/2028	111.55232	108.4780698	105.5060497	102.6322944	99.85301525	97.16459178	94.56356287	92.04661887	89.61059408
230516A00069	5/16/2023	4.1	5/15/2026	103.6182684	102.6441964	101.6884839	100.7506147	99.83009164	98.92643599	98.03918648	97.16789854	96.31214356
230517A00048	5/17/2023	4.17	5/15/2026	103.6859869	102.7115623	101.755502	100.8172894	99.89642744	98.99243724	98.10485744	97.23324338	96.37716635
230518A00017	5/18/2023	4.28	5/18/2026	103.827501	102.8440445	101.8792741	100.9326599	100.0036922	99.09187991	98.19675029	97.31784771	96.45473306
230518A00019	5/18/2023	3.81	5/18/2028	111.4920538	108.4081498	105.4270914	102.5448782	99.75768877	97.06187162	94.45393651	91.93054638	89.48850973
230519A00012	5/19/2023	4.53	12/19/2025	102.3046964	101.7416168	101.184754	100.6340055	100.0892705	99.55045067	99.0174499	98.49017401	97.96853089
230519A00027	5/19/2023	4.39	5/19/2026	103.9468333	102.9599835	101.9919324	101.0421458	100.1101093	99.19532791	98.29732481	97.41564066	96.54983274
230519A00029	5/19/2023	4.39	5/19/2026	103.9468333	102.9599835	101.9919324	101.0421458	100.1101093	99.19532791	98.29732481	97.41564066	96.54983274
230519A00030	5/19/2023	4.27	5/19/2027	108.3588637	106.3364672	104.3625848	102.4357504	100.5545524	98.71763126	96.92367726	95.17142825	93.45966759
230519A00041	5/19/2023	3.92	5/19/2028	111.8330664	108.7412755	105.7526399	102.8631443	100.0689533	97.36640206	94.75198774	92.2223614	89.77432029
230522A00026	5/22/2023	4.35	5/22/2026	103.9433744	102.9482398	101.972218	101.0147611	100.0753423	99.15345467	98.24860986	97.36033771	96.48818517
230522A00043	5/22/2023	4.17	5/16/2028	112.3315522	109.2455939	106.2621588	103.3772717	100.5871349	97.88811882	95.27675379	92.7497219	90.30384956
230522A00046	5/22/2023	4.17	5/22/2028	112.3967037	109.2932708	106.2934696	103.3932604	100.5887851	97.87635731	95.25245392	92.71370684	90.25689526
230522A00093	5/22/2023	4.17	5/22/2028	112.3967037	109.2932708	106.2934696	103.3932604	100.5887851	97.87635731	95.25245392	92.71370684	90.25689526
230523A00008	5/23/2023	4.44	5/26/2026	104.0807544	103.0738096	102.0864085	101.1179853	100.167996	99.23591697	98.32124458	97.42349377	96.5421974

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230523A00024	5/23/2023	4.06	5/24/2027	108.142145	106.1056209	104.1183244	102.1787565	100.2854743	98.43708868	96.63226193	94.86970515	93.14817637
230523A00048	5/23/2023	4.44	5/26/2026	104.0807544	103.0738096	102.0864085	101.1179853	100.167996	99.23591697	98.32124458	97.42349377	96.5421974
230523A00085	5/23/2023	4.39	5/23/2029	117.330137	113.1058415	109.0610464	105.187145	101.4759904	97.91986782	94.51146976	91.24387198	88.11051143
230523A00086	5/23/2023	4.42	5/23/2030	121.4372536	116.0818782	111.0017716	106.1812718	101.6056898	97.26124484	93.13500265	89.21481961	85.48929015
230523A00088	5/23/2023	4.59	5/23/2033	131.9888775	123.2064973	115.1008055	107.6155223	100.699341	94.30546476	88.39118751	82.91751706	77.84883386
230523A00089	5/23/2023	4.65	5/23/2034	135.426504	125.4876022	116.3956546	108.0730261	100.4496074	93.46204879	87.05307585	81.17087717	75.76855687
230523A00090	5/23/2023	4.71	5/23/2035	138.8160967	127.7163918	117.6511353	108.5168607	100.2210071	92.68071697	85.82177145	79.57764779	73.88868374
230523A00091	5/23/2023	4.77	5/23/2036	141.9895706	129.7361146	118.7204283	108.8085208	99.88164478	91.83448782	84.57358655	78.01593533	72.08776466
230524A00009	5/24/2023	3.9	5/24/2028	111.82449	108.7190821	105.7177328	102.8163735	100.011119	97.29825731	94.6742417	92.13568177	89.67933582
230524A00028	5/24/2023	4.36	5/26/2026	104.000926	102.9944092	102.0074302	101.0394234	100.0898449	99.15817132	98.24389904	97.34654315	96.46563661
230525A00094	5/25/2023	4.31	5/25/2028	112.8523574	109.7337726	106.7195372	103.805574	100.9879891	98.26306256	95.62723969	93.0771226	90.6094623
230526A00013	5/26/2023	4.39	5/26/2026	104.1011564	103.0930938	102.1046117	101.1351429	100.1841419	99.25108385	98.33546379	97.43679543	96.5546105
230526A00016	5/26/2023	4.46	5/26/2027	108.8241162	106.7778466	104.7810871	102.8323277	100.9301154	99.07305089	97.25978704	95.48902591	93.75951685
230526A00033	5/26/2023	4.63	5/27/2031	126.0809637	119.5483605	113.4087985	107.6363982	102.2071188	97.09861784	92.29012281	87.76231299	83.49721069
230526A00034	5/26/2023	4.66	5/26/2032	129.4533803	121.7806225	114.6349102	107.9769389	101.7705389	95.98240953	90.58187778	85.54067767	80.83274975
230530A00027	5/30/2023	4.22	5/30/2028	112.6353566	109.5062875	106.4823956	103.5595526	100.7338169	98.00142379	95.35877657	92.80243788	90.32912172
230530A00045	5/30/2023	4.56	5/29/2026	104.6087627	103.5138601	102.4420795	101.3926922	100.3649996	99.35833215	98.37204756	97.40552947	96.45818621
230530A00048	5/30/2023	4.45	5/29/2026	104.1272428	103.1117331	102.116088	101.1397282	100.1820967	99.24265761	98.32089555	97.41631432	96.5284362
230530A00054	5/30/2023	4.56	5/29/2026	104.6087627	103.5138601	102.4420795	101.3926922	100.3649996	99.35833215	98.37204756	97.40552947	96.45818621
230530A00055	5/30/2023	4.56	5/29/2026	104.6087627	103.5138601	102.4420795	101.3926922	100.3649996	99.35833215	98.37204756	97.40552947	96.45818621
230530A00118	5/30/2023	4.4	5/28/2027	108.728114	106.6773622	104.6763607	102.7235883	100.817581	98.95692966	97.14027723	95.36631668	93.63378862
230530A00171	5/30/2023	4.43	5/29/2026	104.1071196	103.0917187	102.0961809	101.1199269	100.1623997	99.22306361	98.30140317	97.39692224	96.50914311
230531A00037	5/31/2023	4.41	5/29/2026	104.0869965	103.0717042	102.0762737	101.1001255	100.1427027	99.20346961	98.28191079	97.37753015	96.48985001
230531A00038	5/31/2023	4.01	5/28/2027	108.0874988	106.0406135	104.0434635	102.0945264	100.1923372	98.33548571	96.52261402	94.75241431	93.02362648
230531A00042	5/31/2023	4.01	5/28/2027	108.0874988	106.0406135	104.0434635	102.0945264	100.1923372	98.33548571	96.52261402	94.7524143	93.02362648
230531A00060	5/31/2023	4.44	2/27/2026	103.0501535	102.2910803	101.5432069	100.8062866	100.0800799	99.36435424	98.65888375	97.96344899	97.27783677
230531A00061	5/31/2023	4.42	4/1/2026	103.4121178	102.5604226	101.7227836	100.8988548	100.0883012	99.29079874	98.50603382	97.73370275	96.97351145
230531A00062	5/31/2023	4.39	4/30/2026	103.7187475	102.7855725	101.869225	100.9692525	100.0852187	99.21670236	98.36329726	97.52461114	96.70026523
230531A00063	5/31/2023	4.37	5/29/2026	104.0467501	103.0316754	102.0364594	101.0605228	100.1033087	99.16428161	98.24292604	97.33874598	96.45126382
230531A00090	5/31/2023	4.41	6/1/2026	104.1240686	103.1002566	102.0966325	101.1126027	100.147597	99.20106687	98.27248488	97.36134341	96.46715388
230531A00091	5/31/2023	4.26	6/1/2027	108.4940044	106.4346392	104.4254792	102.4649813	100.5516608	98.68408905	96.86089045	95.08074035	93.34236266
230531A00099	5/31/2023	4.41	5/29/2026	104.0869965	103.0717042	102.0762737	101.1001255	100.1427027	99.20346961	98.28191079	97.37753015	96.48985001
230601A00012	6/1/2023	4.72	6/2/2025	100.029066	100.0235018	100.0179424	100.0123879	100.0068382	100.0012933	99.99575324	99.99021796	99.98468747

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230601A00025	6/1/2023	4.12	6/1/2028	112.3537288	109.2233427	106.1983743	103.2746788	100.4482987	97.71545477	95.07253666	92.51609423	90.04282957
230602A00012	6/2/2023	4.39	6/2/2026	104.116678	103.0901316	102.0838834	101.0973352	100.1299119	99.18106054	98.25024951	97.33696718	96.44072116
230602A00020	6/2/2023	3.94	6/2/2028	112.0403122	108.9066525	105.8787442	102.9524214	100.1237072	97.38880386	94.74408382	92.18608082	89.71148182
230602A00027	6/2/2023	4.2	6/2/2026	103.9950165	102.9681003	101.9615098	100.9746456	100.0069312	99.05781264	98.12675707	97.21325185	96.31680357
230602A00030	6/2/2023	4.2	6/2/2026	103.9950165	102.9681003	101.9615098	100.9746456	100.0069312	99.05781264	98.12675707	97.21325185	96.31680357
230602A00051	6/2/2023	4.33	6/2/2038	124.6133209	117.430926	110.8466889	104.802044	99.24477029	94.12825171	89.41082822	85.05522707	81.02806331
230605A00022	6/5/2023	4.39	6/4/2027	108.7954065	106.7244185	104.7040342	102.7326929	100.8088933	98.93119082	97.09819484	95.30856649	93.56101624
230606A00008	6/6/2023	3.98	6/6/2028	112.2064897	109.0588624	106.0177214	103.0788597	100.2382619	97.49209429	94.83669536	92.26856706	89.78436642
230606A00015	6/6/2023	4.24	6/6/2028	112.776563	109.6254469	106.5807481	103.6382678	100.7939981	98.04411208	95.3849548	92.81303414	90.32501263
230607A00001	6/7/2023	4.9	6/6/2025	100.0792328	100.0625394	100.0458623	100.0292015	100.0125571	99.99592891	99.979317	99.96272131	99.94614182
230607A00007	6/7/2023	4.24	6/7/2028	112.7881359	109.6339846	106.586423	103.6412423	100.7944252	98.04213644	95.38071272	92.80665431	90.31661662
230607A00020	6/7/2023	4.28	6/7/2028	112.7231314	109.6075692	106.5981675	103.6906658	100.8810017	98.16530115	95.53986787	93.00117417	90.54585211
230607A00038	6/7/2023	4.58	6/5/2026	104.3502269	103.3140705	102.2985645	101.303095	100.3270725	99.36993015	98.43112314	97.5101274	96.60643871
230608A00003	6/8/2023	4.23	6/8/2028	112.7691005	109.6123829	106.5624155	103.6149799	100.7660502	98.01178259	95.34850612	92.77271371	90.28105391
230608A00049	6/8/2023	4.47	6/8/2026	104.2767813	103.2326937	102.2095866	101.2068312	100.2238236	99.25998368	98.31475382	97.38759789	96.47800019
230609A00016	6/9/2023	4.91	6/9/2025	100.1162176	100.0911792	100.0661673	100.0411821	100.0162233	99.99129106	99.96638523	99.94150578	99.91665268
230609A00026	6/9/2023	4.11	6/9/2027	108.4331391	106.34896	104.3159934	102.332649	100.3973973	98.50876751	96.66534395	94.86576414	93.10871616
230609A00027	6/9/2023	3.99	6/9/2028	112.2703679	109.1131843	106.0630166	103.1156277	100.2669739	97.51319501	94.85060473	92.27568167	89.78506098
230609A00034	6/9/2023	3.99	6/9/2028	112.2703679	109.1131843	106.0630166	103.1156277	100.2669739	97.51319501	94.85060473	92.27568167	89.78506098
230609A00036	6/9/2023	4.91	6/6/2025	100.0794089	100.0627153	100.0460381	100.0293772	100.0127326	99.99610431	99.97949226	99.96289643	99.9463168
230609A00038	6/9/2023	4.91	6/10/2025	100.1284872	100.1006675	100.072878	100.0451188	100.0173899	99.98969117	99.96202255	99.93438401	99.9067755
230609A00039	6/9/2023	4.73	12/10/2025	102.3079551	101.7697242	101.2371741	100.7102149	100.1887587	99.67271933	99.16201252	98.65655571	98.15626801
230609A00040	6/9/2023	4.38	5/12/2027	108.4921791	106.4875229	104.5305118	102.6197195	100.7537721	98.93134602	97.15116549	95.41200075	93.71266595
230609A00041	6/9/2023	4.53	7/13/2026	104.8103901	103.6656943	102.5461062	101.450805	100.3790049	99.3299542	98.30293269	97.29725041	96.31224597
230609A00042	6/9/2023	4.46	11/25/2026	106.4695147	104.9529824	103.4660087	102.0078033	100.5776038	99.17467401	97.79830326	96.44780495	95.12251573
230609A00043	6/9/2023	4.32	9/29/2027	110.0747145	107.6627873	105.3164872	103.033665	100.8122548	98.65027019	96.54580026	94.49700669	92.50212038
230609A00076	7/10/2023	4.19	7/10/2028	113.0088823	109.7578236	106.6190653	103.5880652	100.660494	97.83222391	95.09931778	92.45801911	89.90474247
230612A00023	6/12/2023	4.32	6/12/2026	104.2462282	103.1901204	102.1554795	101.1416547	100.1480213	99.17397948	98.21895307	97.28238819	96.36375237
230612A00024	6/12/2023	4.69	6/12/2025	100.1487061	100.1152978	100.0819282	100.048597	100.0153044	99.98205011	99.94883416	99.91565644	99.8825169
230613A00010	6/13/2023	4.9	6/13/2025	100.1649283	100.1287657	100.0926455	100.0565676	100.0205321	99.98453875	99.94858754	99.91267838	99.8768112
230613A00015	6/13/2023	4.73	6/13/2033	118.2557955	113.835005	109.658286	105.7095078	101.9737411	98.43716006	95.08695273	91.91123931	88.89899771
230613A00021	6/13/2023	4.35	6/14/2027	108.8396214	106.7398068	104.6917397	102.6938055	100.744452	98.8421864	96.98557274	95.17322903	93.40382493
230613A00034	6/13/2023	4.56	6/12/2026	104.4233105	103.3672866	102.3327047	101.3189152	100.325295	99.35124521	98.39619079	97.45957895	96.54087817

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230613A00061	6/13/2023	4.56	6/15/2026	104.4634253	103.3988286	102.3560163	101.3343235	100.3331122	99.35176989	98.38970816	97.44636179	96.52118746
230613A00091	6/13/2023	4.58	6/15/2026	104.4844897	103.4197744	102.3768452	101.3550372	100.3537123	99.37225788	98.41008565	97.46663028	96.54134842
230614A00001	6/14/2023	4.55	6/12/2026	104.4128614	103.3568959	102.3223715	101.3086388	100.3150746	99.34107999	98.38608003	97.4495219	96.53087412
230614A00029	6/14/2023	4.55	6/15/2026	104.4528932	103.3883557	102.3456018	101.3239667	100.3228122	99.34152589	98.37951942	97.43622755	96.51110698
230614A00031	6/14/2023	4.94	6/16/2025	100.2038999	100.1593893	100.1149347	100.070536	100.026193	99.98190572	99.93767395	99.89349762	99.84937662
230614A00047	6/14/2023	4.94	6/16/2025	100.2038999	100.1593893	100.1149347	100.070536	100.026193	99.98190572	99.93767395	99.89349762	99.84937662
230614A00048	6/14/2023	4.55	6/15/2026	104.4528932	103.3883557	102.3456018	101.3239667	100.3228122	99.34152589	98.37951942	97.43622755	96.51110698
230615A00023	6/15/2023	4.58	6/15/2026	104.4844897	103.4197744	102.3768452	101.3550372	100.3537123	99.37225788	98.41008565	97.46663028	96.54134842
230615A00026	6/15/2023	4.84	6/15/2038	147.5059241	132.939377	120.0724659	108.6929708	98.61641125	89.68228206	81.75081677	74.70020322	68.42418576
230615A00039	6/15/2023	4.16	6/15/2027	108.6090988	106.5060363	104.4549079	102.4540898	100.502021	98.59720057	96.73818463	94.92358388	93.152061
230615A00044	6/15/2023	4.33	6/15/2026	104.2954984	103.2307617	102.1878354	101.1660534	100.1647762	99.18339012	98.22130568	97.27795654	96.35279833
230615A00103	6/15/2023	4.99	6/16/2025	100.2061499	100.1616374	100.1171809	100.0727802	100.0284354	99.98414617	99.9399125	99.89573428	99.85161139
230616A00012	6/16/2023	4.41	6/16/2026	104.3929501	103.3248779	102.2787377	101.2538578	100.2495937	99.26532699	98.30046352	97.35443266	96.42668592
230616A00037	6/16/2023	4.48	6/16/2027	109.1335449	107.024953	104.9683991	102.962256	101.0049595	99.09500563	97.23094752	95.41139307	93.6350023
230616A00038	6/16/2023	4.32	6/16/2028	113.13893	109.9536302	106.8765758	103.9034653	101.0301945	98.25284634	95.56768099	92.97112675	90.45977143
230616A00040	6/16/2023	4.66	6/16/2026	104.5823962	103.5143445	102.4682004	101.4432935	100.4389805	99.4546442	98.4896916	97.54355309	96.61568121
230616A00106	6/16/2023	4.61	6/16/2026	104.5295967	103.4618431	102.4159927	101.3913753	100.3873478	99.40329298	98.43861799	97.49275331	96.56515154
230620A00035	6/20/2023	4.36	6/20/2030	121.4148341	115.9798466	110.8279055	105.9426968	101.3089339	96.91228813	92.73932299	88.77743421	85.01479363
230620A00065	6/20/2023	4.56	6/18/2026	104.5035419	103.4303664	102.3793194	101.3497204	100.3409164	99.35228093	98.38321247	97.43313314	96.5014877
230620A00089	6/20/2023	4.98	6/20/2025	100.2556568	100.2000223	100.1444639	100.0889815	100.0335749	99.97824402	99.92298859	99.86780851	99.81270361
230620A00091	6/20/2023	4.56	6/22/2026	104.5570334	103.4724104	102.410377	101.3702316	100.3513014	99.35294111	98.37453125	97.41547709	96.47520734
230621A00016	6/21/2023	4.55	6/22/2026	104.5463074	103.4617459	102.399773	101.3596872	100.3408159	99.34251352	98.36416082	97.40516304	96.46494889
230621A00022	6/21/2023	4.24	6/21/2028	112.9501519	109.7534513	106.6657709	103.6827621	100.800277	98.01435733	95.32122476	92.7172716	90.19905187
230621A00041	6/21/2023	4.24	6/21/2028	112.9501519	109.7534513	106.6657709	103.6827621	100.800277	98.01435733	95.32122476	92.7172716	90.19905187
230621A00047	6/21/2023	4.44	6/21/2028	107.0405613	105.4013006	103.8039916	102.2472153	100.7296118	99.2498778	97.80676326	96.39906915	95.02564486
230621A00048	6/21/2023	4.55	6/22/2026	104.5463074	103.4617459	102.399773	101.3596872	100.3408159	99.34251352	98.36416082	97.40516304	96.46494889
230622A00004	6/22/2023	4.23	6/22/2027	108.8408353	106.715413	104.6427807	102.6212749	100.6492973	98.72531117	96.8478393	95.01546052	93.22680746
230622A00005	6/22/2023	4.05	6/22/2028	112.6008176	109.4013075	106.3111492	103.3259726	100.4416098	97.65408362	94.95959837	92.35452984	89.83541667
230622A00019	6/22/2023	4.33	6/22/2028	112.6741356	109.6022323	106.6352277	103.7688815	100.9991533	98.3221914	95.73432325	93.23204524	90.81201408
230622A00027	6/22/2023	4.49	6/22/2026	104.4819513	103.3977584	102.3361487	101.2964209	100.2779024	99.27994796	98.30193828	97.34327875	96.40339822
230622A00028	6/22/2023	4.35	6/22/2027	108.9401039	106.8165077	104.7455997	102.7257212	100.7552781	98.83273837	96.95662849	95.1255312	93.33808274
230622A00030	6/22/2023	4.17	6/22/2028	112.7447497	109.5483729	106.4611049	103.47859	100.5966735	97.81139094	95.11895838	92.51576274	89.9983531
230622A00045	6/22/2023	4.91	6/23/2025	100.2886326	100.2246617	100.1607836	100.0969981	100.0333051	99.96970428	99.90619554	99.84277864	99.77945339

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230622A00047	6/22/2023	4.49	6/22/2026	104.4819513	103.3977584	102.3361487	101.2964209	100.2779024	99.27994796	98.30193828	97.34327875	96.40339822
230622A00049	6/22/2023	4.71	12/17/2025	102.381491	101.8236943	101.2719961	100.7262967	100.1864982	99.65250502	99.12422368	98.6015626	98.0844322
230622A00056	6/26/2023	4.49	6/26/2026	104.5346705	103.4390284	102.3664332	101.3161622	100.2875227	99.27985055	98.29250836	97.32488448	96.37639155
230622A00083	6/22/2023	4.55	6/22/2026	104.5463074	103.4617459	102.399773	101.3596872	100.3408159	99.34251352	98.36416082	97.40516304	96.46494889
230622A00093	6/22/2023	4.55	6/22/2026	104.5463074	103.4617459	102.399773	101.3596872	100.3408159	99.34251352	98.36416082	97.40516304	96.46494889
230622A00095	6/22/2023	4.38	6/22/2027	109.0026348	106.8783739	104.8068145	102.7862975	100.8152284	98.89207473	97.01536277	95.18367491	93.39564704
230622A00096	6/22/2023	4.21	6/22/2028	112.8687351	109.6704342	106.5812915	103.5969495	100.713252	97.92623299	95.23210707	92.62725973	90.10823872
230623A00002	6/23/2023	4.45	6/23/2026	104.452116	103.3653087	102.3011967	101.2590734	100.2382614	99.23811063	98.2579975	97.29732321	96.35551264
230623A00003	6/23/2023	4.29	6/23/2027	108.8274362	106.7021975	104.6297387	102.6083964	100.6365719	98.71272889	96.83538989	95.00313385	93.21459341
230623A00025	6/23/2023	4.45	6/23/2026	104.452116	103.3653087	102.3011967	101.2590734	100.2382614	99.23811063	98.2579975	97.29732321	96.35551264
230623A00026	6/23/2023	4.29	6/23/2027	108.8274362	106.7021975	104.6297387	102.6083964	100.6365719	98.71272889	96.83538989	95.00313385	93.21459341
230623A00031	6/23/2023	4.87	6/23/2025	100.2860658	100.222097	100.1582211	100.0944378	100.030747	99.9671484	99.90364184	99.84022711	99.77690404
230623A00036	6/23/2023	4.45	6/23/2026	104.452116	103.3653087	102.3011967	101.2590734	100.2382614	99.23811063	98.2579975	97.29732321	96.35551264
230623A00051	6/23/2023	4.18	6/23/2028	112.7871519	109.5872553	106.4966547	103.5109841	100.6260787	97.83796491	95.14285011	92.53711304	90.01729515
230623A00056	6/23/2023	4.18	6/23/2028	112.7871519	109.5872553	106.4966547	103.5109841	100.6260787	97.83796491	95.14285011	92.53711304	90.01729515
230623A00057	6/23/2023	4.52	6/23/2026	104.5273919	103.4401524	102.3756146	101.3330716	100.3118458	99.31128719	98.33077193	97.36970109	96.42749943
230626A00019	6/26/2023	4.91	6/20/2025	100.25174	100.1961088	100.1405538	100.0850747	100.0296715	99.97434386	99.91909175	99.86391498	99.80881339
230626A00021	6/26/2023	4.49	6/26/2026	104.5346705	103.4390284	102.3664332	101.3161622	100.2875227	99.27985055	98.29250836	97.32488448	96.37639155
230626A00022	6/26/2023	4.34	6/25/2027	108.9568599	106.8245588	104.7452972	102.7173995	100.7392562	98.8093202	96.92610407	95.08817728	93.29416352
230626A00023	6/26/2023	4.18	6/26/2028	112.8213692	109.6123529	106.5131587	103.5193898	100.6268532	97.83154868	95.12965844	92.51753783	89.9917063
230626A00026	6/26/2023	4.84	6/26/2025	100.3204583	100.2481532	100.175959	100.1038755	100.0319024	99.96003948	99.88828653	99.81664328	99.74510948
230627A00004	6/27/2023	4.47	6/29/2026	104.5523723	103.4482638	102.3675498	101.3094916	100.2733813	99.25854036	98.26431786	97.29008925	96.33525499
230627A00005	6/27/2023	4.3	6/28/2027	108.91042	106.7700874	104.6831333	102.6478659	100.6626603	98.72595479	96.83624826	94.99209717	93.19211293
230627A00006	6/27/2023	4.12	6/27/2028	112.6459649	109.4368195	106.3375967	103.3438924	100.4515065	97.65643206	94.9548452	92.34309561	89.81769742
230627A00030	6/27/2023	4.17	6/27/2028	112.8016399	109.590068	106.4884812	103.4924733	100.597842	97.80057846	95.09685706	92.48302563	89.95559658
230627A00035	6/27/2023	4.21	6/27/2028	112.9261799	109.7126668	106.6091888	103.6113379	100.7149103	97.91589558	95.21046655	92.59496965	90.06591592
230627A00036	6/27/2023	4.38	6/28/2027	109.0785012	106.936368	104.8476493	102.8106525	100.8237515	98.88538363	96.9940469	95.14829687	93.34674408
230627A00037	6/27/2023	4.56	6/26/2026	104.610528	103.5144471	102.4414195	101.3907225	100.3616631	99.35357708	98.36582686	97.39780065	96.44891098
230627A00060	6/27/2023	4.89	6/27/2025	100.3363205	100.2612331	100.186263	100.1114098	100.0366734	99.96205353	99.88754985	99.81316213	99.7388901
230627A00065	6/27/2023	4.95	6/27/2025	100.3408281	100.2657368	100.1907628	100.1159058	100.0411656	99.96654181	99.89203429	99.81764274	99.74336689
230627A00087	6/27/2023	4.95	6/30/2025	100.377866	100.294449	100.2111693	100.1280264	100.04502	99.96214993	99.87941576	99.7968172	99.71435391
230627A00089	6/27/2023	4.56	6/30/2026	104.6640257	103.5564763	102.4724469	101.411193	100.3720015	99.35418886	98.35709933	97.38010387	96.42259867
230627A00090	6/27/2023	4.21	6/27/2028	112.9261799	109.7126668	106.6091888	103.6113379	100.7149103	97.91589558	95.21046655	92.59496965	90.06591592

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230628A00015	6/28/2023	4.98	6/27/2025	100.3430818	100.2679886	100.1930127	100.1181538	100.0434116	99.96878594	99.89427651	99.81988305	99.74560528
230628A00016	6/28/2023	4.58	6/26/2026	104.6322015	103.5359953	102.4628442	101.4120254	100.3828461	99.3746418	98.386775	97.41863384	96.46963081
230628A00017	6/28/2023	4.41	6/28/2027	109.1415316	106.9987232	104.9093429	102.8716975	100.8841607	98.94516944	97.05322139	95.20687176	93.40473076
230628A00018	6/28/2023	4.23	6/28/2028	112.9999941	109.7824647	106.6751713	103.673695	100.7738215	97.97153077	95.2629865	92.64452653	90.11265386
230628A00028	6/28/2023	4.58	6/24/2026	104.6053431	103.5148684	102.4472166	101.4016755	100.3775623	99.3742221	98.39102647	97.42737209	96.48267956
230628A00038	6/28/2023	4.58	6/24/2026	104.6053431	103.5148684	102.4472166	101.4016755	100.3775623	99.3742221	98.39102647	97.42737209	96.48267956
230628A00061	6/28/2023	4.47	6/26/2026	104.512997	103.4174802	102.3450085	101.2948592	100.2663397	99.25878583	98.27156022	97.30405129	96.35567172
230628A00063	6/28/2023	4.47	6/29/2026	104.5523723	103.4482638	102.3675498	101.3094916	100.2733813	99.25854036	98.26431786	97.29008925	96.33525499
230628A00068	6/28/2023	4.29	6/28/2027	108.8894099	106.7493023	104.6625688	102.6275176	100.6425239	98.70602618	96.81652343	94.97257221	93.17278404
230629A00019	6/29/2023	4.51	6/24/2027	109.2996122	107.1665008	105.0863858	103.0575951	101.0785224	99.14762341	97.26341363	95.42446509	93.62940389
230629A00025	6/29/2023	4.7	6/24/2026	104.7347198	103.6435004	102.5751149	101.5288507	100.5040248	99.49998199	98.51609362	97.55175616	96.60638997
230629A00037	6/29/2023	4.69	6/29/2026	104.792609	103.6871005	102.6050072	101.54559	100.5081404	99.49197948	98.49645579	97.52094434	96.56484516
230629A00041	6/29/2023	5.09	6/30/2025	100.3895287	100.306102	100.2228125	100.13966	100.056644	99.97376427	99.89102049	99.80841233	99.72593947
230629A00042	6/29/2023	4.69	6/29/2026	104.792609	103.6871005	102.6050072	101.54559	100.5081404	99.49197948	98.49645579	97.52094434	96.56484516
230629A00045	6/29/2023	4.69	6/29/2026	104.792609	103.6871005	102.6050072	101.54559	100.5081404	99.49197948	98.49645579	97.52094434	96.56484516
230629A00046	6/29/2023	4.51	6/29/2027	109.3646386	107.2165909	105.1221361	103.079574	101.0872717	99.14366	97.24723054	95.39653296	93.59017212
230629A00070	6/29/2023	5.09	6/30/2025	100.3895287	100.306102	100.2228125	100.13966	100.056644	99.97376427	99.89102049	99.80841233	99.72593947
230629A00071	6/29/2023	4.41	6/29/2028	113.5178106	110.2964607	107.1868066	104.1842871	101.2845581	98.48348049	95.77710881	93.1616811	90.6336089
230629A00072	6/29/2023	4.69	6/29/2026	104.792609	103.6871005	102.6050072	101.54559	100.5081404	99.49197948	98.49645579	97.52094434	96.56484516
230629A00076	6/29/2023	4.51	6/29/2027	109.3646386	107.2165909	105.1221361	103.079574	101.0872717	99.14366	97.24723054	95.39653296	93.59017212
230629A00094	6/29/2023	4.41	6/29/2028	113.5178106	110.2964607	107.1868066	104.1842871	101.2845581	98.48348049	95.77710881	93.1616811	90.6336089
230629A00097	6/29/2023	4.41	6/29/2028	113.5178106	110.2964607	107.1868066	104.1842871	101.2845581	98.48348049	95.77710881	93.1616811	90.6336089
230629A00120	6/29/2023	5.03	6/27/2025	100.3468381	100.2717417	100.1967625	100.1219004	100.047155	99.97252617	99.89801355	99.82361689	99.74933594
230630A00003	6/30/2023	4.54	6/30/2027	109.4408412	107.2891255	105.1911362	103.1451671	101.1495794	99.20279858	97.30331117	95.44966194	93.64045118
230630A00028	6/30/2023	4.42	6/30/2027	109.3409189	107.1873434	105.0875984	103.039973	101.0428237	99.09457159	97.1936991	95.33874707	93.52831206
230630A00030	6/30/2023	4.23	6/30/2028	113.2534813	110.0208185	106.8991427	103.8839947	100.9711226	98.15647096	95.43616999	92.80652614	90.2640128
230630A00043	6/30/2023	4.6	6/30/2026	104.7853189	103.6759154	102.590085	101.5270815	100.4861897	99.46672398	98.46802684	97.4894675	96.53044049
230630A00046	6/30/2023	4.6	6/30/2026	104.7853189	103.6759154	102.590085	101.5270815	100.4861897	99.46672398	98.46802684	97.4894675	96.53044049
230630A00055	6/30/2023	4.35	6/30/2028	113.3977005	110.1682235	107.0494861	104.0370436	101.1266579	98.31428616	95.59607091	92.96832988	90.42754714
230630A00061	6/30/2023	5	7/11/2025	100.5205288	100.4065488	100.2928421	100.1794077	100.0662446	99.95335171	99.84072809	99.72837271	99.61628458
230630A00062	6/30/2023	4.6	6/30/2026	104.7853189	103.6759154	102.590085	101.5270815	100.4861897	99.46672398	98.46802684	97.4894675	96.53044049
230630A00079	6/30/2023	4.65	6/30/2026	104.7625535	103.6544286	102.569832	101.5080194	100.4682774	99.44992209	98.45229766	97.47477488	96.51674974
230630A00080	6/30/2023	5.02	6/30/2025	100.3836974	100.3002755	100.2169909	100.1338432	100.050832	99.9679571	99.88521813	99.80261476	99.72014669

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230630A00086	6/30/2023	4.72	6/30/2026	104.8391863	103.7306137	102.6455761	101.5833289	100.5431586	99.52438127	98.52634081	97.54840789	96.58997835
230630A00088	6/30/2023	4.54	6/30/2027	109.4408412	107.2891255	105.1911362	103.1451671	101.1495794	99.20279858	97.30331117	95.44966194	93.64045118
230630A00094	6/30/2023	4.42	6/30/2027	109.3409189	107.1873434	105.0875984	103.039973	101.0428237	99.09457159	97.1936991	95.33874707	93.52831206
230703A00013	7/3/2023	4.34	7/3/2028	113.4009331	110.1630952	107.0365125	104.0167095	101.0994193	98.28057228	95.55628559	92.92285341	90.37673772
230703A00018	7/3/2023	4.61	7/3/2026	104.8388843	103.7207844	102.6266243	101.5556398	100.5070994	99.48030163	98.47457441	97.4892729	96.52377843
230703A00019	7/3/2023	4.61	7/3/2026	104.8388843	103.7207844	102.6266243	101.5556398	100.5070994	99.48030163	98.47457441	97.4892729	96.52377843
230703A00021	7/3/2023	4.99	7/3/2025	100.4266657	100.3348345	100.2431768	100.1516921	100.0603799	99.96923959	99.87827074	99.78747284	99.69684538
230703A00028	7/3/2023	5.11	7/3/2025	100.4298872	100.3381313	100.2465479	100.1551365	100.0638966	99.97282767	99.88192927	99.7912009	99.70064207
230703A00029	7/3/2023	4.89	2/3/2026	103.0853184	102.3923838	101.7087867	101.0343393	100.3688584	99.71216591	99.06408836	98.42445683	97.79310677
230703A00043	7/3/2023	4.53	7/6/2027	109.4955198	107.3267161	105.2123636	103.1507214	101.1401175	99.17894637	97.26566506	95.39879059	93.57689699
230705A00006	7/5/2023	4.26	7/5/2028	113.4046103	110.1556934	107.0186856	103.989074	101.0625566	98.23503088	95.50258307	92.86147843	90.30815169
230705A00008	7/5/2023	4.63	7/6/2026	104.9037376	103.7768674	102.674306	101.5952716	100.5390158	99.50482156	98.49200168	97.49989734	96.52787653
230705A00019	7/5/2023	4.44	7/6/2027	109.4585681	107.2871954	105.1703939	103.1064169	101.0935878	99.13029574	97.21499342	95.34619347	93.52246577
230705A00034	7/5/2023	4.75	7/6/2026	104.9583879	103.8323644	102.7306103	101.6523457	100.5968238	99.56332926	98.55117649	97.55970809	96.58829347
230705A00035	7/5/2023	5.03	8/8/2025	100.8794922	100.6874933	100.4962361	100.3057164	100.1159297	99.92687186	99.73853858	99.55092566	99.3640289
230705A00040	7/5/2023	4.38	7/5/2028	113.5493268	110.3036188	107.1695699	104.1426819	101.2186669	98.39343513	95.66308528	93.02389403	90.47230691
230705A00042	7/5/2023	4.42	7/5/2028	113.674754	110.4270777	107.2911114	104.2623552	101.3365195	98.50951299	95.77743278	93.1365541	90.58332109
230705A00103	7/5/2023	4.56	7/6/2027	109.5592161	107.3897233	105.2746956	103.2123916	101.2011392	99.23933214	97.3254273	95.45794132	93.6354479
230705A00111	7/5/2023	4.9	1/6/2026	102.7384874	102.1242188	101.5173155	100.9176452	100.3250789	99.73949067	99.16075764	98.58875967	98.02337947
230706A00014	7/6/2023	4.99	7/6/2038	149.55208	134.8032569	121.7779351	110.260401	100.0632157	91.02336634	82.998959	75.86637498	69.51782305
230706A00034	7/6/2023	5.18	7/7/2025	100.4886641	100.3857893	100.2831362	100.180704	100.078492	99.97649942	99.87472557	99.7731697	99.67183108
230707A00022	9/1/2023	4.61	8/30/2030	123.4189134	117.7319545	112.3499537	107.2547943	102.4295394	97.858349	93.5264016	89.41982331	85.52562154
230707A00023	9/1/2023	4.61	8/30/2030	123.4189134	117.7319545	112.3499537	107.2547943	102.4295394	97.858349	93.5264016	89.41982331	85.52562154
230707A00031	7/7/2023	4.84	7/7/2026	105.0730546	103.9435573	102.8384608	101.7569792	100.6983599	99.66188204	98.64685485	97.65261607	96.67853046
230710A00053	7/10/2023	4.98	7/10/2025	100.5150948	100.403794	100.2927545	100.1819756	100.0714561	99.96119523	99.85119193	99.74144527	99.63195431
230710A00066	7/10/2023	5	7/10/2025	100.5079398	100.396741	100.2858025	100.1751231	100.064702	99.95453815	99.84463074	99.73497878	99.62558133
230711A00012	7/11/2023	5.07	7/11/2025	100.5284979	100.4145107	100.3007967	100.1873551	100.0741847	99.96128466	99.84865383	99.73629126	99.62419595
230711A00013	7/11/2023	4.78	7/13/2026	105.0930783	103.9466829	102.8254214	101.7284719	100.6550483	99.60439818	98.57580071	97.56856538	96.58203025
230711A00027	7/11/2023	5.07	7/11/2025	100.5284979	100.4145107	100.3007967	100.1873551	100.0741847	99.96128466	99.84865383	99.73629126	99.62419595
230711A00038	7/11/2023	4.89	10/10/2025	101.6276281	101.2599249	100.894895	100.5325093	100.1727389	99.8155555	99.46093114	99.10883824	98.75924966
230711A00087	7/11/2023	5.04	6/16/2025	100.2083998	100.1638854	100.119427	100.0750245	100.0306777	99.98638662	99.94215106	99.89797094	99.85384616
230712A00002	7/12/2023	4.31	7/12/2028	113.4096257	110.1467072	106.9965988	103.9547318	101.0167523	98.17850908	95.4360432	92.78557751	90.22350715
230712A00014	7/12/2023	4.62	7/13/2026	104.9121578	103.7668502	102.6466597	101.5507651	100.4783806	99.42875403	98.40116518	97.3949238	96.40936831

Classification | Public

Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230712A00015	7/12/2023	4.62	7/13/2026	104.9121578	103.7668502	102.6466597	101.5507651	100.4783806	99.42875403	98.40116518	97.3949238	96.40936831
230712A00017	7/12/2023	4.45	7/12/2027	109.4000761	107.2158021	105.0866771	103.0109256	100.9868433	99.01279388	97.08720571	95.20856852	93.37543064
230712A00018	7/12/2023	4.31	7/12/2028	113.4096257	110.1467072	106.9965988	103.9547318	101.0167523	98.17850908	95.4360432	92.78557751	90.22350715
230712A00019	7/12/2023	4.31	7/12/2028	113.4096257	110.1467072	106.9965988	103.9547318	101.0167523	98.17850908	95.4360432	92.78557751	90.22350715
230712A00020	7/12/2023	4.31	7/12/2028	113.4096257	110.1467072	106.9965988	103.9547318	101.0167523	98.17850908	95.4360432	92.78557751	90.22350715
230712A00021	7/12/2023	4.31	7/12/2028	113.4096257	110.1467072	106.9965988	103.9547318	101.0167523	98.17850908	95.4360432	92.78557751	90.22350715
230712A00039	7/12/2023	4.62	7/13/2026	104.9121578	103.7668502	102.6466597	101.5507651	100.4783806	99.42875403	98.40116518	97.3949238	96.40936831
230712A00040	7/12/2023	4.45	7/12/2027	109.4000761	107.2158021	105.0866771	103.0109256	100.9868433	99.01279388	97.08720571	95.20856852	93.37543064
230712A00041	7/12/2023	4.31	7/12/2028	113.4096257	110.1467072	106.9965988	103.9547318	101.0167523	98.17850908	95.4360432	92.78557751	90.22350715
230712A00051	7/12/2023	4.62	7/13/2026	104.9121578	103.7668502	102.6466597	101.5507651	100.4783806	99.42875403	98.40116518	97.3949238	96.40936831
230712A00056	7/12/2023	4.22	7/12/2028	113.1256679	109.8672316	106.7214889	103.6838753	100.7500405	97.91583695	95.17730924	92.53068357	89.9723583
230713A00014	7/13/2023	4.2	7/13/2028	113.0736601	109.8132765	106.6657382	103.6264708	100.6911151	97.85551525	95.11570785	92.46791177	89.90851854
230713A00019	7/13/2023	4.51	7/13/2026	104.787775	103.6432152	102.523761	101.4285916	100.3569215	99.30799868	98.28110325	97.27554521	96.29066323
230713A00021	7/13/2023	4.44	7/13/2026	104.7086224	103.5645384	102.4455528	101.3508449	100.2796293	99.23115437	98.2047002	97.19957702	96.21512363
230713A00023	7/13/2023	4.2	7/13/2028	113.0736601	109.8132765	106.6657382	103.6264708	100.6911151	97.85551525	95.11570785	92.46791177	89.90851854
230713A00025	7/13/2023	4.82	7/14/2025	100.5363025	100.4139961	100.2920033	100.1703229	100.0489537	99.92789435	99.80714372	99.68670056	99.56656365
230713A00026	7/13/2023	4.49	7/13/2026	104.76516	103.6207361	102.5014158	101.4063783	100.334838	99.28604317	98.2592738	97.25384001	96.26908048
230714A00019	7/14/2023	4.85	7/14/2025	100.5399677	100.4176578	100.2956615	100.1739776	100.0526049	99.93154212	99.81078804	99.69034142	99.57020106
230714A00020	7/14/2023	4.52	7/14/2026	104.8128423	103.6653379	102.5430637	101.4451929	100.3709342	99.31953034	98.29025629	97.28241727	96.29534742
230714A00022	7/14/2023	4.36	7/14/2027	109.2317941	107.0438555	104.9112693	102.8322494	100.8050815	98.82811984	96.89978379	95.01855473	93.1829731
230714A00023	7/14/2023	4.18	7/14/2028	113.0215414	109.7592134	106.6098823	103.5689642	100.6320907	97.79509752	95.05401347	92.40505005	89.84459191
230714A00026	7/14/2023	4.18	7/14/2028	113.0215414	109.7592134	106.6098823	103.5689642	100.6320907	97.79509752	95.05401347	92.40505005	89.84459191
230714A00030	7/14/2023	4.52	7/17/2026	104.8541236	103.6979852	102.5674488	101.4616694	100.3798386	99.32118316	98.28496263	97.27046797	96.27701972
230714A00034	7/14/2023	4.37	7/16/2027	109.2776088	107.083669	104.945333	102.8608026	100.8283521	98.84632491	96.91313029	95.02724004	93.18718551
230714A00036	7/14/2023	4.37	7/12/2030	121.6817049	116.1774587	110.9626063	106.0203075	101.3347943	96.89129677	92.67597398	88.67585076	84.87875872
230717A00022	7/17/2023	4.59	7/17/2026	104.9340518	103.7774285	102.6464147	101.5401652	100.4578714	99.39875987	98.36209002	97.34715262	96.35326807
230717A00061	7/17/2023	4.93	7/17/2025	100.5875662	100.4568876	100.3265646	100.1965956	100.0669792	99.93771382	99.80879811	99.68023056	99.55200972
230717A00088	7/17/2023	4.43	7/19/2027	109.4437065	107.2396882	105.0916739	102.9978464	100.9564623	98.96584809	97.02439729	95.13056666	93.28287339
230718A00014	7/18/2023	4.37	7/19/2027	109.3141499	107.1115556	104.9649363	102.8724758	100.8324312	98.84313015	96.90296669	95.01039836	93.16394305
230718A00015	7/18/2023	4.19	7/18/2028	113.0974112	109.8228063	106.6619236	103.6101361	100.6630354	97.81641985	95.06628297	92.40880346	89.84033516
230718A00038	7/18/2023	4.46	11/13/2026	106.3181813	104.8364276	103.3829465	101.956998	100.5578671	99.1848633	97.83731924	96.51458987	95.21605149
230718A00070	7/18/2023	4.06	7/18/2028	112.9187055	109.6413658	106.4779904	103.4239379	100.4747858	97.62631935	94.87452006	92.21555512	89.64576762
230718A00093	7/18/2023	4.06	7/18/2028	112.9187055	109.6413658	106.4779904	103.4239379	100.4747858	97.62631935	94.87452006	92.21555512	89.64576762

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5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230719A00006	7/19/2023	4.54	7/20/2026	104.9184106	103.7534916	102.6145502	101.5007229	100.4111841	99.34514424	98.30184753	97.28057039	96.28061967
230719A00015	7/19/2023	4.37	7/19/2027	109.3141499	107.1115556	104.9649363	102.8724758	100.8324312	98.84313015	96.90296669	95.01039836	93.16394305
230719A00027	7/19/2023	4.92	7/18/2025	100.5986392	100.4651766	100.3320837	100.1993591	100.0670011	99.93500817	99.80337877	99.67211135	99.54120439
230719A00034	7/19/2023	4.19	7/19/2028	113.1084768	109.8309263	106.6672765	103.6128898	100.6633478	97.81443934	95.0621495	92.40264872	89.83228322
230719A00035	7/19/2023	4.92	7/18/2025	100.5986392	100.4651766	100.3320837	100.1993591	100.0670011	99.93500817	99.80337877	99.67211135	99.54120439
230719A00081	12/16/2024	3.6	12/18/2026	105.4130331	103.8419753	102.3023509	100.793288	99.31394643	97.86351662	96.44121789	95.04629732	93.67802844
230719A00091	11/13/2023	4.56	11/14/2025	101.9157986	101.4505503	100.9895646	100.5327829	100.0801478	99.63160268	99.18709223	98.74656196	98.30995842
230719A00096	12/18/2023	4.46	12/19/2025	102.2654723	101.7025178	101.1457793	100.595154	100.0505413	99.51184283	98.97896246	98.45180604	97.93028149
230719A00101	10/16/2023	4.65	10/17/2025	101.6274922	101.2403712	100.8562142	100.474987	100.0966562	99.7211886	99.34855167	98.97871333	98.611642
230720A00037	7/20/2023	4.55	7/20/2026	105.0113881	103.8446743	102.7039946	101.5884831	100.4973118	99.42968907	98.38485707	97.36209031	96.36069378
230720A00038	7/20/2023	4.55	7/20/2026	105.0113881	103.8446743	102.7039946	101.5884831	100.4973118	99.42968907	98.38485707	97.36209031	96.36069378
230720A00039	7/20/2023	4.68	7/20/2026	105.0794303	103.9135278	102.7736182	101.6588375	100.5683599	99.50139534	98.45718772	97.43501313	96.43417807
230721A00003	7/21/2023	4.67	7/21/2026	105.0821065	103.9133879	102.770786	101.6534307	100.5604905	99.49116993	98.4447077	97.42037511	96.41747412
230721A00006	7/21/2023	4.32	7/21/2028	113.5440123	110.2539942	107.0784058	104.0125825	101.0520804	98.19266415	95.43029622	92.76112576	90.18147892
230721A00028	7/21/2023	5.03	7/21/2025	100.6513476	100.5095086	100.3680831	100.2270693	100.0864652	99.94626913	99.80647922	99.6670937	99.52811076
230721A00029	7/21/2023	4.67	7/21/2026	105.0821065	103.9133879	102.770786	101.6534307	100.5604905	99.49116993	98.4447077	97.42037511	96.41747412
230721A00043	7/21/2023	4.98	7/21/2025	100.6442674	100.5024361	100.3610181	100.2200118	100.0794153	99.9392267	99.79944428	99.66006622	99.52109074
230724A00037	7/24/2023	4.29	7/24/2028	113.482638	110.1852684	107.0028274	103.9306193	100.9641715	98.09922187	95.33170774	92.6577548	90.07366726
230724A00063	7/24/2023	5.08	7/24/2025	100.6968889	100.5466745	100.3969186	100.2476192	100.098774	99.95038111	99.80243836	99.65494369	99.50789505
230724A00064	7/24/2023	4.53	7/19/2027	109.6596342	107.4532426	105.3029033	103.2067976	101.1631807	99.170378	97.22678162	95.33084716	93.48109064
230724A00065	7/24/2023	4.37	7/18/2028	113.6683209	110.3846588	107.2149549	104.1545744	101.199101	98.34432567	95.58623483	92.92100034	90.3449695
230724A00066	7/24/2023	4.71	8/18/2026	105.5226749	104.2728618	103.0528055	101.8614505	100.6977905	99.56086595	98.44976109	97.36360173	96.30155276
230725A00004	7/25/2023	5.06	7/25/2025	100.7066545	100.5536531	100.4011254	100.2490695	100.097483	99.9463637	99.79570954	99.64551832	99.49578788
230725A00018	7/25/2023	4.4	7/25/2028	113.8450038	110.539075	107.3484012	104.2682712	101.2941972	98.42190336	95.64731354	92.96654103	90.37587827
230725A00023	7/25/2023	4.57	4/9/2027	108.434872	106.5227145	104.6540742	102.8277041	101.0424007	99.29700292	97.59038953	95.921478	94.2892227
230725A00028	7/25/2023	4.46	7/25/2030	122.2745723	116.718764	111.4565411	106.4707271	101.745246	97.26504519	93.01602439	88.98497042	85.1594963
230725A00071	7/25/2023	4.4	7/25/2028	113.8450038	110.539075	107.3484012	104.2682712	101.2941972	98.42190336	95.64731354	92.96654103	90.37587827
230726A00011	7/26/2023	4.24	7/26/2028	113.5815933	110.271449	107.0769465	103.99335	101.016149	98.14104595	95.36394482	92.68094008	90.08830659
230726A00012	7/26/2023	4.24	7/26/2028	113.5815933	110.271449	107.0769465	103.99335	101.016149	98.14104595	95.36394482	92.68094008	90.08830659
230726A00023	7/26/2023	4.24	7/26/2028	113.5815933	110.271449	107.0769465	103.99335	101.016149	98.14104595	95.36394482	92.68094008	90.08830659
230726A00058	7/26/2023	4.99	7/28/2025	100.7463874	100.5848761	100.4238874	100.263419	100.1034682	99.94403259	99.78510962	99.62669682	99.46879174
230726A00060	7/26/2023	4.99	7/28/2025	100.7463874	100.5848761	100.4238874	100.263419	100.1034682	99.94403259	99.78510962	99.62669682	99.46879174
230727A00016	7/27/2023	4.51	7/27/2033	131.8644827	122.9062908	114.6517446	107.0412237	100.020476	93.54010715	87.55512117	82.02450651	76.91086352

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230727A00020	7/27/2023	4.39	7/27/2028	113.8363305	110.5249773	107.3292266	104.2443458	101.2658277	98.3893777	95.61090262	92.92649961	90.332446
230727A00033	7/27/2023	4.82	7/27/2026	105.7283089	104.464074	103.2304107	102.0262157	100.8504388	99.7020788	98.58018143	97.48383619	96.41217402
230727A00037	7/27/2023	4.82	7/27/2026	105.7283089	104.464074	103.2304107	102.0262157	100.8504388	99.7020788	98.58018143	97.48383619	96.41217402
230727A00063	7/27/2023	4.38	7/27/2028	114.0410513	110.7207688	107.5164973	104.4234834	101.4372005	98.55333546	95.76777784	93.07660832	90.47608875
230727A00070	7/27/2023	4.75	7/27/2026	105.2607416	104.0741095	102.9143563	101.7805747	100.6718979	99.58749734	98.52658047	97.48838903	96.47219711
230727A00073	7/27/2023	4.81	7/27/2026	105.3309136	104.1438459	102.983664	101.8494604	100.7403682	99.65555847	98.59423869	97.55565039	96.53906751
230727A00075	7/27/2023	4.5	7/27/2028	114.1879641	110.8709898	107.6697653	104.5795531	101.595841	98.71432999	95.93092225	93.24171069	90.64296854
230728A00004	7/28/2023	4.77	7/28/2026	105.2985892	104.1089172	102.9462527	101.809682	100.6983323	99.61136955	98.54799588	97.50744805	96.48899547
230728A00005	7/28/2023	4.59	7/28/2027	109.9043081	107.6703789	105.4936564	103.3722662	101.3044112	99.2883674	97.32248022	95.40516122	93.53488482
230728A00006	7/28/2023	4.46	7/28/2028	114.0719102	110.7540061	107.5519792	104.4610828	101.4767964	98.59481319	95.81102818	93.12152755	90.52257825
230731A00012	7/31/2023	4.5	7/31/2029	118.5780483	114.132349	109.8825839	105.8189952	101.9323692	98.214002	94.65566879	91.24959403	87.98842434
230731A00036	7/31/2023	5.1	7/31/2025	100.7900067	100.6202408	100.4510441	100.2824137	100.1143468	99.94684058	99.77989234	99.61349928	99.44765866
230731A00037	7/31/2023	4.74	7/31/2026	105.3065438	104.1084054	102.9376506	101.7933471	100.6746045	99.58057186	98.51043589	97.46341853	96.43877524
230801A00001	8/1/2023	5.14	8/1/2025	100.8097549	100.637201	100.4652374	100.293861	100.1230688	99.9528579	99.78322524	99.61416795	99.4456831
230801A00021	8/1/2023	4.49	8/1/2028	114.2154884	110.884143	107.669442	104.5665937	101.5710357	98.67842149	95.88460948	93.18565128	90.57778153
230801A00022	8/1/2023	4.65	8/2/2027	110.1000172	107.8501051	105.6580641	103.5219878	101.4400491	99.41049553	97.43164577	95.50188613	93.61966718
230801A00024	8/1/2023	4.82	8/3/2026	105.4438263	104.2364515	103.0568622	101.9041056	100.777272	99.67549263	98.59793704	97.54381118	96.51235543
230801A00028	8/1/2023	5.14	8/1/2025	100.8097549	100.637201	100.4652374	100.293861	100.1230688	99.9528579	99.78322524	99.61416795	99.4456831
230802A00017	8/2/2023	4.79	8/3/2026	105.4081586	104.2010086	103.0216405	101.8691016	100.7424823	99.64091394	98.56356606	97.50964476	96.47839047
230802A00022	9/8/2023	4.41	9/8/2028	114.4044644	110.9635638	107.6463493	104.447636	101.3624907	98.3862175	95.51434508	92.74261395	90.0669652
230802A00023	10/16/2023	4.37	10/16/2028	114.7140894	111.1607508	107.7386844	104.4423428	101.2664428	98.20595127	95.25607231	92.41223447	89.67007911
230804A00030	8/4/2023	4.88	8/4/2027	105.5420041	104.3443663	103.1716069	102.0229908	100.8978117	99.79539011	98.71507239	97.65622946	96.61825563
230807A00010	8/7/2023	4.4	8/7/2028	113.996488	110.6519772	107.4250895	104.3109707	101.3050002	98.40277761	95.60011049	92.89300336	90.27764679
230807A00018	8/7/2023	4.65	8/7/2026	105.2969401	104.0793258	102.8900017	101.7279884	100.5923514	99.48219814	98.39667634	97.33497117	96.29630347
230807A00024	8/7/2023	5.03	8/7/2025	100.8668259	100.6776101	100.489114	100.3013334	100.1142642	99.92790217	99.74224341	99.55728386	99.37301951
230807A00025	8/7/2023	4.69	8/7/2026	105.3449403	104.1270209	102.9373967	101.7750881	100.6391603	99.52872102	98.44291756	97.38093505	96.34199423
230807A00033	8/7/2023	4.57	8/7/2026	105.2860316	104.0671852	102.87668	101.7135341	100.5768108	99.46561539	98.3790935	97.3164284	96.27683912
230807A00087	11/7/2023	4.75	11/7/2025	101.9192221	101.473298	101.0312864	100.5931359	100.1587958	99.72821661	99.30134941	98.87814625	98.45855997
230807A00093	2/7/2024	4.49	2/6/2026	102.8449226	102.1446414	101.4539169	100.7725542	100.1003635	99.4371604	98.78276518	98.137003	97.49970359
230808A00008	8/8/2023	4.67	4/24/2026	103.9046678	102.9871593	102.0859091	101.2004871	100.3304784	99.47548237	98.63511229	97.80899455	96.99676821
230808A00010	8/8/2023	4.95	8/8/2025	100.8641677	100.6721893	100.4809527	100.2904533	100.100687	99.9116495	99.72333647	99.53574373	99.3488671
230808A00014	8/8/2023	4.6	8/7/2026	105.2369399	104.0197069	102.830758	101.6691139	100.5338401	99.42404454	98.33887482	97.27751632	96.23919003
230808A00029	8/8/2023	4.6	8/7/2026	105.2369399	104.0197069	102.830758	101.6691139	100.5338401	99.42404454	98.33887482	97.27751632	96.23919003

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230808A00054	8/8/2023	4.19	8/8/2028	113.5684126	110.2222913	106.9941192	103.8790195	100.87235	97.9696903	95.16682954	92.45975484	89.84464063
230808A00057	8/8/2023	4.19	8/8/2028	113.5684126	110.2222913	106.9941192	103.8790195	100.87235	97.9696903	95.16682954	92.45975484	89.84464063
230808A00060	8/8/2023	4.19	8/8/2028	113.5684126	110.2222913	106.9941192	103.8790195	100.87235	97.9696903	95.16682954	92.45975484	89.84464063
230809A00020	8/9/2023	4.51	11/9/2026	106.3407622	104.8700256	103.4271481	102.0114055	100.6220984	99.25855074	97.92010917	96.60614197	95.31603814
230809A00026	8/9/2023	4.59	8/7/2026	105.2249398	104.0077831	102.8189092	101.657339	100.5221379	99.41241382	98.32731452	97.26602535	96.22776734
230810A00010	8/10/2023	4.62	8/10/2026	105.3021166	104.0760917	102.8787491	101.7090887	100.5661569	99.44904326	98.35687837	97.28883153	96.24410858
230810A00013	8/10/2023	4.34	8/10/2028	113.8373312	110.4870505	107.2548624	104.1358823	101.1254609	98.21917117	95.41279607	92.70231695	90.08390284
230810A00024	8/10/2023	4.34	8/7/2028	113.8028583	110.4614711	107.2376244	104.1264671	101.1233812	98.22396883	95.42404021	92.7196022	90.10684768
230810A00025	8/10/2023	4.37	5/8/2028	112.8396474	109.7680845	106.7977972	103.924888	101.1456318	98.45646727	95.85398878	93.33493852	90.89619927
230810A00046	8/10/2023	4.88	11/18/2025	102.1138551	101.6370063	101.1646272	100.6966551	100.2330284	99.77368638	99.31856981	98.86762036	98.42078082
230810A00053	8/10/2023	4.82	1/20/2026	102.863315	102.2099295	101.5648719	100.9279836	100.2991096	99.67809903	99.06480473	98.4590832	97.86079451
230810A00057	8/10/2023	4.62	8/10/2026	105.3021166	104.0760917	102.8787491	101.7090887	100.5661569	99.44904326	98.35687837	97.28883153	96.24410858
230811A00017	8/11/2023	4.78	8/11/2026	105.5096164	104.2794685	103.0781553	101.9046695	100.7580504	99.63738097	98.54178561	97.47042778	96.42250783
230811A00018	8/11/2023	5.1	8/11/2025	100.9314808	100.7311093	100.531547	100.3327888	100.1348299	99.93766535	99.74129033	99.54570003	99.35088967
230814A00028	8/14/2023	4.86	8/14/2026	105.6496775	104.4102366	103.2000389	102.0180561	100.8633076	99.73485792	98.63181405	97.553323	96.49856966
230814A00029	8/14/2023	4.71	2/12/2027	107.9235511	106.1748625	104.4633208	102.7878065	101.1472458	99.54060746	97.96690125	96.42517564	94.91451586
230815A00031	8/15/2023	5.14	8/13/2025	100.965416	100.7594601	100.5543591	100.3501075	100.1467	99.94413137	99.74239625	99.54148947	99.34140587
230815A00037	8/15/2023	4.53	8/15/2028	114.5121574	111.1370194	107.8811634	104.7396395	101.7077373	98.78097233	95.95507375	93.2259724	90.58978991
230815A00038	8/15/2023	4.57	8/16/2027	110.2644091	107.9707979	105.7370082	103.5610381	101.4409699	99.3749663	97.3612659	95.39817948	93.48408631
230815A00084	8/15/2023	5.14	8/15/2025	100.9922704	100.7807274	100.5700857	100.3603395	100.1514829	99.94351037	99.73641608	99.53019443	99.32483985
230816A00025	8/16/2023	4.62	4/16/2027	108.7600457	106.8224894	104.9294694	103.0796963	101.2719266	99.50496079	97.77764127	96.08885063	94.43751008
230817A00036	8/17/2023	4.91	8/17/2026	105.7542395	104.5057217	103.2868537	102.0965859	100.9339181	99.79789625	98.68760971	97.60218912	96.54080389
230817A00054	5/17/2024	4.5	5/15/2026	104.005231	103.0291445	102.0714441	101.131613	100.2091534	99.30358602	98.41444913	97.54129761	96.68370235
230818A00005	8/18/2023	5.01	8/18/2025	101.019008	100.7989375	100.5798418	100.3617142	100.1445483	99.92833753	99.71307561	99.49875619	99.28537301
230818A00007	8/18/2023	4.73	8/18/2026	105.6346693	104.3827787	103.1607122	101.9674109	100.801866	99.66311509	98.55024011	97.4623644	96.39865062
230818A00024	8/18/2023	4.81	8/18/2026	105.6457228	104.3951094	103.1742661	101.9821369	100.8177153	99.68004132	98.56819896	97.48131367	96.41855004
230818A00025	8/18/2023	4.68	8/18/2027	110.373549	108.0763843	105.8391793	103.659925	101.5366972	99.46765249	97.45102357	95.48511578	93.56830327
230818A00064	8/18/2023	5.09	8/18/2025	101.0202462	100.8003502	100.581426	100.3634672	100.1464673	99.93041995	99.71531879	99.50115754	99.28792999
230821A00006	8/21/2023	4.66	8/21/2028	115.0088314	111.6088474	108.3294476	105.1656075	102.112547	99.16571653	96.32078418	93.57362367	90.92030302
230821A00074	8/21/2023	5.18	8/21/2025	101.0792546	100.8509535	100.6236965	100.3974762	100.1722856	99.94811761	99.72496518	99.50282138	99.28167931
230821A00085	8/21/2023	5.04	2/23/2026	103.4503378	102.7006777	101.9619175	101.2338204	100.5161564	99.80870202	99.11124024	98.42356008	97.74545646
230824A00008	8/24/2023	4.69	8/24/2028	112.8869465	109.9836923	107.1799937	104.4718032	101.8552626	99.32669304	96.88258568	94.51959254	92.23451828
230824A00031	8/24/2023	4.49	8/24/2028	114.7324383	111.3226973	108.0343071	104.8621945	101.8015341	98.84773402	95.99642276	93.24343709	90.58481049

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230824A00043	8/24/2023	4.89	8/24/2026	105.8310216	104.5623811	103.3243272	102.1157613	100.9356366	99.78295582	98.65676748	97.55616385	96.4802783
230824A00061	8/24/2023	4.61	8/24/2028	114.8822456	111.4759384	108.1907062	105.0214929	101.9634886	99.01211624	96.16301821	93.41204422	90.75523994
230825A00005	8/25/2023	5.14	11/21/2025	102.2767059	101.7910991	101.3101196	100.8337013	100.3617793	99.89429002	99.43117111	98.97236129	98.51780047
230825A00010	8/25/2023	4.62	8/25/2028	114.9272533	111.5174126	108.2288488	105.0564939	101.9955268	99.04136011	96.18962636	93.43616618	90.77701666
230825A00043	8/25/2023	4.89	8/25/2026	105.8454993	104.5739584	103.3331392	102.1219357	100.9392946	99.7842122	98.65573125	97.55293845	96.47496195
230825A00062	8/25/2023	5.21	8/25/2025	101.1387726	100.8992832	100.6609362	100.4237233	100.1876364	99.95266748	99.7188086	99.48605186	99.25438944
230828A00036	8/28/2023	4.8	8/28/2026	105.8651353	104.5836555	103.3333581	102.1131131	100.9218445	99.75852717	98.62218389	97.51188255	96.42673358
230828A00047	8/28/2023	4.92	8/28/2026	105.9266795	104.6461826	103.3968174	102.1774564	100.9870262	99.82450393	98.6889145	97.57932789	96.49485645
230828A00055	8/28/2023	5.24	8/28/2025	101.1856971	100.9378054	100.6911313	100.445666	100.2014007	99.95832638	99.71643451	99.47571643	99.23616361
230828A00056	8/28/2023	4.92	8/28/2026	105.9266795	104.6461826	103.3968174	102.1774564	100.9870262	99.82450393	98.6889145	97.57932789	96.49485645
230829A00006	8/29/2023	5.21	8/29/2025	101.1914561	100.9407784	100.6913439	100.4431433	100.1961674	99.95040721	99.70585381	99.46249832	99.22033196
230830A00028	8/30/2023	4.45	8/30/2027	110.1713793	107.8400643	105.5703539	103.3601557	101.2074675	99.11037236	97.06703389	95.07569225	93.13466018
230830A00034	8/30/2023	4.44	8/30/2028	114.3962122	110.981111	107.6879669	104.5116633	101.4473342	98.49035051	95.63630597	92.88100517	90.22045171
230830A00051	8/30/2023	4.45	8/30/2027	110.1713793	107.8400643	105.5703539	103.3601557	101.2074675	99.11037236	97.06703389	95.07569225	93.13466018
230830A00055	8/30/2023	4.47	8/30/2028	113.963983	110.6674289	107.489096	104.4240864	101.4677318	98.61558157	95.86339128	93.20711208	90.64288063
230831A00006	8/31/2023	4.61	8/31/2027	110.3827137	108.0494855	105.7778946	103.5658475	101.4113408	99.31245654	97.26735725	95.27428215	93.33154309
230831A00016	8/31/2023	4.65	8/31/2026	105.7183656	104.4294357	103.1720748	101.9451316	100.7475105	99.57816778	98.436109	97.32038569	96.23009301
230831A00041	8/31/2023	4.48	8/31/2028	114.5397248	111.1194709	107.8214204	104.6404429	101.57166	98.6104304	95.7523369	92.99317357	90.32893416
230831A00066	8/31/2023	4.77	8/31/2026	105.7803904	104.4924493	103.2360257	102.0099712	100.8131925	99.64464848	98.50334669	97.38834082	96.29872799
230831A00069	8/31/2023	4.61	8/31/2027	110.3827137	108.0494855	105.7778946	103.5658475	101.4113408	99.31245654	97.26735725	95.27428215	93.33154309
230831A00070	8/31/2023	4.48	8/31/2028	114.5397248	111.1194709	107.8214204	104.6404429	101.57166	98.6104304	95.7523369	92.99317357	90.32893416
230901A00007	9/1/2023	4.55	9/1/2027	110.2588016	107.924172	105.6512874	103.4380537	101.2824661	99.18260528	97.13663213	95.14278408	93.199371
230901A00016	9/1/2023	4.6	8/3/2026	105.2665705	104.0590284	102.8793049	101.7264453	100.5995382	99.49771299	98.42013775	97.36601693	96.33458949
230901A00037	9/1/2023	4.3	9/1/2028	114.2025758	110.7790758	107.4781685	104.2947023	101.2237783	98.26073592	95.40113945	92.64076533	89.97559052
230901A00044	9/1/2023	4.55	9/1/2027	110.2588016	107.924172	105.6512874	103.4380537	101.2824661	99.18260528	97.13663213	95.14278408	93.199371
230905A00030	9/5/2023	4.55	9/5/2028	114.8317841	111.3924041	108.0763203	104.8783626	101.7936127	98.81739005	95.9452385	93.17291383	90.49637225
230905A00033	9/5/2023	4.71	9/4/2026	105.849669	104.5505714	103.2820504	102.0430277	100.8324753	99.6494126	98.49290403	97.36205609	96.2560152
230906A00020	9/6/2023	5.19	9/8/2025	101.3182529	101.0396935	100.7626757	100.4871867	100.2132139	99.94074451	99.66976625	99.40026681	99.13223402
230907A00050	9/7/2023	5.05	9/5/2025	101.2610077	100.9906228	100.7216893	100.4541955	100.1881299	99.9234808	99.66023703	99.3983873	99.1379205
230907A00051	9/7/2023	4.79	9/8/2026	106.0080924	104.6986256	103.4187476	102.1674534	100.9437833	99.74682066	98.57568936	97.42955156	96.30760565
230908A00010	9/8/2023	4.73	9/9/2030	113.1691919	110.1707307	107.2913135	104.5251606	101.8668162	99.31112813	96.85322862	94.48851681	92.21264224
230911A00010	9/11/2023	4.9	9/11/2026	106.1005727	104.7849415	103.4981011	102.2391043	101.0070458	99.8010595	98.62031659	97.46402349	96.33141998
230911A00026	9/11/2023	5.08	9/11/2025	101.3263868	101.0395142	100.7542784	100.4706651	100.1886607	99.90825114	99.62942301	99.35216283	99.07645728

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230911A00030	9/11/2023	5.09	9/11/2025	101.3292457	101.0423679	100.7571268	100.4735084	100.1914988	99.9110842	99.63225098	99.35498573	99.07927513
230912A00026	9/12/2023	4.84	9/14/2026	106.0646776	104.7423208	103.4479978	102.1808178	100.9399282	99.72451185	98.53378613	97.36700042	96.22343476
230912A00036	9/12/2023	4.57	9/12/2028	114.984422	111.5224463	108.185192	104.9674363	101.8642085	98.87077562	95.9826299	93.19547621	90.50522075
230912A00053	9/12/2023	4.74	9/7/2027	110.7722379	108.4146034	106.1196711	103.8853318	101.7095648	99.59043316	97.52607979	95.51472319	93.55465379
230913A00013	9/13/2023	4.87	9/14/2026	106.1038364	104.7812105	103.4866231	102.2191833	100.9780381	99.76237058	98.5713978	97.40436908	96.26056433
230913A00030	9/13/2023	5.16	9/15/2025	101.3989371	101.1008903	100.8046091	100.5100777	100.2172807	99.92620254	99.6368281	99.34914232	99.06313037
230913A00031	9/13/2023	4.91	9/15/2026	106.170217	104.8448095	103.5471977	102.2765092	101.0319084	99.81259463	98.61780015	97.44678848	96.29885283
230913A00032	9/13/2023	4.74	9/15/2027	110.87888	108.4972306	106.1794292	103.92335	101.726954	99.58828446	97.50546294	95.47668566	93.50021981
230913A00046	9/13/2023	4.91	9/14/2026	106.1560481	104.8330635	103.5381235	102.2703372	101.0288513	99.81284888	98.62154669	97.45419395	96.31007043
230913A00050	9/13/2023	4.6	9/13/2028	115.0966683	111.629958	108.288214	105.0662046	101.95895	98.96170862	96.06996383	93.27941201	90.585951
230914A00027	9/14/2023	4.76	1/8/2027	107.5183221	105.8725371	104.2603407	102.6807714	101.1329045	99.61584972	98.12875018	96.67078044	95.2411452
230914A00031	9/14/2023	5.08	9/15/2025	101.3751791	101.0771768	100.7809399	100.4864527	100.1936995	99.9026651	99.61333419	99.32569176	99.03972296
230914A00050	9/14/2023	4.67	9/14/2027	110.7033302	108.3265916	106.0135169	103.7619836	101.5699561	99.43548122	97.35668448	95.33176589	93.35899658
230914A00051	9/14/2023	4.84	9/14/2026	106.0646776	104.7423208	103.4479978	102.1808178	100.9399282	99.72451185	98.53378613	97.36700042	96.22343476
230914A00059	7/26/2024	4.39	7/24/2026	104.799499	103.6241216	102.4752051	101.351862	100.2532439	99.17853974	98.12697363	97.09780291	96.09031642
230914A00069	7/26/2024	4.34	7/26/2027	109.3340518	107.1119685	104.9467171	102.8364394	100.7793531	98.7737483	96.81798405	94.91048465	93.04973662
230914A00070	7/26/2024	4.3	7/26/2028	113.5372608	110.233466	107.0449729	103.9670638	100.9952456	98.12523695	95.35295714	92.67451504	90.08619906
230914A00125	9/16/2024	4.46	9/16/2031	125.9902174	119.1433714	112.7266283	106.7105181	101.0677448	95.77301443	90.80287798	86.13558757	81.75096427
230915A00026	9/15/2023	4.57	9/15/2028	115.0214867	111.5502866	108.2044089	104.9786084	101.8678919	98.86750436	95.9729159	93.17980976	90.48407084
230915A00030	9/15/2023	4.7	9/8/2027	110.6935371	108.3339774	106.0372399	103.8012141	101.6238775	99.50329146	97.43759692	95.42501018	93.46381936
230915A00054	9/15/2023	4.88	9/15/2026	106.1309751	104.8058378	103.5084914	102.2380638	100.9937196	99.77465806	98.58011163	97.40934396	96.26164836
230915A00055	9/15/2023	4.7	9/15/2027	110.7860722	108.4055149	106.0887825	103.8337499	101.6383787	99.50071282	97.41887446	95.3910604	93.41553844
230918A00008	9/18/2023	4.91	9/18/2026	106.2127245	104.8800451	103.5744145	102.2950168	101.0410696	99.81182148	98.60655115	97.42456549	96.26519834
230918A00010	9/18/2023	4.72	9/18/2029	120.0969357	115.4795478	111.0708676	106.8603071	102.8378739	98.99413465	95.32018021	91.8075938	88.44842097
230918A00011	9/18/2023	4.91	9/18/2026	106.2127245	104.8800451	103.5744145	102.2950168	101.0410696	99.81182148	98.60655115	97.42456549	96.26519834
230918A00013	9/18/2023	4.74	9/18/2030	124.3070223	118.5418467	113.0882426	107.9276293	103.0426329	98.41700203	94.03552876	89.88397643	85.94901242
230918A00018	9/18/2023	5.01	3/18/2026	103.7281374	102.9137236	102.1121518	101.3231193	100.5463329	99.78150846	99.02837055	98.28665221	97.55609455
230918A00023	9/18/2023	4.91	9/18/2026	106.2127245	104.8800451	103.5744145	102.2950168	101.0410696	99.81182148	98.60655115	97.42456549	96.26519834
230918A00027	9/18/2023	5.11	9/30/2025	101.5782048	101.2382263	100.9005204	100.5650645	100.2318363	99.9008135	99.57197444	99.24529755	98.9207616
230918A00030	9/18/2023	5.01	9/17/2027	105.9175988	104.6730804	103.4550011	102.2625691	101.0950234	99.95163239	98.83169258	97.73452699	96.65948408
230919A00010	9/19/2023	4.76	9/20/2027	110.9922141	108.594982	106.2623314	103.9921256	101.7823132	99.63092434	97.53606663	95.49592158	93.50874119
230919A00029	9/19/2023	4.63	9/19/2028	115.2716857	111.7848247	108.4241809	105.1844756	102.0606827	99.04801418	96.14190789	93.33801524	90.63218993
230919A00043	9/19/2023	4.62	9/19/2028	115.2382223	111.7519202	108.3918202	105.1526441	102.0293662	99.01719911	96.11158111	93.30816404	90.60280204

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230919A00044	9/19/2023	4.93	9/21/2026	106.2817272	104.9415861	103.6277506	102.3394617	101.0759903	99.83663487	98.62072079	97.42759869	96.25664338
230919A00047	9/19/2023	4.98	8/19/2026	105.8696298	104.6147566	103.38981	102.1937265	101.0254922	99.88414042	98.76874881	97.67843682	96.61236337
230919A00055	9/19/2023	4.65	9/19/2028	115.3386125	111.8506337	108.4889023	105.2481387	102.1233157	99.10964431	96.20256146	93.39771764	90.6909657
230920A00002	9/20/2023	4.47	10/2/2028	115.1441553	111.6160637	108.2170555	104.9417271	101.7849299	98.74175667	95.80752913	92.97778594	90.24827155
230920A00025	9/20/2023	5.14	9/16/2025	101.4060242	101.1051954	100.8061648	100.5089164	100.213434	99.91970191	99.62770449	99.33742629	99.04885208
230920A00026	9/20/2023	4.9	9/16/2026	106.1712776	104.8435372	103.5433418	102.269838	101.0222079	99.79966718	98.6014636	97.42687513	96.27520851
230921A00021	9/21/2023	4.62	9/21/2028	115.5130166	112.0102442	108.6345517	105.3806217	102.2433903	99.2180334	96.29995409	93.48477031	90.76830364
230921A00028	9/21/2023	5.07	9/21/2026	106.4671839	105.125751	103.8106461	102.5211095	101.2564115	100.0158499	98.79874971	97.60446085	96.43235765
230921A00033	6/7/2024	5.01	6/6/2025	100.1521261	100.1346608	100.1172125	100.0997813	100.0823672	100.0649701	100.04759	100.0302269	100.0128808
230921A00034	6/14/2024	4.98	6/13/2025	100.2377614	100.1999375	100.1621579	100.1244227	100.0867317	100.0490848	100.011482	99.97392315	99.93640823
230921A00035	6/21/2024	4.96	6/20/2025	100.3235349	100.2653597	100.2072642	100.1492481	100.0913113	100.0334535	99.97567477	99.91797478	99.86035341
230921A00036	6/28/2024	4.94	6/27/2025	100.4081692	100.3296618	100.2512771	100.1730147	100.0948743	100.0168558	99.93895872	99.86118291	99.78352806
230922A00025	9/22/2023	5.18	9/22/2025	101.4968325	101.1792064	100.8635783	100.5499292	100.2382406	99.92849397	99.62067124	99.3147544	99.01072575
230925A00003	9/25/2023	4.99	9/25/2026	106.4187762	105.0683584	103.7432614	102.442803	101.1663252	99.91319382	98.68279691	97.47454399	96.28786502
230925A00080	9/25/2023	5.07	9/30/2025	101.593161	101.2528291	100.914776	100.5789791	100.2454157	99.91406369	99.58490112	99.25790636	98.93305806
230925A00114	9/25/2023	5.09	3/25/2026	103.8856293	103.0511349	102.2301004	101.4222014	100.627124	99.84456421	99.07422746	98.31582851	97.56909087
230925A00121	9/25/2023	5.2	9/25/2025	101.5427313	101.216696	100.8927606	100.5709049	100.2511089	99.93335278	99.61761703	99.3038824	98.99212988
230926A00010	9/26/2023	4.74	9/26/2028	115.7295607	112.2148821	108.8280052	105.563592	102.4165572	99.38205429	96.45546357	93.63237978	90.90860113
230926A00020	9/26/2023	5.2	9/26/2025	101.5559209	101.2270854	100.9003842	100.5757964	100.2533017	99.9328797	99.61451056	99.29817453	98.98385217
230926A00021	9/26/2023	4.73	9/26/2028	115.6959033	112.18179	108.795463	105.531585	102.3850709	99.35107497	96.42497784	93.60237473	90.87906432
230926A00048	9/26/2023	5.2	9/26/2025	101.5559209	101.2270854	100.9003842	100.5757964	100.2533017	99.9328797	99.61451056	99.29817453	98.98385217
230926A00076	9/26/2023	4.73	9/26/2028	115.6959033	112.18179	108.795463	105.531585	102.3850709	99.35107497	96.42497784	93.60237473	90.87906432
230927A00020	9/27/2023	5.01	10/16/2026	106.7376366	105.3298685	103.9476746	102.5904162	101.2574754	99.94825443	98.66217446	97.39867519	96.157214
230927A00032	9/27/2023	5.02	9/23/2026	106.4298991	105.084065	103.7640535	102.4691439	101.198642	99.95187976	98.72821352	97.527023	96.34771029
230927A00034	9/27/2023	4.82	9/27/2028	116.0118668	112.48956	109.0953816	105.8239816	102.6702627	99.62936687	96.6966629	93.86773443	91.13836887
230928A00001	9/28/2023	4.91	9/28/2026	106.4503553	105.0912118	103.7566919	102.4461696	101.1590397	99.89471729	98.65263691	97.43225144	96.23303159
230928A00014	9/28/2023	4.9	9/28/2027	111.429182	109.0039173	106.6444828	104.3487214	102.1145596	99.94000394	97.82313712	95.76211486	93.75516255
230928A00016	9/28/2023	4.83	9/28/2028	116.0586262	112.5326462	109.1350138	105.8603707	102.7036114	99.65986957	96.72450604	93.8930965	91.16142058
230928A00017	9/28/2023	4.83	9/28/2028	116.0586262	112.5326462	109.1350138	105.8603707	102.7036114	99.65986957	96.72450604	93.8930965	91.16142058
230928A00033	9/28/2023	5.03	9/28/2026	106.5157171	105.157621	103.8241073	102.5145513	101.2283495	99.96491829	98.72369345	97.50412914	96.30569721
230928A00047	9/28/2023	5.21	9/29/2025	101.5988458	101.2615988	100.92659	100.593797	100.263198	99.93477145	99.60849589	99.28435031	98.96231391
230928A00058	9/28/2023	5.04	9/28/2026	106.8370351	105.4168724	104.0229987	102.6547437	101.3114599	99.99252096	98.69732105	97.42527413	96.17581303
230928A00059	9/28/2023	4.84	9/28/2028	115.804676	112.3364351	108.9956668	105.7769722	102.6752111	99.68548802	96.80313945	94.02372126	91.34299728

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230928A00060	9/28/2023	4.84	9/28/2028	115.804676	112.3364351	108.9956668	105.7769722	102.6752111	99.68548802	96.80313945	94.02372126	91.34299728
230928A00061	9/28/2023	4.84	9/28/2028	115.804676	112.3364351	108.9956668	105.7769722	102.6752111	99.68548802	96.80313945	94.02372126	91.34299728
230928A00064	9/28/2023	4.78	9/30/2027	111.3462157	108.912721	106.5454832	104.2423342	102.0011893	99.82004362	97.69696865	95.63010881	93.61767827
230929A00018	9/29/2023	5.14	9/29/2025	101.57534	101.2381421	100.9031821	100.5704378	100.2398873	99.91150884	99.58528122	99.26118333	98.93919439
230929A00031	9/29/2023	5.14	9/29/2025	101.57534	101.2381421	100.9031821	100.5704378	100.2398873	99.91150884	99.58528122	99.26118333	98.93919439
230929A00033	9/29/2023	4.92	9/29/2026	106.382066	105.0225825	103.6874152	102.3759593	101.0876299	99.82186114	98.57810516	97.3558316	96.15452686
230929A00046	9/29/2023	4.66	9/29/2027	111.0492323	108.6221566	106.2611183	103.9639534	101.728582	99.55300403	97.43529581	95.37360667	93.36615571
230929A00049	9/29/2023	4.87	9/30/2030	113.0236719	110.1420717	107.3729252	104.7108273	102.1506737	99.68764207	97.31717487	95.03496259	92.83692868
230929A00059	9/29/2023	5.14	9/29/2025	101.57534	101.2381421	100.9031821	100.5704378	100.2398873	99.91150884	99.58528122	99.26118333	98.93919439
230929A00061	9/29/2023	4.92	9/29/2026	106.382066	105.0225825	103.6874152	102.3759593	101.0876299	99.82186114	98.57810516	97.3558316	96.15452686
230929A00062	9/29/2023	4.78	9/29/2027	111.1598724	108.734969	106.3759702	104.0807185	101.8471401	99.67324076	97.55710222	95.49687903	93.49079525
231002A00042	10/2/2023	4.73	10/2/2028	116.0246259	112.4816585	109.0681814	105.7787768	102.608282	99.55177667	96.60456983	93.76218801	91.020364
231003A00005	10/3/2023	4.84	10/3/2028	116.1567017	112.6149468	109.2025704	105.9141611	102.7445623	99.68885945	96.74236681	93.900616	91.15934456
231003A00011	10/3/2023	4.89	10/15/2027	111.632755	109.1579954	106.7515764	104.411229	102.1347732	99.92011356	97.76523564	95.6682024	93.6271507
231003A00036	10/3/2023	4.84	10/3/2028	116.1567017	112.6149468	109.2025704	105.9141611	102.7445623	99.68885945	96.74236681	93.900616	91.15934456
231005A00035	10/5/2023	4.98	10/5/2026	106.5455485	105.1690226	103.8170361	102.4889872	101.1842933	99.90239037	98.64273207	97.40478913	96.1880487
231005A00037	10/5/2023	4.88	10/5/2027	111.4759059	109.0306008	106.6521441	104.3383388	102.0870731	99.89631653	97.76411613	95.68859313	93.66793974
231005A00039	10/5/2023	5.16	10/6/2025	101.6739751	101.3172233	100.9629834	100.6112289	100.2619337	99.91507187	99.57061802	99.22854705	98.88883422
231005A00040	10/5/2023	4.98	10/5/2026	106.5455485	105.1690226	103.8170361	102.4889872	101.1842933	99.90239037	98.64273207	97.40478913	96.1880487
231005A00054	10/5/2023	4.98	10/5/2026	106.5455485	105.1690226	103.8170361	102.4889872	101.1842933	99.90239037	98.64273207	97.40478913	96.1880487
231006A00009	10/6/2023	4.98	10/15/2027	111.8490637	109.3716719	106.9626776	104.6198102	102.3408879	100.1238137	97.96657161	95.86722323	93.82390394
231006A00010	10/6/2023	4.93	10/16/2028	116.6299426	113.0439168	109.5900641	106.2628051	103.0568256	99.96706316	96.98869369	94.11711868	91.34795366
231006A00032	10/6/2023	5.08	10/6/2026	106.6958353	105.3155213	103.9598563	102.6282347	101.3200704	100.0347958	98.77186133	97.53073452	96.31089947
231006A00033	10/6/2023	4.98	10/6/2027	111.7270337	109.2759493	106.8919226	104.5727478	102.3163045	100.1205542	97.98353602	95.90336402	93.87822334
231010A00007	10/10/2023	4.83	10/12/2027	111.4491216	108.9848621	106.588458	104.2576631	101.9903191	99.78435114	97.63776428	95.54864001	93.51513276
231010A00030	10/10/2023	4.88	10/15/2026	106.5430372	105.1394031	103.7612261	102.4078716	101.0787254	99.77319352	98.49070064	97.23068985	95.99262179
231010A00031	10/10/2023	5.08	10/10/2025	101.6972256	101.3293676	100.9641838	100.601645	100.2417223	99.88438739	99.52961231	99.17736949	98.82763176
231010A00057	10/10/2023	4.66	10/10/2028	115.8870695	112.3241226	108.8921852	105.5857432	102.399544	99.32858298	96.36809025	93.51351839	90.7605309
231010A00075	10/10/2023	4.78	10/10/2028	116.0414601	112.4821769	109.0536002	105.7502344	102.5668446	99.49844244	96.54027343	93.68780456	90.9367129
231010A00076	10/10/2023	4.66	10/10/2028	115.8870695	112.3241226	108.8921852	105.5857432	102.399544	99.32858298	96.36809025	93.51351839	90.7605309
231010A00101	10/10/2023	4.78	10/10/2028	116.0414601	112.4821769	109.0536002	105.7502344	102.5668446	99.49844244	96.54027343	93.68780456	90.9367129
231010A00129	10/10/2023	4.93	10/13/2026	106.5855528	105.1870377	103.8138002	102.4652121	101.1406657	99.83957267	98.56136353	97.30548681	96.07140839
231011A00004	10/11/2023	4.81	10/8/2027	111.3488704	108.8968384	106.5120555	104.1923046	101.9354548	99.73945745	97.60234262	95.52221531	93.4972523

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231011A00016	10/11/2023	4.75	10/11/2028	115.9517925	112.3912501	108.9615703	105.6572466	102.473034	99.40393465	96.4451853	93.59224469	90.84078214
231011A00028	10/11/2023	4.92	10/9/2026	106.517718	105.1305455	103.7682743	102.4302897	101.1159967	99.82481941	98.55620013	97.30959869	96.08449177
231011A00029	10/11/2023	4.81	10/8/2027	111.3488704	108.8968384	106.5120555	104.1923046	101.9354548	99.73945745	97.60234262	95.52221531	93.4972523
231011A00030	10/11/2023	4.75	10/11/2028	115.9517925	112.3912501	108.9615703	105.6572466	102.473034	99.40393465	96.4451853	93.59224469	90.84078215
231012A00016	10/12/2023	5.14	10/14/2025	101.777132	101.3979672	101.0216433	100.6481282	100.2773905	99.90939911	99.54412342	99.18153332	98.8215991
231012A00027	10/12/2023	4.78	10/16/2028	116.1167676	112.5394973	109.0941589	105.7751813	102.5772587	99.49533676	96.52459868	93.66045327	90.89852298
231013A00017	10/13/2023	5.13	10/14/2025	101.7733579	101.3942017	101.0178863	100.6443798	100.2736505	99.90566755	99.54040022	99.17781843	98.81789249
231013A00020	10/13/2023	4.98	10/13/2026	106.6548355	105.2558177	103.8820861	102.5330124	101.2079885	99.9064259	98.62775495	97.37142397	96.13689861
231016A00016	10/16/2023	5.01	10/16/2026	106.7376366	105.3298685	103.9476746	102.5904162	101.2574754	99.94825443	98.66217446	97.39867519	96.157214
231016A00047	10/16/2023	4.98	2/10/2027	108.3582044	106.6117221	104.9022357	103.2286339	101.5898502	99.98486058	98.41268143	96.87236745	95.36300978
231016A00049	10/16/2023	4.95	7/19/2027	110.5665307	108.3501712	106.1900666	104.0843924	102.0313981	100.0294036	98.07679581	96.17202524	94.31360305
231017A00008	10/17/2023	5.26	10/17/2025	101.8627842	101.4751176	101.0904181	100.7086514	100.329784	99.95378272	99.58061509	99.21024895	98.8426527
231017A00017	10/17/2023	5.11	10/16/2026	106.8770333	105.4682482	104.0850547	102.7268139	101.3929072	100.0827363	98.79572216	97.53130397	96.28893871
231017A00032	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00033	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00034	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00035	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00036	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00037	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00039	10/17/2023	5.12	10/16/2026	107.2158263	105.7410387	104.2944819	102.8754121	101.4831113	100.1168859	98.7760661	97.46000441	96.16807498
231017A00040	10/17/2023	5.12	10/16/2026	107.2158263	105.7410387	104.2944819	102.8754121	101.4831113	100.1168859	98.7760661	97.46000441	96.16807498
231017A00046	10/17/2023	5.26	10/17/2025	101.8627842	101.4751176	101.0904181	100.7086514	100.329784	99.95378272	99.58061509	99.21024895	98.8426527
231018A00026	10/18/2023	5.28	1/7/2026	102.984048	102.3661705	101.7557328	101.152601	100.5566441	99.96773448	99.38574728	98.81056073	98.24205587
231019A00006	10/19/2023	5.29	10/20/2025	101.9149661	101.518867	101.125862	100.7359149	100.34899	99.96505202	99.5840664	99.20599902	98.83081632
231019A00007	10/19/2023	5.19	10/19/2026	107.031278	105.6132036	104.2210196	102.854076	101.5117445	100.1934169	98.89850471	97.62643835	96.3766662
231019A00031	1/22/2024	5.12	1/30/2026	103.1903258	102.5080395	101.8347967	101.1704181	100.5147296	99.86756114	99.22874737	98.59812709	97.97554325
231019A00036	10/19/2023	5.27	10/20/2025	101.9070853	101.5110047	101.1180183	100.7280896	100.341183	99.95726321	99.57629569	99.19824632	98.82308151
231019A00041	10/19/2023	5.08	10/19/2028	117.1832626	113.5793963	110.1085628	106.7651356	103.5437569	100.4393227	97.44697004	94.56206376	91.7801849
231019A00043	10/19/2023	5.19	10/19/2026	107.031278	105.6132036	104.2210196	102.854076	101.5117445	100.1934169	98.89850471	97.62643835	96.3766662
231019A00044	10/19/2023	5.14	10/19/2027	112.2896218	109.7957995	107.371077	105.0131514	102.7198101	100.4889273	98.31845931	96.20644145	94.15098425
231020A00041	10/20/2023	5.19	10/20/2025	101.8755619	101.4795558	101.0866434	100.6967884	100.309955	99.926108	99.54521288	99.16723549	98.79214228
231020A00048	10/20/2023	5.08	10/20/2026	106.8909648	105.4711998	104.0774007	102.7089149	101.365111	100.0453784	98.74912607	97.47578189	96.22479197
231020A00051	10/20/2023	5.02	10/20/2028	116.990709	113.3873376	109.9171081	106.5743848	103.353801	100.250245	97.25884621	94.37496268	91.59416899

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231020A00070	10/20/2023	5.19	10/15/2025	101.809263	101.4272572	101.0481341	100.6718612	100.2984061	99.92773718	99.55982317	99.19463329	98.8321372
231023A00029	10/23/2023	5.19	10/23/2025	101.9153375	101.5109234	101.1097315	100.7117232	100.3168605	99.92510615	99.53642349	99.15077635	98.76812916
231023A00034	4/23/2024	4.95	4/23/2026	104.146269	103.2303402	102.3305881	101.446586	100.5779224	99.72419974	98.88503424	98.06005518	97.24890433
231024A00017	10/24/2023	4.97	10/25/2027	111.9603342	109.4539506	107.0174629	104.648527	102.3448919	100.1043949	97.92495778	95.8045829	93.74134969
231024A00030	10/24/2023	4.96	10/24/2028	116.8369674	113.2250411	109.7469851	106.397116	103.1700227	100.0605518	97.06379372	94.17507006	91.38992131
231024A00039	10/24/2023	5.06	10/26/2026	106.9461559	105.5096548	104.0996901	102.7155883	101.3566984	100.0223907	98.71205614	97.42510528	96.16096761
231024A00046	10/24/2023	4.96	10/24/2028	116.8369674	113.2250411	109.7469851	106.397116	103.1700227	100.0605518	97.06379372	94.17507006	91.38992131
231024A00079	10/24/2023	5.18	10/24/2025	101.924544	101.5173359	101.1133929	100.7126758	100.315146	99.92076535	99.52949656	99.14130278	98.75614774
231024A00082	10/24/2023	5.05	10/23/2026	106.8903764	105.462454	104.0607785	102.6846869	101.3335383	100.0067124	98.70360951	97.42364889	96.16626844
231025A00003	10/25/2023	5.07	10/24/2025	101.908033	101.5005381	101.0963148	100.6953237	100.297526	99.90288362	99.51135898	99.12291511	98.73751563
231025A00004	10/25/2023	5.07	10/24/2025	101.908033	101.5005381	101.0963148	100.6953237	100.297526	99.90288362	99.51135898	99.12291511	98.73751563
231025A00013	10/25/2023	5.08	10/26/2026	106.9745894	105.537877	104.1277046	102.7433987	101.3843081	100.0498031	98.73927453	97.45213282	96.18780739
231025A00018	10/25/2023	5.19	10/27/2025	101.9683672	101.5527334	101.1404953	100.7316111	100.3260401	99.92374199	99.52467727	99.128807	98.73609287
231025A00024	10/25/2023	5	10/25/2028	116.9878594	113.3705433	109.8873701	106.5326411	103.300931	100.1870729	97.18614483	94.29345638	91.50453692
231025A00036	10/25/2023	5.08	10/21/2026	106.9049023	105.4823144	104.0857877	102.7146661	101.368315	100.0461205	98.74748863	97.47184445	96.21863126
231027A00015	10/27/2023	5.08	2/23/2026	103.4800644	102.7302822	101.9914013	101.2631847	100.5454025	99.83783102	99.14025333	98.4524584	97.77424115
231027A00019	10/27/2023	4.99	10/27/2026	106.8603265	105.4217418	104.0097769	102.6237551	101.2630224	99.92694632	98.61491499	97.32633636	96.0606374
231027A00028	10/27/2023	4.92	10/23/2028	116.6862968	113.0797523	109.6068059	106.2617895	103.0393062	99.93421592	96.94162181	94.0568572	91.27547372
231027A00036	10/27/2023	5.13	11/3/2025	102.0353504	101.6001694	101.1687061	100.740913	100.3167433	99.89615103	99.47909111	99.06551907	98.65539124
231027A00043	10/27/2023	4.99	10/27/2026	106.8603265	105.4217418	104.0097769	102.6237551	101.2630224	99.92694632	98.61491499	97.32633636	96.06063739
231030A00035	10/30/2023	4.85	10/30/2028	116.793964	113.1595306	109.6605435	106.291222	103.0460637	99.91982956	96.90752996	94.00441136	91.20594382
231031A00021	10/31/2023	5.18	10/30/2025	102.0039185	101.5798738	101.1593564	100.7423223	100.3287285	99.91853247	99.5116925	99.10816754	98.70791717
231031A00022	10/31/2023	5.04	10/30/2026	106.973028	105.5254333	104.104757	102.7103118	101.3414333	99.99747916	98.67782802	97.38187879	96.10904975
231031A00033	10/31/2023	5.05	10/30/2026	106.9873555	105.5396536	104.1188719	102.724323	101.3553427	100.0112884	98.69153876	97.39549265	96.12256831
231031A00040	4/30/2024	5.1	10/31/2025	101.9831837	101.5564167	101.1332207	100.7135511	100.2973638	99.88461573	99.47526442	99.06926807	98.66658558
231101A00016	11/1/2023	4.99	11/3/2025	102.0047323	101.569277	101.1375463	100.7094927	100.2850691	99.86422957	99.44692864	99.0331218	98.62276521
231102A00024	11/2/2023	4.78	11/2/2028	116.3306524	112.7021463	109.2090984	105.8457184	102.606495	99.48618123	96.47978043	93.58253253	90.78990176
231102A00025	11/2/2023	4.9	12/8/2026	107.312495	105.7533829	104.2251401	102.7269236	101.2579203	99.81734644	98.4044456	97.01848784	95.65876843
231102A00026	11/2/2023	4.9	1/12/2027	107.8022533	106.1431087	104.5179688	102.9258545	101.3658242	99.83697196	98.33842566	96.86934566	95.42892309
231102A00028	11/2/2023	4.88	3/9/2027	108.5837193	106.7558566	104.9680195	103.2190056	101.5076599	99.8328732	98.19357895	96.58875168	95.01740482
231102A00030	11/2/2023	4.87	5/11/2027	109.4442003	107.4326879	105.4688788	103.5513471	101.6787194	99.84967235	98.06293041	96.31726399	94.61148733
231102A00032	11/2/2023	4.91	11/2/2026	106.8279492	105.3731172	103.9454851	102.5443547	101.1690515	99.81892305	98.49333871	97.19168833	95.91338159
231102A00033	11/2/2023	4.83	11/2/2027	111.7255828	109.1998309	106.7451149	104.3590327	102.0392779	99.78363589	97.58997906	95.4562631	93.38052319

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5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231102A00039	11/2/2023	4.91	10/28/2026	106.759837	105.3192802	103.9054247	102.5175908	101.1551217	99.81738177	98.50375663	97.2136516	95.94649116
231102A00064	1/22/2024	5.01	1/22/2026	103.0124796	102.3530168	101.7020265	101.0593458	100.4248161	99.79828259	99.17959458	98.56860502	97.96517057
231102A00070	2/15/2024	4.86	2/16/2027	108.2423213	106.4786653	104.7526531	103.0631436	101.4090425	99.78929949	98.20290606	96.64889347	95.12633067
231103A00002	11/3/2023	4.67	11/29/2027	111.6823665	109.0803666	106.5537057	104.0997582	101.7160072	99.40003882	97.14953717	94.96227997	92.83613403
231103A00007	11/3/2023	5.05	8/4/2025	100.832434	100.6515593	100.4713389	100.2917692	100.1128465	99.93456737	99.75692834	99.57992593	99.40355669
231103A00008	11/3/2023	4.97	11/3/2025	101.9660939	101.5310908	101.0998044	100.672187	100.2481919	99.82777324	99.41088582	98.99748522	98.5875278
231103A00029	11/3/2023	4.75	11/3/2026	106.6107914	105.1547955	103.726074	102.3239256	100.9476727	99.59666001	98.2702542	96.96784248	95.68883206
231103A00034	11/3/2023	4.49	11/3/2028	115.5955399	111.9704113	108.4809907	105.121464	101.8862984	98.77022676	95.76823377	92.87554207	90.0875999
231106A00007	11/6/2023	4.78	11/5/2027	111.6426438	109.1094015	106.647646	104.2549515	101.9289894	99.66752388	97.46840756	95.32957729	93.2490504
231107A00009	11/7/2023	5.03	11/7/2025	102.0435262	101.5972767	101.1549418	100.71647	100.2818107	99.85091432	99.42373189	99.00021546	98.58031786
231107A00011	11/7/2023	4.84	11/9/2026	106.8227168	105.348309	103.9018241	102.4825362	101.0897441	99.72277014	98.38095941	97.06367866	95.77031547
231108A00015	11/8/2023	4.83	11/9/2026	106.8081121	105.3338155	103.88744	102.4682595	101.075573	99.70870288	98.36699425	97.04981391	95.75654949
231108A00026	11/8/2023	5.04	11/7/2025	102.0479656	101.6017045	101.159358	100.7208748	100.2862041	99.85529638	99.42810269	99.00457507	98.58466635
231108A00028	11/8/2023	4.83	11/9/2026	106.8081121	105.3338155	103.88744	102.4682595	101.075573	99.70870288	98.36699425	97.04981391	95.75654949
231109A00025	11/9/2023	4.75	11/9/2028	115.6697636	112.1619769	108.7861604	105.5365686	102.4077402	99.39448238	96.49185564	93.69516017	90.99992268
231113A00034	11/13/2023	5.16	11/13/2025	102.1805839	101.7173847	101.2584022	100.8035789	100.3528583	99.90618489	99.46350405	99.02476228	98.589907
231113A00038	11/13/2023	4.97	11/13/2026	107.068673	105.5811632	104.1220263	102.6905193	101.2859247	99.90754933	98.5547235	97.22679973	95.92315202
231114A00006	11/14/2024	4.67	11/14/2031	127.8348551	120.7641985	114.1470966	107.9518502	102.1491388	96.71183012	91.61480614	86.83480358	82.35026782
231114A00007	11/14/2024	4.89	11/14/2034	139.040384	128.4562996	118.812442	110.0189914	101.9951893	94.66837968	87.97315713	81.85060763	76.24763292
231114A00046	11/14/2023	4.62	11/14/2028	115.9242668	112.2684179	108.7503814	105.3642086	102.1042408	98.96509312	95.94164023	93.02900199	90.22253047
231114A00074	11/14/2023	4.6	11/14/2028	115.8542365	112.1996093	108.6827604	105.2977421	102.0388969	98.90084114	95.87845056	92.96684603	90.16138063
231115A00039	11/15/2023	4.85	11/16/2026	106.9331614	105.4382717	103.9720513	102.5337458	101.1226263	99.73798902	98.3791541	97.04546435	95.73628446
231117A00001	11/17/2023	4.99	11/12/2025	102.0895339	101.6293447	101.1733204	100.7214044	100.2735411	99.82967605	99.38975571	98.95372746	98.52153964
231117A00002	11/17/2023	4.76	11/12/2026	106.746205	105.2639718	103.8099639	102.3834436	100.9836984	99.61004	98.26180314	96.93834479	95.63904314
231117A00003	11/17/2023	4.59	11/17/2028	115.8561039	112.1928488	108.668014	105.2756101	102.0099404	98.86558505	95.83738551	92.92043089	90.11004453
231121A00015	11/21/2023	4.75	11/30/2026	106.9729851	105.4384555	103.9340886	102.4590712	101.0126188	99.59397435	98.20240716	96.83721156	95.49770591
231127A00024	11/27/2023	4.78	11/27/2026	106.9780494	105.4519132	103.9556189	102.4883659	101.0493818	99.63792124	98.25326432	96.89471591	95.56160441
231127A00025	11/27/2023	4.68	11/29/2027	111.7076492	109.1053264	106.5783497	104.1240935	101.7400406	99.42377685	97.1729862	94.98544619	92.85902344
231127A00026	11/27/2023	4.61	11/27/2028	116.0497895	112.3544541	108.7997836	105.3796444	102.0882054	98.91992089	95.86951498	92.93196699	90.10249756
231128A00003	11/28/2023	4.41	11/30/2028	115.6420208	111.9385703	108.3766424	104.9500441	101.6528891	98.47957997	95.42479291	92.48346229	89.65076689
231128A00009	11/28/2023	4.73	12/14/2026	107.1315141	105.5574274	104.0146852	102.5024232	101.0198086	99.56603872	98.14033917	96.74196303	95.37018943
231129A00006	11/29/2023	4.25	11/29/2028	115.0624	111.3720638	107.8227431	104.4082702	101.1227818	97.96070295	94.91673043	91.98581838	89.16316418
231130A00072	11/30/2023	4.83	12/1/2025	102.2501702	101.7369475	101.2288806	100.725892	100.2279058	99.73484779	99.2466449	98.7632257	98.28452009

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231130A00073	11/30/2023	4.61	11/30/2026	106.7603724	105.2275229	103.7248066	102.251411	100.8065526	99.38947497	97.99944814	96.63576715	95.29775105
231130A00074	11/30/2023	4.45	11/30/2028	115.5194993	111.8249166	108.2713815	104.8527276	101.5630933	98.39690467	95.34885964	92.4139133	89.58726382
231201A00024	12/1/2023	4.36	12/1/2028	115.2119021	111.5199668	107.9691134	104.5531691	101.2662667	98.10282669	95.05754236	92.12536437	89.30148691
231201A00026	12/1/2023	4.51	12/1/2026	106.6213888	105.08691	103.5826268	102.1077237	100.6614143	99.24293953	97.85156687	96.48658892	95.14732244
231201A00034	12/1/2023	4.62	3/2/2026	103.2218043	102.4537401	101.6971303	100.95172	100.2172614	99.49351422	98.7802452	98.0772277	97.38424164
231205A00025	12/5/2023	4.61	12/15/2025	102.3406637	101.7880521	101.2414297	100.7006992	100.1657656	99.63653558	99.11291806	98.59482383	98.08216555
231206A00012	12/6/2023	4.31	12/6/2028	115.0914201	111.3876927	107.8259299	104.3999013	101.1036852	97.93165205	94.87844824	91.93898066	89.10840271
231206A00016	12/6/2023	4.74	6/6/2025	100.0779997	100.0612926	100.0446019	100.0279278	100.0112702	99.99462898	99.9780042	99.9613958	99.94480377
231206A00044	12/8/2023	4.71	12/8/2025	102.2731749	101.7405713	101.2135302	100.6919646	100.1757892	99.66492061	99.15927711	98.65877863	98.16334676
231206A00047	12/6/2023	4.31	12/6/2028	115.0914201	111.3876927	107.8259299	104.3999013	101.1036852	97.93165205	94.87844824	91.93898066	89.10840271
231207A00010	12/7/2023	4.38	12/7/2027	111.0450104	108.4289829	105.8892242	103.4230565	101.0279137	98.70133528	96.44096204	94.24453065	92.10986935
231207A00011	12/7/2023	4.28	12/7/2028	114.9958524	111.2910365	107.7283262	104.3014805	101.0045683	97.83195118	94.77826716	91.83841551	89.00754251
231207A00014	12/7/2023	4.7	12/8/2025	102.2678763	101.7352888	101.2082637	100.686714	100.1705543	99.6597014	99.15407344	98.65359039	98.15817382
231207A00016	12/7/2023	4.47	12/7/2026	106.6371647	105.0861882	103.5659029	102.0754719	100.6140884	99.18097399	97.77537777	96.39657494	95.04386573
231207A00034	12/7/2023	4.7	12/5/2025	102.2318495	101.7076488	101.1888346	100.6753242	100.1670363	99.66389133	99.1658115	98.67272045	98.18454335
231207A00035	12/7/2023	4.47	12/7/2026	106.6371647	105.0861882	103.5659029	102.0754719	100.6140884	99.18097399	97.77537777	96.39657494	95.04386573
231208A00020	3/15/2024	4.85	6/16/2025	100.1998499	100.1553428	100.1108916	100.0664963	100.0221568	99.9778729	99.93364455	99.88947163	99.84535403
231208A00021	3/15/2024	4.75	9/15/2025	101.2771775	100.9793587	100.6833045	100.3889992	100.0964272	99.80557315	99.51642181	99.22895817	98.9431674
231208A00022	3/15/2024	4.69	12/15/2025	102.3464373	101.7942776	101.2480959	100.7077954	100.173281	99.64445991	99.12124133	98.60353628	98.09125768
231208A00023	3/15/2024	4.61	3/16/2026	103.3814975	102.5741355	101.779426	100.9970725	100.226788	99.46829419	98.72132125	97.98560762	97.26089959
231211A00057	12/11/2023	4.58	12/11/2029	120.4448338	115.5805775	110.9467461	106.5311472	102.3222999	98.30938909	94.48222342	90.8311958	87.34724677
231212A00016	12/12/2023	4.59	12/7/2026	106.8217319	105.2692805	103.7475462	102.2556915	100.7929088	99.35841917	97.95147102	96.57133893	95.21732253
231213A00019	12/13/2023	4.97	6/13/2025	100.1675031	100.1313383	100.0952159	100.0591359	100.0230982	99.98710272	99.95114935	99.91523804	99.8793687
231213A00049	12/13/2023	4.14	12/13/2028	114.5622271	110.8484364	107.2776681	103.8436165	100.5402904	97.36199542	94.30331774	91.35910828	88.52446838
231214A00036	12/14/2023	4.19	12/14/2026	106.2904857	104.7231975	103.1871335	101.6814329	100.205266	98.75783315	97.33836294	95.94611129	94.58036008
231214A00058	12/14/2023	4.69	6/13/2025	100.1572039	100.1210478	100.0849341	100.0488627	100.0128337	99.97684683	99.94090209	99.9049994	99.86913868
231214A00075	12/14/2023	4.49	12/15/2025	102.2365851	101.6847699	101.13893	100.5989686	100.0647908	99.53630382	99.01341675	98.49604071	97.98408867
231215A00004	12/15/2023	4.07	12/15/2028	114.3329441	110.6176888	107.0457185	103.6107078	100.3066466	97.12782361	94.06880878	91.12443825	88.28979963
231218A00023	12/18/2023	4.76	6/18/2025	100.2195734	100.1695092	100.1195109	100.0695781	100.0197107	99.96990875	99.92017197	99.87050027	99.82089351
231218A00046	12/18/2023	4.76	6/18/2025	100.2195734	100.1695092	100.1195109	100.0695781	100.0197107	99.96990875	99.92017197	99.87050027	99.82089351
231218A00052	12/18/2023	4.54	12/18/2025	102.2987373	101.7384396	101.1842986	100.6362127	100.0940831	99.55781252	99.02730631	98.50247157	97.98321749
231219A00016	12/19/2023	4.27	12/18/2026	106.4639588	104.8843495	103.3363252	101.8190096	100.3315588	98.87315918	97.44302635	96.04040381	94.66456164
231219A00017	12/19/2023	4.26	1/15/2027	106.7908578	105.1320907	103.5074552	101.915964	100.3566677	98.82865325	97.33104181	95.86298739	94.42367522

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231219A00018	12/19/2023	4.25	2/16/2027	107.1840544	105.429858	103.713132	102.0327404	100.3875935	98.77664544	97.19889206	95.65336877	94.13914854
231219A00019	12/19/2023	4.17	12/15/2027	110.6004172	107.9680566	105.4129294	102.9323046	100.5235658	98.18420576	95.91182086	93.70410618	91.55885079
231219A00020	12/19/2023	4.16	2/1/2028	111.116586	108.3447817	105.6573031	103.0510408	100.523023	98.07040843	95.69047915	93.38063465	91.13838561
231219A00022	12/19/2023	4.13	4/14/2028	111.861059	108.8713582	105.9782972	103.1782332	100.4676808	97.84330468	95.301912	92.84044565	90.45597766
231219A00023	12/19/2023	4.12	6/15/2028	112.5110902	109.3383397	106.2734179	103.3120413	100.4501232	97.68376266	95.00923538	92.42298428	89.92161107
231219A00025	12/19/2023	4.06	12/15/2028	114.2970702	110.5824554	107.0111075	103.5767014	100.273228	97.09497631	94.03651701	91.0926868	88.25857379
231220A00028	12/20/2023	4.13	12/20/2027	110.5538326	107.9082861	105.3406475	102.84815	100.4281437	98.07808955	95.79555431	93.57820504	91.42380436
231220A00030	12/20/2023	4.48	12/22/2025	102.3108667	101.7394765	101.1744851	100.6157849	100.0632713	99.51684154	98.97639543	98.44183484	97.9130638
231220A00031	12/20/2023	4.23	12/21/2026	106.4375426	104.8499576	103.2942073	101.7694045	100.2746949	98.80925513	97.37229146	95.96303857	94.58075816
231220A00032	12/20/2023	4.57	12/19/2025	102.3271102	101.763959	101.2070253	100.6562063	100.1114014	99.57251229	99.03944272	98.51209856	97.99038769
231221A00003	12/21/2023	4.39	12/22/2025	102.2596876	101.688463	101.1236358	100.5650986	100.0127467	99.46647732	98.92619035	98.39178766	97.8631733
231221A00008	12/21/2023	3.99	12/21/2028	114.1089611	110.3810592	106.7974694	103.351797	100.0379677	96.85021004	93.78303845	90.83123708	87.98984512
231221A00014	12/21/2023	4.14	6/21/2027	108.4904088	106.3744282	104.3109251	102.2982489	100.3348136	98.41909428	96.54962466	94.72499418	92.94384548
231221A00022	12/21/2023	4.01	12/21/2028	112.999596	109.5788208	106.288503	103.1228473	100.0763526	97.14379561	94.32021433	91.60089368	88.98135143
231221A00039	12/21/2023	3.99	12/21/2028	114.1089611	110.3810592	106.7974694	103.351797	100.0379677	96.85021004	93.78303845	90.83123708	87.98984512
231221A00086	12/21/2023	4.48	6/23/2025	100.2664729	100.2024681	100.1385568	100.0747388	100.0110138	99.94738163	99.8838421	99.82039499	99.75704011
231221A00103	12/21/2023	4.3	12/30/2025	102.336686	101.7425785	101.1553741	100.574953	100.0011979	99.43399453	98.87323105	98.31879818	97.77058911
231221A00104	12/21/2023	4.3	12/30/2025	102.336686	101.7425785	101.1553741	100.574953	100.0011979	99.43399453	98.87323105	98.31879818	97.77058911
231222A00039	12/22/2023	4.44	12/22/2025	102.2881204	101.7168039	101.1518854	100.5932577	100.0408159	99.49445744	98.95408206	98.41959165	97.89089025
231226A00016	12/26/2023	3.92	12/26/2028	113.7987462	110.1441662	106.6321747	103.2563506	100.0106022	96.88914844	93.8865008	90.99744645	88.21703276
231226A00024	12/26/2023	4.03	12/26/2028	114.3061799	110.5608497	106.9608892	103.4998381	100.1715612	96.97023038	93.89030666	90.92652463	88.07387707
231226A00027	12/26/2023	4.22	12/28/2026	106.506343	104.8990689	103.3242363	101.7809321	100.2682767	98.78542333	97.33155586	95.90588773	94.50766049
231226A00043	12/26/2023	4.46	12/26/2025	102.3448518	101.7622924	101.1863767	100.6169914	100.0540258	99.49737154	98.94692282	98.40257615	97.86423032
231226A00095	12/26/2023	4.22	12/28/2026	106.506343	104.8990689	103.3242363	101.7809321	100.2682767	98.78542333	97.33155586	95.90588773	94.50766049
231215A00026	1/17/2025	3.71	1/15/2027	105.8854747	104.2344131	102.6173445	101.0332856	99.4812905	97.96044978	96.46988806	95.00876262	93.57626187
231226A00098	12/26/2023	4.67	6/26/2025	100.3081526	100.235858	100.1636743	100.0916013	100.0196387	99.94778628	99.87604379	99.80441098	99.73288761
231227A00005	12/27/2023	4.17	12/28/2026	106.4265299	104.8199162	103.2457322	101.7030652	100.1910358	98.70879768	97.25553489	95.83046119	94.43281839
231227A00013	12/27/2023	4.44	6/27/2025	100.3088922	100.2337656	100.1587571	100.0838664	100.0090931	99.93443696	99.85989777	99.78547523	99.71116906
231227A00014	12/27/2023	4.29	12/26/2025	102.2865368	101.7036682	101.1274543	100.5577812	99.99453811	99.4376163	98.88690966	98.34231442	97.8037291
231227A00023	12/27/2023	3.98	12/27/2028	114.1357592	110.3907211	106.7911559	103.3305942	100.0028927	96.80221512	93.72301557	90.76002197	87.908221
231227A00026	12/27/2023	4.6	6/27/2025	100.3145341	100.2394654	100.1645139	100.0896794	100.0149616	99.94036022	99.86587506	99.79150584	99.71725227
231227A00027	12/27/2023	4.42	12/26/2025	102.3216622	101.7391792	101.1633393	100.5940292	100.0311382	99.47455791	98.92418257	98.37990869	97.84163508
231227A00039	12/27/2023	4.6	6/27/2025	100.3145341	100.2394654	100.1645139	100.0896794	100.0149616	99.94036022	99.86587506	99.79150584	99.71725227

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231228A00022	12/28/2023	4.61	6/27/2025	100.3152854	100.240216	100.1652638	100.0904287	100.0157103	99.94110826	99.86662247	99.79225261	99.71799841
231228A00023	12/28/2023	4.4	12/26/2025	102.3100675	101.7276227	101.1518207	100.5825482	100.0196944	99.46315109	98.91281244	98.36857496	97.83033746
231228A00025	12/28/2023	4.05	12/28/2027	110.4352473	107.7691852	105.1821041	102.6711801	100.2337093	97.86710221	95.56887771	93.33665802	91.16816346
231228A00026	12/28/2023	3.96	12/28/2028	114.0737637	110.3270669	106.7260025	103.26409	99.93517549	96.73341326	93.65324832	90.68940028	87.83684805
231229A00017	12/29/2023	4.42	12/29/2025	102.3553459	101.7644548	101.1803926	100.6030411	100.0322853	99.46801251	98.91011264	98.3584781	97.81300374
231229A00065	12/29/2023	4.6	7/29/2025	100.6823585	100.5182813	100.3547405	100.1917337	100.0292582	99.86731131	99.7058906	99.54499347	99.38461739
231229A00067	12/29/2023	4.6	7/29/2025	100.6823585	100.5182813	100.3547405	100.1917337	100.0292582	99.86731131	99.7058906	99.54499347	99.38461739
231229A00068	12/29/2023	4.42	12/29/2025	102.3553459	101.7644548	101.1803926	100.6030411	100.0322853	99.46801251	98.91011264	98.3584781	97.81300374
231229A00070	12/29/2023	4.42	12/29/2025	102.3553459	101.7644548	101.1803926	100.6030411	100.0322853	99.46801251	98.91011264	98.3584781	97.81300374
231229A00071	12/29/2023	4.42	12/29/2025	102.3553459	101.7644548	101.1803926	100.6030411	100.0322853	99.46801251	98.91011264	98.3584781	97.81300374
240102A00029	1/2/2024	4.66	7/2/2025	100.377004	100.288058	100.1992726	100.1106472	100.0221816	99.93387508	99.8457274	99.75773808	99.66990668
240102A00055	1/2/2024	4.23	1/4/2027	106.6073887	104.9801752	103.3860434	101.8240521	100.2932955	98.79290171	97.322031	95.87987432	94.46565193
240103A00003	1/3/2024	4.71	7/3/2025	100.3932334	100.3015082	100.2099555	100.1185747	100.0273653	99.93632696	99.84545904	99.7547611	99.66423265
240103A00004	1/3/2024	4.48	1/5/2026	102.4707344	101.8601446	101.2568449	100.6607049	100.0715977	99.48939918	98.91398807	98.34524604	97.78305747
240103A00005	1/3/2024	4.28	1/4/2027	106.6881718	105.0602824	103.4654868	101.9028434	100.3714462	98.87042288	97.39893347	95.95616862	94.54134832
240103A00010	1/3/2024	4.84	1/18/2039	148.9417246	133.7243104	120.3487674	108.5765617	98.20147381	89.04505795	80.95275998	73.79059626	67.44230961
240103A00011	1/3/2024	4.84	1/18/2039	148.9417246	133.7243104	120.3487674	108.5765617	98.20147381	89.04505795	80.95275997	73.79059626	67.44230961
240103A00018	1/3/2024	4.28	1/4/2027	106.6881718	105.0602824	103.4654868	101.9028434	100.3714462	98.87042288	97.39893347	95.95616862	94.54134832
240103A00023	3/29/2024	4.45	7/29/2025	100.657788	100.4937409	100.3302302	100.1672533	100.0048076	99.84289052	99.6814995	99.52063199	99.36028544
240103A00025	1/3/2024	4.48	1/2/2026	102.436344	101.8341382	101.2390205	100.6508663	100.0695538	99.49496405	98.9269808	98.36549051	97.81038222
240103A00026	1/3/2024	4.28	1/4/2027	106.6881718	105.0602824	103.4654868	101.9028434	100.3714462	98.87042288	97.39893347	95.95616862	94.54134832
240103A00033	3/29/2024	4.45	7/29/2025	100.657788	100.4937409	100.3302302	100.1672533	100.0048076	99.84289052	99.6814995	99.52063199	99.36028544
240103A00034	3/29/2024	4.45	7/29/2025	100.657788	100.4937409	100.3302302	100.1672533	100.0048076	99.84289052	99.6814995	99.52063199	99.36028544
240103A00035	3/29/2024	4.45	7/29/2025	100.657788	100.4937409	100.3302302	100.1672533	100.0048076	99.84289052	99.6814995	99.52063199	99.36028544
240103A00039	6/28/2024	4.11	10/29/2025	101.5423691	101.122254	100.7056154	100.29241	99.88259569	99.47613077	99.07297431	98.67308604	98.27642631
240103A00042	6/28/2024	4.11	10/29/2025	101.5423691	101.122254	100.7056154	100.29241	99.88259569	99.47613077	99.07297431	98.67308604	98.27642631
240103A00043	6/28/2024	4.11	10/29/2025	101.5423691	101.122254	100.7056154	100.29241	99.88259569	99.47613077	99.07297431	98.67308604	98.27642631
240103A00044	6/28/2024	4.11	10/29/2025	101.5423691	101.122254	100.7056154	100.29241	99.88259569	99.47613077	99.07297431	98.67308604	98.27642631
240103A00045	6/28/2024	4.11	10/29/2025	101.5423691	101.122254	100.7056154	100.29241	99.88259569	99.47613077	99.07297431	98.67308604	98.27642631
240103A00047	6/28/2024	4.05	1/29/2026	102.4559963	101.7792486	101.1114471	100.4524151	99.8019808	99.15997651	98.52623906	97.90060943	97.28293266
240103A00049	6/28/2024	4.05	1/29/2026	102.4559963	101.7792486	101.1114471	100.4524151	99.8019808	99.15997651	98.52623906	97.90060943	97.28293266
240103A00050	6/28/2024	4.05	1/29/2026	102.4559963	101.7792486	101.1114471	100.4524151	99.8019808	99.15997651	98.52623906	97.90060943	97.28293266
240103A00052	6/28/2024	4.05	1/29/2026	102.4559963	101.7792486	101.1114471	100.4524151	99.8019808	99.15997651	98.52623906	97.90060943	97.28293266

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240103A00056	6/28/2024	3.94	6/29/2026	103.9736203	102.8728846	101.7954933	100.7407091	99.70782521	98.69616429	97.7050765	96.73393837	95.78215139
240103A00057	6/28/2024	3.94	6/29/2026	103.9736203	102.8728846	101.7954933	100.7407091	99.70782521	98.69616429	97.7050765	96.73393837	95.78215139
240103A00058	6/28/2024	3.94	6/29/2026	103.9736203	102.8728846	101.7954933	100.7407091	99.70782521	98.69616429	97.7050765	96.73393837	95.78215139
240103A00059	6/28/2024	3.94	6/29/2026	103.9736203	102.8728846	101.7954933	100.7407091	99.70782521	98.69616429	97.7050765	96.73393837	95.78215139
240104A00068	1/4/2024	4.76	7/3/2025	100.3978151	100.3060861	100.2145295	100.1231449	100.0319317	99.94088955	99.85001782	99.75931607	99.66878382
240104A00070	12/13/2024	3.83	3/5/2027	106.6568795	104.857645	103.097676	101.3757785	99.69080729	98.04166277	96.42728906	94.84667161	93.2988352
240105A00017	1/5/2024	4.29	1/5/2027	106.7166837	105.085829	103.4881646	101.9227446	100.3886591	98.88503204	97.41101979	95.96580969	94.54861852
240105A00028	1/5/2024	4.76	7/7/2025	100.4455131	100.3426757	100.24006	100.1376651	100.0354903	99.93353492	99.83179819	99.73027936	99.62897772
240108A00020	1/8/2024	4.68	7/8/2025	100.4489954	100.3433869	100.2380127	100.1328719	100.0279638	99.92328757	99.81884236	99.71462741	99.61064191
240108A00022	1/8/2024	4.46	1/8/2026	102.4928076	101.8738717	101.2624287	100.6583429	100.0614818	99.47171612	98.88891962	98.31296907	97.74374412
240108A00023	1/8/2024	4.27	1/8/2027	106.7212151	105.0821406	103.4765345	101.9034387	100.3619314	98.85112578	97.37016771	95.91823467	94.49453409
240108A00037	1/8/2024	4.69	7/8/2025	100.4500506	100.3444412	100.239066	100.1339243	100.0290153	99.92433812	99.819892	99.71567613	99.61168971
240108A00038	1/8/2024	4.13	1/8/2029	114.8088345	111.0183441	107.3760264	103.8752451	100.509701	97.27341263	94.16069856	91.16616009	88.28466561
240108A00040	1/8/2024	4.13	1/8/2029	114.8088345	111.0183441	107.3760264	103.8752451	100.509701	97.27341263	94.16069856	91.16616009	88.28466561
240108A00041	1/9/2024	4.13	1/9/2029	114.8196373	111.0261769	107.3810933	103.8777367	100.5097956	97.27127704	94.15648872	91.16002199	88.2767359
240109A00006	1/9/2024	4.71	7/9/2025	100.4639455	100.3555553	100.2474121	100.1395153	100.0318637	99.92445671	99.81729329	99.71037263	99.60369385
240109A00025	1/9/2024	4.47	1/9/2026	102.5103998	101.8886453	101.274452	100.6676822	100.0682018	99.47587951	98.89058759	98.3122011	97.7405981
240109A00031	1/9/2024	4.73	7/9/2025	100.4661114	100.3577192	100.2495742	100.1416754	100.0340219	99.92661298	99.81944766	99.71252509	99.60584442
240109A00042	1/9/2024	3.99	1/9/2029	114.5787643	110.782668	107.1352632	103.6298785	100.2601821	97.02016225	93.9041091	90.90659759	88.02247146
240110A00010	1/10/2024	4.42	1/12/2026	102.5133605	101.8833215	101.2610478	100.6463963	100.0392272	99.4394042	98.84679419	98.26126738	97.68269702
240110A00021	1/10/2024	4.13	1/10/2028	110.7893228	108.0827846	105.4572057	102.9096578	100.4373395	98.03756921	95.70777939	93.44551079	91.24840702
240110A00029	1/10/2024	4.5	7/10/2025	100.4617775	100.3505247	100.2395332	100.1288021	100.0183304	99.90811722	99.79816151	99.68846235	99.5790188
240111A00016	1/11/2024	4.63	7/11/2025	100.478406	100.3644645	100.2507962	100.1374001	100.0242752	99.91142045	99.79883491	99.68651754	99.57446734
240111A00021	1/11/2024	4.47	7/11/2025	100.4697918	100.3557599	100.2420026	100.1285188	100.0153074	99.90236745	99.78969789	99.67729771	99.56516589
240111A00025	1/11/2024	4.19	1/11/2027	106.6273111	104.9808467	103.3681152	101.7881465	100.2400077	98.72280103	97.23566243	95.77775977	94.34829142
240111A00031	1/11/2024	4.19	1/11/2027	106.6273111	104.9808467	103.3681152	101.7881465	100.2400077	98.72280103	97.23566243	95.77775977	94.34829142
240111A00046	12/13/2024	3.68	3/19/2027	106.5380303	104.7018803	102.9064922	101.1506745	99.4332802	97.75320492	96.10938473	94.50079443	92.92644573
240112A00022	1/12/2024	4.24	1/12/2026	102.4005298	101.7708883	101.1490087	100.5347479	99.92796601	99.32852689	98.73629752	98.1511481	97.57295195
240112A00033	1/12/2024	4.46	7/11/2025	100.4590523	100.3451284	100.2314778	100.1180993	100.0049919	99.89215473	99.77958669	99.66728678	99.55525401
240112A00034	1/12/2024	4.46	7/11/2025	100.4590523	100.3451284	100.2314778	100.1180993	100.0049919	99.89215473	99.77958669	99.66728678	99.55525401
240112A00036	1/12/2024	4.07	1/12/2027	106.4428497	104.7952205	103.1813894	101.6003829	100.0512649	98.53313468	97.04512539	95.58640223	94.1561611
240112A00040	1/12/2024	4.24	1/12/2026	102.4005298	101.7708883	101.1490087	100.5347479	99.92796601	99.32852689	98.73629752	98.1511481	97.57295195
240112A00044	1/12/2024	4.24	1/12/2026	102.4005298	101.7708883	101.1490087	100.5347479	99.92796601	99.32852689	98.73629752	98.1511481	97.57295195

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240112A00047	1/12/2024	4.46	7/14/2025	100.4923202	100.3700557	100.2481048	100.1264662	100.0051387	99.88412104	99.76341196	99.64301027	99.52291474
240112A00050	1/12/2024	4.3	7/11/2025	100.4504366	100.3364224	100.2226827	100.1092165	99.99602272	99.88310031	99.77044827	99.65806557	99.54595119
240112A00052	1/12/2024	4.07	1/12/2027	106.4428497	104.7952205	103.1813894	101.6003829	100.0512649	98.53313468	97.04512539	95.58640223	94.1561611
240116A00006	1/16/2024	4.5	7/16/2025	100.5202382	100.3923985	100.2649002	100.1377418	100.0109219	99.88443913	99.75829213	99.6324795	99.50699988
240116A00083	1/16/2024	4.53	7/16/2025	100.52407	100.3962265	100.2687244	100.1415622	100.0147386	99.88825209	99.76210136	99.636285	99.51080166
240117A00021	1/17/2024	4.06	1/17/2029	114.9216477	111.0970328	107.4228895	103.8924336	100.4992284	97.23716406	94.10043955	91.08354468	88.18124376
240117A00023	1/17/2024	4.13	1/19/2027	106.7428016	105.0714942	103.4347615	101.8315967	100.261032	98.72213685	97.21401604	95.73580796	94.28668306
240119A00003	1/19/2024	4.68	7/21/2025	100.6017866	100.4600007	100.3186281	100.1776671	100.0371157	99.89697211	99.75723462	99.61790139	99.47897064
240119A00007	1/19/2024	4.23	1/19/2029	115.2960923	111.4661547	107.7868403	104.2513579	100.8532638	97.58644223	94.44508624	91.42368019	88.51698333
240119A00024	1/19/2024	4.49	1/20/2026	102.6491457	101.9965384	101.3522522	100.7161281	100.0880116	99.46775175	98.85520156	98.25021762	97.65266007
240119A00028	1/19/2024	4.48	1/13/2026	102.5624321	101.929461	101.3043251	100.6868794	100.0769821	99.47449519	98.87928387	98.29121662	97.71016507
240119A00029	1/19/2024	4.3	1/13/2027	106.8319358	105.1782804	103.5585756	101.9718423	100.4171387	98.89355907	97.40023143	95.93631632	94.5010051
240119A00044	1/23/2024	4.23	1/23/2029	115.3404044	111.4985224	107.80809	104.2622614	100.8545427	97.57877092	94.42909553	91.39996016	88.48608609
240122A00002	1/22/2024	4.66	7/22/2025	100.6106097	100.4660405	100.3218995	100.1781847	100.0348943	99.89202634	99.74957891	99.60755014	99.46593815
240122A00005	1/22/2024	4.45	1/22/2026	102.6459386	101.9878183	101.3381583	100.6967958	100.0635725	99.43833362	98.82092872	98.21121092	97.60903704
240123A00037	1/23/2024	4.2	1/17/2029	115.1635713	111.341622	107.6698251	104.1414184	100.7499856	97.48943631	94.35398724	91.3381449	88.43668918
240123A00057	1/23/2024	4.48	1/23/2026	102.6770338	102.0160365	101.3635705	100.719471	100.0835776	99.45573392	98.83578754	98.22358988	97.61899606
240125A00007	1/25/2024	4.27	1/25/2027	106.9303349	105.2430459	103.5908556	101.972734	100.3876916	98.83477683	97.313075	95.82170588	94.35982232
240125A00040	1/25/2024	4.24	12/15/2026	106.3804945	104.8097505	103.2703273	101.7613601	100.2820154	98.83148997	97.40900899	96.01382511	94.64521713
240125A00061	1/25/2024	4.64	7/25/2025	100.6425191	100.489591	100.3371367	100.1851538	100.0336401	99.8825936	99.73201196	99.58189308	99.43223481
240125A00068	1/25/2024	4.11	1/25/2028	111.0990751	108.3427579	105.6699206	103.0775009	100.5625715	98.12233242	95.7541049	93.4553249	91.22353745
240125A00069	1/25/2024	4.11	1/25/2028	111.0990751	108.3427579	105.6699206	103.0775009	100.5625715	98.12233242	95.7541049	93.4553249	91.22353745
240126A00031	1/26/2024	4.31	1/26/2026	102.6444602	101.9746986	101.3136939	100.6612749	100.0172749	99.38153152	98.75388645	98.13418548	97.52227825
240126A00032	1/26/2024	4.31	1/26/2026	102.6444602	101.9746986	101.3136939	100.6612749	100.0172749	99.38153152	98.75388645	98.13418548	97.52227825
240129A00049	1/29/2024	4.48	7/29/2025	100.6756249	100.5114205	100.3477547	100.1846246	100.0220277	99.85996137	99.698423	99.53741002	99.37691987
240130A00034	1/30/2024	4.43	10/30/2025	101.7167524	101.2930892	100.8729561	100.4563089	100.0431045	99.63330024	99.22685434	98.8237256	98.42387352
240130A00044	1/30/2024	4.14	1/30/2029	115.0836128	111.226984	107.523076	103.9649542	100.5460422	97.26010059	94.1012076	91.06374087	88.14236028
240130A00047	1/30/2024	4.01	1/30/2029	114.876354	111.0163524	107.3094175	103.7485911	100.327275	97.0392094	93.87845352	90.83936724	87.9165939
240130A00057	1/30/2024	4.15	1/29/2027	106.8976882	105.1976647	103.533194	101.9032261	100.3067524	98.74280379	97.2104484	95.70879008	94.2369665
240130A00059	1/30/2024	4.33	1/30/2026	102.7027177	102.0216685	101.3496619	100.6865184	100.0320635	99.38612717	98.74854373	98.11915181	97.49779419
240130A00068	1/30/2024	4.17	1/30/2029	115.1950568	111.3363697	107.6304638	104.0704023	100.6496065	97.36183495	94.20116402	91.16196937	88.23890912
240130A00070	1/30/2024	4.33	1/30/2026	102.7027177	102.0216685	101.3496619	100.6865184	100.0320635	99.38612717	98.74854373	98.11915181	97.49779419
240131A00013	1/31/2024	4.13	2/1/2027	106.7805008	105.0750974	103.405452	101.7705048	100.1692378	98.60067313	97.06387076	95.55792669	94.08197125

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240131A00014	1/31/2024	4.04	1/31/2029	114.722683	110.8699438	107.1699314	103.6157051	100.2006829	96.91862045	93.76359162	90.72997004	87.81241209
240131A00015	1/31/2024	4.02	1/31/2029	110.0024879	107.3784355	104.8430834	102.3927064	100.0237637	97.7328886	95.51687849	93.37268569	91.2974088
240131A00022	3/1/2024	4.13	3/1/2027	107.14408	105.3512608	103.597361	101.8811835	100.201581	98.55745311	96.94774387	95.3714396	93.82756665
240131A00033	1/31/2024	4.18	1/30/2026	102.6011871	101.9205222	101.2488962	100.5861298	99.93204848	99.28648223	98.64926546	98.02023686	97.39923924
240131A00034	1/31/2024	4	1/29/2027	106.6447901	104.946969	103.2846609	101.6568167	100.062429	98.5005295	96.97018752	95.4705078	94.00062895
240131A00036	1/31/2024	4.51	7/31/2025	100.6900887	100.5204493	100.3513788	100.1828742	100.0149328	99.84755173	99.68072827	99.51445965	99.34874312
240131A00039	1/31/2024	4.22	7/31/2026	104.6926235	103.4983318	102.3313622	101.190784	100.0757085	98.98528633	97.91870552	96.87518949	95.85399503
240131A00059	1/31/2024	4.57	7/31/2025	100.7002498	100.5305976	100.3615142	100.1929969	100.0250427	99.8576489	99.69081275	99.52453148	99.35880233
240131A00080	1/31/2024	4.16	1/29/2027	106.7941988	105.0971536	103.4355681	101.8083961	100.2146321	98.6533102	97.12350169	95.62431323	94.15488525
240201A00003	2/1/2024	4.17	2/2/2026	102.627006	101.937965	101.2581861	100.5874833	99.92567562	99.27258678	98.6280452	97.99188374	97.36393962
240201A00023	2/1/2024	4.5	8/1/2025	100.6995927	100.5271792	100.3553556	100.1841187	100.0134656	99.84339342	99.67389912	99.5049798	99.33663253
240201A00029	2/1/2024	4.52	8/1/2025	100.7030353	100.5306174	100.3587894	100.1875481	100.0168907	99.84681419	99.67731557	99.50839193	99.34004036
240201A00040	2/1/2024	4.08	2/1/2030	118.6594595	113.6902764	108.9630364	104.4645962	100.1826017	96.10543551	92.22216918	88.52251791	84.99679907
240201A00042	2/1/2024	4.24	2/1/2033	128.3686999	120.037136	112.3278147	105.1905425	98.5794398	92.45254825	86.77147547	81.50107407	76.60915104
240201A00043	2/1/2024	4.27	2/1/2034	131.2399546	121.7898433	113.1240447	105.1725682	97.87203939	91.16504171	84.99952642	79.32828418	74.10847104
240201A00052	2/1/2024	4.5	8/1/2025	100.6995927	100.5271792	100.3553556	100.1841187	100.0134656	99.84339342	99.67389912	99.5049798	99.33663253
240201A00056	2/1/2024	4.3	2/2/2026	102.6684866	101.9799035	101.3005671	100.6302919	99.96889732	99.3162077	98.67205184	98.03626306	97.40867897
240201A00064	2/1/2024	4.51	8/1/2025	100.701314	100.5288983	100.3570725	100.1858334	100.0151782	99.84510381	99.67560734	99.50668586	99.33833644
240201A00065	2/1/2024	4.33	2/2/2026	102.6890368	102.0003751	101.3209609	100.6506086	99.98913773	99.3363725	98.69214175	98.05627875	97.42862114
240201A00072	8/1/2024	4.1	7/31/2025	100.6699432	100.4942787	100.3192038	100.1447156	99.97081101	99.79748726	99.62474144	99.45257069	99.28097218
240202A00014	2/2/2024	4.51	8/1/2025	100.7148857	100.54231	100.3703263	100.1989316	100.0281227	99.85789679	99.6882508	99.51918178	99.35068681
240202A00017	2/2/2024	4.23	8/3/2026	104.8264752	103.6217097	102.4447181	101.2945471	100.1702862	99.07106599	97.99605563	96.9444606	95.91552084
240202A00029	2/2/2024	4.15	2/2/2029	115.1553595	111.2885004	107.5750525	104.0080361	100.5808325	97.28716332	94.12107028	91.07689716	88.14927225
240206A00017	2/6/2024	4.33	8/6/2027	109.4446319	107.1910545	104.9956988	102.856638	100.7720258	98.74009165	96.7591374	94.82753352	92.94371571
240206A00026	2/6/2024	4.59	8/6/2025	100.7869688	100.6004687	100.4146684	100.2295638	100.0451511	99.86142622	99.67838534	99.49602457	99.31434007
240207A00006	2/7/2024	4.06	2/7/2029	115.1561902	111.26672	107.5322543	103.9457089	100.500368	97.18986279	94.00815103	90.94949799	88.00845891
240207A00022	2/7/2024	4.25	2/7/2028	111.4327884	108.6390134	105.9306366	103.3044919	100.7575538	98.28693077	95.88985789	93.56369019	91.30589661
240207A00039	2/7/2024	4.55	8/7/2025	100.7910783	100.6018052	100.4132538	100.22542	100.0382996	99.85188846	99.66618252	99.4811777	99.29686999
240207A00040	2/7/2024	4.55	8/7/2025	100.7910783	100.6018052	100.4132538	100.22542	100.0382996	99.85188846	99.66618252	99.4811777	99.29686999
240208A00053	2/8/2024	4.58	2/9/2026	102.9430297	102.2340943	101.5349486	100.8453906	100.1652236	99.49425639	98.83230294	98.17918218	97.53471787
240209A00007	2/9/2024	4.5	12/9/2025	102.2103612	101.6747368	101.1447429	100.6202906	100.1012933	99.58766589	99.07932508	98.57618937	98.07817889
240209A00019	2/9/2024	4.39	2/9/2027	107.3307052	105.5963451	103.8987046	102.2366822	100.6092204	99.01530393	97.45395751	95.92424376	94.42526138
240209A00020	2/9/2024	4.58	2/9/2026	102.9430297	102.2340943	101.5349486	100.8453906	100.1652236	99.49425639	98.83230294	98.17918218	97.53471787

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240212A00029	2/12/2024	4.58	2/12/2026	102.9784874	102.2611352	101.5538049	100.8562872	100.1683784	99.48988071	98.82060154	98.16035361	97.50895467
240213A00022	2/13/2024	4.6	8/13/2026	105.3189629	104.0844492	102.8790124	101.7016319	100.5513347	99.42719212	98.32831774	97.25386477	96.20302393
240214A00001	2/14/2024	4.79	11/10/2025	101.9735766	101.519224	101.068934	100.622652	100.1803247	99.74189937	99.30732447	98.87654925	98.44952388
240214A00007	2/14/2024	4.7	2/17/2026	103.1247651	102.3930233	101.671697	100.9605647	100.2594108	99.56802612	98.88620708	98.2137558	97.55047983
240214A00019	2/15/2024	4.41	1/26/2029	116.0403077	112.1771849	108.4664927	104.901331	101.4751548	98.18175367	95.01523225	91.96999233	89.04071588
240215A00026	2/15/2024	4.48	2/10/2027	107.4990914	105.7602197	104.058205	102.3919399	100.7603615	99.16244966	97.59722402	96.06374267	94.56109993
240215A00033	2/15/2024	4.35	2/16/2027	107.482106	105.7230626	104.0016206	102.3166392	100.6670239	99.0517248	97.46973362	95.92008188	94.40183887
240215A00046	4/1/2024	4.49	4/1/2027	108.1801747	106.2929724	104.4482702	102.6448631	100.8815881	99.15732214	97.47098061	95.82151584	94.20791549
240216A00012	2/16/2024	4.53	8/16/2027	110.0120564	107.7245284	105.4966196	103.3263362	101.2117685	99.15108654	97.14253613	95.18443471	93.27516798
240220A00031	2/20/2024	4.68	2/20/2026	103.1465175	102.4063972	101.676928	100.9578808	100.249033	99.55016839	98.86107677	98.18155384	97.51140097
240221A00015	2/21/2024	4.48	2/22/2028	112.2502346	109.4008945	106.6396796	103.9632781	101.3685281	98.85241006	96.41203859	94.04465564	91.74762375
240223A00007	2/23/2024	4.81	8/22/2025	101.0242157	100.7930404	100.562936	100.3338952	100.1059104	99.87897435	99.65307971	99.42821926	99.20438585
240227A00021	2/27/2024	4.97	8/27/2025	101.1064896	100.8615026	100.6177076	100.375096	100.1336592	99.89338852	99.65427561	99.4163121	99.1794897
240229A00026	2/29/2024	4.74	2/27/2026	103.2764254	102.5164104	101.7676051	101.0297625	100.3026431	99.58601404	98.87964933	98.18332936	97.4968408
240229A00027	2/29/2024	4.54	2/26/2027	107.8288318	106.0385642	104.2869971	102.5729403	100.8952532	99.25284188	97.64465661	96.06968983	94.52697382
240301A00001	3/1/2024	5.03	6/2/2025	100.0311297	100.025564	100.0200032	100.0144472	100.008896	100.0033496	99.99780806	99.99227131	99.98673935
240301A00023	3/1/2024	4.17	3/1/2029	115.8343069	111.8646615	108.0554212	104.3991503	100.8888062	97.51771551	94.27955246	91.1683181	88.17832129
240301A00024	3/1/2024	4.17	3/1/2029	115.8343069	111.8646615	108.0554212	104.3991503	100.8888062	97.51771551	94.27955246	91.1683181	88.17832129
240301A00025	3/1/2024	4.45	3/1/2027	107.710775	105.9127892	104.1538182	102.4326623	100.7481715	99.09924299	97.48481837	95.90388166	94.35545701
240305A00008	3/5/2024	4.84	9/5/2025	101.1844347	100.9144044	100.6458213	100.3786735	100.1129497	99.84863838	99.58572826	99.32420819	99.06406713
240305A00011	3/5/2024	4.55	9/4/2026	105.5544377	104.2587488	102.9935452	101.7577522	100.5503454	99.37034743	98.21682589	97.08889024	95.98568973
240306A00006	3/6/2024	4.65	9/5/2025	101.1532977	100.8831011	100.6143552	100.3470482	100.0811686	99.81670487	99.55364566	99.29197974	99.03169602
240306A00010	3/6/2024	4.22	3/6/2029	115.7950164	111.8197585	108.0054596	104.3446652	100.8303129	97.45570865	94.21450568	91.10068365	88.10852994
240307A00022	3/7/2024	4.09	3/7/2029	115.5944991	111.6127032	107.7924564	104.1262684	100.6070427	97.22805376	93.98292432	90.86560563	87.87035818
240308A00005	3/8/2024	4.03	3/8/2029	115.3758911	111.3954638	107.5766748	103.9120286	100.3944236	97.01712866	93.77376158	90.65826842	87.66490464
240308A00009	3/8/2024	4.74	9/8/2025	101.1933497	100.9150128	100.6382167	100.3629484	100.0891954	99.81694491	99.54618466	99.27690233	99.00908577
240308A00011	3/8/2024	4.54	3/9/2026	103.2431079	102.4556597	101.6802584	100.9166284	100.1645027	99.4236222	98.69373571	97.97459936	97.26597646
240311A00006	3/11/2024	4.6	3/11/2026	103.3138707	102.520602	101.7395537	100.9704446	100.2130017	99.46696063	98.7320648	98.00806532	97.29472066
240311A00009	3/11/2024	4.38	3/11/2027	107.7122556	105.8869692	104.1017762	102.3554786	100.6469254	98.9750103	97.33866936	95.73687917	94.1686547
240311A00011	3/11/2024	4.89	7/11/2025	100.5080058	100.3940372	100.280342	100.166919	100.0537672	99.94088566	99.82827336	99.71592928	99.60385243
240311A00012	3/11/2024	4.8	9/11/2025	101.2463391	100.9596121	100.6745213	100.3910524	100.1091917	99.8289254	99.55023985	99.27312164	98.99755748
240312A00009	3/12/2024	4.68	3/12/2026	103.3890129	102.59266	101.8086164	101.0365979	100.2763288	99.52754167	98.78997738	98.06338446	97.34751891
240312A00015	3/12/2024	4.13	3/12/2029	115.8015302	111.8018884	107.9649843	104.283273	100.7496046	97.35720086	94.09963398	90.97080587	87.96492929

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240312A00019	3/12/2024	4.87	9/12/2025	101.2786565	100.9891045	100.7012208	100.414991	100.1304007	99.8474358	99.56608224	99.28632623	99.00815407
240312A00020	3/12/2024	4.82	11/3/2025	101.9011659	101.4663297	101.035209	100.6077563	100.183925	99.76366906	99.34694336	98.9337035	98.52390583
240312A00028	3/12/2024	4.87	9/12/2025	101.2786565	100.9891045	100.7012208	100.414991	100.1304007	99.8474358	99.56608224	99.28632623	99.00815407
240313A00007	3/13/2024	4.88	9/12/2025	101.2815431	100.9919858	100.7040969	100.4178618	100.1332663	99.85029617	99.56893743	99.28917626	99.01099897
240313A00023	3/13/2024	4.68	3/13/2026	103.4011573	102.6019915	101.8152213	101.0405594	100.2777271	99.52645441	98.78647955	98.05754848	97.33941478
240314A00012	3/14/2024	4.62	3/13/2026	103.4093062	102.6093588	101.8218299	101.0464311	100.2828833	99.53091571	98.79026577	98.06067881	97.3419078
240314A00013	3/14/2024	4.62	3/13/2026	103.4093062	102.6093588	101.8218299	101.0464311	100.2828833	99.53091571	98.79026577	98.06067881	97.3419078
240315A00015	3/15/2024	4.8	3/16/2026	103.5337471	102.7257176	101.9303478	101.1473414	100.3764109	99.61727812	98.86967305	98.133334	97.40800716
240318A00014	3/18/2024	4.67	3/18/2026	103.5105211	102.6963044	101.8949423	101.1061314	100.3295778	99.56499703	98.81211302	98.07065833	97.34037358
240318A00015	3/18/2024	4.47	2/20/2029	116.5764166	112.627763	108.8373922	105.198018	101.7027364	98.34500346	95.11861336	92.01767906	89.03661357
240318A00020	3/18/2024	4.48	3/19/2029	115.4802745	111.7934325	108.2547193	104.8573046	101.594711	98.4607936	95.44972181	92.55596094	89.77425581
240319A00003	3/19/2024	4.65	3/19/2026	103.5066338	102.6896677	101.8856427	101.0942524	100.3152001	99.54819831	98.79296843	98.04924041	97.31675238
240319A00004	3/19/2024	4.47	3/19/2027	108.1078039	106.2546159	104.4425552	102.6704189	100.9370492	99.24133095	97.58219034	95.95859248	94.36953984
240319A00012	3/19/2024	4.77	4/14/2026	103.870601	102.9808995	102.1064983	101.2470043	100.4020379	99.57123237	98.75423307	97.95069725	97.16029341
240319A00014	3/19/2024	4.44	3/19/2029	116.7829811	112.752765	108.8868569	105.1776498	101.6179321	98.20086472	94.91995984	91.76906059	88.74232229
240319A00021	3/19/2024	4.83	9/19/2025	101.3754556	101.0660886	100.7586236	100.453043	100.1493294	99.84746554	99.54743454	99.2492196	98.95280416
240320A00010	3/20/2024	4.77	3/20/2036	141.5767391	129.5162476	118.6572231	108.8713878	100.0448638	92.07648593	84.87632027	78.3643623	72.46939168
240321A00006	3/21/2024	4.88	9/22/2025	101.4019162	101.0844776	100.7690362	100.455573	100.1440693	99.83450687	99.52686741	99.22113301	98.91728595
240321A00007	3/21/2024	4.7	3/23/2026	103.5390044	102.7116042	101.8974712	101.0962877	100.3077458	99.53154769	98.76740452	98.01503656	97.27417268
240321A00019	3/21/2024	4.88	9/22/2025	101.4019162	101.0844776	100.7690362	100.455573	100.1440693	99.83450687	99.52686741	99.22113301	98.91728595
240322A00007	3/22/2024	4.67	3/23/2026	103.5143836	102.6870938	101.87307	101.0719943	100.2835592	99.50746658	98.74342779	97.99116309	97.25040134
240322A00008	3/22/2024	4.65	4/22/2026	103.862149	102.9503794	102.0546731	101.1746075	100.3097748	99.45978151	98.62424725	97.80280477	96.99509909
240322A00013	3/22/2024	4.18	3/22/2029	116.1030748	112.0698	108.2015915	104.4907956	100.930156	97.51279104	94.23217193	91.08210281	88.05670185
240322A00015	3/22/2024	4.65	11/21/2025	102.0736703	101.5882316	101.1074252	100.631185	100.1594458	99.692144	99.22921695	98.77060326	98.31624268
240322A00018	3/22/2024	4.34	3/22/2027	107.9088583	106.0493124	104.2311903	102.4532901	100.714454	99.01356642	97.34955224	95.72137471	94.12803387
240322A00029	3/22/2024	4.36	3/22/2027	107.9454657	106.0855756	104.2671157	102.4888839	100.7497223	99.04851518	97.38418723	95.75570151	94.16205794
240322A00032	3/22/2024	4.67	3/23/2026	103.5143836	102.6870938	101.87307	101.0719943	100.2835592	99.50746658	98.74342779	97.99116309	97.25040134
240325A00023	3/25/2024	4.71	9/25/2025	101.4109067	101.0848313	100.7608602	100.4389731	100.1191499	99.80137062	99.48561578	99.17186597	98.86010209
240325A00024	3/25/2024	4.71	9/25/2025	101.4109067	101.0848313	100.7608602	100.4389731	100.1191499	99.80137062	99.48561578	99.17186597	98.86010209
240325A00027	4/1/2024	4.91	10/1/2025	101.5229384	101.180317	100.8400069	100.5019849	100.166228	99.83271345	99.50141891	99.17232227	98.84540172
240325A00028	4/1/2024	4.91	10/1/2025	101.5229384	101.180317	100.8400069	100.5019849	100.166228	99.83271345	99.50141891	99.17232227	98.84540172
240325A00040	3/25/2024	4.46	4/30/2027	108.5004435	106.528414	104.6025137	102.7213842	100.8837163	99.08824763	97.33376095	95.61908198	93.94307767
240326A00013	3/26/2024	4.91	9/26/2025	101.4609518	101.1323101	100.8058017	100.4814058	100.159102	99.83887011	99.52069012	99.20454234	98.89040733

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240326A00042	3/26/2024	4.71	3/26/2026	103.5838865	102.7479876	101.9256209	101.1164591	100.3201856	99.53649377	98.76508668	98.00567668	97.25798502
240327A00008	3/27/2024	4.72	10/1/2025	101.4867921	101.1439224	100.8033698	100.465111	100.1291227	99.79538229	99.46386712	99.13455501	98.80742407
240327A00014	3/27/2024	4.88	9/24/2025	101.4265224	101.1034935	100.7825295	100.4636104	100.1467169	99.83182949	99.51892925	99.20799733	98.89901514
240327A00016	3/27/2024	4.56	3/27/2026	103.5297826	102.6905701	101.8649993	101.0527391	100.2534691	99.46687906	98.69266851	97.93054651	97.18023113
240327A00025	3/27/2024	4.35	3/26/2027	107.9778342	106.1066716	104.2773888	102.4887834	100.7396963	99.02900932	97.35564404	95.71855965	94.11675146
240328A00018	3/28/2024	4.39	3/29/2027	108.0898322	106.209377	104.371156	102.5739662	100.8166469	99.09807782	97.41717757	95.77290193	94.16424231
240328A00022	3/28/2024	4.3	3/28/2028	112.368601	109.414789	106.5550926	103.7860004	101.1041522	98.50633139	95.98945814	93.5505826	91.18687874
240328A00023	3/28/2024	4.22	3/28/2029	116.3241072	112.2698322	108.3820537	104.6530509	101.0755019	97.64246096	94.34733732	91.18387488	88.14613359
240328A00026	3/28/2024	4.6	3/27/2026	103.5630638	102.7237	101.8979797	101.0855716	100.2861555	99.49942085	98.72506737	97.96280402	97.21234883
240328A00027	3/28/2024	4.39	3/29/2027	108.0898322	106.209377	104.371156	102.5739662	100.8166469	99.09807782	97.41717757	95.77290193	94.16424231
240328A00031	3/28/2024	4.92	9/24/2025	101.4393998	101.116345	100.7953552	100.4764106	100.1594915	99.84457878	99.53165329	99.22069623	98.91168903
240328A00052	3/28/2024	4.34	3/28/2029	116.4991129	112.4492347	108.5654456	104.8400522	101.2657581	97.83564164	94.5431341	91.38200024	88.34631942
240328A00061	3/28/2024	4.35	3/28/2029	116.5378396	112.4872168	108.6027058	104.8766121	101.3016386	97.87086275	94.57771519	91.41595991	88.37967559
240328A00063	3/28/2024	4.47	3/28/2030	121.1110644	115.9224269	110.9929492	106.3082925	101.8549852	97.62036547	93.59252896	89.76027932	86.11308271
240328A00064	3/28/2024	4.48	3/28/2031	124.6635511	118.3416555	112.3910979	106.7880148	101.510197	96.53696729	91.84906675	87.42855076	83.25869284
240401A00003	4/1/2024	4.81	10/1/2025	101.5175185	101.1745837	100.8339663	100.495643	100.1595906	99.82578632	99.49420764	99.16483234	98.83763852
240401A00004	4/1/2024	4.81	10/1/2025	101.5175185	101.1745837	100.8339663	100.495643	100.1595906	99.82578632	99.49420764	99.16483235	98.83763852
240401A00006	4/1/2024	4.32	4/2/2029	115.9297321	112.0536122	108.3367577	104.7717081	101.3513934	98.06911139	94.91850713	91.89355244	88.98852758
240401A00016	4/1/2024	4.47	4/1/2027	108.2770232	106.3864763	104.5385419	102.732011	100.9657163	99.23853097	97.54936669	95.89717223	94.28093186
240401A00024	4/1/2024	4.97	10/1/2025	101.5434191	101.2007542	100.860401	100.5223361	100.1865364	99.85297939	99.52164256	99.19250383	98.8655414
240401A00027	4/1/2024	4.82	4/1/2026	103.7503612	102.8971054	102.0579241	101.2324707	100.4204099	99.62141752	98.83517942	98.06139166	97.29975985
240402A00015	4/2/2024	4.61	11/15/2027	111.3518709	108.7938693	106.3088623	103.8943447	101.5479129	99.2672602	97.05017216	94.89452236	92.79826829
240403A00002	4/3/2024	5.01	10/3/2025	101.582522	101.2342532	100.8883756	100.5448645	100.2036956	99.8648451	99.52828934	99.19400505	98.86196925
240403A00006	4/3/2024	4.71	4/3/2026	103.7418758	102.8823263	102.0370623	101.2057292	100.3879845	99.58349632	98.79194387	98.01301651	97.2464135
240403A00008	4/3/2024	4.67	4/2/2027	108.5279612	106.6346274	104.783977	102.9747982	101.2059215	99.47621761	97.78459594	96.13000313	94.51142138
240403A00010	4/3/2024	4.54	4/5/2027	108.4606802	106.5570964	104.696644	102.8780925	101.1002543	99.36198308	97.66217212	95.99975249	94.37369161
240403A00013	4/3/2024	4.58	4/17/2028	113.2070321	110.1891296	107.2688815	104.4425994	101.706755	99.05797177	96.49301826	94.00880049	91.60235551
240403A00018	4/3/2024	4.67	4/5/2027	108.5685971	106.6664239	104.807305	102.9900134	101.2133645	99.47621506	97.77746119	96.11603664	94.49091144
240403A00022	4/3/2024	4.53	4/3/2029	117.3059843	113.2235937	109.3091023	105.5547202	101.9530591	98.49710994	95.18022102	91.99607831	88.93868638
240404A00004	4/4/2024	4.45	4/4/2029	117.0065719	112.9270977	109.0155761	105.2642083	101.6655977	98.21272763	94.89893978	91.71791378	88.66364853
240404A00012	4/4/2024	4.46	4/4/2029	117.0454924	112.9652662	109.0530157	105.3009408	101.7016444	98.24810886	94.93367508	91.75202199	88.69714779
240404A00014	4/4/2024	4.78	4/6/2026	103.7791867	102.9120053	102.0593655	101.2209034	100.3962666	99.58511494	98.78711886	98.0019597	97.22932897
240404A00015	4/4/2024	4.6	4/5/2027	108.4378377	106.5369178	104.6790286	102.8629436	101.087479	99.35149212	97.65387966	95.99357595	94.36955157

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240404A00019	6/3/2024	4.55	6/1/2027	109.0815754	107.0161282	105.0010057	103.0346615	101.1156076	99.24241214	97.41369652	95.62813311	93.88444303
240404A00020	6/3/2024	4.55	6/1/2027	109.0815754	107.0161282	105.0010057	103.0346615	101.1156076	99.24241214	97.41369652	95.62813311	93.88444303
240404A00021	4/4/2024	4.57	4/1/2031	122.4549473	116.8349851	111.5353202	106.5355746	101.8167812	97.36127861	93.15261451	89.17545648	85.41550997
240404A00022	4/4/2024	4.78	4/6/2026	103.7791867	102.9120053	102.0593655	101.2209034	100.3962666	99.58511494	98.78711886	98.0019597	97.22932897
240404A00023	4/4/2024	4.51	4/24/2028	113.0883931	110.0522736	107.115015	104.2728603	101.5222166	98.85964675	96.28186181	93.78571392	91.3681893
240405A00005	4/5/2024	4.81	4/6/2026	103.8049703	102.9376682	102.0849093	101.2463294	100.4215763	99.6103095	98.81219968	98.02692805	97.25418613
240405A00006	4/5/2024	4.63	4/5/2027	108.4938774	106.5924204	104.7340042	102.9174021	101.1414299	99.40494481	97.70684317	96.04605911	94.42156294
240405A00017	4/5/2024	4.5	4/5/2027	108.3859102	106.4830437	104.6232951	102.8054341	101.0282737	99.29066777	97.59151002	95.92973181	94.30430089
240408A00015	4/8/2024	4.54	4/5/2029	117.368835	113.2794937	109.3585476	105.5981738	101.9909531	98.52984782	95.20817952	92.01960919	88.95811811
240408A00018	4/8/2024	4.87	10/6/2025	101.6008379	101.2439046	100.889489	100.5375644	100.1881046	99.84108351	99.49647567	99.15425582	98.81439912
240408A00020	4/8/2024	4.86	4/8/2026	103.8734445	103.0003007	102.1418912	101.2978447	100.4678023	99.65141669	98.84835236	98.05828453	97.28089893
240408A00025	4/8/2024	5.03	10/8/2025	101.6533547	101.2911216	100.9314809	100.5744047	100.2198656	99.86783633	99.51829038	99.17120138	98.82654338
240408A00026	4/8/2024	4.86	4/8/2026	103.8734445	103.0003007	102.1418912	101.2978447	100.4678023	99.65141669	98.84835236	98.05828453	97.28089893
240409A00021	4/9/2024	4.83	4/9/2026	103.8601623	102.9843199	102.1233052	101.276743	100.444271	99.62553901	98.82020812	98.02795063	97.24844946
240409A00035	4/9/2024	4.66	4/9/2027	108.6039897	106.6902024	104.8199631	102.992024	101.2051808	99.45827147	97.75017414	96.07980547	94.44611915
240410A00008	4/10/2024	4.56	4/10/2029	117.8013442	113.6813535	109.7316877	105.9444021	102.311964	98.82722946	95.48342099	92.27410685	89.19318164
240412A00017	4/12/2024	4.84	4/10/2026	103.9428384	103.0630009	102.1981166	101.347806	100.5117021	99.6894504	98.88070803	98.08514336	97.30243554
240415A00060	4/15/2024	5.06	4/15/2026	104.1395676	103.2458133	102.3674698	101.50414	100.6554406	99.82100116	99.00046364	98.19348194	97.39972139
240416A00017	4/16/2024	5.17	10/16/2025	101.8148644	101.4300774	101.0482151	100.6692438	100.2931308	99.91984365	99.54935041	99.18161965	98.8166204
240416A00018	4/16/2024	5.04	4/16/2026	104.1351278	103.2386281	102.3576341	101.491745	100.6405741	99.80374749	98.98090404	98.1716946	97.37578157
240416A00019	4/16/2024	4.91	4/16/2027	109.1732482	107.2341792	105.3396226	103.488291	101.6789428	99.91038012	98.18144688	96.49102721	94.83804368
240416A00020	4/16/2024	4.85	4/17/2028	113.9945203	110.9650901	108.0335974	105.1963445	102.4497941	99.79056131	97.21540639	94.7212275	92.30505415
240416A00030	4/16/2024	4.78	4/16/2027	109.0640139	107.1234973	105.2275732	103.3749507	101.564385	99.79467485	98.06466134	96.37322568	94.71928776
240417A00017	4/17/2024	4.63	4/17/2029	118.162509	114.0152694	110.0401975	106.2292274	102.5747138	99.06940734	95.70643246	92.47926584	89.38171665
240418A00004	4/18/2024	4.87	4/18/2031	127.1627962	120.7083829	114.6353754	108.9190946	103.5365838	98.46648027	93.68889672	89.18531209	84.93847109
240418A00012	4/18/2024	5.19	10/17/2025	101.8357835	101.4481795	101.0635422	100.6818374	100.3030316	99.9270916	99.55398486	99.18367929	98.81614328
240418A00019	4/18/2024	5.05	4/17/2026	104.1572741	103.2579007	102.3741294	101.5055561	100.6517902	99.8124547	98.98718509	98.17562917	97.37744641
240422A00038	4/22/2024	5.03	10/22/2025	101.8658132	101.4639676	101.0653072	100.6697941	100.2773909	99.88806097	99.50176813	99.1184768	98.73815197
240422A00040	4/22/2024	4.85	10/22/2026	106.6951305	105.2697565	103.8705641	102.4968925	101.1481028	99.82357694	98.52271706	97.2449444	95.98969869
240422A00041	4/22/2024	4.92	4/22/2026	104.1699094	103.2557478	102.357697	101.4753332	100.608247	99.7560435	98.9183411	98.09477125	97.2849778
240423A00025	4/23/2024	5.28	6/30/2025	100.4053566	100.3219167	100.2386141	100.1554484	100.0724194	99.98952659	99.90676977	99.82414858	99.74166271
240423A00027	4/23/2024	4.93	3/31/2027	108.9829435	107.0909099	105.2413996	103.4332088	101.6651751	99.93617653	98.2451292	96.59098611	94.97273554
240423A00028	4/23/2024	5.08	3/31/2026	103.9568583	103.1054096	102.2679538	101.4441475	100.6336586	99.83616584	99.05135796	98.27893373	97.51860135

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240423A00032	4/23/2024	5.06	4/20/2026	104.20608	103.2981656	102.4061432	101.5295974	100.668127	99.8213447	98.98887646	98.17036075	97.36544817
240423A00034	4/23/2024	4.92	4/19/2027	109.2349563	107.2867958	105.3835304	103.5238566	101.7065175	99.93030049	98.19403559	96.49659362	94.83688445
240425A00010	4/25/2024	4.83	4/26/2027	109.3010644	107.3298607	105.4045406	103.5237585	101.6862177	99.89066758	98.13590189	96.42075697	94.74410982
240425A00021	4/25/2024	4.83	4/26/2027	109.3010644	107.3298607	105.4045406	103.5237585	101.6862177	99.89066758	98.13590189	96.42075697	94.74410982
240425A00028	4/25/2024	4.9	4/25/2028	114.2467466	111.1906938	108.2341029	105.3731928	102.6043478	99.92410909	97.32916709	94.81635424	92.382638
240425A00029	4/25/2024	4.85	4/25/2029	118.8329404	114.6574809	110.6559275	106.8201023	103.1422549	99.61503838	96.23148606	92.98498957	89.86927871
240425A00030	4/25/2024	4.85	4/25/2029	118.8329404	114.6574809	110.6559275	106.8201023	103.1422549	99.61503838	96.23148606	92.98498957	89.86927871
240425A00033	4/25/2024	4.96	4/27/2026	104.2722053	103.3436698	102.4317353	101.5359586	100.6559126	99.79118486	98.94137728	98.10610552	97.28499833
240425A00034	4/25/2024	4.96	4/27/2026	104.2722053	103.3436698	102.4317353	101.5359586	100.6559126	99.79118486	98.94137728	98.10610552	97.28499833
240426A00012	4/26/2024	4.92	4/27/2026	104.2354894	103.3071364	102.395382	101.4997833	100.619913	99.75535885	98.90572274	98.07062039	97.24968058
240426A00024	4/26/2024	4.79	4/26/2029	117.7000298	113.7274264	109.9201198	106.2702591	102.7704106	99.41353339	96.19295646	93.10235696	90.13574017
240426A00026	4/26/2024	5.05	4/30/2026	104.3298315	103.3935948	102.4742245	101.5712672	100.6842858	99.81285824	98.95657764	98.11505096	97.28789873
240426A00029	4/26/2024	5.19	10/27/2025	101.9683672	101.5527334	101.1404953	100.7316111	100.3260401	99.92374199	99.52467727	99.128807	98.73609287
240426A00044	4/26/2024	4.78	4/26/2027	109.2046854	107.2344335	105.310047	103.4301808	101.5935386	99.79887031	98.04497019	96.33067498	94.65486211
240429A00006	4/29/2024	4.86	10/29/2026	106.8039499	105.358699	103.9403046	102.5480816	101.1813676	99.83952215	98.52192586	97.22797942	95.95710288
240429A00007	4/29/2024	5.04	10/29/2025	101.9610408	101.5395384	101.1215257	100.7069596	100.2957976	99.8879977	99.48351887	99.08232059	98.68436304
240429A00008	4/29/2024	4.93	4/29/2026	104.2709549	103.3368746	102.4195899	101.5186501	100.6336205	99.76408183	98.90962945	98.06987263	97.24443406
240429A00045	4/29/2024	5.1	8/5/2025	100.8687642	100.6849242	100.5017625	100.3192752	100.1374586	99.95630895	99.77582255	99.59599572	99.41682478
240429A00052	4/29/2024	4.91	5/3/2027	109.4133377	107.4240403	105.4814246	103.5841103	101.7307674	99.92011369	98.15091312	96.42197335	94.73214412
240430A00016	4/30/2024	5.08	10/30/2025	101.9909463	101.566592	101.1457719	100.728442	100.314559	99.90408024	99.49696392	99.09316878	98.6926543
240430A00017	4/30/2024	5.08	10/30/2025	101.9909463	101.566592	101.1457719	100.728442	100.314559	99.90408024	99.49696392	99.09316878	98.6926543
240430A00034	4/30/2024	4.69	4/30/2029	118.5625777	114.3698491	110.3525779	106.5024766	102.8116934	99.27278685	95.87870209	92.62274893	89.49858089
240430A00035	4/30/2024	4.94	4/30/2027	109.4303669	107.44911	105.5141596	103.6241523	101.777774	99.97375774	98.21088182	96.48796762	94.80387794
240501A00017	5/1/2024	5.13	5/1/2026	104.4179556	103.4785092	102.5560365	101.6500798	100.7601978	99.88596488	99.02697013	98.18281706	97.35312283
240501A00018	12/23/2024	4.83	12/23/2026	107.4112022	105.8101666	104.2412775	102.7036363	101.1963779	99.71866858	98.26970499	96.8487124	95.45494361
240501A00054	5/6/2024	4.79	5/4/2029	118.7083111	114.5096522	110.4869225	106.631799	102.9363971	99.39324496	95.9952597	92.73572508	89.60827055
240502A00013	5/2/2024	4.68	5/2/2028	113.9072929	110.831391	107.8563559	104.9783254	102.1936069	99.49866979	96.89013676	94.36477644	91.91949624
240502A00017	5/2/2024	4.81	5/2/2028	114.0727729	110.9994225	108.0267292	105.1508427	102.3680821	99.67492715	97.06801075	94.54411099	92.10014421
240502A00030	5/2/2024	4.75	5/2/2029	118.5250069	114.3355476	110.3214429	106.4744071	102.7865904	99.25055339	95.85924344	92.60597248	89.48439625
240502A00048	5/2/2024	4.89	5/3/2027	109.3744244	107.3855147	105.4432792	103.5463378	101.6933607	99.88306606	98.11421785	96.38562395	94.69613429
240503A00009	5/3/2024	4.61	5/3/2029	117.98103	113.7994961	109.7932167	105.9539026	102.2737011	98.74517042	95.36125588	92.11526794	89.00086118
240503A00016	5/3/2024	4.72	5/3/2028	113.8189194	110.746572	107.7749672	104.9002473	102.1187247	99.42687292	96.82131888	94.29883522	91.85633316
240503A00023	5/3/2024	5.13	8/4/2025	100.8468704	100.665977	100.4857379	100.3061495	100.1272082	99.94891052	99.771253	99.59423216	99.41784454

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240503A00024	5/3/2024	5.04	11/3/2025	101.9963936	101.5613127	101.1299489	100.7022546	100.2781831	99.85768852	99.44072563	99.02725003	98.61721805
240503A00029	10/21/2024	4.85	10/21/2025	101.7539037	101.3554164	100.9600636	100.5678082	100.1786138	99.79244462	99.40926529	99.02904107	98.65173776
240503A00035	5/3/2024	4.92	5/1/2026	104.2229384	103.2844715	102.3629659	101.4579641	100.5690251	99.69572336	98.83764842	97.99440397	97.16560737
240506A00011	5/6/2024	4.46	5/4/2029	117.6958388	113.50901	109.4980378	105.654589	101.9707703	98.43910195	95.05249413	91.80422452	88.68791729
240506A00012	5/6/2024	5.04	11/6/2025	102.035073	101.5916079	101.1520078	100.7162223	100.2842017	99.85589728	99.43126113	99.01024616	98.59280608
240506A00020	5/6/2024	4.73	5/6/2027	109.1027117	107.1083088	105.1609073	103.2591117	101.4015775	99.58700888	97.81415652	96.08181571	94.38882443
240507A00017	5/7/2024	4.51	5/8/2028	113.4759619	110.3898616	107.4055472	104.5190991	101.7267712	99.02498224	96.4103076	93.87947151	91.42933967
240507A00019	5/7/2024	4.51	5/8/2028	113.4759619	110.3898616	107.4055472	104.5190991	101.7267712	99.02498224	96.4103076	93.87947151	91.42933967
240507A00020	5/7/2024	4.6	5/7/2027	109.0032957	107.0045296	105.05298	103.1472415	101.2859607	99.46783293	97.69160076	95.95605166	94.26001615
240507A00021	5/7/2024	4.77	5/7/2026	104.2286749	103.2726378	102.3342074	101.4128995	100.5082479	99.61980295	98.74713125	97.88981463	97.04744965
240507A00034	5/7/2024	4.9	5/7/2026	104.2848642	103.3294803	102.3916749	101.4709654	100.5668863	99.6789892	98.80684165	97.95002645	97.10814106
240507A00042	5/7/2024	4.57	5/7/2029	117.8687414	113.6782813	109.6639322	105.8173418	102.1305985	98.59620592	95.20705905	91.95642132	88.83790376
240507A00043	5/7/2024	4.9	5/7/2026	104.2848642	103.3294803	102.3916749	101.4709654	100.5668863	99.6789892	98.80684165	97.95002645	97.10814106
240507A00048	5/7/2024	4.73	5/7/2027	109.1159095	107.1186405	105.1685024	103.2640937	101.4040645	99.5871137	97.81198716	96.07747544	94.38241202
240507A00051	5/7/2024	4.57	5/7/2029	117.8687414	113.6782813	109.6639322	105.8173418	102.1305985	98.59620592	95.20705905	91.95642132	88.83790376
240508A00005	5/8/2024	4.59	5/8/2031	126.1420014	119.6440309	113.5343798	107.7876604	102.3802753	97.29028201	92.4972687	87.98223988	83.72751111
240508A00006	5/8/2024	4.92	5/8/2026	104.3172411	103.3589229	102.4182882	101.4948499	100.5881386	99.69770194	98.82310365	97.96392305	97.11975422
240509A00005	5/9/2024	4.62	5/9/2029	118.0914897	113.8910526	109.8673266	106.011921	102.3168882	98.77469859	95.37821576	92.12067412	88.99565757
240509A00008	5/9/2024	4.6	5/10/2027	109.0424255	107.0350502	105.0752811	103.1616956	101.2929236	99.46764475	97.68458671	95.94252274	94.24026984
240509A00010	5/9/2024	4.6	5/10/2027	109.0424255	107.0350502	105.0752811	103.1616956	101.2929236	99.46764475	97.68458671	95.94252274	94.24026984
240509A00022	5/9/2024	4.66	5/9/2028	113.7145767	110.6271961	107.6415959	104.7538574	101.9602354	99.25714952	96.64117585	94.10903935	91.65760637
240509A00023	5/9/2024	4.6	5/9/2029	118.0117108	113.8128518	109.7906551	105.9367316	102.2431358	98.70233969	95.30720859	92.05097848	88.92723477
240509A00039	5/9/2024	4.87	11/10/2025	102.0411122	101.5862081	101.1353758	100.6885607	100.245709	99.80676803	99.37168586	98.94041164	98.51289534
240510A00020	5/10/2024	4.63	5/10/2027	109.1014196	107.0934507	105.1330995	103.2189431	101.3496109	99.52378252	97.74018519	95.9975919	94.2948194
240513A00022	5/13/2024	4.92	5/13/2026	104.3845989	103.4120815	102.4577686	101.5211513	100.6017397	99.69906196	98.81266311	97.94210473	97.08696401
240513A00024	5/13/2024	4.74	5/13/2027	109.2148306	107.2001534	105.2333902	103.3131048	101.4379141	99.60648543	97.81753467	96.06982388	94.36215942
240513A00025	5/13/2024	4.67	5/12/2028	113.7810924	110.6844211	107.6900953	104.7941642	101.9928522	99.28255018	96.65980763	94.12132418	91.66394243
240513A00045	5/17/2024	4.73	6/17/2027	109.6640892	107.547051	105.4822769	103.4681311	101.5030414	99.58549574	97.71403998	95.88727488	94.1038537
240514A00049	5/14/2024	4.84	2/5/2026	103.1243427	102.425112	101.7353897	101.0549823	100.3837019	99.72136537	99.06779457	98.42281603	97.78626086
240514A00065	5/14/2024	4.59	5/14/2029	118.0303464	113.8171775	109.7818444	105.9158743	102.2112441	98.66035346	95.25600079	91.99135982	88.85995809
240515A00003	5/15/2024	4.36	5/15/2029	117.421929	113.20983	109.1759784	105.3118643	101.6094305	98.06104528	94.65947788	91.39787515	88.26973982
240515A00014	5/15/2024	4.81	11/17/2025	102.1011271	101.6266884	101.1566768	100.6910304	100.2296882	99.77259062	99.31967904	98.87089594	98.42618487
240515A00023	5/15/2024	4.51	5/15/2029	117.7216063	113.5117804	109.4798323	105.6172801	101.9160921	98.36866075	94.96777742	91.70660965	88.57867939

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240515A00026	5/15/2024	4.64	5/17/2027	109.0692837	107.0451327	105.0693795	103.1405656	101.2572865	99.41818967	97.62197166	95.86737642	94.15319302
240515A00027	5/15/2024	4.5	5/19/2027	108.9606716	106.9294634	104.947	103.0118072	101.1224656	99.27760838	97.47591868	95.71612764	93.99701217
240515A00035	5/15/2024	4.57	5/15/2028	113.5184027	110.4173752	107.4191366	104.5197073	101.7152854	99.002237	96.37708807	93.83651644	91.37734416
240515A00036	5/17/2024	4.63	6/17/2027	109.4570398	107.3421884	105.2795577	103.2675132	101.3044836	99.38895821	97.51948399	95.69466274	93.91314877
240515A00037	5/15/2024	4.5	5/15/2029	117.6815508	113.4725204	109.4413431	105.5795378	101.879074	98.33234482	94.93214253	91.67163549	88.54434641
240515A00038	5/15/2024	4.5	5/15/2029	117.6815508	113.4725204	109.4413431	105.5795378	101.879074	98.33234482	94.93214253	91.67163549	88.54434641
240515A00039	5/15/2024	4.57	5/15/2030	122.1101456	116.7604683	111.68441	106.8664741	102.2921222	97.94771041	93.82042967	89.89825009	86.16986976
240515A00041	7/1/2024	4.69	7/1/2027	109.7698937	107.6118909	105.5078039	103.4559189	101.4545896	99.50223442	97.59733335	95.73842478	93.924103
240515A00044	5/15/2024	4.97	11/14/2025	102.1057711	101.6400082	101.1785113	100.7212218	100.2680822	99.81903589	99.37402746	98.93300244	98.49590732
240515A00048	7/1/2024	4.55	7/2/2029	118.4524146	114.0906828	109.9182216	105.9257545	102.1045127	98.44620425	94.94298548	91.58743395	88.3725235
240515A00050	7/1/2024	4.55	7/2/2029	118.4524146	114.0906828	109.9182216	105.9257545	102.1045127	98.44620425	94.94298548	91.58743395	88.3725235
240515A00066	6/28/2024	4.8	6/29/2026	104.9127273	103.8065188	102.7237359	101.6636392	100.62552	99.60869904	98.61252475	97.63637188	96.67964024
240515A00067	6/28/2024	4.8	6/29/2026	104.9127273	103.8065188	102.7237359	101.6636392	100.62552	99.60869904	98.61252475	97.63637188	96.67964024
240515A00068	6/28/2024	4.8	6/29/2026	104.9127273	103.8065188	102.7237359	101.6636392	100.62552	99.60869904	98.61252475	97.63637188	96.67964024
240515A00089	5/15/2024	4.5	5/15/2029	117.6815508	113.4725204	109.4413431	105.5795378	101.879074	98.33234482	94.93214253	91.67163549	88.54434641
240516A00025	5/17/2024	4.55	10/16/2028	115.3298993	111.7660541	108.3337708	105.0274914	101.841923	98.77202295	95.81298632	92.96023296	90.20939593
240516A00030	5/16/2024	5	11/17/2025	102.1580087	101.6838049	101.2140205	100.7485938	100.2874641	99.830572	99.37785904	98.92926788	98.48474225
240516A00038	5/16/2024	4.9	5/18/2026	104.4324415	103.4458109	102.4779084	101.5282035	100.5961854	99.68136213	98.78326014	97.90142298	97.03541073
240517A00011	5/17/2024	4.61	5/17/2028	113.6623319	110.5536127	107.5480982	104.641786	101.8308527	99.11164383	96.48066644	93.93458028	91.47019044
240517A00017	5/17/2024	4.4	5/17/2029	117.6051717	113.3838441	109.3413447	105.4691258	101.7590945	98.20358634	94.79533963	91.5274726	88.39346129
240517A00026	5/17/2024	4.68	5/17/2027	109.1486636	107.1237072	105.1471642	103.2175757	101.3335369	99.49369464	97.6967452	95.94143212	94.22654411
240517A00034	5/17/2024	5.02	11/17/2025	102.167442	101.6932122	101.223402	100.7579497	100.2967946	99.83987726	99.3871392	98.93852312	98.49397272
240520A00012	5/20/2024	5.18	7/21/2025	100.672588	100.5307263	100.3892781	100.2482417	100.107615	99.96739643	99.82758405	99.68817611	99.54917082
240520A00016	5/20/2024	4.57	8/16/2027	110.2644091	107.9707979	105.7370082	103.5610381	101.4409699	99.3749663	97.3612659	95.39817948	93.48408631
240520A00017	5/20/2024	4.94	4/15/2026	104.0334436	103.1401983	102.2623576	101.3995246	100.5513161	99.71736178	98.89730366	98.09079579	97.29750362
240520A00018	5/20/2024	4.84	10/15/2026	106.4873894	105.0841605	103.7063818	102.3534187	101.0246575	99.71950413	98.4373835	97.1777389	95.9400311
240520A00020	5/20/2024	4.79	1/15/2027	107.6633179	105.9971255	104.3651982	102.766545	101.200213	99.66528568	98.16088088	96.68614945	95.24027354
240520A00025	5/20/2024	4.75	4/15/2027	108.8557187	106.9225641	105.0337397	103.1879653	101.3840057	99.62066922	97.89680597	96.21130576	94.56309666
240520A00027	5/20/2024	4.7	10/15/2027	111.1761032	108.7069004	106.3059182	103.970891	101.6996423	99.49008003	97.34019303	95.24804733	93.21178276
240520A00031	5/20/2024	4.96	9/19/2025	101.415511	101.1060666	100.7985245	100.4928672	100.1890772	99.8871374	99.58703073	99.28874047	98.99225004
240520A00040	5/20/2024	4.89	11/20/2025	102.1768816	101.6939236	101.2155483	100.7416904	100.2722861	99.80727243	99.34658793	98.89017212	98.4379657
240520A00041	5/20/2024	4.83	11/25/2026	107.026293	105.5053998	104.0141416	102.551726	101.1173885	99.71039101	98.33002099	96.97559003	95.64643304
240521A00005	5/21/2024	5.04	11/21/2025	102.228431	101.7429597	101.2621149	100.7858302	100.314041	99.84668367	99.38369576	98.92501607	98.47058452

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240521A00006	5/21/2024	4.9	5/21/2026	104.472689	103.4775228	102.5014019	101.5437822	100.6041403	99.6819724	98.77679328	97.88813564	97.01554918
240522A00012	5/22/2024	4.67	5/22/2028	113.9035454	110.7773506	107.7553596	104.8335137	102.0079364	99.27492393	96.63093627	94.07258926	91.59664655
240522A00027	5/22/2024	4.62	5/21/2027	109.2258472	107.1864498	105.1961083	103.2533352	101.3566987	99.50481969	97.69637016	95.93007032	94.20468675
240522A00039	5/22/2024	4.76	5/24/2027	109.4003923	107.3536905	105.3563552	103.4068848	101.5038343	99.64581235	97.83147868	96.05954226	94.32875884
240523A00021	5/23/2024	4.96	11/24/2025	102.2619453	101.7676599	101.2781666	100.7933958	100.3132793	99.83775008	99.36674252	98.90019219	98.43803592
240523A00025	5/23/2024	4.96	11/18/2025	102.1847557	101.7073167	101.2343576	100.7658154	100.301628	99.84173491	99.3860764	98.93459401	98.48723032
240523A00027	5/23/2024	4.49	5/24/2029	118.0482021	113.7984575	109.7294597	105.8325316	102.0994604	98.52246937	95.09419311	91.80765292	88.65623464
240523A00033	5/24/2024	4.8	12/24/2027	112.3392998	109.6593188	107.0583306	104.5335228	102.0822023	99.70178896	97.38981068	95.14389754	92.96177709
240523A00035	5/24/2024	4.78	11/24/2027	111.8942616	109.3038043	106.7879377	104.3440768	101.9697426	99.66255733	97.42023901	95.24059744	93.12152971
240523A00037	5/24/2024	4.78	1/24/2028	112.6898854	109.9190835	107.2318974	104.6252679	102.0962703	99.64210675	97.26010031	94.94768836	92.70241703
240523A00043	5/24/2024	4.81	2/24/2028	113.1897132	110.3213641	107.541782	104.8476267	102.2357095	99.70298517	97.24654446	94.8636065	92.55151226
240524A00001	5/24/2024	4.98	11/24/2025	102.2717685	101.7774551	101.2879339	100.8031355	100.3229915	99.847435	99.37640035	98.90982313	98.44764014
240524A00027	5/24/2024	4.82	6/30/2027	110.0306791	107.8726283	105.7684311	103.7163774	101.7148252	99.76219634	97.85697417	95.99770029	94.18297196
ADV1006436	5/28/2024	5.272	6/30/2025	100.4046901	100.3212508	100.2379488	100.1547837	100.0717552	99.98886292	99.90610664	99.823486	99.74100068
ADV1006437	5/28/2024	4.799	6/28/2027	109.9588262	107.8072624	105.7093022	103.6632474	101.6674666	99.72039217	97.82051728	95.96639278	94.1566247
ADV1006438	5/28/2024	4.644	5/29/2029	118.4242767	114.1613542	110.080025	106.1715538	102.4276733	98.84055694	95.40279228	92.10735731	88.94759757
ADV1006450	5/28/2024	5.047	5/28/2026	104.7140969	103.6981965	102.702098	101.7252255	100.7670253	99.82696489	98.90453175	97.99923256	97.11059226
ADV1006451	5/28/2024	5.204	11/28/2025	102.4009946	101.895632	101.3952651	100.8998199	100.4092242	99.92340675	99.4422981	98.96582995	98.49393533
ADV1006474	5/28/2024	5.044	5/28/2026	104.7110868	103.6952026	102.69912	101.7222633	100.7640787	99.82403366	98.90161569	97.99633147	97.10770594
ADV1006478	5/28/2024	4.775	5/30/2028	114.3202606	111.165557	108.1166784	105.1694749	102.3199842	99.56442151	96.89917116	94.3207774	91.82593664
ADV1006508	5/29/2024	4.746	9/12/2028	115.5699637	112.0982623	108.7515449	105.5245795	102.4123864	99.41022429	96.51357724	93.71814239	91.01981846
ADV1006512	5/29/2024	4.762	7/17/2028	114.8989841	111.5985916	108.4124916	105.3360423	102.3648208	99.49461091	96.72139252	94.0413308	91.45076646
ADV1006538	5/29/2024	4.952	11/25/2026	107.2098794	105.6875483	104.1948773	102.7310735	101.2953715	99.88703283	98.50534413	97.14961646	95.81918415
ADV1006559	5/29/2024	4.894	7/30/2027	110.5955879	108.3484319	106.1588865	104.0250607	101.9451413	99.91738946	97.94013627	96.01177979	94.13078158
ADV1006562	5/29/2024	4.768	6/29/2029	119.317493	114.946571	110.7648083	106.762954	102.9322627	99.26446319	95.75173077	92.38665994	89.16223972
ADV1006570	5/29/2024	4.908	5/28/2027	109.7517396	107.6904479	105.6791131	103.7162081	101.8002633	99.92986391	98.10364782	96.32030285	94.57856475
ADV1006582	5/30/2024	5.037	5/29/2026	104.7178577	103.6991562	102.7003632	101.7208982	100.7602032	99.81774152	98.89299682	97.98547203	97.09468856
ADV1006583	5/30/2024	4.859	5/28/2027	109.653004	107.592729	105.5823909	103.6204633	101.705477	99.83601789	98.01072428	96.2282845	94.48743477
ADV1006595	5/30/2024	5.031	5/29/2026	104.7118208	103.6931519	102.694391	101.7149578	100.7542941	99.81186332	98.88714911	97.9796544	97.08890064
ADV1006596	5/30/2024	4.859	5/28/2027	109.653004	107.592729	105.5823909	103.6204633	101.705477	99.83601789	98.01072428	96.2282845	94.48743477
ADV1006599	5/30/2024	4.695	5/30/2029	118.6425271	114.3724287	110.2842966	106.369373	102.6193697	99.02644033	95.58315423	92.28247227	89.11772392
ADV1006606	5/30/2024	4.579	5/30/2029	116.8719473	112.9691132	109.2300279	105.6468018	102.2119729	98.91848093	95.75964298	92.72913135	89.82095246
ADV1006633	5/31/2024	4.653	5/28/2027	109.3840903	107.3238423	105.3135918	103.3518088	101.4370213	99.56781189	97.74281622	95.96071995	94.22025682

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ADV1006634	5/31/2024	4.572	5/31/2028	113.9408868	110.783965	107.7331938	104.7844022	101.9336079	99.1770074	96.51096753	93.93201617	91.43683433
ADV1006650	5/31/2024	4.854	5/29/2026	104.6047906	103.5856786	102.5865026	101.606681	100.6456546	99.70288545	98.77785613	97.87006854	96.97904311
ADV1006652	5/31/2024	4.854	5/29/2026	104.6047906	103.5856786	102.5865026	101.606681	100.6456546	99.70288545	98.77785613	97.87006854	96.97904311
ADV1006656	5/31/2024	4.99	5/29/2026	104.6705683	103.6521224	102.6535814	101.674365	100.7139153	99.77169562	98.84718973	97.93990063	97.04934979
ADV1006657	5/31/2024	4.811	5/28/2027	109.5562835	107.4970044	105.4876427	103.5266724	101.6126251	99.7440871	97.91969714	96.13814408	94.39816459
ADV1006680	6/3/2024	4.924	6/3/2026	104.6795106	103.6471068	102.6351558	101.6430532	100.6702183	99.71609278	98.78013975	97.86184271	96.96070457
ADV1006681	6/3/2024	4.731	6/3/2027	109.4805787	107.405337	105.3807258	103.4051858	101.4772169	99.59537541	97.75827175	95.96456784	94.21297484
ADV1006683	6/3/2024	4.637	6/5/2028	113.9817735	110.8151313	107.7552051	104.7977901	101.9388725	99.17461969	96.50137072	93.91562775	91.41404768
ADV1006703	6/3/2024	5.223	6/3/2025	100.0455412	100.0371915	100.0288493	100.0205146	100.0121874	100.0038676	99.99555525	99.98725034	99.97895285
ADV1006721	6/4/2024	5.207	6/4/2025	100.0584738	100.0473413	100.0362191	100.0251073	100.0140056	100.0029142	99.99183308	99.98076214	99.96970139
ADV1006724	6/4/2024	4.536	6/4/2027	109.2445861	107.1661618	105.1385497	103.1601817	101.229549	99.34520011	97.50573784	95.70981696	93.95614184
ADV1006733	6/4/2024	5.194	6/4/2025	100.058316	100.0471837	100.0360616	100.0249499	100.0138484	100.0027571	99.99167608	99.98060526	99.96954463
ADV1006734	6/4/2024	4.987	12/4/2025	102.3738374	101.8519445	101.3353838	100.8240737	100.3179344	99.81688751	99.32085644	98.82976599	98.34354251
ADV1006742	6/4/2024	4.992	12/4/2025	102.3764364	101.8545357	101.3379672	100.8266495	100.3205025	99.81944806	99.32340947	98.83231155	98.34608065
ADV1006757	6/5/2024	4.883	12/5/2025	102.3683875	101.8433011	101.3236152	100.8092467	100.3001141	99.79613757	99.29723891	98.8033415	98.31437025
ADV1006759	6/5/2024	4.502	6/5/2029	117.937014	113.6638639	109.5735806	105.6573294	101.9067508	98.31393296	94.87138492	91.57201181	88.40909183
ADV1006762	6/5/2024	5.197	6/5/2025	100.071408	100.0574929	100.043591	100.0297024	100.015827	100.0019648	99.98811571	99.9742798	99.96045701
ADV1006779	6/5/2024	5.052	6/5/2025	100.0705724	100.0566457	100.0427325	100.0288326	100.014946	100.0010728	99.98721283	99.97336618	99.95953279
ADV1006780	6/5/2024	4.435	6/1/2029	117.6177017	113.362566	109.2892042	105.3888517	101.6532146	98.07444191	94.64509946	91.35814523	88.20690664
ADV1006781	6/5/2024	4.998	10/31/2025	101.9448259	101.5181685	101.0950812	100.6755193	100.259439	99.84679701	99.43755093	99.03165896	98.62908003
ADV1006791	6/6/2024	5.171	6/6/2025	100.0840056	100.0673083	100.0506273	100.0339627	100.0173144	100.0006824	99.9840666	99.96746705	99.95088371
ADV1006792	6/6/2024	4.967	12/8/2025	102.4140554	101.8809852	101.3534815	100.831457	100.3148265	99.80350663	99.29741547	98.79647295	98.30060059
ADV1006793	6/6/2024	4.835	6/8/2026	104.6587456	103.612518	102.5873017	101.5824671	100.5974097	99.63154858	98.68432547	97.75520359	96.84366661
ADV1006802	6/6/2024	4.287	6/6/2029	117.3798813	113.1066285	109.0166872	105.1011839	101.351724	97.76036283	94.31957931	91.02225071	87.86162943
ADV1006838	6/7/2024	4.941	1/7/2026	102.8230069	102.2051044	101.5946517	100.9915143	100.3955611	99.80666385	99.22469757	98.64954014	98.08107231
ADV1006844	6/7/2024	4.772	6/7/2027	109.6177556	107.5296703	105.4926963	103.505252	101.5658164	99.67292605	97.82517259	96.02120018	94.25970315
ADV1006845	6/7/2024	4.686	6/7/2028	114.1559508	110.9808492	107.9128687	104.9477828	102.0815572	99.31033997	96.63045215	94.03837888	91.53076106
ADV1006846	6/7/2024	4.579	6/7/2029	118.2735898	113.987844	109.8856246	105.9580568	102.1967445	98.59374095	95.14152302	91.83296569	88.66131894
ADV1006860	6/10/2024	4.544	6/10/2030	122.6438382	117.1946773	112.0279577	107.1274665	102.4780082	98.06533508	93.87608349	89.89771387	86.11845583
ADV1006862	6/10/2024	4.698	6/12/2028	114.2566921	111.0656413	107.9825973	105.0032829	102.1236168	99.33970279	96.64782034	94.04441563	91.52609293
ADV1006864	6/10/2024	4.684	6/10/2030	122.9652833	117.520454	112.3573692	107.4598765	102.8128357	98.40205005	94.2142026	90.23679678	86.45810167
ADV1006868	6/10/2024	4.737	6/10/2031	126.8619902	120.2661081	114.0688924	108.2439641	102.7668284	97.61472976	92.76652023	88.20253717	83.90449167
ADV1006872	6/10/2024	4.778	6/10/2027	109.6710789	107.5738728	105.5281309	103.5322551	101.5847088	99.68401394	97.82874825	96.0175427	94.24907913

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ADV1006873	6/10/2024	4.612	6/4/2029	118.3710231	114.0920264	109.9959473	106.0739553	102.3176956	98.71925959	95.27115954	91.96630318	88.7979709
ADV1006874	6/11/2024	4.614	6/1/2029	118.34225	114.072541	109.9850621	106.0710306	102.3221356	98.73050955	95.28870263	91.98965788	88.82668847
ADV1006901	6/11/2024	5.24	6/11/2025	100.1510876	100.120478	100.0899026	100.0593613	100.0288542	99.99838112	99.96794203	99.93753685	99.90716555
ADV1006912	6/11/2024	4.816	6/11/2026	104.7541135	103.6978945	102.6630716	101.6489982	100.6550535	99.68064124	98.72518865	97.78814506	96.86898105
ADV1006931	6/12/2024	4.404	6/12/2029	117.6191294	113.3320996	109.2292974	105.3017863	101.541113	97.93927849	94.48871142	91.18224236	88.0130804
ADV1006934	6/12/2024	4.933	12/12/2025	102.445484	101.9012304	101.36278	100.8300403	100.3029204	99.78133152	99.26518662	98.75440058	98.24888999
ADV1006935	6/12/2024	4.796	6/12/2026	104.6733991	103.6159135	102.5798918	101.5646841	100.5696664	99.59423965	98.63782807	97.6998784	96.77985869
ADV1006936	6/12/2024	4.561	6/14/2027	109.2780549	107.1735897	105.1209636	103.1185593	101.1648221	99.25825675	97.39742487	95.58094219	93.80747619
ADV1006937	6/12/2024	4.656	6/12/2026	104.6008485	103.542695	102.5060386	101.4902278	100.4946372	99.51866629	98.56173816	97.62329827	96.70281352
ADV1006940	6/12/2024	5.018	10/1/2025	101.5634267	101.2207154	100.8803158	100.5422044	100.2063584	99.87275504	99.54137189	99.21218687	98.88517818
ADV1006942	6/12/2024	4.955	11/28/2025	102.2795368	101.7745247	101.2745055	100.7794052	100.2891516	99.80367365	99.32290181	98.84676782	98.37520477
ADV1006943	6/12/2024	5.018	10/1/2025	101.5634267	101.2207154	100.8803158	100.5422044	100.2063584	99.87275504	99.54137189	99.21218687	98.88517818
ADV1006944	6/12/2024	5.018	10/1/2025	101.5634267	101.2207154	100.8803158	100.5422044	100.2063584	99.87275504	99.54137189	99.21218687	98.88517818
ADV1006945	6/12/2024	5.018	10/1/2025	101.5634267	101.2207154	100.8803158	100.5422044	100.2063584	99.87275504	99.54137189	99.21218687	98.88517818
ADV1006946	6/12/2024	5.143	6/12/2025	100.1609588	100.1275701	100.0942196	100.0609074	100.0276332	99.99439716	99.96119908	99.92803891	99.89491659
ADV1006947	6/12/2024	5.018	10/1/2025	101.5634267	101.2207154	100.8803158	100.5422044	100.2063584	99.87275504	99.54137189	99.21218687	98.88517818
ADV1006948	6/12/2024	4.955	11/28/2025	102.2795368	101.7745247	101.2745055	100.7794052	100.2891516	99.80367365	99.32290181	98.84676782	98.37520477
ADV1006949	6/12/2024	4.955	11/28/2025	102.2795368	101.7745247	101.2745055	100.7794052	100.2891516	99.80367365	99.32290181	98.84676782	98.37520477
ADV1006950	6/12/2024	4.952	11/28/2025	102.2780282	101.7730205	101.2730056	100.7779097	100.2876604	99.80218673	99.32141913	98.84528936	98.3737305
ADV1006953	6/12/2024	4.55	6/14/2027	109.255363	107.1511367	105.0987447	103.0965699	101.1430577	99.23671309	97.37609769	95.55982738	93.78656976
ADV1006954	6/12/2024	4.466	6/12/2028	113.5434845	110.3633888	107.2910208	104.3221129	101.4525926	98.67857239	95.99634002	93.40234956	90.89321292
ADV1006955	6/12/2024	4.371	6/12/2029	117.4843651	113.2000619	109.0999002	105.1749469	101.4167518	97.81731931	94.36908083	91.06486982	87.8978981
ADV1006956	6/12/2024	4.382	6/12/2029	117.5292865	113.2440745	109.1430326	105.2172267	101.4582055	97.85797237	94.40895769	91.103994	87.9362922
ADV1006960	6/12/2024	4.668	6/12/2026	104.6134011	103.5551772	102.5184514	101.5025722	100.5069142	99.53087678	98.57388305	97.63537846	96.71482988
ADV1006962	6/12/2024	4.822	6/12/2026	104.7005858	103.6429478	102.606776	101.5914203	100.5962567	99.62068599	98.66413244	97.72604274	96.80588487
ADV1006965	6/17/2024	4.601	7/1/2027	109.5846222	107.4286253	105.3265018	103.2765388	101.2770916	99.3265795	97.42348367	95.56634357	93.7537545
ADV1006966	6/12/2024	4.44	6/12/2029	117.766145	113.4761406	109.370458	105.4401566	101.6767796	98.07232487	94.61921753	91.31028513	88.13873382
ADV1006967	6/12/2024	4.643	6/14/2027	109.4472125	107.3409668	105.2865955	103.2824803	101.3270655	99.41885493	97.55640931	95.7383435	93.96332413
ADV1006968	6/12/2024	5.195	6/12/2025	100.1627291	100.1293389	100.0959869	100.0626732	100.0293976	99.99616004	99.96296047	99.92979882	99.89667502
ADV1006980	6/13/2024	4.665	6/15/2026	104.6516845	103.5848848	102.5399261	101.5161414	100.5128906	99.52955917	98.56555701	97.62031707	96.69329437
ADV1006988	6/13/2024	4.393	6/13/2029	117.5856711	113.2964231	109.1916051	105.2622656	101.4999375	97.89660932	94.44469763	91.13702215	87.96678186
ADV1006989	6/13/2024	4.955	12/15/2025	102.4953562	101.9426616	101.3959497	100.8551236	100.3200882	99.79075059	99.2670199	98.74880708	98.23602501
ADV1007000	6/13/2024	4.793	6/15/2026	104.7121278	103.6460733	102.6018252	101.5787179	100.5761129	99.59339706	98.62998158	97.68530072	96.75881067

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ADV1007001	6/13/2024	4.268	6/13/2029	116.3794602	112.3204612	108.4350829	104.7148475	101.1517422	97.7381902	94.46702494	91.331465	88.32509118
ADV1007016	6/13/2024	4.324	6/13/2028	113.3457955	110.1605616	107.0834426	104.1101477	101.2365829	98.45884021	95.77318852	93.17606399	90.66406174
ADV1007017	6/13/2024	4.543	8/4/2027	109.8931246	107.6400268	105.4450013	103.3061308	101.2215779	99.18958029	97.20844768	95.27655777	93.39235306
ADV1007019	6/13/2024	4.42	6/14/2027	109.1364671	107.0306478	104.9767584	102.9731775	101.0183461	99.11076516	97.24899252	95.43164045	93.65737309
ADV1007020	6/13/2024	4.251	2/2/2029	115.8118585	111.925638	108.1936439	104.6088554	101.1646151	97.85460792	94.67284125	91.61362633	88.6715608
ADV1007052	6/14/2024	4.323	6/14/2029	117.3105639	113.0239965	108.9219059	104.9953322	101.2358003	97.63529166	94.18621642	90.88138847	87.71400157
ADV1007059	6/14/2024	5.015	6/16/2025	100.2110567	100.1665041	100.1220079	100.0775679	100.0331842	99.98885653	99.94458484	99.900369	99.8562089
ADV1007060	6/14/2024	4.361	5/21/2029	117.1936882	112.9776694	108.9405982	105.073905	101.3694771	97.81963189	94.41709158	91.15495968	88.02669896
ADV1007061	6/14/2024	4.959	12/15/2025	102.4969874	101.944279	101.3975536	100.8567141	100.3216656	99.79231497	99.26857145	98.75034597	98.23755141
ADV1007063	6/14/2024	4.804	6/15/2026	104.7231738	103.6570477	102.6127292	101.5895526	100.5868793	99.6040963	98.6406147	97.69586871	96.76931451
ADV1007066	6/14/2024	4.562	6/14/2027	109.2794255	107.1749361	105.1222861	103.1198581	101.1660975	99.25950896	97.39865411	95.5821487	93.80866017
ADV1007068	6/18/2024	4.512	11/1/2027	110.9351542	108.4220635	105.9796336	103.6054771	101.2973017	99.05290597	96.87017513	94.74707697	92.68165819
ADV1007075	6/14/2024	4.422	6/14/2027	109.1400915	107.034232	104.9803032	102.9766832	101.0218134	99.11419445	97.25238433	95.43499527	93.66069141
ADV1007076	6/14/2024	4.562	6/14/2027	109.2794255	107.1749361	105.1222861	103.1198581	101.1660975	99.25950896	97.39865411	95.5821487	93.80866017
ADV1007096	6/17/2024	4.852	6/17/2026	104.8019336	103.7297813	102.6796703	101.6509246	100.6428956	99.65496075	98.68652232	97.73700604	96.80586003
ADV1007098	6/17/2024	4.614	6/17/2027	109.4263922	107.3118052	105.2494329	103.2376408	101.274858	99.3595739	97.49033541	95.66574455	93.88445571
ADV1007099	6/17/2024	4.522	6/20/2028	113.8135318	110.6062891	107.5082389	104.5150309	101.6225152	98.82673172	96.12390002	93.51041023	90.98281415
ADV1007100	6/17/2024	4.415	6/18/2029	117.7333574	113.4266481	109.3055841	105.3611314	101.5847461	97.96834541	94.50427989	91.18530772	88.00457072
ADV1007107	6/17/2024	4.278	6/18/2029	117.4798935	113.1697892	109.0457532	105.0987204	101.320118	97.70183634	94.23620096	90.91594688	87.73419438
ADV1007114	6/17/2024	4.74	6/18/2029	115.1767572	111.7744082	108.5090934	105.3743258	102.3639676	99.47220939	96.69354998	94.02277852	91.45495709
ADV1007146	6/18/2024	4.482	6/20/2028	113.6895768	110.4842482	107.3880632	104.3966731	101.5059297	98.71187432	96.010728	93.39888227	90.87289026
ADV1007153	6/20/2024	4.502	2/25/2028	112.3513861	109.4917361	106.7207413	104.0350611	101.4315066	98.90703267	96.45873025	94.08381885	91.77963995
ADV1007160	6/18/2024	4.638	1/19/2027	107.4686937	105.793144	104.1522069	102.5448754	100.9701817	99.4271949	97.91501952	96.43279366	94.97968746
ADV1007163	6/18/2024	5.032	6/18/2025	100.2375577	100.1874375	100.1373836	100.0873958	100.037474	99.98761797	99.93782767	99.88810293	99.83844361
ADV1007164	6/18/2024	5.032	6/18/2025	100.2375577	100.1874375	100.1373836	100.0873958	100.037474	99.98761797	99.93782767	99.88810293	99.83844361
ADV1007166	6/18/2024	4.965	12/18/2025	102.5381294	101.9769903	101.4220151	100.8731023	100.3301528	99.79306931	99.26175704	98.73612301	98.21607629
ADV1007168	6/18/2024	4.556	6/18/2027	109.319231	107.2029305	105.1389373	103.125612	101.1613792	99.24472392	97.37418921	95.54837322	93.76592677
ADV1007173	6/18/2024	4.389	6/20/2034	119.9242299	114.6577748	109.7211824	105.0901297	100.7422928	96.65716822	92.81591147	89.20119076	85.79705475
ADV1007196	6/20/2024	5.165	6/20/2025	100.2660083	100.210365	100.1547978	100.0993066	100.0438913	99.98855156	99.93328737	99.87809853	99.8229849
ADV1007211	6/20/2024	4.562	9/27/2027	110.6218486	108.2090668	105.8617649	103.5777942	101.3550897	99.1916663	97.08561501	95.03509985	93.03835436
ADV1007218	6/20/2024	4.777	8/20/2026	105.6354666	104.3792522	103.153074	101.955862	100.7865962	99.64430442	98.52805901	97.43697447	96.37020509
ADV1007219	6/20/2024	4.682	12/21/2026	107.1522515	105.5587692	103.997225	102.466729	100.9664241	99.49548416	98.0531131	96.63854308	95.25103345
ADV1007220	6/20/2024	4.59	6/21/2027	109.4290676	107.3030704	105.2297494	103.2074483	101.2345754	99.3096006	97.43105246	95.59751549	93.80762758

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ADV1007227	6/20/2024	4.835	6/22/2026	104.8540386	103.7676598	102.7038969	101.6620477	100.6414387	99.64142393	98.66138341	97.7007218	96.75886723
ADV1007228	6/20/2024	4.588	6/21/2027	109.4249036	107.2989506	105.225673	103.2034143	101.2305831	99.30564915	97.42714108	95.59364341	93.80379406
ADV1007258	6/21/2024	5.154	6/23/2025	100.3042902	100.2403059	100.1764144	100.1126156	100.0489093	99.98529516	99.92177313	99.85834297	99.79500447
ADV1007274	6/21/2024	5.144	6/23/2025	100.3036485	100.2396647	100.1757738	100.1119756	100.0482697	99.98465619	99.92113471	99.85770509	99.79436713
ADV1007285	12/24/2024	4.775	12/24/2025	102.5042946	101.9266877	101.3556073	100.7909429	100.2325867	99.68043312	99.13437911	98.59432379	98.06016851
ADV1007300	6/24/2024	5.141	6/24/2025	100.3163863	100.2496224	100.1829573	100.1163908	100.0499225	99.98355237	99.9172801	99.8511055	99.78502834
ADV1007306	6/24/2024	5.14	6/24/2025	100.3163193	100.2495556	100.1828905	100.116324	100.0498559	99.98348575	99.91721353	99.85103899	99.78496189
ADV1007317	6/25/2024	4.989	12/26/2025	102.6526548	102.0690374	101.4920725	100.9216469	100.3576495	99.79997207	99.24850855	98.70315536	98.16381119
ADV1007329	6/25/2024	4.377	6/25/2029	117.6573209	113.3319024	109.1936562	105.2334387	101.442605	97.81297856	94.33682297	91.00681582	87.81602418
ADV1007332	6/25/2024	5.15	6/25/2025	100.3299433	100.2603989	100.1909593	100.1216242	100.0523934	99.98326665	99.9142438	99.84532456	99.77650872
ADV1007335	6/25/2024	5.154	6/25/2025	100.3302219	100.2606773	100.1912374	100.121902	100.052671	99.98354405	99.91452096	99.84560149	99.77678542
ADV1007336	6/25/2024	5.155	6/25/2025	100.3302916	100.2607468	100.1913069	100.1219715	100.0527404	99.98361341	99.91459025	99.84567073	99.77685459
ADV1007342	6/25/2024	4.995	12/26/2025	102.6561346	102.0725056	101.4955294	100.9250924	100.3610838	99.80339519	99.25192061	98.70655644	98.16720138
ADV1007349	6/25/2024	5.141	6/25/2025	100.3293165	100.2597726	100.1903335	100.1209989	100.0517687	99.98264249	99.91362017	99.84470147	99.77588616
ADV1007351	6/25/2024	4.983	12/26/2025	102.6491751	102.0655691	101.4886157	100.9182014	100.3542153	99.79654896	99.24509649	98.69975428	98.16042099
ADV1007353	6/25/2024	4.575	6/25/2027	109.4497068	107.3121032	105.2276438	103.1946503	101.21151	99.27667317	97.38864958	95.54600611	93.74736393
ADV1007356	6/25/2024	5.141	6/25/2025	100.3293165	100.2597726	100.1903335	100.1209989	100.0517687	99.98264249	99.91362017	99.84470147	99.77588616
ADV1007378	6/26/2024	4.529	6/26/2030	122.3431329	116.8673163	111.6771074	106.7560108	102.088573	97.66031085	93.4576454	89.46784054	85.67894619
ADV1007379	6/26/2024	4.573	6/26/2031	126.0049936	119.3883307	113.1744697	107.3365859	101.849783	96.69094387	91.83859467	87.27277929	82.97494444
ADV1007385	6/26/2024	4.302	6/26/2029	117.6698096	113.3326201	109.1834306	105.213043	101.4127616	97.77436233	94.29006488	90.95250571	87.75471358
ADV1007401	6/27/2024	5.164	6/27/2025	100.3569049	100.2817998	100.2068121	100.1319414	100.0571874	99.98254998	99.90802879	99.83362359	99.75933411
ADV1007406	6/27/2024	4.515	6/27/2028	113.8765039	110.6481475	107.5302071	104.5182617	101.6080951	98.79568504	96.07719291	93.4489542	90.90746945
ADV1007409	6/27/2024	5.168	6/27/2025	100.3572054	100.2821001	100.2071121	100.1322411	100.0574869	99.9828492	99.90832776	99.8339223	99.75963256
ADV1007410	6/27/2024	4.998	12/29/2025	102.6959916	102.1039442	101.5187351	100.9402464	100.3683626	99.80297094	99.24396125	98.69122583	98.14465936
ADV1007413	6/27/2024	4.827	6/29/2026	104.9429485	103.836548	102.753576	101.6932928	100.6549898	99.63798767	98.64163467	97.66530555	96.70840005
ADV1007421	7/1/2024	4.411	6/18/2029	117.7194662	113.4131597	109.2924857	105.3484107	101.5723915	97.95634586	94.49262482	91.17398707	87.99357491
ADV1007425	6/27/2024	4.798	7/31/2026	105.3757455	104.1771777	103.0059997	101.8612791	100.7421252	99.64768717	98.57715143	97.52973983	96.50470769
ADV1007429	6/27/2024	4.826	6/29/2026	104.9418564	103.8354623	102.7524965	101.6922195	100.6539226	99.63692645	98.64057937	97.66425608	96.70735634
ADV1007433	6/27/2024	5.178	6/27/2025	100.3579567	100.2828507	100.207862	100.1329904	100.0582356	99.98359724	99.90907516	99.83466907	99.76037869
ADV1007447	6/28/2024	4.576	6/28/2027	109.4903	107.3437554	105.2507137	103.2094797	101.2184249	99.27598428	97.38065357	95.53098613	93.72559038
ADV1007449	6/28/2024	4.391	6/28/2029	117.748829	113.4128954	109.2648711	105.2955623	101.4962776	97.85879711	94.37534425	91.03855932	87.84147468
ADV1007460	6/28/2024	5.027	6/30/2025	100.3913696	100.3078711	100.2245106	100.1412879	100.0582026	99.97525446	99.89244307	99.80976811	99.72722927
ADV1007484	6/28/2024	5.035	6/30/2025	100.3920361	100.308537	100.225176	100.1419527	100.0588669	99.97591818	99.89310624	99.81043073	99.72789134

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ADV1007489	6/28/2024	4.799	8/14/2026	105.5752943	104.3363331	103.1266072	101.9450886	100.7907968	99.66279661	98.56019512	97.48213957	96.427815
ADV1007515	7/1/2024	5.041	1/2/2026	102.7780117	102.1746421	101.5783708	100.9890729	100.4066264	99.83091217	99.26181394	98.699218	98.14301324
ADV1007518	7/1/2024	5.194	7/1/2025	100.4170495	100.3308281	100.2447556	100.1588316	100.0730557	99.98742748	99.90194665	99.8166128	99.73142556
ADV1007520	7/1/2024	5.064	7/1/2025	100.4130344	100.3267437	100.2406027	100.1546111	100.0687685	99.98307448	99.89752869	99.81213073	99.72688021
ADV1007541	7/1/2024	5.18	7/1/2025	100.4158289	100.3296086	100.2435371	100.1576141	100.0718392	99.98621206	99.90073226	99.81539944	99.73021322
ADV1007585	7/2/2024	4.518	7/2/2029	118.3249676	113.9659307	109.7960784	105.8061376	101.9873428	98.33140515	94.83048395	91.47715962	88.26440867
ADV1007610	7/3/2024	4.582	7/6/2027	109.6108106	107.4407867	105.3252386	103.2624244	101.2506716	99.28837389	97.37398773	95.50602951	93.68307266
ADV1007623	7/8/2024	4.946	1/8/2026	102.7961823	102.1761415	101.5636038	100.9584332	100.3604971	99.76966597	99.18581356	98.60881643	98.03855408
ADV1007648	7/5/2024	4.367	7/5/2029	117.1346538	112.9219397	108.8926562	105.0377117	101.3485211	97.81697351	94.43540355	91.19656395	88.09360011
ADV1007651	7/5/2024	4.224	7/5/2029	117.451338	113.0930975	108.9247449	104.9369426	101.1208656	97.46817043	93.97096605	90.62178666	87.4135662
ADV1007658	7/5/2024	5.098	7/7/2025	100.4852612	100.3823467	100.2796541	100.1771825	100.0749312	99.97289951	99.87108668	99.76949196	99.66811462
ADV1007660	7/5/2024	4.343	7/6/2029	117.6442009	113.2879164	109.1212689	105.1349383	101.3201161	97.66847421	94.17213607	90.82364919	87.61596003
ADV1007673	7/5/2024	4.194	7/5/2029	117.3267256	112.9710469	108.8051742	104.819773	101.0060214	97.35557911	93.86055789	90.51349465	87.30732595
ADV1007693	7/8/2024	4.357	4/9/2029	116.7056159	112.617656	108.6986198	104.9406357	101.3362401	97.87835387	94.56026052	91.37558583	88.31827862
ADV1007695	7/8/2024	4.378	1/10/2029	115.7416334	111.9286204	108.2646695	104.7430996	101.3575695	98.10205842	94.97084758	91.95850332	89.05986101
ADV1007696	7/8/2024	4.411	9/13/2028	114.4710465	111.0147414	107.6831214	104.4709645	101.3733006	98.38539706	95.50274602	92.72105221	90.03622142
ADV1007702	7/8/2024	4.744	1/8/2026	102.7144402	102.0941444	101.4813631	100.8759599	100.277802	99.68675943	99.1027056	98.52551675	97.95507211
ADV1007703	7/8/2024	4.366	7/8/2027	109.3297466	107.1542409	105.0335178	102.9658198	100.9494597	98.98281736	97.06433622	95.19252034	93.36593154
ADV1007706	7/8/2024	4.973	7/8/2025	100.4929675	100.3871658	100.2815998	100.1762687	100.0711717	99.96630803	99.86167678	99.75727717	99.6531084
ADV1007707	7/8/2024	4.973	7/8/2025	100.4929675	100.3871658	100.2815998	100.1762687	100.0711717	99.96630803	99.86167678	99.75727717	99.6531084
ADV1007720	7/9/2024	4.76	1/9/2026	102.7367365	102.1135918	101.4980302	100.8899138	100.2891076	99.69548006	99.10890284	98.52925054	97.95640077
ADV1007722	7/9/2024	4.984	7/9/2025	100.5069085	100.3983148	100.2899698	100.1818725	100.0740221	99.96641764	99.85905832	99.75194321	99.64507144
ADV1007723	7/9/2024	4.593	7/9/2026	104.908959	103.7736194	102.6629557	101.5761684	100.5124922	99.47119418	98.4515722	97.45295326	96.47469198
ADV1007732	7/9/2024	4.894	1/9/2026	102.7767262	102.1539844	101.5388131	100.9310745	100.330634	99.73736062	99.15112619	98.57180571	97.99927709
ADV1007761	7/10/2024	4.57	7/10/2026	104.8971012	103.7590296	102.6457549	101.5564717	100.490409	99.44682872	98.42502379	97.42431648	96.44405697
ADV1007766	7/10/2024	5.108	7/9/2025	100.5747312	100.4612194	100.3479667	100.234972	100.1222346	100.0097533	99.89752741	99.78555594	99.67383801
ADV1007770	7/10/2024	4.353	7/12/2027	109.3512347	107.1644667	105.0329669	102.9549544	100.9287197	98.95262157	97.02508364	95.14459127	93.30968862
ADV1007771	7/10/2024	4.96	7/10/2025	100.5168062	100.4054272	100.29431	100.1834535	100.0728568	99.96251897	99.85243896	99.74261587	99.63304874
ADV1007788	7/11/2024	4.292	7/11/2028	113.3447459	110.0856035	106.939072	103.9005941	100.9658263	98.13062731	95.39104729	92.74331781	90.18384214
ADV1007789	7/11/2024	4.221	7/11/2029	117.1903668	112.8294235	108.6589434	104.669537	100.8523319	97.1989414	93.70143457	90.35230915	87.14446568
ADV1007791	7/11/2024	4.996	7/11/2025	100.5238363	100.4097723	100.2959819	100.1824641	100.0692179	99.9562422	99.84353604	99.73109841	99.61892831
ADV1007793	7/11/2024	4.233	5/9/2029	116.5509823	112.3810233	108.3868299	104.5600483	100.8927664	97.37748801	94.00710901	90.77489443	87.67445743
ADV1007797	7/11/2024	4.612	6/30/2026	104.7244628	103.6165763	102.532214	101.4706314	100.4311152	99.41298182	98.41557545	97.43826697	96.48045248

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ADV1007801	7/11/2024	4.829	11/28/2025	102.2163594	101.7115331	101.2116984	100.7167814	100.2267098	99.7414125	99.26082008	98.78486428	98.31347818
ADV1007810	7/12/2024	4.851	7/14/2025	100.5538598	100.4313581	100.3091717	100.1872994	100.0657399	99.94449205	99.82355449	99.702926	99.58260535
ADV1007814	7/12/2024	4.764	1/12/2026	102.7324081	102.1015268	101.4784191	100.8629415	100.2549542	99.65432076	99.06090791	98.47458575	97.89522741
ADV1007817	7/12/2024	4.381	7/9/2027	109.2189679	107.0448896	104.9255604	102.8592235	100.8441922	98.87884694	96.96163168	95.0910511	93.26566758
ADV1007827	7/12/2024	4.093	7/12/2029	116.9800316	112.611874	108.4348735	104.4395902	100.6171054	96.95898895	93.45726993	90.10440888	86.89327175
ADV1007828	7/12/2024	4.233	7/12/2029	117.2509046	112.885919	108.7116621	104.7187263	100.8982226	97.24174867	93.74135944	90.38953927	87.17917631
ADV1007829	7/12/2024	4.234	7/12/2029	117.2550713	112.8899999	108.7156597	104.7226434	100.9020616	97.24551216	93.74504971	90.39315857	87.18272681
ADV1007830	7/12/2024	4.234	7/12/2029	117.2550713	112.8899999	108.7156597	104.7226434	100.9020616	97.24551216	93.74504971	90.39315857	87.18272681
ADV1007834	7/12/2024	4.965	7/14/2025	100.5575711	100.43517	100.3130828	100.1913083	100.0698452	99.94869239	99.82784853	99.70731242	99.58708285
ADV1007865	7/15/2024	4.703	1/15/2026	102.7296487	102.0904915	101.4593135	100.8359654	100.2203018	99.61218099	99.01146457	98.41801757	97.83170829
ADV1007874	7/15/2024	4.332	7/15/2027	109.1862792	106.996042	104.8612681	102.7801655	100.7510147	98.77216499	96.84203091	94.95908942	93.12187676
ADV1007889	7/15/2024	4.252	3/12/2027	107.6262831	105.7967103	104.007414	102.2571929	100.5448932	98.86940507	97.22966149	95.62463563	94.05333909
ADV1007906	7/16/2024	4.081	7/16/2029	116.9714452	112.5922706	108.4051528	104.4005864	100.569592	96.90368326	93.39483756	90.03546731	86.81839401
ADV1007913	7/16/2024	4.594	1/16/2026	102.7164598	102.074019	101.4396408	100.8131735	100.1944696	99.58338493	98.97977908	98.383515	97.79445899
ADV1007923	7/16/2024	4.075	7/16/2029	116.9463421	112.5676874	108.3810726	104.3769933	100.5464704	96.88101846	93.37261534	90.01367401	86.79701649
ADV1007925	7/16/2024	4.545	7/16/2026	104.8714687	103.7179531	102.5899207	101.4865323	100.4069852	99.35051121	98.31637487	97.30387174	96.31232677
ADV1007926	7/16/2024	4.942	7/16/2025	100.5794717	100.4514853	100.3238407	100.1965365	100.0695713	99.9429436	99.81665211	99.69069544	99.5650722
ADV1007927	7/16/2024	4.54	7/16/2026	104.8657705	103.7122894	102.5842911	101.4809362	100.4014221	99.34498063	98.31087632	97.29840475	96.30689088
ADV1007928	7/16/2024	4.295	1/18/2028	111.3210907	108.5853366	105.9318806	103.3577255	100.860005	98.43597648	96.08301489	93.79860687	91.58034503
ADV1007938	7/16/2024	4.927	7/16/2025	100.5775474	100.4495632	100.3219208	100.1946187	100.0676556	99.94103005	99.81474071	99.68878617	99.56316505
ADV1007939	7/16/2024	4.527	7/16/2026	104.8509552	103.697564	102.5696541	101.4663864	100.3869581	99.33060112	98.29658008	97.28419056	96.29275756
ADV1007941	7/16/2024	4.12	7/17/2028	113.1004945	109.8230117	106.6593948	103.6050099	100.6554422	97.80648342	95.05412141	92.39452915	89.82405511
ADV1007944	7/16/2024	4.512	7/16/2026	104.8338606	103.6805731	102.5527653	101.4495981	100.3702688	99.31400938	98.28008442	97.26778958	96.27644988
ADV1007957	7/17/2024	4.221	7/19/2027	109.1511429	106.9472596	104.7994472	102.7058845	100.6648243	98.67458963	96.73357055	94.84022072	92.99305436
ADV1008000	7/23/2024	4.195	7/2/2029	116.9845916	112.6529542	108.5096235	104.5453616	100.7514366	97.11959185	93.64201722	90.31132225	87.12051124
ADV1008001	7/18/2024	4.526	7/20/2026	104.9045756	103.7396863	102.600775	101.4869782	100.3974703	99.33146165	98.28819642	97.26695098	96.26703216
ADV1008006	7/18/2024	4.957	7/18/2025	100.6059817	100.472425	100.3392384	100.2064203	100.0739692	99.94188351	99.81016167	99.67880214	99.54780338
ADV1008009	7/18/2024	4.713	1/20/2026	102.796179	102.1429749	101.4980976	100.8613885	100.2326927	99.61185914	98.99874082	98.3931942	97.79507934
ADV1008011	7/18/2024	4.532	7/20/2026	104.9114795	103.7465479	102.607595	101.4937573	100.4042091	99.3381607	98.29485635	97.27357238	96.27361558
ADV1008031	7/19/2024	4.252	7/19/2027	109.2176652	107.0130423	104.8645055	102.770233	100.7284771	98.73756062	96.79587312	94.9018679	93.05405881
ADV1008032	7/19/2024	4.839	7/21/2025	100.6374966	100.4954839	100.3538866	100.2127027	100.0719304	99.93156781	99.79161319	99.65206468	99.51292047
ADV1008099	7/23/2024	4.563	7/23/2026	104.9879228	103.8141275	102.6666892	101.5447259	100.4473946	99.37388895	98.32343782	97.29530285	96.28877702
ADV1008100	7/23/2024	4.955	7/23/2025	100.6671511	100.519677	100.3726464	100.2260574	100.0799079	99.93419597	99.78891957	99.64407675	99.49966553

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ADV1008102	7/23/2024	4.373	7/23/2027	109.3707258	107.1564506	104.9986496	102.8954819	100.8451822	98.84605618	96.89647776	94.99488523	93.13977833
ADV1008103	7/23/2024	4.746	1/23/2026	102.8532993	102.1915927	101.5384245	100.8936297	100.2570479	99.62852254	99.00790107	98.39503482	97.78977879
ADV1008104	7/23/2024	4.563	7/23/2026	104.9879228	103.8141275	102.6666892	101.5447259	100.4473946	99.37388895	98.32343782	97.29530285	96.28877702
ADV1008109	7/23/2024	4.252	7/23/2029	116.4534469	112.3020273	108.331781	104.5336743	100.899181	97.42025008	94.08927644	90.89907304	87.84284532
ADV1008134	7/24/2024	4.357	7/24/2026	104.8445467	103.6676007	102.5171702	101.392365	100.2923348	99.21626604	98.16338094	97.13293484	96.12421478
ADV1008145	7/24/2024	4.328	7/26/2027	109.3090722	107.0872378	104.9222291	102.8121877	100.7553317	98.74995136	96.79440577	94.88711942	93.02657899
ADV1008146	7/24/2024	4.302	11/29/2027	110.7531201	108.1629854	105.6479227	103.2053148	100.8326527	98.52752987	96.28763792	94.11076154	91.99477426
ADV1008164	7/25/2024	4.773	10/24/2025	101.7607238	101.3538623	100.9502642	100.5498903	100.1527018	99.75866081	99.36772994	98.97987234	98.59505179
ADV1008166	7/25/2024	4.782	7/25/2025	100.677336	100.5241884	100.3715165	100.2193181	100.0675911	99.91633315	99.7655421	99.61521576	99.46535196
ADV1008181	7/25/2024	4.945	6/26/2025	100.3901198	100.3147914	100.2395787	100.1644813	100.0894989	100.0146313	99.93987829	99.86523954	99.79071482
ADV1008182	7/25/2024	4.912	7/25/2025	100.6851502	100.532118	100.3795598	100.2274734	100.0758566	99.92470723	99.77402305	99.62380194	99.47404175
ADV1008183	7/25/2024	4.912	7/25/2025	100.6851502	100.532118	100.3795598	100.2274734	100.0758566	99.92470723	99.77402305	99.62380194	99.47404175
ADV1008184	7/25/2024	4.912	7/25/2025	100.6851502	100.532118	100.3795598	100.2274734	100.0758566	99.92470723	99.77402305	99.62380194	99.47404175
ADV1008185	7/25/2024	4.918	7/25/2025	100.6860678	100.5330345	100.3804752	100.2283877	100.0767697	99.92561923	99.77493395	99.62471173	99.47495045
ADV1008186	7/25/2024	4.918	7/25/2025	100.6860678	100.5330345	100.3804752	100.2283877	100.0767697	99.92561923	99.77493395	99.62471173	99.47495045
ADV1008192	7/25/2024	4.92	7/25/2025	100.6863736	100.5333399	100.3807803	100.2286924	100.0770741	99.92592323	99.77523758	99.625015	99.47525334
ADV1008195	7/25/2024	4.41	7/26/2027	109.4875802	107.2637628	105.0968116	102.9848672	100.9261464	98.9189385	96.96160147	95.05255878	93.19029613
ADV1008196	7/25/2024	4.232	7/26/2027	109.2576621	107.0333135	104.8659139	102.7535994	100.6945824	98.68714816	96.729651	94.82051079	92.95820986
ADV1008198	7/25/2024	4.133	7/25/2029	117.2836357	112.8727952	108.6562667	104.6243873	100.7680315	97.07857797	93.54787869	90.16822991	86.93234529
ADV1008199	7/25/2024	4.931	7/25/2025	100.6880558	100.5350201	100.3824584	100.2303685	100.0787481	99.92759522	99.77690755	99.62668295	99.47691928
ADV1008208	7/26/2024	4.678	1/26/2026	102.844076	102.1741234	101.5129194	100.8602931	100.2160781	99.58011241	98.95223802	98.33230103	97.72015138
ADV1008216	7/26/2024	4.284	7/26/2029	116.5042954	112.3027225	108.2854512	104.4432553	100.7674287	97.24975255	93.8824646	90.65823095	87.57011964
ADV1008218	7/26/2024	4.53	7/26/2033	132.0209739	123.0592595	114.801131	107.1869958	100.1626247	93.67864301	87.69007075	82.15590988	77.03877177
ADV1008220	7/26/2024	4.464	7/26/2032	128.5774631	120.7635608	113.4979959	106.7390391	100.4483585	94.59072514	89.13374574	84.04762021	79.3049207
ADV1008221	7/26/2024	4.2	7/26/2029	117.2601101	112.8558591	108.6455108	104.6194271	100.7685055	97.08414638	93.55822195	90.18304747	86.95135445
ADV1008223	7/26/2024	4.252	7/26/2028	113.3847755	110.0833841	106.8972304	103.8215991	100.851999	97.98415071	95.21397542	92.53758383	89.95126609
ADV1008224	7/26/2024	4.252	7/26/2028	113.3847755	110.0833841	106.8972304	103.8215991	100.851999	97.98415071	95.21397542	92.53758383	89.95126609
ADV1008225	7/26/2024	4.588	7/26/2035	138.068396	126.8306169	116.6569798	107.4394262	99.08145845	91.49684534	84.60847879	78.34736359	72.65172362
ADV1008226	7/26/2024	4.2	7/26/2029	117.2601101	112.8558591	108.6455108	104.6194271	100.7685055	97.08414638	93.55822195	90.18304747	86.95135445
ADV1008228	7/26/2024	4.498	7/26/2034	126.5280225	119.1166001	112.2790904	105.9653599	100.1300188	94.73194249	89.73384449	85.10189428	80.80537555
ADV1008229	7/26/2024	4.903	7/28/2025	100.7205834	100.5592079	100.3983531	100.2380167	100.0781959	99.91888851	99.76009189	99.60180364	99.44402132
ADV1008231	7/26/2024	4.099	11/26/2029	118.4329016	113.6461722	109.0853247	104.7384698	100.5944077	96.6425838	92.87304863	89.27641954	85.84384559
ADV1008232	7/26/2024	4.673	1/26/2026	102.840747	102.1708069	101.5096151	100.857001	100.2127982	99.57684443	98.94898192	98.32905669	97.7169187

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ADV1008233	7/26/2024	4.475	7/27/2026	104.9399836	103.7553122	102.597489	101.4656077	100.358802	99.27624416	98.21714234	97.18073897	96.16630879
ADV1008245	7/29/2024	4.292	7/29/2027	109.2653665	107.0357853	104.8633881	102.7462988	100.6827186	98.67092214	96.70925352	94.79612318	92.93000455
ADV1008247	7/29/2024	4.465	7/29/2026	104.9546489	103.7643166	102.6010827	101.4640282	100.3522753	99.26498509	98.20135552	97.16061916	96.14204152
ADV1008249	7/29/2024	4.664	1/29/2026	102.8697861	102.1914797	101.5221341	100.8615726	100.2096229	99.56611723	98.93089217	98.3037885	97.68465105
ADV1008250	7/29/2024	4.466	7/29/2026	104.9558239	103.7654844	102.6022432	101.4651816	100.3534217	99.26612466	98.20248831	97.16174528	96.14316107
ADV1008251	7/29/2024	4.752	7/29/2026	102.7769268	102.1384265	101.5100615	100.8915633	100.2826735	99.68314323	99.09273272	98.51121077	97.93835445
ADV1008257	7/29/2024	4.184	7/30/2029	117.234376	112.8195277	108.5994753	104.5645147	100.705483	97.01372427	93.48105881	90.09975384	86.86249638
ADV1008260	7/29/2024	4.444	7/29/2032	128.4565711	120.6386735	113.3700137	106.6087511	100.3164547	94.45780775	89.00033919	83.91417984	79.17184064
ADV1008263	7/31/2024	4.308	5/25/2027	108.5066503	106.4663714	104.4754093	102.5322619	100.6354833	98.78368149	96.97551584	95.20969483	93.48497389
ADV1008275	7/30/2024	4.123	7/31/2028	113.2629403	109.9439824	106.7414135	103.6504487	100.6665321	97.78532382	95.00268814	92.31468269	89.71754785
ADV1008283	11/1/2024	4.589	10/31/2025	101.7988763	101.3580515	100.920928	100.4874594	100.0576	99.63130517	99.20853068	98.78923317	98.37336998
ADV1008320	7/31/2024	4.126	7/30/2027	109.0723978	106.8391105	104.6632222	102.5428458	100.4761723	98.46146656	96.49706362	94.58136533	92.71283698
ADV1008323	7/31/2024	4.191	7/31/2028	113.2444614	109.9314739	106.734543	103.6489022	100.6700126	97.79355032	95.0153949	92.33161816	89.73847392
ADV1008348	8/1/2024	4.031	2/1/2029	114.7052181	110.8498186	107.1473585	103.5908822	100.1737943	96.88983766	93.73307448	90.69786747	87.77886285
ADV1008352	8/1/2024	4.511	2/2/2026	102.817994	102.1288386	101.4489357	100.7780995	100.1161495	99.46290977	98.81820915	98.18188083	97.55376234
ADV1008361	8/1/2024	4.307	8/3/2026	104.8386664	103.635118	102.459294	101.3102432	100.1870575	99.08886944	98.01485018	96.96420704	95.93618173
ADV1008371	11/15/2024	4.35	11/14/2025	101.8463214	101.3665848	100.8912588	100.4202827	99.95359706	99.49114321	99.03286372	98.57870216	98.12860313
ADV1008374	8/1/2024	4.355	2/2/2026	102.7585663	102.0690213	101.3887434	100.7175466	100.0552497	99.40167646	98.75665518	98.12001865	97.491604
ADV1008382	8/2/2024	4.49	8/4/2025	100.7363252	100.5555633	100.3754553	100.1959977	100.0171869	99.83901944	99.66149177	99.48460045	99.30834203
ADV1008387	8/2/2024	3.946	8/3/2026	104.4930333	103.2903821	102.1154712	100.967348	99.84510295	98.74786752	97.67481157	96.62514137	95.59809762
ADV1008388	8/2/2024	4.208	2/2/2026	102.610104	101.9217432	101.2426271	100.5725704	99.91139253	99.2589177	98.61497481	97.97939719	97.35202249
ADV1008389	8/2/2024	3.794	8/2/2029	115.6228017	111.2333452	107.0382762	103.027885	99.19300431	95.52497568	92.01561806	88.65719852	85.44240496
ADV1008391	8/2/2024	3.99	9/16/2026	104.9828224	103.6633026	102.3711843	101.1056181	99.86579011	98.65091996	97.46025899	96.29308872	95.1487193
ADV1008394	8/2/2024	4.446	8/4/2025	100.7283367	100.5475853	100.3674878	100.1880406	100.0092403	99.83108314	99.65356581	99.4766848	99.30043667
ADV1008396	8/2/2024	3.86	8/2/2028	112.2072742	108.9054627	105.719623	102.6449821	99.67699518	96.81133346	94.0438721	91.37067918	88.7880053
ADV1008398	8/2/2024	3.791	8/2/2029	115.6101259	111.2209344	107.0261218	103.0159787	99.18133823	95.51354219	92.00440987	88.64620862	85.43162663
ADV1008399	8/2/2024	4.399	8/4/2025	100.7340218	100.5531128	100.3728599	100.1932596	100.0143083	99.83600239	99.65833845	99.48131293	99.30492236
ADV1008404	8/2/2024	3.886	8/2/2027	108.4249429	106.193792	104.0201268	101.9020524	99.83775231	97.82548459	95.86357799	93.95042848	92.0844959
ADV1008406	8/2/2024	4.505	8/4/2025	100.7390486	100.5582831	100.3781715	100.1987104	100.019896	99.841725	99.6641938	99.48729896	99.31103704
ADV1008407	8/2/2024	3.891	8/2/2027	108.435939	106.2046652	104.0308796	101.9126873	99.84827162	97.83589065	95.87387305	93.96061471	92.09457543
ADV1008409	8/2/2024	4.031	8/3/2026	104.510218	103.3087395	102.134952	100.9879053	99.86669213	98.77044601	97.69833875	96.64957846	95.6234076
ADV1008410	8/2/2024	3.883	8/2/2027	108.4183452	106.1872681	104.0136751	101.8956715	99.83144072	97.81924095	95.85740096	93.94431674	92.07844819
ADV1008411	8/2/2024	3.804	8/2/2029	115.6650542	111.2747144	107.0787909	103.0675726	99.23189125	95.56308729	92.05297867	88.6938315	85.47833276

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ADV1008413	8/2/2024	4.029	8/3/2026	104.507838	103.3063744	102.1326017	100.9855695	99.86437064	98.7681386	97.69604519	96.64729854	95.62114112
ADV1008416	8/2/2024	3.874	8/2/2027	108.3985522	106.1676963	103.9943201	101.8765287	99.81250596	97.80051004	95.83886986	93.92598152	92.06030503
ADV1008417	8/2/2024	3.857	8/2/2028	112.197631	108.8959744	105.7102855	102.6357915	99.66794762	96.8024253	94.03509979	91.36203929	88.77949451
ADV1008418	8/2/2024	3.791	8/2/2029	115.6101259	111.2209344	107.0261218	103.0159787	99.18133823	95.51354219	92.00440987	88.64620862	85.43162663
ADV1008419	8/2/2024	3.865	8/2/2027	108.3787592	106.1481246	103.974965	101.8573859	99.7935712	97.78177913	95.82033876	93.9076463	92.04216188
ADV1008420	8/2/2024	4.48	8/4/2025	100.7345097	100.5537501	100.3736445	100.1941893	100.0153809	99.83721574	99.65969042	99.48280144	99.30654536
ADV1008424	8/2/2024	3.748	8/2/2028	112.0829187	108.7774341	105.5881937	102.510408	99.53951723	96.67117838	93.90125326	91.22579744	88.64104977
ADV1008425	8/2/2024	4.221	2/2/2026	102.6190233	101.9306285	101.2514787	100.5813885	99.92017748	99.26766984	98.62369444	97.98808461	97.360678
ADV1008426	8/2/2024	3.679	8/2/2029	115.4513391	111.0565459	106.8566493	102.8419033	99.00310685	95.33157016	91.81908308	88.45788563	85.24064056
ADV1008432	8/5/2024	3.693	8/5/2027	108.0307802	105.7958209	103.6186313	101.4973003	99.42999649	97.41496392	95.4505181	93.53504261	91.66698567
ADV1008438	8/5/2024	4.458	8/12/2025	100.8186301	100.6156208	100.4134431	100.2120917	100.0115615	99.81184743	99.61294439	99.41484739	99.21755148
ADV1008441	8/5/2024	3.734	8/6/2029	115.4060152	111.0099886	106.8091196	102.7936367	98.95431588	95.28244631	91.76979875	88.40859583	85.19148446
ADV1008442	8/5/2024	3.826	8/7/2028	112.1478794	108.8332162	105.6353878	102.5495674	99.5711604	96.69579125	93.91929161	91.23768887	88.6471956
ADV1008443	8/5/2024	3.838	9/7/2027	108.7032451	106.3697469	104.0984428	101.8872386	99.73412828	97.63718893	95.5945769	93.6045237	91.66533221
ADV1008444	8/5/2024	3.836	10/5/2027	108.9994833	106.5839947	104.2347143	101.9494642	99.72615135	97.56276279	95.45736271	93.40808878	91.413149
ADV1008448	8/5/2024	3.892	8/5/2027	108.4700592	106.2301713	104.0481544	101.9220945	99.85015751	97.83058451	95.86168844	93.94185032	92.06951591
ADV1008449	8/5/2024	3.821	8/6/2029	115.7745646	111.3708139	107.1624721	103.1397575	99.29343625	95.61478822	92.09557532	88.72801171	85.50473627
ADV1008450	8/5/2024	3.892	8/5/2027	108.4700592	106.2301713	104.0481544	101.9220945	99.85015751	97.83058451	95.86168844	93.94185032	92.06951591
ADV1008451	8/5/2024	4.008	8/5/2031	122.8273245	116.1957236	109.9756369	104.139191	98.66055057	93.51575767	88.6825858	84.1404053	79.87006024
ADV1008452	8/5/2024	3.976	8/5/2026	104.552583	103.3439599	102.1633432	101.0097668	99.88230834	98.78008708	97.70226155	96.64802733	95.61661504
ADV1008468	8/5/2024	4.047	8/5/2026	104.5530783	103.3457411	102.1663591	101.0139682	99.88764859	98.78652162	97.70974785	96.65652477	95.62608482
ADV1008469	8/5/2024	4.42	8/5/2025	100.7485105	100.5647896	100.3817468	100.1993782	100.0176801	99.83664877	99.65628046	99.47657148	99.2975182
ADV1008471	8/5/2024	4.406	8/5/2025	100.7459312	100.5622138	100.3791745	100.1968094	100.0151148	99.83408688	99.65372201	99.47401648	99.29496662
240125A00058	1/16/2025	3.85	6/11/2027	107.7750184	105.694876	103.6659179	101.6865523	99.75524825	97.87053336	96.03099089	94.23525724	92.48201955
240131A00019	1/16/2025	3.69	6/12/2026	103.5142356	102.4632928	101.4337198	100.424869	99.43611858	98.46687157	97.51655431	96.58461553	95.67052516
240208A00030	1/16/2025	4.05	1/23/2026	102.3943917	101.7344338	101.0829976	100.4399185	99.80503632	99.17819476	98.55924154	97.94802821	97.34441003
ADV1008476	8/5/2024	4.474	8/5/2025	100.7440217	100.5604592	100.3775724	100.1953576	100.0138111	99.83292905	99.65270788	99.4731439	99.2942335
ADV1008503	10/4/2024	3.864	10/4/2027	109.0557144	106.6422786	104.2949222	102.0114739	99.78984668	97.62803361	95.52410439	93.47620197	91.48253935
ADV1008505	8/6/2024	4.334	2/6/2026	102.7404408	102.0405308	101.3501743	100.6691766	99.99734796	99.33450392	98.68046486	98.03505594	97.39810693
ADV1008506	10/4/2024	3.867	10/4/2027	109.0628362	106.6493148	104.3018746	102.0183443	99.79663684	97.63474518	95.530739	93.4827612	91.48902474
ADV1008508	8/6/2024	4.559	8/6/2025	100.770863	100.584493	100.3988206	100.2138419	100.0295529	99.84594982	99.66302872	99.48078578	99.29921719
ADV1008509	8/6/2024	4.127	8/6/2026	104.6609191	103.4501085	102.267394	101.1118047	99.98241388	98.87833677	97.79872802	96.74277961	95.70971875
ADV1008510	8/6/2024	3.806	8/6/2029	116.0269791	111.6089556	107.3871438	103.3517134	99.49338524	95.80339681	92.27347041	88.89578319	85.66293936

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ADV1008512	8/6/2024	3.806	8/6/2029	116.0269791	111.6089556	107.3871438	103.3517134	99.49338524	95.80339681	92.27347041	88.89578319	85.66293936
ADV1008517	8/6/2024	4.462	8/6/2025	100.7673823	100.5808623	100.3950423	100.2099183	100.0254862	99.84174228	99.65868253	99.4763031	99.29460013
ADV1008522	8/6/2024	4.109	8/7/2026	104.6516605	103.4381273	102.252819	101.094758	99.96301118	98.85668794	97.77493732	96.71694602	95.68193634
ADV1008523	8/6/2024	3.939	8/6/2027	108.5845775	106.3406596	104.1547644	102.0249711	99.94943867	97.92640211	95.95416844	94.0311131	92.15567658
ADV1008531	8/7/2024	4.353	2/9/2026	102.7867559	102.0783803	101.3797898	100.6907821	100.0111608	99.34073476	98.6793179	98.02672924	97.3827926
ADV1008546	8/7/2024	4.17	8/7/2026	104.7244437	103.5104413	102.3246713	101.1661558	100.0339618	98.92719821	97.845014	96.7865957	95.75116543
ADV1008547	8/7/2024	3.99	8/9/2027	108.7300217	106.4762308	104.2808733	102.1420083	100.0577765	98.02639504	96.04615453	94.11541475	92.23260143
ADV1008557	8/7/2024	4.096	8/7/2026	104.6355811	103.422144	102.2369301	101.0789618	99.94730629	98.84107277	97.75941039	96.7015059	95.66658162
ADV1008570	8/8/2024	3.887	8/8/2029	116.3900351	111.9587932	107.7244741	103.6772028	99.80765912	96.10704211	92.56703835	89.1797917	85.93787534
ADV1008577	8/8/2024	4.076	8/10/2026	104.7336544	103.5099173	102.3148575	101.1474742	100.0068127	98.89196183	97.80205142	96.73625009	95.69376308
ADV1008595	8/9/2024	3.986	8/9/2027	108.7211482	106.4674574	104.2721978	102.1334289	100.049291	98.01800175	96.03785155	94.1072003	92.22447378
ADV1008596	8/9/2024	4.59	8/11/2025	100.8333543	100.6330598	100.4335745	100.2348933	100.0370112	99.83992348	99.64362518	99.44811153	99.25337776
ADV1008597	8/9/2024	4.591	8/11/2025	100.833555	100.6332603	100.4337746	100.2350931	100.0372108	99.84012276	99.64382418	99.44831024	99.25357618
ADV1008598	8/9/2024	4.551	9/19/2025	101.2674431	100.9585436	100.6515401	100.3464151	100.0431513	99.74173156	99.44213907	99.14435715	98.84836933
ADV1008612	8/12/2024	4.364	2/12/2026	102.827675	102.1108554	101.4040533	100.7070592	100.0196699	99.34168723	98.67291888	98.01317756	97.36228107
ADV1008616	8/12/2024	4.385	8/12/2026	102.5627235	101.9328286	101.3132289	100.7036433	100.1038015	99.51344357	98.93231931	98.3601878	97.79681693
ADV1008617	8/12/2024	4.497	8/12/2025	100.8413056	100.6380461	100.4356212	100.2340257	100.0332544	99.83330207	99.63416373	99.43583428	99.23830873
ADV1008618	8/12/2024	4.287	2/12/2026	102.8224674	102.1050201	101.3976083	100.7000221	100.0120574	99.33351579	98.66420429	98.00393514	97.35252566
ADV1008646	8/13/2024	3.838	8/13/2029	115.9124425	111.4863128	107.2573002	103.2154997	99.35156354	95.65666626	92.12247231	88.74110569	85.50512173
ADV1008647	8/13/2024	3.885	8/13/2027	108.5395767	106.2769636	104.0732436	101.9264522	99.83470738	97.79620542	95.80921694	93.87208305	91.98321192
ADV1008648	8/15/2024	3.881	8/16/2027	108.5624902	106.2913931	104.0795742	101.9250496	99.82591943	97.78036289	95.78663463	93.84306073	91.94803513
ADV1008666	8/14/2024	4.249	2/17/2026	102.7994939	102.0689965	101.3489029	100.6389915	99.93904717	99.24886075	98.56822888	97.89695381	97.23484326
ADV1008677	8/14/2024	4.411	8/14/2025	100.8454707	100.636672	100.4287537	100.2217103	100.0155361	99.81022553	99.60577315	99.40217348	99.19942108
ADV1008678	8/14/2024	4.496	8/14/2025	100.8488811	100.6402303	100.4324576	100.2255574	100.0195241	99.81435212	99.6100361	99.40657056	99.20395013
ADV1008686	8/14/2024	3.893	8/16/2027	108.5893406	106.3179382	104.1058203	101.9510029	99.85158579	97.80574815	95.81174441	93.8679005	91.97261019
ADV1008713	8/15/2024	3.965	8/15/2029	115.8552495	111.5732402	107.482015	103.5719607	99.83400406	96.25957779	92.84058965	89.56939322	86.43876077
ADV1008716	8/15/2024	4.461	12/18/2025	102.257209	101.6969807	101.1429089	100.5948922	100.0528317	99.51663019	98.98619293	98.46142704	97.9422417
ADV1008717	8/15/2024	4.437	1/15/2026	102.5605491	101.9219986	101.2914218	100.6686696	100.0535967	99.4460614	98.84592536	98.25305372	97.66731485
ADV1008720	8/15/2024	4.228	8/17/2026	104.9193775	103.6762218	102.4626283	101.2775499	100.1199887	98.98899255	97.88365315	96.80310308	95.74651372
ADV1008743	8/16/2024	4.747	6/17/2025	100.2607566	100.2117718	100.1628499	100.1139908	100.0651945	100.0164607	99.96778945	99.9191805	99.87063377
ADV1008766	8/26/2024	4.144	8/26/2026	104.9263017	103.6580019	102.4204557	101.212553	100.0332365	98.8814989	97.75637952	96.65696203	95.58237171
ADV1008768	8/26/2024	3.971	8/26/2027	108.8724335	106.5703798	104.3289529	102.1461028	100.0198671	97.94836645	95.92980018	93.96244226	92.04463746
ADV1008771	8/19/2024	3.982	8/19/2027	108.8209898	106.5387256	104.3161814	102.1513525	100.0423193	97.98724244	95.98435909	94.03197878	92.12847983

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ADV1008819	8/20/2024	4.106	8/20/2026	104.8058124	103.5550268	102.3341868	101.1422247	99.97812333	98.8409126	97.72966713	96.64350358	95.58157833
ADV1008826	8/21/2024	4.509	8/21/2025	100.9278619	100.6997353	100.4726523	100.2466056	100.0215882	99.79759284	99.57461263	99.35264057	99.1316698
ADV1008827	8/21/2024	4.231	2/23/2026	102.8503876	102.1031354	101.3667589	100.6410218	99.92569437	99.22055359	98.52538274	97.83997123	97.16411433
ADV1008829	8/21/2024	4.056	8/21/2026	104.7556871	103.5024542	102.2792929	101.0851289	99.91893844	98.77974556	97.66661922	96.57867083	95.51505179
ADV1008832	8/21/2024	3.867	8/23/2027	108.6051682	106.3144046	104.0838198	101.9113851	99.79515808	97.73327821	95.72396263	93.76550208	91.85625717
ADV1008837	8/21/2024	4.507	8/21/2025	100.927406	100.6992802	100.4721979	100.2461519	100.0211352	99.79714056	99.57416105	99.3521897	99.13121963
ADV1008842	8/21/2024	4.074	8/21/2026	104.7779909	103.5246118	102.3013067	101.1070014	99.94067185	98.80134214	97.68808117	96.60000028	95.53625082
ADV1008843	8/21/2024	4.244	2/23/2026	102.8600526	102.1127606	101.3763447	100.6505686	99.93520254	99.23002354	98.53481486	97.84936588	97.17347191
ADV1008845	11/21/2024	4.228	8/21/2025	100.8920073	100.6582394	100.4255425	100.1939093	99.96333236	99.73380447	99.5053184	99.27786701	99.05144325
ADV1008846	8/21/2024	4.493	8/21/2025	100.924215	100.6960942	100.4690169	100.242976	100.0179642	99.79397456	99.571	99.34903358	99.12806841
ADV1008862	8/22/2024	3.953	8/23/2027	108.7992435	106.5062547	104.2734912	102.0989226	99.98060544	97.91667781	95.90535563	93.94492846	92.0337558
ADV1008875	8/22/2024	4.288	2/23/2026	102.892765	102.1453382	101.4087889	100.6828808	99.96738405	99.26207569	98.56673895	97.88116319	97.20514368
ADV1008895	8/23/2024	4.498	8/25/2025	100.9701479	100.7308811	100.4927559	100.255764	100.0198975	99.78514821	99.55150822	99.31896966	99.08752471
ADV1008903	8/23/2024	4.418	8/25/2025	100.9687538	100.729297	100.4909849	100.2538093	100.017762	99.782835	99.54902026	99.31630984	99.08469589
ADV1008905	8/23/2024	3.952	8/24/2026	104.7506047	103.4876724	102.255265	101.0522841	99.87768389	98.73046732	97.60968372	96.51442598	95.44382812
ADV1008938	8/26/2024	3.994	8/26/2026	104.7383759	103.4713208	102.2349983	101.0282989	99.85016584	98.69959227	97.57561816	96.47732763	95.40384647
ADV1008945	8/26/2024	3.761	8/26/2027	108.5602816	106.2585641	104.0175445	101.8351681	99.70946838	97.63856202	95.62064466	93.65398678	91.73692988
ADV1008946	8/26/2024	3.841	8/26/2027	108.5779967	106.2793306	104.0412205	101.8616186	99.73856453	97.67018084	95.65466874	93.69030399	91.7754331
ADV1008970	8/26/2024	4.476	8/26/2025	100.9755151	100.7334698	100.4925911	100.2528704	100.0142994	99.77686982	99.54057347	99.30540222	99.07134803
ADV1008974	8/26/2024	4.187	2/26/2026	102.8493868	102.0938723	101.3494702	100.6159367	99.89303467	99.18053416	98.47821165	97.78585001	97.10323827
ADV1009003	8/26/2024	3.951	8/26/2026	104.773052	103.5043903	102.2665219	101.0583344	99.87876864	98.72681499	97.60151106	96.50193869	95.42722152
ADV1009012	8/26/2024	4.489	8/26/2025	100.978657	100.7366066	100.4957227	100.2559968	100.0174207	99.77998605	99.54368462	99.30850831	99.07444908
ADV1009013	8/26/2024	4.034	8/26/2026	104.7884894	103.5211024	102.2844536	101.0774333	99.89898469	98.7481007	97.62382119	96.52523014	95.4514532
ADV1009014	8/26/2024	3.869	8/26/2027	108.6414139	106.3420181	104.1031936	101.9228921	99.79915277	97.73009774	95.71392782	93.74891839	91.83341558
ADV1009023	8/26/2024	4.492	8/26/2025	100.979382	100.7373304	100.4964453	100.2567183	100.018141	99.78070518	99.54440258	99.3092251	99.07516471
ADV1009026	8/26/2024	4.206	2/26/2026	102.8636683	102.1080944	101.3636335	100.6300418	99.90708225	99.19452475	98.49214583	97.79972835	97.11706133
ADV1009074	8/27/2024	3.885	8/27/2027	108.6882734	106.3855998	104.1436369	101.9603297	99.83371092	97.76189673	95.74308225	93.7755375	91.85760357
ADV1009083	8/27/2024	4.027	8/27/2026	104.7916506	103.5214581	102.282137	101.0725706	99.89169531	98.738498	97.6120126	96.5113176	95.43553349
ADV1009084	8/27/2024	3.811	8/27/2029	115.9285412	111.4631692	107.1981721	103.1234031	99.22929121	95.50680501	91.94741847	88.54307956	85.28618084
ADV1009085	8/27/2024	3.854	8/25/2028	112.4176314	109.0488533	105.8002547	102.6668057	99.64372192	96.72645099	93.91065909	91.19221902	88.56719875
ADV1009086	8/27/2024	3.817	8/1/2029	114.7649121	110.636749	106.6898274	102.9150643	99.30388928	95.84821203	92.54039226	89.37321172	86.33984815
ADV1009087	10/1/2024	3.806	10/1/2027	108.8874103	106.4841799	104.1465562	101.8723903	99.65961607	97.50624662	95.41037057	93.37014888	91.38381165
ADV1009092	8/27/2024	4.029	8/27/2026	104.7941618	103.5239526	102.2846151	101.0750325	99.89414145	98.74092856	97.61442783	96.51371774	95.43791878

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ADV1009097	8/27/2024	3.831	8/28/2028	112.3724907	108.9961673	105.7405463	102.6005648	99.57140783	96.64849419	93.82746345	91.10416345	88.47463888
ADV1009134	8/28/2024	3.914	8/28/2026	104.7498645	103.4758023	102.2327967	101.019721	99.83550283	98.67912026	97.54959923	96.44601067	95.36746795
ADV1009139	8/28/2024	3.999	8/28/2026	104.7678877	103.4950916	102.2532965	101.0413788	99.85826835	98.70294587	97.57443955	96.47182248	95.39421004
ADV1009152	8/29/2024	4.198	2/27/2026	102.8676276	102.109314	101.3621923	100.626016	99.90054557	99.18554866	98.48079952	97.78607883	97.10117351
ADV1009154	8/29/2024	3.884	8/30/2027	108.7177009	106.4064824	104.1563683	101.9652838	99.83124309	97.75234504	95.72676832	93.75276751	91.82866914
ADV1009155	8/29/2024	3.862	8/29/2028	112.4839025	109.1030032	105.8430371	102.6989286	99.66585054	96.73921033	93.91463691	91.18796815	88.5552394
ADV1009168	8/29/2024	4.039	8/31/2026	104.8545771	103.5728288	102.3224921	101.1024218	99.91152749	98.74877067	97.61316166	96.5037567	95.41965538
ADV1009169	8/29/2024	3.827	8/29/2029	116.0157155	111.5429563	107.2710994	103.1899607	99.2899347	95.56195819	91.99747566	88.58840779	85.32712181
ADV1009198	8/30/2024	4.425	8/29/2025	101.0606899	100.8008114	100.5422266	100.2849258	100.0288995	99.77413831	99.52063276	99.26837364	99.01735176
ADV1009202	8/30/2024	3.898	8/30/2027	108.7495622	106.4379754	104.1875008	101.9960633	99.86167685	97.78244009	95.75653151	93.7822055	91.85778838
ADV1009228	9/3/2024	3.768	9/3/2027	108.6652186	106.3401353	104.0768337	101.8732205	99.72729161	97.63712751	95.60088879	93.61681209	91.68320619
ADV1009240	9/3/2024	3.792	9/4/2029	115.9264462	111.4387196	107.1532741	103.0598392	99.14872721	95.41079695	91.83741909	88.42044439	85.15217397
ADV1009244	9/3/2024	3.868	9/3/2027	108.728865	106.4063484	104.1454799	101.9441726	99.80042845	97.71233373	95.67805442	93.69583227	91.76398089
ADV1009248	9/3/2024	3.937	12/16/2026	105.9232368	104.3534937	102.815089	101.3071559	99.82885941	98.37939459	96.95798523	95.56388256	94.19636408
ADV1009249	9/3/2024	3.843	12/15/2027	109.7632521	107.1418	104.5973346	102.1271326	99.72858489	97.39919123	95.13655478	92.93837715	90.80245366
ADV1009261	9/4/2024	4.365	9/4/2025	101.050108	100.7830456	100.5173988	100.2531562	99.99030677	99.72883943	99.46874329	99.21000754	98.9526215
ADV1009270	9/4/2024	4.291	9/4/2025	101.0501112	100.7828313	100.5169706	100.2525179	99.98946192	99.72779157	99.46749588	99.20856399	98.95098515
ADV1009271	9/4/2024	4.291	9/4/2025	101.0501112	100.7828313	100.5169706	100.2525179	99.98946192	99.72779157	99.46749588	99.20856399	98.95098515
ADV1009291	9/5/2024	3.683	12/5/2028	112.8517419	109.1905291	105.6699633	102.2838672	99.02636999	95.89189026	92.87512015	89.97101023	87.17475547
ADV1009297	9/5/2024	3.631	9/5/2029	115.5617948	111.0697439	106.7806213	102.6841093	98.77047632	95.03054009	91.45563279	88.03756921	84.76861681
ADV1009298	9/5/2024	3.617	9/5/2029	115.5012344	111.0104783	106.7226077	102.6273065	98.7148451	94.97604264	91.40223288	87.98523205	84.71730904
ADV1009305	9/5/2024	3.995	3/5/2026	102.8339396	102.0585126	101.2947969	100.5425283	99.80145065	99.0713152	98.35188063	97.64291266	96.94418381
ADV1009308	9/5/2024	3.871	9/8/2026	104.7359487	103.4365546	102.1665402	100.9249076	99.71070392	98.52301898	97.36098278	96.22376337	95.11056474
ADV1009312	9/5/2024	3.873	9/8/2026	104.738528	103.4391164	102.1690848	100.9274352	99.71321492	98.52551361	97.36346131	96.22622606	95.11301185
ADV1009327	9/6/2024	4.029	3/6/2026	102.8163315	102.038939	101.2733205	100.5192094	99.77634761	99.0444843	98.32337626	97.61278736	96.91248835
ADV1009336	9/6/2024	3.698	9/8/2026	104.6037296	103.3038011	102.033292	100.7912021	99.57657671	98.38850377	97.2261116	96.08856663	94.97507134
ADV1009337	9/6/2024	3.786	9/4/2026	104.5819697	103.2928357	102.0340708	100.8046037	99.60341307	98.42952508	97.28201014	96.15998072	95.06258884
ADV1009353	9/9/2024	3.541	9/10/2029	115.2173964	110.7184608	106.4234381	102.321952	98.40421418	94.66098737	91.08355089	87.66366874	84.39355975
ADV1009354	9/9/2024	3.541	9/10/2029	115.2173964	110.7184608	106.4234381	102.321952	98.40421418	94.66098737	91.08355089	87.66366874	84.39355975
ADV1009355	9/9/2024	3.541	9/10/2029	115.2173964	110.7184608	106.4234381	102.321952	98.40421418	94.66098737	91.08355089	87.66366874	84.39355975
ADV1009390	9/10/2024	3.564	9/10/2029	114.9949449	110.5100548	106.2282564	102.1392243	98.23321745	94.50104288	90.93402121	87.52395503	84.26309927
ADV1009392	9/10/2024	4.128	10/10/2025	101.351776	100.9846272	100.6201492	100.2583128	99.89908925	99.54245013	99.18836753	98.83681391	98.48776214
ADV1009393	9/10/2024	4.128	10/10/2025	101.351776	100.9846272	100.6201492	100.2583128	99.89908925	99.54245013	99.18836753	98.83681391	98.48776214

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ADV1009394	9/10/2024	3.563	9/10/2029	114.9906121	110.5058148	106.2241062	102.1351608	98.22923798	94.49714467	90.93020166	87.52021166	84.25942966
ADV1009395	9/10/2024	4.122	10/10/2025	101.3495734	100.9824296	100.6179566	100.2561251	99.89690646	99.54027221	99.18619446	98.83464567	98.48559869
ADV1009397	9/10/2024	4.2	9/10/2025	101.0676879	100.7839877	100.501891	100.2213841	99.94245359	99.66508602	99.38926823	99.11498716	98.84222991
ADV1009404	9/10/2024	3.947	3/10/2026	102.7926729	102.0043566	101.2281526	100.4637827	99.71097744	98.96947536	98.2390229	97.51937401	96.81028994
ADV1009406	9/10/2024	3.947	3/10/2026	102.7926729	102.0043566	101.2281526	100.4637827	99.71097744	98.96947536	98.2390229	97.51937401	96.81028994
ADV1009407	9/10/2024	3.95	9/10/2026	104.8601014	103.5552212	102.2792294	101.0311651	99.81010989	98.61518574	97.44555277	96.30040712	95.17897905
ADV1009409	9/10/2024	3.95	9/10/2026	104.8601014	103.5552212	102.2792294	101.0311651	99.81010989	98.61518574	97.44555277	96.30040712	95.17897905
ADV1009418	9/11/2024	4.04	12/11/2025	101.9517537	101.4118012	100.8775812	100.3490024	99.82597554	99.30841332	98.79623019	98.28934239	97.78766791
ADV1009420	9/11/2024	3.627	3/11/2027	106.3606417	104.5478204	102.7748608	101.0405714	99.34380778	97.68346956	96.05849881	94.4678777	92.91062667
ADV1009421	9/11/2024	3.91	3/11/2026	102.7734726	101.9824845	101.2036928	100.4368167	99.68158369	98.93772974	98.20499866	97.48314192	96.77191836
ADV1009423	9/11/2024	3.892	3/11/2026	102.8144589	102.0225564	101.2428744	100.4751311	99.71905339	98.97437639	98.24084325	97.51820477	96.80621915
ADV1009445	9/12/2024	4.26	9/12/2025	101.1056224	100.8163187	100.5286827	100.2426997	99.95835551	99.67563596	99.39452704	99.11501493	98.83708594
ADV1009446	9/12/2024	3.779	9/14/2026	104.6825045	103.3696151	102.0845885	100.826539	99.59461878	98.38801578	97.20595169	96.04768031	94.91248587
ADV1009447	9/12/2024	3.644	9/13/2027	108.3180112	105.9720931	103.689107	101.4669502	99.30360623	97.19714096	95.14569808	93.1474955	91.20082178
ADV1009462	9/12/2024	3.629	9/13/2027	108.2832807	105.9377705	103.6551836	101.4334176	99.2704565	97.16436614	95.1132905	93.11544773	91.16912661
ADV1009463	9/12/2024	3.626	9/12/2028	111.8464117	108.4365369	105.149977	101.9815587	98.92635874	95.97968958	93.13708682	90.39429699	87.74726611
ADV1009481	9/13/2024	4.073	9/13/2034	130.9770405	120.9275126	111.7647667	103.4049525	95.77258728	88.79967986	82.42495071	76.59313662	71.25437096
ADV1009482	9/13/2024	4.294	9/13/2039	143.1759719	127.7332079	114.2493276	102.4594233	92.13596608	83.08334695	75.1332387	68.14065376	61.98058932
ADV1009485	9/13/2024	4.158	9/15/2025	101.1041871	100.8066314	100.5108394	100.2167954	99.92448379	99.63388923	99.34499651	99.05779061	98.7722567
ADV1009486	9/13/2024	3.937	3/13/2026	102.8146283	102.0179522	101.2336453	100.4614207	99.70100029	98.95211456	98.21450201	97.48790908	96.77208973
ADV1009487	9/13/2024	3.722	9/14/2026	104.6079207	103.2955393	102.0110114	100.7534518	99.52201273	98.31588247	97.13428296	95.97646823	94.84172272
ADV1009492	9/13/2024	3.58	9/13/2029	115.0907966	110.5953382	106.3037751	102.2057376	98.29144218	94.55165482	90.97765678	87.5612129	84.29454198
ADV1009494	9/13/2024	3.577	9/13/2027	108.162746	105.8186449	103.5374373	101.3170219	99.15538333	97.05058836	95.00078177	93.00418245	91.0590799
ADV1009495	9/13/2024	4.158	9/15/2025	101.1041871	100.8066314	100.5108394	100.2167954	99.92448379	99.63388923	99.34499651	99.05779061	98.7722567
ADV1009496	9/13/2024	3.583	9/13/2027	108.176638	105.8323737	103.5510065	101.3304347	99.16864296	97.06369803	95.01374453	93.01700127	91.07175768
ADV1009506	9/13/2024	3.587	6/14/2027	107.268657	105.1853362	103.1534351	101.1713487	99.23753371	97.35050607	95.50883809	93.71115587	91.95613683
ADV1009507	9/13/2024	3.566	9/13/2027	108.1372773	105.7934753	103.5125606	101.2924319	99.131074	97.02655398	94.97701671	92.98068126	91.0358373
ADV1009539	9/16/2024	4.402	6/16/2025	100.2232076	100.177406	100.131662	100.0859755	100.0403464	99.99477455	99.94925986	99.90380222	99.85840151
ADV1009546	9/16/2024	3.542	9/16/2027	108.1113258	105.7593909	103.4707546	101.2433099	99.07503541	96.96399098	94.90831398	92.90621552	90.95597692
ADV1009547	9/16/2024	3.57	9/18/2028	111.7170221	108.2923363	104.9920645	101.8109925	98.74415558	95.78682511	92.93449592	90.18287422	87.52786639
ADV1009550	9/16/2024	3.67	9/16/2026	104.5610572	103.244383	101.9550541	100.692223	99.45507774	98.24283949	97.05476128	95.89012616	94.74824577
ADV1009554	9/16/2024	4.127	9/16/2025	101.1047013	100.8043697	100.5058345	100.2090794	99.91408867	99.62084632	99.3293368	99.03954468	98.75145473
ADV1009561	9/17/2024	4.119	9/17/2025	101.112337	100.8092267	100.5079455	100.2084769	99.91080444	99.61491189	99.32078324	99.02840266	98.73775449

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1009579	9/17/2024	3.902	3/24/2026	102.896147	102.0688472	101.2548696	100.453894	99.6656102	98.88971796	98.12592641	97.37395373	96.63352677
ADV1009582	9/17/2024	4.388	6/17/2025	100.2332403	100.1845823	100.1359869	100.0874539	100.0389832	99.99057471	99.94222824	99.89394368	99.84572094
ADV1009583	9/17/2024	4.14	9/17/2025	101.118701	100.8155782	100.5142846	100.2148037	99.91711891	99.62121413	99.3270733	99.03468059	98.74402036
ADV1009588	9/17/2024	4.061	9/17/2025	101.1201069	100.8166996	100.5151267	100.2153713	99.91741712	99.62124769	99.32684694	99.03419894	98.74328795
ADV1009589	9/17/2024	3.82	3/17/2026	102.8165516	102.0080961	101.2123762	100.4290921	99.65795366	98.89867936	98.15099654	97.4146408	96.68935573
ADV1009590	9/17/2024	3.63	9/17/2026	104.6119172	103.2911285	101.9974929	100.7301795	99.48839146	98.27136468	97.07836557	95.90868981	94.7616608
ADV1009591	9/17/2024	3.571	9/17/2029	115.0869989	110.5802745	106.278425	102.1710257	98.2482397	94.5007816	90.91988326	87.49726216	84.22509177
ADV1009601	9/17/2024	4.143	9/17/2025	101.1196101	100.8164855	100.5151902	100.2157075	99.91802098	99.62211445	99.32797188	99.03557744	98.74491548
ADV1009613	9/18/2024	3.635	9/20/2027	108.3681973	106.0019848	103.6996943	101.4592088	99.278496	97.15560424	95.08865871	93.07585787	91.11546996
ADV1009620	9/18/2024	3.927	3/18/2026	102.856239	102.0456114	101.2477845	100.4624565	99.68933473	98.9281359	98.17858525	97.44041648	96.71337134
ADV1009621	9/18/2024	3.762	9/18/2026	104.7033961	103.3811259	102.0857162	100.8163568	99.57227066	98.35271175	97.15696367	95.98433813	94.83417356
ADV1009625	9/18/2024	3.596	9/18/2029	115.2046821	110.6925879	106.3856989	102.273573	98.34635648	94.59474786	91.00996358	87.58370634	84.30813549
ADV1009628	9/18/2024	3.804	3/18/2026	102.8134406	102.0022429	101.2038669	100.4180101	99.64437896	98.88268954	98.13266641	97.39404259	96.66655925
ADV1009629	9/18/2024	3.639	9/18/2026	104.6344633	103.3112096	102.0148604	100.7446038	99.49966089	98.27928389	97.08275478	95.90938376	94.75850781
ADV1009631	9/18/2024	3.804	3/18/2026	102.8134406	102.0022429	101.2038669	100.4180101	99.64437896	98.88268954	98.13266641	97.39404259	96.66655925
ADV1009637	9/18/2024	4.054	9/18/2025	101.1280836	100.821894	100.5175719	100.2150999	99.91446114	99.61563887	99.31861655	99.02337783	98.72990658
ADV1009638	9/18/2024	3.651	9/18/2026	104.6502735	103.32691	102.030453	100.7600904	99.51504324	98.29456372	97.09793378	95.92446355	94.77348998
ADV1009640	9/18/2024	4.045	9/18/2025	101.1253311	100.819147	100.5148302	100.2123636	99.91173022	99.61291329	99.31589627	99.02066283	98.72719684
ADV1009641	9/18/2024	3.641	9/18/2026	104.6370984	103.3138263	102.0174591	100.7471849	99.50222462	98.28183053	97.08528461	95.91189706	94.76100484
ADV1009656	9/19/2024	4.077	9/19/2025	101.1193032	100.8106582	100.5039082	100.1990357	99.89602351	99.59485447	99.29551173	98.99797864	98.70223873
ADV1009658	9/19/2024	3.859	3/19/2026	102.8109183	101.9977433	101.197453	100.4097426	99.63431657	98.87088881	98.11918198	97.37892724	96.64986393
ADV1009662	9/19/2024	3.613	9/20/2027	108.3165631	105.9509526	103.6492515	101.4093431	99.22919558	97.10685759	95.04045469	93.02818562	91.06831895
ADV1009678	9/19/2024	3.707	10/19/2026	104.9532442	103.5503698	102.1731231	100.8208617	99.49296405	98.18882887	96.90787416	95.64953649	94.41327028
ADV1009680	9/19/2024	4.076	9/19/2025	101.1189947	100.8103503	100.5036009	100.1987291	99.89571745	99.59454901	99.29520687	98.99767438	98.70193506
ADV1009688	9/19/2024	3.858	3/19/2026	102.8101083	101.9969369	101.1966502	100.4089432	99.63352069	98.87009638	98.11839295	97.37814159	96.64908161
ADV1009728	9/20/2024	3.503	9/20/2027	108.2280108	105.8600428	103.5561178	101.3141129	99.13198985	97.00779174	94.93963859	92.92572396	90.96431154
ADV1009744	9/23/2024	3.597	10/23/2029	115.8451528	111.2123023	106.794465	102.5805317	98.5600245	94.72305738	91.0602999	87.56294308	84.22266755
ADV1009746	9/23/2024	4.057	9/23/2025	101.1527599	100.8329926	100.5152543	100.1995256	99.88578733	99.57402079	99.26420732	98.95632856	98.65036638
ADV1009752	9/23/2024	3.597	9/23/2027	108.3092793	105.9353164	103.6256822	101.3782539	99.19099284	97.0619402	94.98921362	92.97100348	91.00556967
ADV1009762	9/23/2024	4.22	7/16/2025	100.5261089	100.3944192	100.2630814	100.1320942	100.001456	99.87116536	99.74122095	99.61162129	99.48236499
ADV1009763	9/23/2024	4.131	8/20/2025	100.8695402	100.6372881	100.4060882	100.1759335	99.94681674	99.7187309	99.49166897	99.26562398	99.04058908
ADV1009764	9/23/2024	4.064	9/19/2025	101.1507612	100.8321295	100.515458	100.2007286	99.8879234	99.57702472	99.26801509	98.96087727	98.65559421
ADV1009789	9/24/2024	3.584	9/24/2027	108.2888113	105.9122797	103.6002122	101.3504842	99.16105473	97.02996275	94.95532327	92.935324	90.968222

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1009792	9/24/2024	4.101	8/25/2025	100.9125876	100.666011	100.4206129	100.1763847	99.93331811	99.69140476	99.45063645	99.21100505	98.97250249
ADV1009793	9/24/2024	3.611	3/24/2027	106.4654338	104.6163479	102.8085597	101.0408784	99.31215624	97.62128667	95.96720264	94.3488748	92.76530989
ADV1009796	9/24/2024	3.931	9/24/2025	101.149037	100.8262132	100.5054576	100.1867504	99.87007185	99.55540259	99.24272348	98.93201561	98.62326032
ADV1009802	9/24/2024	4.015	9/24/2025	101.1490964	100.826575	100.5061163	100.1877005	99.87130791	99.55691936	99.2445158	98.93407841	98.62558863
ADV1009804	9/24/2024	4.022	9/24/2025	101.1513517	100.8288258	100.5083625	100.1899421	99.87354494	99.55915187	99.2467438	98.93630193	98.62780769
ADV1009805	9/24/2024	3.791	3/24/2026	102.8036698	101.9767683	101.163185	100.3625995	99.57470198	98.79919211	98.0357791	97.28418119	96.54412531
ADV1009813	9/24/2024	3.936	9/24/2025	101.1506482	100.8278212	100.5070623	100.1883518	99.87167	99.5569975	99.24431517	98.93360409	98.62484561
ADV1009833	9/25/2024	4.031	9/25/2025	101.164049	100.8387358	100.5155192	100.194379	99.87529525	99.55824816	99.24321826	98.93018631	98.61913331
ADV1009834	9/25/2024	3.664	9/25/2026	104.6483799	103.3103613	101.9974445	100.7089537	99.44423709	98.20266636	96.98363521	95.78655856	94.6108716
ADV1009836	9/25/2024	3.705	3/25/2026	102.7999624	101.9695447	101.1525562	100.3486728	99.55758078	98.77897618	98.01256477	97.25806143	96.51518992
ADV1009840	9/25/2024	3.701	3/25/2026	102.7966556	101.9662528	101.1492791	100.3454104	99.55433281	98.77574252	98.00934526	97.25485592	96.51199826
ADV1009841	9/25/2024	3.577	9/25/2026	104.6265825	103.2872301	101.9730269	100.6832952	99.41738151	98.17465591	96.95451057	95.75635897	94.57963491
ADV1009842	9/25/2024	3.585	9/25/2026	104.6372758	103.2978481	101.9835711	100.6937667	99.42778161	98.18498575	96.96477131	95.76655172	94.58976078
ADV1009853	9/25/2024	3.941	9/25/2025	101.1620487	100.8364339	100.5129215	100.191491	99.87212234	99.55479569	99.23949145	98.92619028	98.61487307
ADV1009857	9/25/2024	3.597	9/25/2026	104.6533157	103.3137753	101.9993873	100.709474	99.44338175	98.20048052	96.98016242	95.78184086	94.60494957
ADV1009867	9/26/2024	3.668	9/26/2029	115.5908736	111.0477363	106.7120568	102.5732693	98.62140105	94.84703601	91.24128066	87.79573237	84.50244977
ADV1009868	9/26/2024	3.558	9/27/2027	108.4275407	106.0374701	103.7124805	101.4504329	99.24927122	97.10701942	95.02177725	92.99171711	91.01508076
ADV1009872	9/26/2024	3.719	9/28/2026	104.7543245	103.4086525	102.0873461	100.7897872	99.51537796	98.26354065	97.03371646	95.82536483	94.63796271
ADV1009876	9/26/2024	3.64	9/28/2026	104.7432166	103.3961243	102.0734454	100.7745598	99.49886812	98.24579109	97.01476843	95.80525822	94.61673607
ADV1009880	9/26/2024	3.727	9/28/2026	104.7650788	103.4193307	102.0979497	100.8003174	99.525836	98.2739277	97.0440337	95.83561339	94.64814368
ADV1009882	9/26/2024	3.658	9/1/2027	108.2160791	105.9040538	103.6546119	101.465709	99.33537947	97.26173285	95.24295074	93.27728346	91.36304711
ADV1009896	9/26/2024	3.656	9/27/2027	108.4883737	106.1010297	103.7786232	101.5190219	99.32017631	97.18011626	95.09694734	93.06884738	91.09406334
ADV1009897	9/26/2024	3.687	9/26/2028	112.1861501	108.7309621	105.401955	102.1938482	99.10161126	96.12045038	93.24579604	90.47329124	87.79878038
ADV1009908	9/27/2024	3.634	9/27/2027	108.4364548	106.0497276	103.727925	101.4689148	99.27064801	97.1311549	95.04854133	93.02098551	91.04673469
ADV1009328	1/16/2025	3.548	2/5/2027	105.8426871	104.133484	102.4603226	100.8221278	99.21786724	97.6465495	96.10722183	94.59896832	93.12090806
ADV1009592	1/17/2025	3.644	1/20/2026	102.1020168	101.4513529	100.8089928	100.1747779	99.54855388	98.93017007	98.31947966	97.71633949	97.12060993
ADV1009593	1/17/2025	3.43	1/19/2027	105.4662791	103.807897	102.1838183	100.5930446	99.03461633	97.50761059	96.01113952	94.5443486	93.10641506
ADV1008844	2/21/2025	4.012	8/21/2025	100.8270822	100.5960077	100.3659918	100.1370273	99.90910699	99.6822236	99.45637002	99.23153922	99.00772419
ADV1009275	2/10/2025	3.681	6/12/2026	103.5077866	102.4568429	101.4272698	100.4184197	99.42967061	98.46042555	97.51011083	96.57817514	95.66408837
240118A00057	3/14/2025	3.81	5/14/2027	107.3902133	105.3912387	103.4399484	101.5349106	99.67474631	97.85812724	96.08377329	94.35045056	92.65696935
ADV1009311	3/3/2025	3.668	4/3/2026	102.7990252	101.9446616	101.1045071	100.278209	99.46542634	98.66582937	97.87909886	97.10492586	96.34301124
ADV1009444	3/3/2025	3.417	3/12/2027	105.9936701	104.1815881	102.4094119	100.6759518	98.98006494	97.32065224	95.6966567	94.10706123	92.55088679
240508A00008	5/8/2025	4.42	5/10/2027	108.5463283	106.5465817	104.5942363	102.6878769	100.8261403	99.0077129	97.23132853	95.49576654	93.7998497

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240308A00010	5/22/2025	3.88	6/24/2026	103.8506457	102.7645146	101.7011429	100.6598199	99.63986436	98.64062277	97.66146808	96.70179834	95.76103546
240503A00030	5/22/2025	4.46	7/17/2026	104.7856137	103.6298909	102.4997638	101.3943873	100.3129534	99.25468884	98.21885344	97.20473826	96.21166399
ADV1009927	9/27/2024	4.059	9/26/2025	101.2183567	100.8796425	100.5431326	100.2088056	99.87664023	99.5466156	99.21871107	98.89290626	98.56918105
ADV1009930	9/27/2024	3.605	9/27/2027	108.3681991	105.9822864	103.6612809	101.403051	99.20554809	97.06680299	94.98492201	92.9580838	90.98453604
ADV1009933	9/27/2024	3.522	9/27/2027	108.3426032	105.9535444	103.6295453	101.3684671	99.16825473	97.02693256	94.94260097	92.91343289	90.93767062
ADV1009935	9/27/2024	3.525	9/27/2027	108.3496701	105.9605269	103.6364451	101.3752861	99.17499458	97.0335949	94.94918739	92.91994495	90.94410983
ADV1009937	9/27/2024	3.522	9/27/2027	108.3426032	105.9535444	103.6295453	101.3684671	99.16825473	97.02693256	94.94260097	92.91343289	90.93767062
ADV1009938	9/27/2024	3.676	9/29/2028	112.1786169	108.7150702	105.3782854	102.1629599	99.06404098	96.07671299	93.19638463	90.41867743	87.73941473
ADV1009939	9/27/2024	3.676	9/22/2028	112.1094811	108.6669218	105.3497293	102.1526536	99.07069503	96.09909014	93.23329954	90.46899585	87.80205257
ADV1009941	9/27/2024	3.675	9/15/2028	112.0370088	108.6154872	105.3179429	102.1391783	99.07424535	96.1184326	93.26725175	90.51642584	87.86187794
ADV1009942	9/27/2024	3.674	9/8/2028	111.9645722	108.5640648	105.2861539	102.125693	99.07778553	96.13777065	93.30121055	90.56387799	87.92174489
ADV1009943	9/27/2024	4.023	9/29/2025	101.2008592	100.8644287	100.5302322	100.1982476	99.86845301	99.5408268	99.21534769	98.89199463	98.57074688
ADV1009965	9/30/2024	4.056	9/30/2025	101.2213516	100.8821251	100.5451674	100.210456	99.87796848	99.54768276	99.21957709	98.89362997	98.56982019
ADV1009970	9/30/2024	3.7	11/3/2028	112.594753	109.0280178	105.5951511	102.2904138	99.10834395	96.0437421	93.09165708	90.24737283	87.50639592
ADV1009973	9/30/2024	3.7	11/17/2028	112.732357	109.123725	105.6519782	102.311183	99.09569588	96.00014772	93.0194288	90.14867483	87.38325373
ADV1009975	9/30/2024	3.7	11/17/2028	112.732357	109.123725	105.6519782	102.311183	99.09569588	96.00014772	93.0194288	90.14867483	87.38325373
ADV1009984	9/30/2024	4.102	9/30/2025	101.2369259	100.8976665	100.5606762	100.2259323	99.89341242	99.56309454	99.23495686	98.90897789	98.58513642
ADV1009989	9/30/2024	3.6	9/30/2027	108.5569192	106.1568489	103.8223196	101.5511845	99.3413795	97.19091975	95.09789578	93.0604704	91.07687546
ADV1010009	10/1/2024	3.613	10/1/2026	104.7418336	103.3874689	102.0571088	100.750169	99.46608342	98.20430416	96.96430023	95.74555713	94.54757615
ADV1010014	10/1/2024	3.62	10/2/2028	112.0214829	108.5523539	105.2104977	101.9905827	98.88752858	95.89649346	93.01286116	90.23222954	87.55039949
ADV1010017	10/1/2024	3.694	10/1/2026	104.755789	103.402836	102.0738409	100.7682209	99.48541165	98.22486657	96.98605609	95.76846702	94.57160195
ADV1010020	10/1/2024	4.045	10/1/2025	101.2321357	100.8901302	100.550433	100.2130209	99.87787078	99.54496004	99.2142663	98.88576749	98.55944183
ADV1010021	10/1/2024	3.817	4/1/2026	102.9064258	102.0570746	101.2217525	100.4001138	99.59182409	98.79655987	98.01400795	97.24386514	96.48583781
ADV1010023	10/1/2024	3.703	10/1/2026	104.7679706	103.4149311	102.0858511	100.7801475	99.49725613	98.23663027	96.99774035	95.78007314	94.58313117
ADV1010032	10/30/2024	3.564	10/29/2027	108.5806231	106.1049449	103.698842	101.359969	99.0860733	96.87499168	94.72464555	92.63303735	90.59824685
ADV1010033	10/30/2024	3.564	10/29/2027	108.5806231	106.1049449	103.698842	101.359969	99.0860733	96.87499168	94.72464555	92.63303735	90.59824685
ADV1010040	10/2/2024	3.63	10/18/2027	108.6378782	106.191449	103.8130056	101.5002815	99.25109902	97.06336567	94.93506997	92.86427797	90.84912973
ADV1010086	10/3/2024	3.641	10/3/2029	115.866197	111.2880472	106.9199686	102.7512291	98.77169917	94.9718151	91.34254455	87.87535431	84.56218025
ADV1010107	10/3/2024	3.82	10/5/2026	104.9679718	103.6027362	102.261846	100.944705	99.65073573	98.37937916	97.13009376	95.90235487	94.69565409
ADV1010108	10/3/2024	3.82	10/5/2026	104.9679718	103.6027362	102.261846	100.944705	99.65073573	98.37937916	97.13009376	95.90235487	94.69565409
ADV1010118	10/4/2024	4.004	10/5/2026	105.2188967	103.851858	102.5091958	101.1903128	99.89463081	98.62158995	97.37064793	96.14127937	94.93297513
ADV1010124	10/4/2024	3.91	10/4/2027	109.1649156	106.750167	104.4015259	102.1168204	99.89396239	97.73094428	95.625835	93.57677677	91.5819819
ADV1010127	10/4/2024	4.326	10/6/2025	101.38216	101.0260192	100.6723873	100.3212379	99.9725448	99.62628218	99.28242462	98.94094707	98.60182479

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Parallel-Shift Sensitivity Analysis

5/31/2025

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1010129	10/4/2024	3.951	10/5/2026	105.2432768	103.8745332	102.5302185	101.2097335	99.91249835	98.6379516	97.38554939	96.15476488	94.94508752
ADV1010130	10/4/2024	3.864	10/4/2028	113.1164003	109.6171023	106.2463408	102.9987211	99.86910368	96.85259051	93.94451248	91.14041746	88.4360591
ADV1010146	10/7/2024	3.988	10/7/2027	109.381746	106.956189	104.5972259	102.3026622	100.0703883	97.89837614	95.78467529	93.72740959	91.72477385
ADV1010149	10/7/2024	4.086	10/8/2026	105.3635592	103.9873694	102.635847	101.3083845	100.0043939	98.72330597	97.46456934	96.22765002	95.0120306
ADV1010157	10/7/2024	4.119	7/10/2026	104.3111789	103.1778051	102.0691294	100.9843497	99.92269843	98.88344043	97.86587156	96.86931693	95.89312942
ADV1010172	10/8/2024	4.484	10/8/2036	139.6783511	127.1805505	115.9863946	105.9505201	96.9445633	88.85509013	81.58178794	75.03588439	69.13876404
ADV1010179	10/8/2024	3.997	10/8/2027	109.4140158	106.9853367	104.623404	102.3260157	100.0910556	97.91648893	95.80035906	93.74078394	91.73595279
ADV1010188	10/8/2024	4.34	9/2/2025	101.0551518	100.7853458	100.5169393	100.2499213	99.98428113	99.72000812	99.45709176	99.19552162	98.93528739
ADV1010189	10/8/2024	4.412	6/30/2025	100.3743149	100.2885425	100.2029113	100.1174208	100.0320707	99.94686069	99.86179046	99.77685966	99.69206797
ADV1010199	10/9/2024	4.245	10/9/2025	101.4148195	101.0499445	100.687707	100.3280786	99.97103084	99.61653596	99.26456648	98.91509537	98.56809595
ADV1010211	10/9/2024	4.122	8/14/2026	104.753228	103.5195428	102.3150069	101.1385944	99.98932732	98.86627245	97.76853901	96.69527621	95.64567103
ADV1010214	10/9/2024	4.281	10/9/2025	101.427939	101.0630344	100.7007676	100.34111	99.9840332	99.62950944	99.27751123	98.92801154	98.58098369
ADV1010218	10/9/2024	4	10/9/2029	117.1740119	112.5603718	108.1585485	103.9577039	99.94760938	96.11860924	92.46158507	88.96792337	85.62948505
ADV1010223	10/10/2024	4.254	10/10/2025	101.428793	101.0611187	100.6961229	100.3337764	99.97405028	99.61691599	99.26234544	98.91031098	98.5607853
ADV1010225	10/10/2024	4.003	10/10/2029	116.5069629	112.0700513	107.8369642	103.7971731	99.94075047	96.2583319	92.74108128	89.38065816	86.16918732
ADV1010250	10/11/2024	3.987	10/13/2026	105.380225	103.9888543	102.6226621	101.2810228	99.9633307	98.66899989	97.39746304	96.1481708	94.92059106
ADV1010259	10/11/2024	3.99	4/11/2029	115.2924543	111.2261881	107.3284683	103.5914239	100.0075927	96.56989756	93.27162456	90.10640249	87.06818362
ADV1010279	10/11/2024	4.218	10/14/2025	101.458443	101.0796502	100.7037009	100.330563	99.96020475	99.59259514	99.22770343	98.86549941	98.50595329
ADV1010330	10/15/2024	3.881	10/15/2027	109.3841073	106.933097	104.5500036	102.232568	99.97861999	97.78607367	95.6529239	93.5772426	91.55717535
ADV1010339	10/16/2024	3.955	1/18/2028	110.4141241	107.69056	105.0490123	102.4864926	100.0001431	97.58722942	95.24513431	92.97135196	90.76348224
ADV1010340	10/15/2024	4.219	10/15/2025	101.468773	101.0871765	100.7084654	100.3326068	99.95956838	99.58931833	99.22182529	98.85705839	98.49498721
ADV1010352	10/16/2024	4.269	10/16/2025	101.4722292	101.0881593	100.7070103	100.328749	99.95334247	99.58075829	99.2109646	98.84392998	98.47962349
ADV1010353	10/16/2024	4.117	4/16/2026	103.3186326	102.4259966	101.5488203	100.686704	99.83926164	99.00612026	98.18691952	97.38131108	96.58895815
ADV1010398	10/18/2024	4.245	11/24/2025	101.8787833	101.3859666	100.8979255	100.4145905	99.93589382	99.46176876	98.99214996	98.52697329	98.06617583
ADV1010402	10/18/2024	4.299	10/20/2025	101.5265703	101.1313286	100.7391765	100.3500778	99.96399675	99.58089819	99.20074754	98.82351074	98.44915424
ADV1010403	10/18/2024	4.038	10/19/2026	105.4178445	104.0115579	102.6309579	101.2754003	99.9442621	98.63694044	97.35285188	96.09143159	94.85213265
ADV1010404	10/18/2024	4.141	4/20/2026	103.3826598	102.4786996	101.5905834	100.7178968	99.86023959	99.01722543	98.18848104	97.37364578	96.57237109
ADV1010445	10/21/2024	4.121	4/21/2026	103.4379148	102.5300538	101.6381644	100.7618273	99.90063763	99.05420465	98.22215084	97.40411152	96.59973425
ADV1010446	10/21/2024	4.363	9/22/2025	101.272983	100.9457937	100.620668	100.2975863	99.97652944	99.65747829	99.34041407	99.02531823	98.71217242
ADV1010447	10/21/2024	4.411	7/21/2025	100.6015791	100.4557833	100.310413	100.1654662	100.0209411	99.8768358	99.73314845	99.5898772	99.44702021
ADV1010449	10/21/2024	3.958	10/21/2027	109.6339016	107.1634222	104.7618004	102.4267322	100.1560044	97.94749063	95.79914742	93.70901017	91.67518985
ADV1010450	10/21/2024	4.021	10/21/2026	105.5151684	104.1011721	102.7131133	101.3503389	100.0122172	98.69813722	97.40750772	96.13975641	94.89432921
ADV1010455	10/21/2024	4.042	10/21/2027	109.6616192	107.1944141	104.7959041	102.4637927	100.1958742	97.99002888	95.84421979	93.75648851	91.72495186

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5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1010470	10/22/2024	4.234	3/30/2026	103.234196	102.3888325	101.5573345	100.7393626	99.93458851	99.14269443	98.36337271	97.59632544	96.84126405
ADV1010530	10/25/2024	4.072	10/25/2027	109.7780783	107.2985088	104.8882503	102.5449767	100.2664538	98.05053527	95.89515859	93.79834129	91.7581773
ADV1010541	10/25/2024	4.141	10/25/2029	109.1442971	106.813914	104.5615963	102.3840628	100.2781947	98.24102679	96.26973838	94.36164548	92.51419317
ADV1010543	10/25/2024	4.153	10/26/2026	105.6576406	104.2306859	102.8301014	101.4552185	100.1053905	98.77999199	97.47841809	96.20008328	94.94442085
ADV1010587	10/29/2024	4.204	10/29/2027	110.1436756	107.6486805	105.2236828	102.866324	100.5743395	98.34555415	96.177878	94.06930257	92.01789709
ADV1010594	10/29/2024	4.246	10/1/2029	116.3627047	112.2120086	108.2467045	104.4573794	100.8351505	97.3716328	94.05890821	90.88949729	87.85633244
ADV1010603	10/30/2024	4.18	10/30/2029	118.17839	113.4845482	109.0085007	104.738979	100.665356	96.77760652	93.06626965	89.5224144	86.1376072
ADV1010604	10/30/2024	4.127	10/30/2026	105.7667175	104.3265142	102.9131278	101.5258733	100.1640888	98.82713387	97.51438953	96.22525672	94.95915578
ADV1010613	10/30/2024	4.207	10/30/2028	114.3099055	110.7247831	107.2735254	103.9504167	100.7500166	97.66714495	94.69686826	91.83448628	89.07551985
ADV1010630	10/31/2024	4.42	10/31/2025	101.6944996	101.2684646	100.845996	100.4270493	100.0115806	99.59954665	99.19090516	98.78561434	98.38363314
ADV1010632	10/31/2024	4.195	10/31/2029	117.8783382	113.3390486	109.0106954	104.882249	100.943318	97.18410773	93.59538338	90.16843463	86.8950431
ADV1010651	10/31/2024	4.321	10/31/2025	101.6818103	101.2554632	100.8326895	100.4134446	99.99768437	99.58536553	99.17644551	98.77088241	98.36863504
ADV1010655	10/31/2024	4.239	10/30/2026	105.825388	104.3863869	102.9741554	101.5880103	100.2272913	98.89135971	97.57959789	96.29140826	95.02621251
ADV1010656	11/1/2024	4.228	11/1/2029	118.4183989	113.7137134	109.2275133	104.9484828	100.865951	96.96985197	93.25068699	89.69948999	86.30779478
ADV1010663	10/31/2024	4.483	7/31/2025	100.7216675	100.5472613	100.3734404	100.2002019	100.0275429	99.85546061	99.68395209	99.51301452	99.34264509
ADV1010673	11/1/2024	4.513	6/2/2025	100.0609494	100.0552598	100.0495751	100.0438953	100.0382205	100.0325506	100.0268856	100.0212255	100.0155703
ADV1010689	11/1/2024	4.324	11/3/2025	101.7211666	101.2864341	100.855422	100.4280825	100.0043688	99.58423478	99.1676352	98.75452552	98.34486197
ADV1010704	11/4/2024	4.171	12/15/2026	106.3883858	104.8157331	103.2744676	101.7637218	100.2826601	98.83047672	97.40639479	96.00966487	94.6395638
ADV1010711	11/8/2024	4.255	6/15/2027	108.6595855	106.5588192	104.5098765	102.5111387	100.5610494	98.65811195	96.8008868	94.98798856	93.21808367
ADV1010761	11/7/2024	4.317	11/9/2026	106.0625112	104.5938569	103.1530256	101.7392941	100.3519638	98.99035952	97.65382893	96.34174109	95.05348584
ADV1010774	11/7/2024	4.321	11/9/2026	106.0683564	104.5996576	103.1587825	101.745008	100.3576353	98.99598949	97.659418	96.34728994	95.05899513
ADV1010775	11/7/2024	4.274	11/8/2027	110.4361288	107.9094205	105.4543427	103.0684552	100.7494161	98.49497695	96.30297872	94.1713473	92.09808983
ADV1010794	11/8/2024	4.27	11/8/2027	110.4262454	107.8996606	105.4447035	103.0589341	100.7400105	98.48568449	96.29379693	94.16227385	92.08912247
ADV1010815	11/13/2024	4.286	10/1/2029	118.3517938	113.7347076	109.3283174	105.1218986	101.1053274	97.2690435	93.60401635	90.10171283	86.75406749
ADV1010939	11/15/2024	4.383	11/15/2027	110.7892792	108.2383118	105.7601835	103.3523938	101.0125435	98.73833034	96.52754406	94.37806223	92.28784621
ADV1010982	11/18/2024	4.362	11/18/2025	101.9031225	101.4263907	100.9541346	100.486291	100.0227982	99.56359549	99.10862326	98.65782309	98.21113758
ADV1011003	11/19/2024	4.354	11/19/2025	101.9101791	101.4306689	100.9556856	100.4851652	100.0190449	99.55726274	99.09975837	98.6464723	98.19734621
ADV1011011	11/19/2024	4.532	8/19/2025	100.9412091	100.7126125	100.48504	100.2584846	100.0329394	99.80839758	99.58485245	99.36229729	99.14072546
ADV1011013	11/19/2024	4.412	5/19/2026	103.970201	102.9831676	102.0149364	101.0649727	100.1327624	99.21781019	98.31963923	97.43779005	96.57181986
ADV1011015	11/19/2024	4.448	11/19/2025	101.9219817	101.4428336	100.9682039	100.4980287	100.0322454	99.57079226	99.11360912	98.66063671	98.21181688
ADV1011018	11/19/2024	4.357	11/19/2026	106.2423932	104.7443808	103.2752608	101.8342689	100.4206671	99.03374281	97.67280762	96.33719637	95.02626613
ADV1011019	11/19/2024	4.313	11/19/2027	110.6621141	108.1014218	105.6141711	103.1978296	100.8499679	98.56825524	96.35045427	94.19441712	92.09808105
ADV1011040	11/20/2024	4.303	11/20/2026	106.2804629	104.7776109	103.3038224	101.8583264	100.4403787	99.04926084	97.68427879	96.34476202	95.03006247

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5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1011071	11/21/2024	4.492	11/4/2025	101.7986821	101.3477063	100.9006233	100.4573827	100.0179352	99.58223227	99.15022621	98.72187009	98.29711782
ADV1011077	11/21/2024	4.823	12/15/2042	145.518294	131.6598223	119.5737796	109.004521	99.73598011	91.5852284	84.39712431	78.03986181	72.40126194
ADV1011092	11/22/2024	4.417	12/30/2025	102.4071703	101.8128225	101.2253795	100.6447213	100.070731	99.50329398	98.94229847	98.38763516	97.83919723
ADV1011101	11/22/2024	4.419	11/24/2025	101.9975556	101.5039745	101.0151809	100.5311052	100.0516792	99.57683608	99.10651014	98.64063705	98.17915365
ADV1011108	11/25/2024	4.464	10/26/2026	106.0998525	104.6696089	103.2657924	101.8877325	100.5347812	99.20631175	97.90171764	96.62041211	95.36182715
ADV1011109	11/25/2024	4.439	1/25/2027	107.2142392	105.5244558	103.8698153	102.2492863	100.661878	99.10663802	97.58265042	96.08903396	94.62494049
ADV1011110	11/25/2024	4.414	5/25/2027	108.720379	106.6778679	104.6847166	102.7394216	100.8405358	98.98666622	97.17647097	95.40865749	93.68198018
ADV1011135	11/25/2024	4.533	10/24/2025	101.6905594	101.2715752	100.855962	100.4436793	100.0346871	99.62894601	99.22641743	98.82706323	98.43084594
ADV1011162	11/25/2024	4.483	11/25/2025	102.0059197	101.5099606	101.018832	100.5324635	100.0507861	99.57373208	99.10123495	98.63322958	98.16965204
ADV1011163	11/25/2024	4.303	11/24/2027	110.695887	108.1206174	105.6195998	103.1902596	100.8301278	98.53683617	96.30811194	94.14177375	92.03572718
ADV1011238	11/27/2024	4.257	11/29/2027	110.6388513	108.050168	105.5365247	103.0953052	100.7240014	98.42020768	96.1816165	94.00601339	91.8912727
ADV1011274	11/29/2024	4.275	11/30/2026	106.2516204	104.7227912	103.2240245	101.7545099	100.3134656	98.90013715	97.51379619	96.15373946	94.81928764
ADV1011275	11/29/2024	4.209	11/29/2027	110.5168326	107.92972	105.4176137	102.9778986	100.6080675	98.30571586	96.06853702	93.89431736	91.78093208
ADV1011292	12/2/2024	4.237	12/4/2028	114.8136592	111.1204868	107.5687597	104.1522766	100.8651435	97.70175635	94.65678566	91.7251609	88.90205666
ADV1011313	12/2/2024	4.377	12/2/2025	102.0705197	101.5546353	101.0439706	100.5384465	100.0379858	99.54251237	99.05195203	98.56623186	98.08528041
ADV1011321	12/2/2024	4.457	9/3/2025	101.087442	100.8162531	100.5464875	100.278134	100.0111817	99.74561941	99.48143644	99.21862202	98.95716552
ADV1011368	12/4/2024	4.502	6/4/2025	100.0766413	100.0653063	100.0539818	100.0426677	100.0313641	100.0200709	100.0087881	99.99751572	99.98625373
ADV1011382	12/5/2024	4.47	7/7/2025	100.4457375	100.3406032	100.2356956	100.131014	100.0265575	99.92232556	99.81831729	99.71453197	99.61096884
ADV1011392	12/18/2024	4.187	12/20/2027	110.7033409	108.0558072	105.4862254	102.9918274	100.569962	98.21808901	95.93377377	93.71468219	91.55857578
ADV1011393	12/18/2024	4.187	12/20/2027	110.7033409	108.0558072	105.4862254	102.9918274	100.569962	98.21808901	95.93377377	93.71468219	91.55857578
ADV1011411	12/6/2024	4.254	12/8/2025	102.072375	101.5399006	101.0129952	100.4915718	99.97554472	99.46483042	98.95934691	98.45901394	97.96375288
ADV1011423	12/9/2024	4.266	12/9/2025	102.0892503	101.5539428	101.0242639	100.5001249	99.98143889	99.46812098	98.9600879	98.45725811	97.95955176
ADV1011430	12/9/2024	4.385	9/9/2025	101.1322348	100.8441932	100.5577661	100.2729399	99.98970108	99.70803641	99.42793268	99.14937686	98.8723561
ADV1011439	12/9/2024	4.261	12/9/2025	102.0865824	101.5512831	101.0216124	100.4974814	99.9788035	99.46549358	98.95746841	98.45464648	97.95694793
ADV1011440	12/9/2024	4.258	12/9/2025	102.0849816	101.5496873	101.0200215	100.4958954	99.97722227	99.46391714	98.95589672	98.4530795	97.95538563
ADV1011478	12/11/2024	4.231	12/11/2025	102.0920504	101.5512048	101.0161058	100.4866619	99.96278355	99.44438311	98.93137472	98.42367433	97.92119963
ADV1011498	12/12/2024	4.326	12/12/2025	102.1166937	101.5734669	101.0360355	100.5043069	99.97819048	99.45759741	98.94244083	98.43263569	97.92809868
ADV1011504	12/12/2024	4.244	12/12/2025	102.1098313	101.566166	101.0283069	100.4961612	99.96963788	99.44864792	98.93310418	98.42292133	97.91801582
ADV1011514	12/12/2024	4.239	12/13/2027	110.7578631	108.1289493	105.5770409	103.0994198	100.6934818	98.356731	96.08677443	93.88131726	91.738158
ADV1011537	12/13/2024	4.483	12/6/2030	123.6674644	117.6949413	112.0575277	106.7345447	101.706698	96.95597789	92.46556744	88.21975702	84.20386588
ADV1011538	12/13/2024	4.486	12/13/2030	123.7478398	117.7534255	112.0962632	106.7554863	101.711629	96.9465256	92.44321639	88.18586164	84.15966175
ADV1011539	12/13/2024	4.486	12/13/2030	123.7478398	117.7534255	112.0962632	106.7554863	101.711629	96.9465256	92.44321639	88.18586164	84.15966175
ADV1011540	12/13/2024	4.487	12/20/2030	123.8171477	117.8011901	112.1246164	106.7663721	101.7068202	96.92763891	92.41172605	88.14311194	84.10687835

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1011555	12/13/2024	4.369	1/13/2026	102.4955112	101.8627096	101.2377425	100.6204647	100.0107346	99.40841416	98.81336848	98.22546609	97.6445786
ADV1011557	12/13/2024	4.372	2/13/2026	102.8444581	102.1248114	101.4152601	100.7155923	100.0256024	99.34509002	98.67386067	98.01172495	97.35849865
ADV1011571	12/16/2024	4.316	12/16/2026	106.5138919	104.9392813	103.3960948	101.8834632	100.4005491	98.94654558	97.52067414	96.12218406	94.75035087
ADV1011572	12/16/2024	4.36	12/16/2025	102.1787047	101.6242385	101.0758072	100.5333124	99.99665777	99.4657492	98.94049448	98.42080339	97.90658764
ADV1011583	12/16/2024	4.309	12/16/2025	102.188851	101.6338811	101.0849577	100.5419822	100.0048579	99.47349044	98.94778726	98.42765791	97.91301382
ADV1011591	12/16/2024	4.307	12/16/2025	102.1877456	101.6327792	101.0838593	100.5408872	100.0037664	99.47240232	98.94670253	98.42657653	97.91193577
ADV1011635	12/17/2024	4.398	8/18/2025	100.8943425	100.6695879	100.4458285	100.2230576	100.0012685	99.78045481	99.56060994	99.34172747	99.12380103
ADV1011675	12/18/2024	4.419	6/18/2025	100.227831	100.1768574	100.1259506	100.0751107	100.0243374	99.97363069	99.92299034	99.87241624	99.82190828
ADV1011701	12/19/2024	4.416	6/20/2025	100.249641	100.1930006	100.1364376	100.079952	100.0235435	99.96721209	99.91095753	99.85477967	99.79867836
ADV1011702	12/19/2024	4.404	7/21/2025	100.5891352	100.4443651	100.3000175	100.1560905	100.0125822	99.86949075	99.7268143	99.58455102	99.44269909
ADV1011714	12/19/2024	4.391	12/10/2026	106.555161	104.996629	103.4690244	101.9714997	100.5032382	99.06345228	97.65138203	96.26629426	94.90748115
ADV1011735	12/20/2024	4.469	6/18/2025	100.2302412	100.1792673	100.1283604	100.0775202	100.0267467	99.97603973	99.92539915	99.87482484	99.82431665
ADV1011739	12/20/2024	4.365	12/21/2026	106.6522536	105.0628636	103.5053393	101.9787926	100.4823683	99.01524237	97.57662024	96.1657359	94.78185033
ADV1011749	12/20/2024	4.385	12/22/2025	102.2586574	101.687382	101.1225046	100.563918	100.0115174	99.46520016	98.92486598	98.39041677	97.86175656
ADV1011751	12/20/2024	4.411	6/20/2025	100.2491343	100.192502	100.1359472	100.0794698	100.0230695	99.96674621	99.91049979	99.85433006	99.79823687
ADV1011793	12/23/2024	4.422	6/23/2025	100.2825328	100.2174071	100.1523759	100.087439	100.0225963	99.95784741	99.89319225	99.8286306	99.76416224
ADV1011862	12/27/2024	4.32	6/29/2026	104.4664099	103.3616479	102.2803158	101.221673	100.1850103	99.16964751	98.17493224	97.20023863	96.24496585
ADV1011868	12/27/2024	4.326	6/29/2026	104.4729654	103.3681651	102.2867953	101.2281155	100.1914162	99.17601726	98.18126644	97.20653778	96.25123044
ADV1011882	12/30/2024	4.383	12/31/2029	120.107886	115.184384	110.4967234	106.0322923	101.7792231	97.72634438	93.86313598	90.17968754	86.66665968
ADV1011884	12/30/2024	4.361	5/13/2026	103.8469134	102.8771805	101.9256155	100.9917106	100.0749764	99.17494182	98.29115273	97.42317137	96.57057561
ADV1011885	12/30/2024	4.356	5/13/2026	103.842104	102.872396	101.9208557	100.9869749	100.0702647	99.1702538	98.28648805	97.41852974	96.56595675
ADV1011887	12/30/2024	4.362	4/15/2026	103.5222797	102.631486	101.7560673	100.8956273	100.0497832	99.2181654	98.40041643	97.59619088	96.80515469
ADV1011888	12/30/2024	4.348	7/15/2026	104.6311602	103.4819588	102.3580932	101.258731	100.1830758	99.13036529	98.09986981	97.09089022	96.10275654
ADV1011889	12/30/2024	4.348	7/15/2026	104.6311602	103.4819588	102.3580932	101.258731	100.1830758	99.13036529	98.09986981	97.09089022	96.10275654
ADV1011890	12/30/2024	4.345	8/12/2026	104.9957584	103.7661145	102.5653823	101.3925492	100.2466493	99.12676108	98.03200449	96.96153891	95.91456088
ADV1011891	12/30/2024	4.345	8/12/2026	104.9957584	103.7661145	102.5653823	101.3925492	100.2466493	99.12676108	98.03200449	96.96153891	95.91456088
ADV1011892	12/30/2024	4.341	10/14/2026	105.7812922	104.3859093	103.0157959	101.6703231	100.3488827	99.05088596	97.775763	96.52296194	95.29194826
ADV1011893	12/30/2024	4.341	10/14/2026	105.7812922	104.3859093	103.0157959	101.6703231	100.3488827	99.05088596	97.775763	96.52296194	95.29194826
ADV1011901	12/30/2024	4.402	7/15/2025	100.5212468	100.3937349	100.2665572	100.1397123	100.0131988	99.88701545	99.76116087	99.63563372	99.5104327
ADV1011902	12/30/2024	4.382	8/15/2025	100.8557653	100.6399467	100.4250492	100.211067	99.99799405	99.78582452	99.5745526	99.36417253	99.1546786
ADV1011903	12/30/2024	4.364	9/15/2025	101.1847418	100.8802973	100.5776608	100.2768163	99.97774768	99.68043927	99.38487544	99.09104078	98.79892007
ADV1011904	12/30/2024	4.357	10/15/2025	101.513747	101.1230576	100.7353262	100.3505192	99.96860338	99.58954619	99.21331551	98.8398797	98.46920759
ADV1011905	12/30/2024	4.357	11/14/2025	101.8417547	101.3644881	100.8916096	100.4230586	99.95877591	99.49870323	99.04278342	98.59096034	98.14317887

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1011906	12/30/2024	4.43	12/29/2028	115.7884838	112.0080682	108.3743684	104.8808587	101.5213419	98.28993159	95.18103386	92.18933147	89.30976824
ADV1011916	12/30/2024	4.291	12/30/2027	111.2784949	108.5917059	105.9846332	103.4544203	100.9983323	98.61375066	96.29816661	94.04917613	91.8644747
ADV1011920	12/30/2024	4.273	6/30/2026	104.4271889	103.3198793	102.2361118	101.1751408	100.1362518	99.11875992	98.12200847	97.14536727	96.18823151
ADV1011926	12/30/2024	4.262	12/30/2026	106.712154	105.0957724	103.5121041	101.9602247	100.4392445	98.94830646	97.48658524	96.05328527	94.64763957
ADV1011927	12/30/2024	4.291	12/30/2027	111.2784949	108.5917059	105.9846332	103.4544203	100.9983323	98.61375066	96.29816661	94.04917613	91.8644747
ADV1011953	12/31/2024	4.577	9/13/2030	123.3834183	117.6570121	112.239711	107.113091	102.2599263	97.66410472	93.31054989	89.18514868	85.27468464
ADV1011954	12/31/2024	4.577	9/13/2030	123.3834183	117.6570121	112.239711	107.113091	102.2599263	97.66410472	93.31054989	89.18514868	85.27468464
ADV1011955	12/31/2024	4.579	9/20/2030	123.4639552	117.7151989	112.277741	107.1329987	102.2635966	97.6532814	93.286844	89.1500467	85.22955625
ADV1011956	12/31/2024	4.579	9/20/2030	123.4639552	117.7151989	112.277741	107.1329987	102.2635966	97.6532814	93.286844	89.1500467	85.22955625
ADV1011964	12/31/2024	4.347	7/14/2027	109.2039039	107.0162699	104.8839822	102.8052548	100.7783736	98.80169298	96.87363247	94.99267361	93.15735698
ADV1011966	12/31/2024	4.347	7/14/2027	109.2039039	107.0162699	104.8839822	102.8052548	100.7783736	98.80169298	96.87363247	94.99267361	93.15735698
ADV1011968	12/31/2024	4.35	8/10/2027	109.5370511	107.271433	105.0645619	102.9144852	100.8193321	98.7773096	96.78669785	94.84584708	92.95317386
ADV1011970	12/31/2024	4.35	8/10/2027	109.5370511	107.271433	105.0645619	102.9144852	100.8193321	98.7773096	96.78669785	94.84584708	92.95317386
ADV1011974	12/31/2024	4.248	12/31/2026	106.7020777	105.0830386	103.4967978	101.9424272	100.4190335	98.92575631	97.46176714	96.0262674	94.61848728
ADV1011979	12/31/2024	4.341	12/31/2025	102.330907	101.7345659	101.145177	100.562619	99.98677386	99.41752593	98.85476233	98.29837272	97.74824924
ADV1011076	1/30/2025	4.562	1/30/2032	127.7747126	120.4902038	113.686115	107.3279474	101.3838639	95.82447037	90.62261499	85.75320556	81.19304268
ADV1011669	1/2/2025	4.337	1/2/2030	119.567316	114.6612378	109.9902692	105.5418336	101.3040968	97.26591903	93.41681018	89.74688831	86.24684102
ADV1011670	1/2/2025	4.337	1/2/2030	119.567316	114.6612378	109.9902692	105.5418336	101.3040968	97.26591903	93.41681018	89.74688831	86.24684102
ADV1011671	1/2/2025	4.337	1/2/2030	119.567316	114.6612378	109.9902692	105.5418336	101.3040968	97.26591903	93.41681018	89.74688831	86.24684102
ADV1012359	1/15/2025	4.358	12/15/2025	102.1665423	101.6148794	101.0691914	100.5293812	99.99535393	99.46701687	98.94427912	98.42705177	97.91524779
ADV1012277	1/13/2025	4.432	6/13/2025	100.1677252	100.1310451	100.094408	100.0578139	100.0212627	99.9847543	99.94828863	99.91186561	99.87548517
ADV1012149	1/7/2025	4.383	7/7/2025	100.4300001	100.3253302	100.220886	100.1166668	100.0126719	99.90890034	99.80535153	99.70202468	99.59891905
ADV1012254	1/13/2025	4.414	10/14/2025	101.522485	101.1351473	100.750721	100.3691733	99.99047184	99.61458471	99.24148053	98.87112837	98.50349773
ADV1012264	1/13/2025	4.42	8/13/2025	100.8389106	100.6291144	100.4201905	100.2121335	100.0049377	99.79859793	99.59310867	99.38846465	99.18466058
ADV1012174	1/8/2025	4.344	9/8/2025	101.1044208	100.8203355	100.5378261	100.2568794	99.9774825	99.69962249	99.42328665	99.14846239	98.87513728
ADV1012115	1/6/2025	4.376	7/7/2025	100.4294051	100.3247263	100.2202733	100.1160453	100.0120416	99.90826126	99.8047037	99.70136812	99.59825378
ADV1012153	1/10/2025	4.442	1/10/2028	111.6180435	108.9004352	106.2640404	103.7059232	101.2232742	98.81340448	96.47373946	94.20181303	91.99526223
ADV1012230	1/10/2025	4.377	11/10/2025	101.8054213	101.3402405	100.8792339	100.4223454	99.96952	99.52070359	99.07584299	98.63488602	98.19778137
ADV1012221	1/10/2025	4.524	10/25/2027	110.8796495	108.3865852	105.963125	103.6069341	101.3157696	99.08747701	96.91998608	94.81130671	92.75952556
ADV1012152	1/10/2025	4.442	1/10/2028	111.6180435	108.9004352	106.2640404	103.7059232	101.2232742	98.81340448	96.47373946	94.20181303	91.99526223
ADV1012372	1/15/2025	4.44	6/16/2025	100.2015686	100.1564157	100.1113195	100.0662801	100.0212972	99.97637072	99.93150063	99.88668677	99.84192904
ADV1012298	1/14/2025	4.361	1/14/2026	102.5011054	101.8655317	101.2378609	100.6179461	100.0056437	99.40081383	98.80332	98.21302902	97.6298109
ADV1012394	1/16/2025	4.327	1/16/2026	102.5016559	101.860553	101.2274908	100.6023184	99.98488861	99.3750579	98.7726863	98.17763724	97.58977751

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ADV1012057	1/2/2025	4.35	11/28/2025	101.9911017	101.4735075	100.9610514	100.4536574	99.9512507	99.45375824	98.96110824	98.47323034	97.99005554
ADV1012228	1/10/2025	4.541	1/10/2028	111.8799564	109.158856	106.5190495	103.9575982	101.4716906	99.05863524	96.7158554	94.4408828	92.23135244
ADV1012087	1/3/2025	4.464	1/3/2030	120.1681886	115.2455212	110.5586973	106.0950994	101.8428552	97.7907894	93.92837847	90.24570926	86.73344006
ADV1012302	1/14/2025	4.461	11/16/2026	106.3600463	104.8695141	103.4075751	101.9734767	100.5664923	99.18592006	97.83108185	96.50132234	95.19600795
ADV1012276	1/13/2025	4.426	7/14/2025	100.5104492	100.3859805	100.2618314	100.1380004	100.0144864	99.89128815	99.76840431	99.64583369	99.52357502
ADV1012117	1/6/2025	4.52	1/7/2030	120.4716867	115.5307991	110.8270034	106.3475926	102.0806117	98.01480893	94.13959017	90.44497695	86.92156715
ADV1012374	1/15/2025	4.371	12/10/2026	106.5248924	104.9665972	103.4392254	101.9419297	100.4738935	99.03432908	97.62247682	96.23760354	94.87900151
ADV1012288	1/14/2025	4.352	1/14/2026	102.4954089	101.8598555	101.2322049	100.6123101	100.0000275	99.39521731	98.79774296	98.20747128	97.6242723
ADV1011667	2/3/2025	4.647	2/1/2035	137.3555729	126.6334246	116.8845129	108.0139709	99.93669282	92.57628124	85.86411219	79.73850576	74.14398884
ADV1011668	2/3/2025	4.647	2/1/2035	137.3555729	126.6334246	116.8845129	108.0139709	99.93669282	92.57628124	85.86411219	79.73850576	74.14398884
ADV1012847	1/31/2025	4.294	1/29/2027	107.0199833	105.3209734	103.6574589	102.0283924	100.4327677	98.86961786	97.33801324	95.83705969	94.36589681
ADV1012503	1/21/2025	4.35	12/22/2025	102.2382438	101.6670343	101.1022223	100.5437007	99.9913646	99.44511139	98.90484079	98.37045471	97.84185719
ADV1012768	1/29/2025	4.263	1/31/2028	111.5809049	108.8014121	106.1064492	103.4929002	100.9577869	98.49826163	96.11160067	93.79519771	91.54655789
ADV1012843	1/31/2025	4.315	1/30/2026	102.645587	101.965361	101.294159	100.6318021	99.97811634	99.3329321	98.69608424	98.06741187	97.44675821
ADV1012642	1/24/2025	4.241	1/26/2026	102.5996398	101.9300105	101.2691371	100.6168484	99.97297764	99.33736252	98.70984475	98.09027009	97.47848822
ADV1012803	1/30/2025	4.395	7/30/2025	100.6787217	100.5091424	100.3401251	100.1716672	100.0037659	99.8364184	99.66962209	99.50337423	99.33767213
ADV1012498	1/21/2025	4.373	10/21/2025	101.5823783	101.1754034	100.7716399	100.3710498	99.97359566	99.57924069	99.18794867	98.79968395	98.41441142
ADV1012757	1/29/2025	4.42	7/29/2025	100.6721909	100.505411	100.3391769	100.1734861	100.0083358	99.84372343	99.67964637	99.51610204	99.35308784
ADV1012605	1/23/2025	4.327	1/23/2026	102.577762	101.9170741	101.2649151	100.6211203	99.9855294	99.35798596	98.73833761	98.12643578	97.52213561
ADV1012618	1/23/2025	4.326	1/26/2026	102.6102088	101.9411365	101.2808043	100.6290416	99.98568206	99.35056381	98.723529	98.10442383	97.49309837
ADV1012604	1/23/2025	4.345	11/24/2025	101.9419377	101.4371877	100.9373456	100.44234	99.95210098	99.46655987	98.98564942	98.50930361	98.0374577
ADV1012395	1/16/2025	4.377	1/19/2027	107.0363566	105.3645231	103.7272352	102.1234878	100.5523148	99.01278704	97.50401078	96.02512569	94.57530342
ADV1012452	1/17/2025	4.371	10/17/2025	101.538345	101.1426891	100.7500716	100.3604574	99.97381202	99.59010152	99.20929247	98.83135194	98.45624751
ADV1012650	1/24/2025	4.503	1/24/2030	120.5737131	115.5826252	110.8330067	106.3118078	102.0067584	97.90631665	93.99962138	90.27644813	86.72716814
ADV1012441	1/17/2025	4.351	1/20/2026	102.5612314	101.9088901	101.2648677	100.6290057	100.0011493	99.38114762	98.76885372	98.16412419	97.5668192
ADV1012826	2/3/2025	4.332	2/3/2028	111.6112869	108.8268846	106.1272882	103.5093654	100.9701229	98.50669888	96.11635649	93.79647706	91.54455418
ADV1012846	1/31/2025	4.301	7/31/2026	104.7882534	103.5933625	102.4258033	101.2846448	100.1689981	99.0780135	98.01087891	96.96681747	95.94508579
ADV1012505	1/21/2025	4.31	1/21/2026	102.5446077	101.8895693	101.2429188	100.6044958	99.97414344	99.35170925	98.73704438	98.13000375	97.53044586
ADV1012401	1/16/2025	4.532	1/16/2030	120.6242232	115.6544656	110.9241929	106.420514	102.1313043	98.04515574	94.15133033	90.43971692	86.90079104
ADV1012440	1/17/2025	4.387	8/15/2025	100.8539786	100.638614	100.4241686	100.2106364	99.99801168	99.78628844	99.57546092	99.36552338	99.15647011
ADV1012855	1/31/2025	4.406	7/29/2025	100.6695186	100.5027901	100.3366073	100.1709675	100.0058681	99.84130653	99.67728006	99.51378615	99.35082221
ADV1012398	1/16/2025	4.544	1/16/2030	120.6804575	115.7094001	110.9778736	106.4729847	102.1826071	98.09533074	94.20041598	90.48775003	86.94780687
ADV1012534	1/21/2025	4.401	8/21/2025	100.9217709	100.6893949	100.4580836	100.2278296	99.99862564	99.77046445	99.54333888	99.31724184	99.0921663

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1012610	1/23/2025	4.326	1/23/2026	102.5771044	101.9164189	101.2642623	100.6204699	99.98488139	99.35734029	98.73769426	98.12579473	97.52149684
ADV1012501	1/21/2025	4.364	11/21/2025	101.9186879	101.4224101	100.9308805	100.4440311	99.96179532	99.4841077	99.01090409	98.54212152	98.0776982
ADV1012722	1/28/2025	4.291	1/28/2026	102.6074778	101.9329227	101.2672485	100.6102802	99.96184797	99.32178594	98.68993269	98.06613089	97.45022724
ADV1012427	1/16/2025	4.327	7/16/2026	104.6230272	103.4710185	102.3444699	101.2425426	100.1644345	99.1093779	98.07663799	97.06551082	96.07532182
ADV1012550	1/22/2025	4.357	1/22/2027	107.0396668	105.3595954	103.7143543	102.1029256	100.5243312	98.97763089	97.46192	95.97632815	94.52001744
ADV1012431	1/16/2025	4.348	10/16/2025	101.5186311	101.1258702	100.7361042	100.3492989	99.96542055	99.58443584	99.20631206	98.83101697	98.4585188
ADV1012611	1/23/2025	4.289	7/23/2026	104.7523743	103.5787935	102.4315951	101.3098957	100.2128505	99.13965201	98.08952762	97.06173775	96.05557421
ADV1012706	1/28/2025	4.292	1/28/2027	107.0042499	105.3081135	103.6473741	102.0209887	100.4279552	98.86731049	97.33812868	95.83951909	94.37062459
ADV1012510	1/21/2025	4.391	9/22/2025	101.2659198	100.9421762	100.6204745	100.3007953	99.98311955	99.66742841	99.35370329	99.0419258	98.73207781
ADV1012500	1/21/2025	4.42	6/23/2025	100.277312	100.2124137	100.1476097	100.0828996	100.0182833	99.95376056	99.88933122	99.82499505	99.76075186
ADV1012814	1/30/2025	4.396	7/30/2025	100.6788926	100.5093124	100.3402943	100.1718356	100.0039335	99.83658517	99.66978804	99.50353935	99.33783644
ADV1012397	1/16/2025	4.504	1/16/2029	116.2726561	112.4331748	108.7442373	105.1990726	101.7912555	98.51468687	95.36357482	92.33241734	89.41598593
ADV1012775	1/30/2025	4.239	1/31/2028	111.5159695	108.7373616	106.0432629	103.4305582	100.8962697	98.4375505	96.05167742	93.73604469	91.488158
ADV1012531	1/21/2025	4.36	12/9/2025	102.1146893	101.5663745	101.0238404	100.486996	99.95575202	99.43002116	98.90971785	98.39475831	97.88506048
ADV1012424	1/16/2025	4.396	7/16/2025	100.5285633	100.3984766	100.2687377	100.139345	100.0102971	99.88159252	99.75322995	99.62520795	99.49752512
ADV1012566	1/22/2025	4.364	7/23/2026	104.7573292	103.5849546	102.4389147	101.3183281	100.2223522	99.15018154	98.10104524	97.07420554	96.06895588
ADV1012494	1/21/2025	4.4	8/21/2025	100.9215387	100.6891641	100.4578541	100.2276015	99.99839881	99.77023892	99.54311466	99.31701892	99.09194467
ADV1012581	1/22/2025	4.234	1/22/2026	102.551253	101.8928449	101.2429104	100.6012864	99.96781397	99.34233809	98.7247078	98.11477586	97.51239871
ADV1012396	1/16/2025	4.443	1/18/2028	111.7158879	108.9748276	106.316188	103.7369681	101.2342978	98.80543108	96.44773938	94.15870606	91.93592059
ADV1012774	1/30/2025	4.391	1/30/2030	120.1084274	115.1113416	110.3568648	105.8318435	101.5239126	97.42144315	93.5134946	89.78976971	86.24057313
ADV1012825	2/3/2025	4.332	2/3/2028	111.6112869	108.8268846	106.1272882	103.5093654	100.9701229	98.50669888	96.11635649	93.79647706	91.54455418
ADV1012575	1/22/2025	4.316	1/22/2026	102.5595244	101.9016676	101.2522692	100.6111665	99.97820093	99.35321806	98.73606727	98.12660175	97.52467832
ADV1012672	1/27/2025	4.303	7/27/2026	104.7386274	103.5552048	102.3986109	101.2679396	100.1623253	99.08094072	98.02299446	96.98772939	95.97442069
ADV1012737	2/28/2025	4.332	3/1/2028	111.9390623	109.0706001	106.2914828	103.5983327	100.9879261	98.45718463	96.00316798	93.62306609	91.3141925
ADV1012740	2/28/2025	4.418	3/1/2030	120.5798518	115.4794977	110.6306512	106.0194609	101.63292	97.45880939	93.48564493	89.70262901	86.09960521
ADV1013487	2/26/2025	4.205	2/28/2028	111.5628731	108.7053664	105.9367524	103.2536707	100.6529143	98.13142149	95.68626742	93.31465721	91.01391896
ADV1012999	2/7/2025	4.289	2/9/2026	102.7907076	102.0816778	101.382451	100.6928245	100.0126012	99.34158949	98.67960281	98.02645966	97.38198339
ADV1013086	2/12/2025	4.355	2/12/2026	102.8709932	102.1533531	101.4457504	100.7479752	100.0598234	99.38109645	98.71160143	98.05115052	97.39956103
ADV1012996	2/10/2025	4.395	2/10/2028	111.8686174	109.0599919	106.3373945	103.6976271	101.1376347	98.65449771	96.24542481	93.90774623	91.6389075
ADV1013100	2/12/2025	4.52	9/27/2028	115.0045891	111.4992505	108.1215755	104.8662307	101.7281345	98.70244402	95.78454257	92.97002762	90.25469985
ADV1013229	2/18/2025	4.465	8/18/2025	100.898975	100.6758266	100.4536663	100.2324875	100.0122835	99.79304784	99.57477412	99.35745592	99.14108691
ADV1012993	2/10/2025	4.426	2/12/2029	116.31286	112.3937904	108.6310294	105.0174204	101.5461798	98.21087532	95.00540548	91.92398004	88.96110221
ADV1012953	2/5/2025	4.289	2/7/2028	111.5432147	108.7479433	106.0381053	103.4105332	100.8622006	98.39021483	95.99180995	93.66434004	91.40527311

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ADV1013087	2/12/2025	4.355	2/12/2026	102.8709932	102.1533531	101.4457504	100.7479752	100.0598234	99.38109645	98.71160143	98.05115052	97.39956103
ADV1013175	2/14/2025	4.435	8/14/2025	100.8489251	100.6370662	100.4261001	100.2160209	100.0068231	99.79850104	99.59104911	99.38446182	99.17873369
ADV1013396	2/24/2025	4.459	7/31/2025	100.6967168	100.5247647	100.3533898	100.182589	100.0123596	99.84269875	99.67360361	99.5050714	99.33709932
ADV1013131	2/13/2025	4.396	1/13/2026	102.5125289	101.8796667	101.2546395	100.6373022	100.0275131	99.42513417	98.8300305	98.24207061	97.66112612
ADV1012991	2/10/2025	4.39	2/10/2027	107.3479986	105.6104212	103.9096771	102.2446594	100.6143059	99.0175969	97.45355278	95.92123211	94.41972976
ADV1013032	2/10/2025	4.483	6/10/2025	100.1313409	100.1032243	100.0751383	100.0470829	100.0190581	99.99106385	99.9631	99.93516656	99.90726346
ADV1012917	2/4/2025	4.348	11/4/2025	101.7229948	101.2765357	100.8339304	100.3951291	99.96008282	99.52874365	99.10106431	98.67699837	98.25650018
ADV1013002	2/7/2025	4.296	4/7/2027	108.0336368	106.1285004	104.2666617	102.4468817	100.6679655	98.9287592	97.22814922	95.56505998	93.93845263
ADV1012954	2/5/2025	4.347	11/5/2025	101.7333496	101.2840715	100.8386974	100.3971766	99.95945928	99.52549641	99.09523982	98.66864217	98.24565691
ADV1013130	2/13/2025	4.448	8/13/2025	100.839898	100.6308513	100.4226738	100.21536	100.0089044	99.8033017	99.59854653	99.39463357	99.19155755
ADV1012964	2/6/2025	4.388	9/8/2025	101.1124363	100.8292445	100.5476238	100.2675608	99.98904279	99.7120568	99.43659018	99.1626304	98.89016505
ADV1012997	2/11/2025	4.395	2/11/2028	111.8809671	109.0692147	106.3436578	103.7010891	101.1384452	98.65279826	96.24134937	93.90142161	91.63045384
ADV1012992	2/10/2025	4.408	2/10/2028	111.904128	109.0950143	106.3719402	103.7317072	101.1712599	98.68767853	96.2781713	93.94006816	91.67081433
ADV1013280	2/20/2025	4.352	8/2/2027	109.4468084	107.204211	105.0193321	102.89027	100.8152017	98.79237903	96.82012465	94.89682869	93.02094539
ADV1012874	2/3/2025	4.354	2/3/2026	102.7213019	102.0297529	101.3475286	100.674441	100.0103075	99.35494992	98.7081951	98.06987427	97.43982307
ADV1013135	2/14/2025	4.46	2/14/2029	116.4648659	112.5367713	108.7655257	105.1439381	101.6651934	98.32282988	95.11071829	92.02304283	89.05428279
ADV1012919	2/4/2025	4.333	12/4/2025	102.043502	101.5106447	100.9832544	100.4612472	99.94454107	99.43305562	98.92671203	98.4254331	97.92914315
ADV1013121	2/13/2025	4.42	2/16/2027	103.6689182	102.781225	101.9096825	101.0538397	100.2132625	99.38753349	98.57625063	97.77902688	96.99548932
ADV1013276	2/20/2025	4.458	8/20/2025	100.9192232	100.6904545	100.4627224	100.2360197	100.0103394	99.78567456	99.56201826	99.33936367	99.117704
ADV1013344	2/21/2025	4.455	7/21/2025	100.5858626	100.4421671	100.2988909	100.1560322	100.0135891	99.87155974	99.72994231	99.58873498	99.44793595
ADV1013403	2/24/2025	4.301	1/21/2026	102.5385779	101.8835678	101.2369453	100.59855	99.96822501	99.34581787	98.73117974	98.12416555	97.5246338
ADV1012994	2/11/2025	4.38	2/11/2027	107.344362	105.6037915	103.900164	102.2323677	100.5993358	99.00004404	97.43350874	95.89878449	94.39496242
ADV1013296	2/20/2025	4.278	2/22/2027	107.4409373	105.6640332	103.925397	102.2238576	100.5582921	98.92762329	97.33081758	95.76688239	94.23486423
ADV1013453	2/25/2025	4.142	2/25/2026	102.8575818	102.1040975	101.361667	100.6300481	99.90900578	99.1983116	98.49774377	97.80708678	97.1261312
ADV1013489	2/26/2025	4.135	2/26/2027	107.2423798	105.4551612	103.7066297	101.9955944	100.3209139	98.68149385	97.07628397	95.50427626	93.96450261
ADV1012951	2/5/2025	4.288	2/5/2027	107.1061467	105.3858293	103.7017572	102.0528492	100.4380678	98.85641607	97.30693629	95.78870764	94.30084448
ADV1013005	2/7/2025	4.416	12/17/2029	119.7611164	114.8955133	110.2612534	105.846056	101.6383592	97.62727384	93.80254101	90.1544917	86.67400985
ADV1012942	2/5/2025	4.223	2/5/2026	102.7006222	102.0030023	101.3148757	100.6360491	99.96633488	99.30555011	98.65351685	98.01006185	97.37501643
ADV1013096	2/12/2025	4.498	2/12/2030	121.132428	116.060416	111.2363746	106.6467586	102.2788416	98.12066139	94.16096959	90.38918455	86.79534801
ADV1013394	2/24/2025	4.492	6/20/2025	100.2426361	100.1864373	100.1303155	100.0742704	100.0183018	99.9624097	99.90659385	99.85085411	99.79519032
ADV1012871	2/3/2025	4.341	2/3/2026	102.712347	102.0208324	101.3386421	100.6655883	100.0014881	99.34616361	98.69944155	98.06115318	97.43113414
ADV1013557	2/28/2025	4.218	2/27/2026	102.8827123	102.124336	101.3771522	100.6409144	99.91538312	99.20032598	98.49551722	97.80073752	97.11577378
ADV1012952	2/5/2025	4.29	10/5/2026	105.608984	104.2391461	102.8937326	101.572145	100.2738038	98.99814793	97.7446339	96.51273516	95.30194148

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ADV1013000	2/7/2025	4.3	8/7/2026	104.9655059	103.7486707	102.5601448	101.3989472	100.2641419	99.15483499	98.07017286	97.00933948	95.97155458
ADV1013457	2/25/2025	4.246	2/25/2026	102.8830029	102.1301041	101.3882401	100.6571695	99.93665781	99.22647722	98.5264065	97.83623069	97.15574089
ADV1013395	2/24/2025	4.304	4/1/2026	103.3151727	102.4639272	101.6267323	100.8032419	99.99312123	99.19604631	98.41170363	97.63978963	96.88001032
ADV1013093	2/12/2025	4.364	2/12/2026	102.8774157	102.1597501	101.4521222	100.754322	100.0661453	99.38739389	98.71787458	98.05739962	97.40578629
ADV1013254	2/19/2025	4.374	2/19/2026	102.9122134	102.175743	101.4498371	100.734269	100.0288189	99.33327279	98.64742292	97.9710672	97.30400919
ADV1013275	2/20/2025	4.479	7/21/2025	100.5895098	100.4457826	100.3024749	100.1595847	100.0171102	99.87504953	99.7334009	99.59216246	99.45133241
ADV1012998	2/11/2025	4.426	2/12/2029	116.3126934	112.3936168	108.6308492	105.0172338	101.5459872	98.21067706	95.00520176	91.9237711	88.96088828
ADV1013347	2/21/2025	4.402	9/22/2025	101.2647928	100.9422175	100.6216767	100.3031511	99.98662176	99.67206984	99.35947684	99.04882445	98.7400946
ADV1012995	2/11/2025	4.395	2/11/2028	111.8809671	109.0692147	106.3436578	103.7010891	101.1384452	98.65279826	96.24134937	93.90142161	91.63045384
ADV1013452	2/25/2025	4.222	2/25/2026	102.8650287	102.1122044	101.3704142	100.6394166	99.91897709	99.20886801	98.50886807	97.81876234	97.13834191
ADV1012944	2/5/2025	4.223	2/5/2026	102.7006222	102.0030023	101.3148757	100.6360491	99.96633488	99.30555011	98.65351685	98.01006185	97.37501643
ADV1013253	2/19/2025	4.462	8/19/2025	100.9092214	100.6832623	100.4583153	100.2343737	100.0114306	99.78947943	99.56851338	99.34852589	99.12951038
ADV1013327	2/21/2025	4.249	2/22/2028	111.815732	108.9679172	106.2083149	103.5336063	100.9406227	98.42633838	95.98786206	93.6224303	91.32740058
ADV1013136	2/14/2025	4.486	2/14/2030	120.7347268	115.6768721	110.8663785	106.2897299	101.9342276	97.78793557	93.83963044	90.07875428	86.49537134
ADV1012976	2/6/2025	4.28	2/6/2030	120.0253973	114.9980421	110.2160129	105.6659435	101.3352734	97.21219362	93.28559771	89.54503568	85.98067133
ADV1013277	2/20/2025	4.352	3/25/2027	107.8382802	105.9735366	104.1504431	102.3678017	100.6244579	98.91929833	97.25124913	95.61927415	94.02237338
ADV1013142	2/13/2025	4.436	9/15/2025	101.1995679	100.8966072	100.5954458	100.2960676	99.99845662	99.70259728	99.40847402	99.11607151	98.82537458
ADV1012935	2/5/2025	4.306	1/5/2026	102.3692846	101.7590151	101.1560333	100.5602091	99.9714153	99.3895279	98.81442572	98.24599041	97.68410636
ADV1012888	2/3/2025	4.394	9/3/2025	101.0598012	100.7907551	100.5231211	100.2568881	99.9920451	99.72858125	99.46648578	99.20574805	98.9463575
ADV1012945	2/5/2025	4.302	2/5/2026	102.7072514	102.0102317	101.3226883	100.6444284	99.97526487	99.31501531	98.66350226	98.02055294	97.38599909
ADV1012950	2/5/2025	4.283	4/5/2027	107.8499327	105.9546458	104.1022833	102.2916216	100.5214799	98.79071832	97.09823604	95.44297004	93.82389334
ADV1013321	2/21/2025	4.487	6/23/2025	100.2767257	100.2120555	100.1474791	100.0829963	100.018607	99.95431096	99.89010797	99.82599782	99.76198032
ADV1013095	2/12/2025	4.444	10/21/2025	101.6075836	101.2014664	100.7985539	100.398808	100.0021914	99.60866756	99.21820018	98.83075372	98.44629314
ADV1012943	2/5/2025	4.223	2/5/2026	102.7006222	102.0030023	101.3148757	100.6360491	99.96633488	99.30555011	98.65351685	98.01006185	97.37501643
ADV1013279	2/20/2025	4.357	2/20/2026	102.9109595	102.1717303	101.4431438	100.7249711	100.0169898	99.31898361	98.63074263	97.9520626	97.28274501
ADV1013494	2/26/2025	4.199	2/26/2030	119.4964038	114.4306352	109.6146125	105.034589	100.6776555	96.53168466	92.58527797	88.82771806	85.24892371
ADV1013345	2/21/2025	4.428	8/21/2025	100.923196	100.6916477	100.4611603	100.2317264	100.0033388	99.77599022	99.5496736	99.32438185	99.10010796
ADV1013089	2/12/2025	4.416	1/14/2026	102.5365901	101.900894	101.273102	100.653067	100.0406455	99.43569752	98.83808662	98.24767957	97.66434637
ADV1012882	2/3/2025	4.268	2/3/2026	102.7098642	102.0177394	101.3349559	100.6613252	99.99666413	99.34079416	98.69354154	98.05473708	97.424216
ADV1012873	2/3/2025	4.351	2/3/2026	102.7192354	102.0276943	101.3454779	100.6723981	100.0082722	99.35292231	98.70617505	98.06786171	97.43781793
ADV1013134	2/14/2025	4.46	2/14/2029	116.4648659	112.5367713	108.7655257	105.1439381	101.6651934	98.32282988	95.11071829	92.02304283	89.05428279
ADV1012962	2/6/2025	4.378	10/6/2025	101.4120255	101.0488766	100.6882923	100.3302455	99.97470938	99.6216576	99.27106411	98.92290326	98.57714974
ADV1013173	2/14/2025	4.435	8/14/2025	100.8489251	100.6370662	100.4261001	100.2160209	100.0068231	99.79850104	99.59104911	99.38446182	99.17873369

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1013424	2/24/2025	4.486	6/24/2025	100.287447	100.2199835	100.1526197	100.0853555	100.0181907	99.951125	99.88415819	99.81729008	99.75052044
ADV1013055	2/11/2025	4.462	9/25/2029	119.0568792	114.4417166	110.0362618	105.8298589	101.8124496	97.97453678	94.30714964	90.80181225	87.45051342
ADV1013328	2/21/2025	4.304	2/21/2030	120.3086795	115.2280549	110.3972897	105.8026613	101.4312811	97.27103924	93.3105521	89.53911476	85.94665633
ADV1013177	2/14/2025	4.386	11/14/2025	101.8486865	101.3738773	100.9034334	100.4372948	99.97540248	99.51769853	99.06412606	98.61462923	98.1691532
ADV1013465	3/17/2025	4.172	3/17/2028	111.6725654	108.7637519	105.9467703	103.2181782	100.5746851	98.01314381	95.53054405	93.12400496	90.79076884
ADV1013466	3/17/2025	4.214	3/19/2029	115.9156379	111.9019673	108.0521054	104.3584644	100.8138508	97.41144317	94.14477024	91.00769104	87.99437608
ADV1013468	3/17/2025	4.216	3/18/2030	119.7762652	114.6475807	109.7742168	105.1420619	100.7378604	96.54915612	92.5642397	88.77209983	85.16237785
ADV1013478	3/17/2025	4.219	3/18/2030	119.7908286	114.6617957	109.7880963	105.1556178	100.7511043	96.56209907	92.57689224	88.78447207	85.17447945
ADV1013722	3/7/2025	4.25	11/19/2025	101.835693	101.3481579	100.865236	100.3868621	99.91297198	99.44350279	98.9783928	98.51758144	98.06100925
ADV1013727	3/7/2025	4.007	3/7/2028	111.1005428	108.2273663	105.4442139	102.7476922	100.1345602	97.601722	95.14621824	92.76521958	90.45601975
ADV1013630	3/18/2025	4.037	9/18/2029	117.1250676	112.5716266	108.2247663	104.0739872	100.1093813	96.32159501	92.70179566	89.24163894	85.93323949
ADV1014073	3/24/2025	4.382	9/9/2025	101.1146917	100.830219	100.5473407	100.2660436	99.98631414	99.70813934	99.43150613	99.15640167	98.88281323
ADV1013691	3/6/2025	4.226	1/6/2026	102.3312064	101.7183068	101.112761	100.5144372	99.92320648	99.33894307	98.76152414	98.19082974	97.62674272
ADV1013689	3/6/2025	4.101	4/15/2027	107.6293006	105.7080706	103.8309439	101.9966465	100.2039494	98.45166708	96.7386551	95.06380885	93.42606167
ADV1014145	3/27/2025	4.031	3/27/2028	111.5879117	108.6480675	105.8019019	103.045917	100.3767657	97.79124429	95.28628557	92.85895207	90.50642982
ADV1013756	3/17/2025	4.041	9/17/2026	105.059197	103.736771	102.4414983	101.1725486	99.92912599	98.71046673	97.51583784	96.34453549	95.19588351
ADV1013600	3/3/2025	4.374	9/3/2025	101.0501834	100.7820604	100.5153446	100.2500251	99.98609076	99.72353085	99.46233463	99.20249149	98.94399091
ADV1013810	3/11/2025	4.32	9/25/2025	101.2681079	100.9378247	100.6096746	100.2836369	99.95969131	99.63781764	99.31799609	99.00020707	98.68443122
ADV1013892	3/14/2025	4.371	8/14/2025	100.8310148	100.6199272	100.409729	100.2004146	99.99197831	99.78441457	99.57771782	99.37188257	99.16690335
ADV1013867	3/13/2025	4.102	3/15/2027	103.7450676	102.7698646	101.8129068	100.8736781	99.95168213	99.04644157	98.15749701	97.28440622	96.42674327
ADV1014076	3/24/2025	4.156	3/26/2029	115.7662652	111.7360104	107.870985	104.1635327	100.6063933	97.19267949	93.91585631	90.76972075	87.74838326
ADV1014245	3/31/2025	4.363	6/1/2032	127.4107018	119.7915763	112.6982503	106.091376	99.93475338	94.19506263	88.84162082	83.84616018	79.1826262
ADV1014140	3/27/2025	4.265	3/15/2030	119.9830078	114.8577413	109.9871769	105.3572466	100.9547366	96.76723062	92.78305718	88.9912409	85.38145712
ADV1013723	3/7/2025	4.198	1/14/2026	102.3990602	101.7638732	101.1365855	100.5170501	99.90512369	99.30066634	98.70354162	98.11361638	97.5307607
ADV1013774	3/17/2025	4.096	3/15/2030	119.1655778	114.059835	109.2080862	104.5962954	100.2112788	96.04064883	92.072761	88.29666565	84.70206247
ADV1013963	3/18/2025	4.463	6/18/2025	100.2147846	100.1643561	100.1139939	100.0636978	100.0134676	99.96330319	99.91320449	99.86317134	99.81320361
ADV1014252	3/31/2025	4.271	3/31/2031	123.4578954	117.1624349	111.2377764	105.6600556	100.4070633	95.45812254	90.79397561	86.39667971	82.24951088
ADV1013629	3/18/2025	4.037	9/18/2029	117.1250676	112.5716266	108.2247663	104.0739872	100.1093813	96.32159501	92.70179566	89.24163894	85.93323949
ADV1013605	3/3/2025	4.368	9/3/2025	101.0485833	100.7804683	100.5137606	100.248449	99.98452259	99.72197056	99.46078218	99.20094682	98.942454
ADV1013764	3/18/2025	4.011	9/20/2027	109.2459936	106.869389	104.5569272	102.3064844	100.1160222	97.98358263	95.90728519	93.8853226	91.91595771
ADV1013897	3/14/2025	4.089	3/14/2028	111.4052237	108.5084746	105.7029802	102.9853139	100.3522013	97.80051165	95.32725111	92.92955531	90.60468299
ADV1014260	3/31/2025	4.005	3/31/2028	111.3460677	108.4034232	105.5547806	102.7966395	100.1256486	97.53859918	95.03241793	92.60416042	90.25100507
ADV1013875	3/13/2025	4.103	9/5/2029	117.2777467	112.7582818	108.4422954	104.3194637	100.3800486	96.61486037	93.01522348	89.57294464	86.28028295

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ADV1014107	3/25/2025	4.449	6/25/2025	100.2912302	100.2212056	100.1512866	100.0814727	100.011764	99.94215997	99.87266056	99.80326549	99.73397452
ADV1013724	3/7/2025	4.17	2/11/2026	102.679069	101.9656119	101.2620889	100.5682934	99.88402417	99.20908577	98.54328794	97.88644563	97.23837871
ADV1013777	3/12/2025	4.022	8/31/2028	113.0341357	109.6386973	106.3647944	103.2073201	100.1614184	97.22246946	94.38607657	91.64805353	89.00441297
ADV1013799	3/11/2025	4.331	9/11/2025	101.1238016	100.8332792	100.5444183	100.2572046	99.97162396	99.68766238	99.40530605	99.12454131	98.84535465
ADV1014259	3/31/2025	3.999	9/30/2027	109.3287381	106.9229011	104.5826424	102.3058168	100.0903613	97.93429213	95.83570071	93.79275069	91.80367466
ADV1013832	3/12/2025	4.46	6/25/2025	100.2941813	100.2240432	100.1540109	100.084084	100.0142622	99.94454546	99.87493345	99.80542594	99.7360227
ADV1014044	3/21/2025	4.047	10/10/2028	113.5471756	110.0302394	106.6428451	103.3795387	100.2351248	97.20465309	94.28340539	91.46688354	88.75079794
ADV1013765	3/18/2025	4.018	3/20/2028	111.268333	108.3570329	105.5379122	102.80752	100.1625566	97.59986532	95.11642582	92.70934702	90.37586075
ADV1013728	3/7/2025	4.081	3/7/2029	115.2790944	111.3108511	107.5034863	103.8495466	100.3419707	96.97406518	93.73948369	90.63220618	87.64652018
ADV1013631	3/14/2025	3.983	9/14/2027	109.1135472	106.7554568	104.4606353	102.2269721	100.0524431	97.93510596	95.87309676	93.86462563	91.90797346
ADV1014089	3/24/2025	4.38	9/17/2025	101.1986624	100.8915213	100.5862373	100.2827934	99.98117315	99.68135992	99.38333744	99.08708965	98.79260063
ADV1013699	3/6/2025	4.07	3/6/2028	111.2668564	108.3940925	105.6112485	102.9149334	100.3019089	97.76908167	95.3134953	92.93232346	90.62286294
ADV1013669	3/5/2025	4.078	9/8/2026	105.002908	103.7017006	102.4299039	101.1865193	99.97059291	98.7812138	97.6175112	96.47865237	95.3638406
ADV1014263	3/31/2025	4.051	3/31/2026	103.1486552	102.3001203	101.4655603	100.6446317	99.83700238	99.04235098	98.26036629	97.49074705	96.73320147
ADV1014007	3/20/2025	4.041	4/11/2028	111.5711684	108.594169	105.713176	102.9245794	100.2249249	97.61090658	95.07935917	92.62725175	90.25168103
ADV1013859	3/13/2025	4.44	6/13/2025	100.158199	100.1217797	100.0854031	100.0490692	100.0127779	99.97652913	99.94032276	99.90415875	99.86803701
ADV1013659	3/5/2025	4.486	6/5/2025	100.0712011	100.0571892	100.0431906	100.0292054	100.0152334	100.0012747	99.9873293	99.97339712	99.95947816
ADV1013811	3/11/2025	4.097	3/25/2026	103.0682939	102.2374809	101.4200857	100.6157848	99.82426506	99.04522319	98.27836544	97.52340723	96.78007281
ADV1014247	3/31/2025	4.102	3/29/2030	119.3240657	114.17562	109.2850316	104.6380153	100.2211496	96.02182049	92.02816883	88.22904117	84.6139444
ADV1014041	3/21/2025	4.022	1/18/2028	110.5917842	107.8658361	105.221959	102.6571629	100.1685884	97.75349936	95.40927721	93.13341463	90.92351009
ADV1013833	3/12/2025	4.478	6/12/2025	100.1486063	100.1149844	100.0814011	100.0478562	100.0143496	99.98088144	99.94745149	99.91405972	99.88070607
ADV1013591	3/3/2025	4.194	3/3/2026	102.9122203	102.1426975	101.3846997	100.6379693	99.90225613	99.17731741	98.4629175	97.75882758	97.06482539
ADV1013599	3/14/2025	4.101	3/14/2029	115.4281794	111.4376797	107.6096371	103.9365251	100.4112103	97.02692926	93.77726735	90.65613832	87.65776557
ADV1013570	3/3/2025	4.214	3/3/2026	102.9275479	102.1579604	101.3998988	100.6531051	99.91732928	99.19232861	98.47786738	97.77371676	97.07965451
ADV1013771	3/18/2025	4.009	3/20/2028	111.2427779	108.3318424	105.5130775	102.7830327	100.1384083	97.5760482	95.09293212	92.68616926	90.3529917
ADV1013750	3/10/2025	4.126	3/10/2026	102.9332765	102.1443529	101.367548	100.6025839	99.84919064	99.10710687	98.37607885	97.65586042	96.94621273
ADV1014157	3/27/2025	4.125	3/27/2026	103.16847	102.3308687	101.506891	100.696206	99.89849376	99.11344425	98.3407574	97.58014254	96.83131803
ADV1013725	3/7/2025	4.102	4/8/2026	103.2212028	102.3510877	101.4956717	100.6545841	99.82746653	99.0139726	98.21376723	97.42652628	96.6519361
ADV1013717	3/7/2025	4.132	3/19/2026	103.0337969	102.2196715	101.4184409	100.6298	99.85345323	99.08911429	98.33650566	97.59535836	96.86541157
ADV1013575	3/3/2025	4.376	9/3/2025	101.0507167	100.782591	100.5158726	100.2505504	99.98661348	99.72405095	99.46285212	99.20300637	98.94450322
ADV1013772	3/18/2025	4.095	3/15/2030	119.1605802	114.0549561	109.2033215	104.5916405	100.2067297	96.03620156	92.06841183	88.292411	84.69789893
ADV1013753	3/10/2025	4.022	3/10/2027	107.0600119	105.2434452	103.4667519	101.7287373	100.0282535	98.36419765	96.73550925	95.14116839	93.58019368
ADV1014067	3/24/2025	4.468	6/24/2025	100.2815183	100.2142898	100.1471607	100.0801308	100.0131999	99.94636779	99.87963423	99.81299902	99.74646194

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ADV1013956	3/18/2025	4.148	11/18/2026	105.9198461	104.4271244	102.9631467	101.5271537	100.1184125	98.73621552	97.37987884	96.04874176	94.74216559
ADV1013755	3/14/2025	4.101	3/14/2030	119.1805641	114.0772458	109.2276694	104.6178156	100.2345165	96.06539943	92.09883447	88.32388549	84.73026509
ADV1013768	3/17/2025	4.018	3/17/2028	111.2365644	108.3339545	105.5230273	102.8003453	100.1626224	97.60671612	95.12962029	92.72845819	90.40047605
ADV1013671	3/5/2025	4.087	3/5/2027	107.1189081	105.315435	103.5513057	101.8253242	100.1363431	98.48326084	96.86501961	95.28060299	93.72903396
ADV1013972	3/18/2025	4.1	3/15/2028	111.4468331	108.5467421	105.7380814	103.0174198	100.3814778	97.82712003	95.35134744	92.95129068	90.62420346
ADV1013598	3/14/2025	4.061	3/14/2028	111.3261827	108.430555	105.6261551	102.9095573	100.2774878	97.72681704	95.25455167	92.85782814	90.53390589
ADV1013633	3/4/2025	4.006	3/4/2027	106.9631286	105.1638103	103.4037019	101.681608	99.99638186	98.34692301	96.73217478	95.15112215	93.60278958
ADV1014047	3/21/2025	3.942	3/21/2028	111.2700143	108.3512744	105.5251215	102.7880879	100.1368576	97.56825826	95.07925424	92.66693984	90.3285328
ADV1013621	3/4/2025	4.006	9/17/2026	105.0151741	103.6931122	102.3982037	101.1296184	99.88655976	98.66826405	97.47399803	96.30305767	95.15476665
ADV1013895	3/14/2025	4.113	9/14/2026	105.1180886	103.8021977	102.5142206	101.2532703	100.0184976	98.80908906	97.62426511	96.46327833	95.32541177
ADV1013766	3/18/2025	4.072	3/19/2029	115.3690274	111.3657939	107.5260546	103.8422335	100.3071491	96.91399059	93.65629733	90.52793837	87.52309378
ADV1013775	3/18/2025	4.095	3/15/2030	119.1605802	114.0549561	109.2033215	104.5916405	100.2067297	96.03620156	92.06841183	88.292411	84.69789893
ADV1013896	3/14/2025	4.097	3/15/2027	107.252632	105.4206502	103.6291181	101.8768406	100.1626683	98.48549515	96.84425698	95.23792898	93.6655241
ADV1013715	3/7/2025	3.924	3/8/2027	106.9899516	105.1771951	103.4041714	101.6696822	99.97257689	98.3117502	96.68614017	95.09472578	93.536525
ADV1014127	3/26/2025	4.448	6/24/2025	100.279803	100.2125943	100.145485	100.0784748	100.0115637	99.94475124	99.87803736	99.8114218	99.74490434
ADV1013634	3/4/2025	3.989	3/6/2028	111.0402739	108.1707189	105.3910073	102.6977502	100.0877119	97.55780107	95.10506373	92.72667556	90.41993537
ADV1013754	3/14/2025	4.021	3/15/2027	107.1150476	105.2843463	103.494071	101.743027	100.0300656	98.35408165	96.71401131	95.10883041	93.53755247
ADV1013752	3/10/2025	4.046	9/10/2026	104.9844225	103.6786939	102.4018682	101.152984	99.93112261	98.7354056	97.56499271	96.41907973	95.29689658
ADV1013971	3/18/2025	4.103	9/9/2027	109.3335786	106.9870558	104.7031585	102.4797843	100.3149184	98.20662903	96.15306346	94.15244395	92.2030641
ADV1013672	3/5/2025	4.085	3/6/2028	111.3090288	108.435681	105.652267	102.9553953	100.3418272	97.80846892	95.35236374	92.97068488	90.66072879
ADV1013812	3/11/2025	4.062	6/25/2026	104.0619577	102.9718272	101.9045884	100.8595248	99.83594988	98.83320489	97.85065796	96.88770252	95.94375609
ADV1013807	3/11/2025	4.024	9/11/2026	104.9674929	103.6595675	102.3802916	101.1287223	99.90395838	98.70513783	97.53143565	96.38206191	95.25625988
ADV1013767	3/17/2025	4.011	9/17/2027	109.2122228	106.8444859	104.5404627	102.2980357	100.1151735	97.9899259	95.9204204	93.9048583	91.94151132
ADV1014141	3/27/2025	4.05	9/28/2026	105.2944891	103.9434977	102.6169864	101.3143333	100.0349373	98.77821722	97.54361131	96.33057599	95.13858533
ADV1013814	3/11/2025	4.034	3/11/2027	107.0930048	105.2734072	103.4937971	101.7529795	100.0498066	98.38317469	96.75202271	95.1553298	93.59211344
ADV1014174	3/27/2025	4.46	6/27/2025	100.3141343	100.2385095	100.1630028	100.087614	100.0123427	99.93718878	99.86215189	99.78723179	99.71242821
ADV1014010	3/20/2025	4.058	7/11/2028	112.6055493	109.3580691	106.2228958	103.1954824	100.2714954	97.44680291	94.71746449	92.0797204	89.52998235
ADV1013954	3/18/2025	4.214	5/18/2026	103.7651831	102.7819897	101.8174799	100.8711239	99.94241185	99.03085287	98.13597413	97.25732004	96.39445151
ADV1013721	3/7/2025	4.125	3/10/2026	102.9326499	102.1437362	101.3669411	100.6019865	99.84860261	99.10652798	98.37550891	97.65529928	96.94566019
ADV1013770	3/18/2025	4.019	3/18/2027	107.1457551	105.3065922	103.5081884	101.7493491	100.0289247	98.34580869	96.69893513	95.08727714	93.50984506
ADV1013776	3/18/2025	4.095	3/15/2030	119.1605802	114.0549561	109.2033215	104.5916405	100.2067297	96.03620156	92.06841183	88.292411	84.69789893
ADV1013906	3/14/2025	4.05	9/14/2026	105.1282999	103.8108887	102.5214462	101.2590831	100.022948	98.81222531	97.62613349	96.46392325	95.32487586
ADV1013936	3/17/2025	4.481	6/9/2025	100.1141045	100.0889108	100.0637439	100.0386036	100.0134901	99.98840324	99.96334295	99.93830922	99.91330199

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1013579	3/3/2025	4.126	9/3/2026	105.0051479	103.7154771	102.4564764	101.2270549	100.0261728	98.85283902	97.70610779	96.58507649	95.48888304
ADV1013757	3/17/2025	4.021	3/17/2028	111.2450579	108.3423271	105.531282	102.8084849	100.1706496	97.61463354	95.1374305	92.73616365	90.40807916
ADV1014009	3/20/2025	4.041	4/11/2028	111.5711684	108.594169	105.713176	102.9245794	100.2249249	97.61090658	95.07935917	92.62725175	90.25168103
ADV1013965	3/18/2025	4.368	9/18/2025	101.2067645	100.8965801	100.5882875	100.2818696	99.97730917	99.67458925	99.37369314	99.07460432	98.77730647
ADV1014158	3/27/2025	4.462	6/25/2025	100.2918327	100.221823	100.1519188	100.0821198	100.0124258	99.94283658	99.87335192	99.80397158	99.73469532
ADV1014209	3/28/2025	4.023	3/29/2027	107.2781399	105.4077937	103.5794427	101.7918917	100.0439874	98.33461689	96.66270558	95.02721583	93.42714538
ADV1013726	3/7/2025	4.123	3/9/2026	102.9204753	102.1343644	101.3602865	100.5979666	99.84713767	99.10754102	98.37892554	97.66104757	96.95367066
ADV1013891	3/14/2025	4.41	7/14/2025	100.4987318	100.3751678	100.251921	100.1289901	100.0063738	99.88407095	99.76208027	99.64040052	99.51903046
ADV1013760	3/17/2025	4.089	9/17/2029	117.3412772	112.7860473	108.4373051	104.2845588	100.3179075	96.52800516	92.9060258	89.44363187	86.13294444
ADV1014249	3/31/2025	4.102	3/29/2030	119.3240657	114.17562	109.2850316	104.6380153	100.2211496	96.02182049	92.02816883	88.22904117	84.6139444
ADV1013644	3/4/2025	4.088	3/5/2029	115.2855442	111.322747	107.5204063	103.8710887	100.367752	97.00372185	93.77267025	90.66859508	87.68580124
ADV1013593	3/3/2025	4.105	3/1/2030	119.0796198	114.0149021	109.200406	104.6223377	100.2677448	96.12445975	92.18104736	88.42675647	84.85147477
ADV1013576	3/3/2025	4.019	3/3/2027	107.1024011	105.3022731	103.5413577	101.8184549	100.132414	98.48213101	96.86654624	95.28464188	93.73544
ADV1014129	3/26/2025	4.132	3/26/2026	103.1636324	102.3288103	101.5075237	100.6994452	99.90425747	99.12165357	98.35133612	97.59301709	96.84641738
ADV1014194	3/28/2025	4.435	6/27/2025	100.3120346	100.2364237	100.160931	100.0855561	100.0102988	99.93515872	99.86013571	99.78522947	99.71043972
ADV1013769	3/17/2025	4.085	9/17/2029	117.3238697	112.7690143	108.4206342	104.268238	100.3019255	96.51235092	92.89068879	89.42860199	86.11821199
ADV1014147	3/27/2025	4.132	3/27/2026	103.1742953	102.3366674	101.5126635	100.7019526	99.9042147	99.11913984	98.34642793	97.58578827	96.83693925
ADV1014240	3/31/2025	4.117	3/30/2029	115.6566954	111.6174592	107.7442538	104.0293839	100.4655511	97.04583087	93.76365186	90.61277581	87.58727897
ADV1014204	3/28/2025	3.947	3/29/2027	107.2703664	105.3976968	103.5671149	101.7774219	100.027461	98.31611578	96.64230851	95.00499853	93.40318066
ADV1013626	3/14/2025	4.024	9/14/2028	113.1918969	109.7539758	106.4403598	103.24584	100.1654582	97.19449331	94.32844796	91.56303685	88.89417513
ADV1014126	3/26/2025	4.446	6/26/2025	100.3020326	100.2292095	100.156498	100.0838981	100.0114093	99.9390316	99.86676458	99.79460805	99.72256176
ADV1013589	3/3/2025	4.374	9/3/2025	101.0501834	100.7820604	100.5153446	100.2500251	99.98609076	99.72353085	99.46233463	99.20249149	98.94399091
ADV1014119	3/26/2025	4.393	8/13/2025	100.8219927	100.6140255	100.4069231	100.2006799	99.99529049	99.79074957	99.58705179	99.38419187	99.18216458
ADV1013969	3/18/2025	4.227	3/18/2026	103.0984412	102.2867401	101.4878518	100.7014741	99.9273142	99.16508852	98.41452213	97.67534851	96.94730924
ADV1014081	3/24/2025	4.114	3/24/2028	111.5836095	108.6567894	105.8229087	103.0784955	100.4202283	97.84492898	95.34955505	92.93119352	90.58705436
ADV1014239	3/31/2025	4.064	3/31/2028	111.5153665	108.5702817	105.719258	102.958793	100.2855339	97.69626992	95.18792612	92.75755642	90.40233769
ADV1014188	3/28/2025	4.442	6/27/2025	100.312576	100.2369639	100.1614698	100.0860936	100.010835	99.93569363	99.8606693	99.78576175	99.71097069
ADV1013928	3/17/2025	4.092	3/17/2028	111.4460714	108.5404805	105.726644	103.0011222	100.3606265	97.80201254	95.32227197	92.91852612	90.58801934
ADV1014036	3/21/2025	4.005	3/21/2028	111.2412662	108.3275992	105.5062648	102.773808	100.1269248	97.56245436	95.07737177	92.66878151	90.33391094
ADV1013786	3/10/2025	4.395	3/1/2035	126.8553389	119.0552883	111.8907316	105.3033592	99.24063843	93.65520591	88.50432779	83.74941888	79.35561446
ADV1014070	3/24/2025	4.468	6/24/2025	100.2815183	100.2142898	100.1471607	100.0801308	100.0131999	99.94636779	99.87963423	99.81299902	99.74646194
ADV1014043	3/21/2025	4.043	9/12/2028	113.2323689	109.7994812	106.490528	103.3003143	100.2238959	97.25656515	94.39383867	91.63144462	88.96531147
ADV1013759	3/17/2025	4.076	3/19/2029	115.3845753	111.3810514	107.5410303	103.8569358	100.3215857	96.92816927	93.67022545	90.54162301	87.5365418

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1014218	3/31/2025	4.03	3/30/2029	115.3192918	111.2865515	107.4196449	103.7108843	100.1529785	96.73900994	93.46241387	90.31695833	87.29672561
ADV1013773	3/17/2025	4.096	3/15/2030	119.1655778	114.059835	109.2080862	104.5962954	100.2112788	96.04064883	92.072761	88.29666565	84.70206247
ADV1014011	3/20/2025	4.06	8/8/2028	112.9116776	109.581897	106.3694539	103.2694994	100.2774179	97.3888141	94.59950089	91.90548792	89.30297094
ADV1013886	3/14/2025	4.169	3/16/2026	103.0304747	102.2245865	101.4313352	100.650425	99.88156879	99.12448866	98.37891504	97.64458657	96.92124979
ADV1013663	3/5/2025	4.485	6/11/2025	100.1387783	100.1079341	100.0771244	100.0463491	100.0156083	99.98490167	99.95422933	99.92359119	99.89298716
ADV1013595	3/14/2025	4.07	3/14/2028	111.3515887	108.4556006	105.6508489	102.9339076	100.3015029	97.75050459	95.27791935	92.8808833	90.55665567
ADV1013597	3/14/2025	4.091	3/15/2027	107.2417701	105.4098894	103.6184565	101.8662764	100.1521996	98.4751204	96.83397442	95.22773699	93.65542108
ADV1013670	3/7/2025	4.134	3/7/2030	119.2750589	114.1889827	109.354878	104.7588414	100.3878162	96.22953539	92.27246934	88.50577721	84.91926177
ADV1013986	3/19/2025	4.413	7/23/2025	100.5974999	100.4486386	100.3002255	100.1522586	100.0047357	99.85765488	99.71101414	99.56481146	99.41904487
ADV1013779	3/14/2025	4.017	7/31/2028	112.6886169	109.3845781	106.1963579	103.1191978	100.1485668	97.28014869	94.50983023	91.83369019	89.24798902
ADV1013758	3/17/2025	4.047	9/18/2028	113.3120245	109.860709	106.5345293	103.3282457	100.2368689	97.25564719	94.38005295	91.60577102	88.92868725
ADV1013622	3/4/2025	4.008	3/4/2030	118.6405081	113.5778593	108.7658466	104.1906421	99.83926074	95.69950369	91.75990625	88.00968907	84.43871321
ADV1013761	3/18/2025	4.115	3/18/2026	103.0080191	102.1967187	101.3982267	100.6122408	99.83846853	99.07662621	98.32643903	97.58764055	96.85997242
ADV1013714	3/7/2025	3.924	3/8/2027	106.9899516	105.1771951	103.4041714	101.6696822	99.97257689	98.3117502	96.68614017	95.09472578	93.536525
ADV1013594	3/14/2025	4.091	3/15/2027	107.2417701	105.4098894	103.6184565	101.8662764	100.1521996	98.4751204	96.83397442	95.22773699	93.65542108
ADV1013908	3/14/2025	4.115	3/16/2026	103.0433678	102.2366688	101.4426304	100.6609556	99.89135669	99.13355497	98.38728018	97.65227027	96.92827112
ADV1013577	3/3/2025	4.099	3/3/2027	107.1170832	105.3190845	103.5602144	101.8392765	100.1551235	98.50665441	96.89281257	95.31258299	93.76499041
ADV1013673	3/5/2025	4.165	3/5/2030	119.4060917	114.3224866	109.4904376	104.8960706	100.5263563	96.36905421	92.41265991	88.64635636	85.05996889
ADV1013970	3/18/2025	4.123	3/18/2027	107.3348859	105.493955	103.6938161	101.9332737	100.2111775	98.52641989	96.87793419	95.26469274	93.68570511
ADV1013751	3/10/2025	4.046	3/10/2026	102.9254542	102.1358306	101.3583473	100.5927254	99.83869461	99.09599262	98.36436512	97.64356532	96.93335374
ADV1013762	3/18/2025	4.021	3/18/2027	107.1493922	105.3101953	103.5117581	101.7528861	100.0324296	98.34928199	96.70237741	95.09068898	93.51322699
ADV1013718	3/7/2025	4.215	1/7/2026	102.3347306	101.7190611	101.110813	100.5098524	99.91604869	99.32927435	98.7494049	98.17631875	97.60989719
ADV1013632	3/18/2025	4.037	9/18/2029	117.1250676	112.5716266	108.2247663	104.0739872	100.1093813	96.32159501	92.70179566	89.24163894	85.93323949
ADV1014143	3/27/2025	4.047	9/28/2026	105.2904543	103.9394915	102.6130083	101.3103827	100.0310138	98.77432039	97.53974069	96.32673115	95.13476588
ADV1013933	3/17/2025	4.166	8/31/2029	117.4962149	112.9864106	108.6790098	104.563751	100.6309558	96.87149263	93.27674183	89.83856365	86.54926851
ADV1014008	3/20/2025	4.041	4/11/2028	111.5711684	108.594169	105.713176	102.9245794	100.2249249	97.61090658	95.07935917	92.62725175	90.25168103
ADV1014151	3/27/2025	4.117	4/5/2028	111.7237387	108.7615082	105.8942837	103.1185122	100.4307928	97.82786988	95.30662586	92.86407448	90.49735469
ADV1014264	3/31/2025	3.924	3/31/2027	107.2507922	105.372842	103.5371992	101.7426649	99.9880817	98.27233216	96.59433699	94.95305362	93.34747462
ADV1014163	3/31/2025	4.207	3/29/2030	119.8369134	114.6761278	109.7736504	105.1151757	100.6872628	96.47727957	92.47334944	88.66430254	85.03963017
ADV1014208	3/28/2025	4.046	9/28/2026	105.1931329	103.8443758	102.5200404	101.2195067	99.94217546	98.68746726	97.45482186	96.24369729	95.05356913
ADV1014103	3/25/2025	4.451	6/25/2025	100.2913741	100.2213491	100.1514297	100.0816155	100.0119064	99.94230205	99.87280229	99.80340686	99.73411554
ADV1013625	3/4/2025	4.136	3/4/2026	102.8782504	102.1061114	101.3455803	100.5963964	99.85830683	99.13106624	98.41443644	97.70818619	97.0120909
ADV1013930	3/17/2025	4.029	3/17/2027	107.2829016	105.4428475	103.6435574	101.8838324	100.1625191	98.47850719	96.83072786	95.21815152	93.63978612

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1014154	3/27/2025	4.111	3/29/2027	107.4414517	105.5695429	103.7396573	101.9505989	100.2012137	98.49038814	96.81704686	95.18015159	93.57869943
ADV1013627	3/14/2025	4.038	9/14/2029	117.0887551	112.5475505	108.2119105	104.0713926	100.1161434	96.33686262	92.72476816	89.27156452	85.96941291
ADV1014045	3/21/2025	4.051	11/14/2028	113.9331507	110.3120228	106.8277322	103.4743654	100.2462973	97.1381755	94.1449054	91.26163644	88.48374898
ADV1013398	4/1/2025	4.341	4/1/2030	120.5264798	115.3407457	110.4147397	105.7340705	101.285217	97.05547091	93.03288431	89.20622011	85.56490637
ADV1013399	4/1/2025	4.267	3/31/2028	112.1025794	109.1490974	106.2898799	103.5214178	100.840352	98.24346563	95.72767791	93.29003716	90.92771486
ADV1013400	4/1/2025	4.267	3/31/2028	112.1025794	109.1490974	106.2898799	103.5214178	100.840352	98.24346563	95.72767791	93.29003716	90.92771486
ADV1013401	4/1/2025	4.253	3/31/2028	112.0623914	109.1094884	106.2508359	103.4829253	100.8023976	98.2060368	95.69076225	93.25362271	90.89179003
ADV1013780	5/1/2025	4.084	5/1/2030	119.5522624	114.3044739	109.324019	104.5958431	100.1058167	95.84067379	91.7879547	87.93595289	84.27366577
ADV1013781	5/1/2025	3.979	5/1/2028	111.6085477	108.5745596	105.6401422	102.8014856	100.0549471	97.39704345	94.82444234	92.33395537	89.92253084
ADV1013783	5/1/2025	3.979	5/1/2028	111.6085477	108.5745596	105.6401422	102.8014856	100.0549471	97.39704345	94.82444234	92.33395537	89.92253084
ADV1013784	5/1/2025	3.985	5/1/2028	111.626287	108.592036	105.6573622	102.8184554	100.0716729	97.4135311	94.84069757	92.3499837	89.93833763
ADV1014369	4/3/2025	3.869	4/3/2030	118.2342801	113.0980908	108.2201675	103.5861643	99.18260416	94.99682192	91.01691155	87.23167678	83.63058536
ADV1015755	5/22/2025	4.489	7/18/2025	100.5425843	100.4088451	100.2754769	100.142478	100.0098469	99.87758194	99.74568168	99.61414453	99.48296895
ADV1015622	5/19/2025	4.184	5/19/2026	103.8158636	102.8286635	101.8602886	100.9102033	99.97789217	99.06285902	98.164626	97.28273277	96.41673567
ADV1015091	4/30/2025	4.518	6/30/2025	100.3470737	100.2633634	100.1797908	100.0963556	100.0130574	99.92989595	99.84687089	99.76398191	99.68122869
ADV1015548	5/15/2025	4.492	6/16/2025	100.1839088	100.1394098	100.0949668	100.0505796	100.0062481	99.96197232	99.91775205	99.8735872	99.82947767
ADV1015378	5/9/2025	4.493	6/9/2025	100.1054474	100.0804179	100.055415	100.0304386	100.0054888	99.98056545	99.95566852	99.93079797	99.90595375
ADV1014838	4/23/2025	4.209	2/11/2026	102.704556	101.9910185	101.2874155	100.5935401	99.90919144	99.23417385	98.56829713	97.91137622	97.26323102
ADV1014855	4/24/2025	3.917	1/18/2028	110.3115714	107.5893925	104.9491973	102.3879988	99.90293999	97.49128745	95.15042493	92.87784749	90.67115584
ADV1015716	5/21/2025	4.107	11/23/2026	106.0230449	104.5138013	103.0339039	101.58257	100.1590447	98.76259903	97.39252896	96.04815451	94.72881854
ADV1015980	5/29/2025	4.489	7/29/2025	100.6643616	100.4999664	100.3361093	100.1727876	100.0099987	99.84774009	99.68600912	99.52480325	99.36411993
ADV1015149	5/1/2025	4.498	8/1/2025	100.7039438	100.5305463	100.3577427	100.1855297	100.0139046	99.84286415	99.67240551	99.50252571	99.33322182
ADV1014346	4/3/2025	3.906	4/3/2030	118.4155473	113.2749852	108.3928493	103.7547864	99.34731264	95.15775632	91.17420524	87.38545731	83.78097471
ADV1015979	5/29/2025	4.492	7/18/2025	100.5418384	100.4082146	100.2749614	100.1420772	100.0095605	99.87740967	99.74562318	99.61419948	99.48313705
ADV1015259	5/6/2025	4.011	5/1/2030	119.1883874	113.9494932	108.9776011	104.2576717	99.77559006	95.51810366	91.47276571	87.62788195	83.97246139
ADV1014293	4/1/2025	3.972	4/15/2027	107.3852278	105.4663947	103.5916196	101.7596297	99.96919738	98.21913809	96.50830867	94.83560559	93.19996326
ADV1015428	5/12/2025	4.5	6/12/2025	100.1390684	100.1056981	100.072366	100.0390721	100.0058164	99.97259859	99.93941881	99.90627692	99.87317285
ADV1015983	5/29/2025	4.498	6/12/2025	100.1361206	100.102821	100.0695595	100.0363361	100.0031508	99.97000337	99.93689384	99.90382213	99.87078817
ADV1015513	5/14/2025	4.48	8/14/2025	100.8442957	100.6346853	100.425958	100.2181084	100.0111307	99.80501949	99.59976918	99.39537433	99.19182953
ADV1015602	5/16/2025	4.132	12/16/2026	106.2261939	104.6539191	103.1130269	101.6026495	100.1219506	98.67012417	97.24639287	95.85000689	94.48024273
ADV1014283	4/1/2025	4.09	4/1/2030	119.2981769	114.1420403	109.2445488	104.5913601	100.1689993	95.96480212	91.96686232	88.16398234	84.54562772
ADV1016023	5/29/2025	4.018	10/29/2027	109.6894135	107.2000324	104.7805259	102.4285395	100.1418121	97.91817193	95.75553232	93.65188799	91.60531124
ADV1014916	4/25/2025	4.82	4/25/2039	149.3697463	133.8701394	120.2778343	108.3417703	97.84543172	88.60192184	80.44976182	73.24930471	66.87967181

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1014852	4/24/2025	3.938	2/16/2027	106.6438435	104.8944497	103.1824373	101.5066727	99.8660687	98.25958175	96.68620993	95.14499081	93.63499941
ADV1014331	4/3/2025	3.804	10/5/2026	105.0427378	103.675438	102.3325422	101.0134521	99.71758846	98.44439039	97.19331468	95.96383508	94.75544162
ADV1014992	4/29/2025	3.756	10/12/2027	108.8767765	106.4437163	104.0778383	101.7769167	99.53881246	97.36146954	95.24291105	93.18123579	91.17461489
ADV1015501	5/14/2025	4.215	11/16/2026	105.9958586	104.5081375	103.0489606	101.6175768	100.2132606	98.83531151	97.48305255	96.15582955	94.85301009
ADV1015920	5/28/2025	4.122	2/24/2027	107.0660472	105.2887458	103.5497915	101.848008	100.1822678	98.55148928	96.95463477	95.39070784	93.85875142
ADV1015733	5/21/2025	4.45	9/22/2025	101.2666257	100.9474199	100.6302272	100.3150287	100.0018056	99.69053928	99.38121142	99.0738039	98.76829883
ADV1015031	4/29/2025	4.453	7/29/2025	100.6632825	100.4982919	100.3338412	100.1699279	100.0065494	99.84370302	99.68138621	99.51959641	99.35833105
ADV1015364	5/9/2025	4.487	7/11/2025	100.4656957	100.3513443	100.2372674	100.1234638	100.0099327	99.89667299	99.78368365	99.67096367	99.55851207
ADV1015739	5/21/2025	4.182	11/23/2026	106.0287736	104.5212393	103.0429909	101.5932484	100.1712588	98.77629513	97.40765535	96.06466127	94.74665752
ADV1015960	5/29/2025	4.501	6/30/2025	100.3407962	100.2573895	100.17412	100.0909874	100.0079913	99.92513147	99.84240753	99.75981917	99.67736608
ADV1015209	5/5/2025	4.156	5/5/2026	103.5629846	102.6167795	101.6879017	100.7758778	99.88025171	99.00058343	98.1364487	97.2874382	96.45315687
ADV1015128	5/1/2025	4.563	6/2/2025	100.0281942	100.02263	100.0170707	100.0115162	100.0059666	100.0004217	99.9948817	99.98934646	99.98381602
ADV1015967	5/29/2025	4.478	8/28/2025	100.9973427	100.7487945	100.5014697	100.2553593	100.0104542	99.76674567	99.52422498	99.28288345	99.0427125
ADV1016051	5/30/2025	4.151	10/30/2026	105.6993052	104.2612482	102.8499445	101.4647113	100.1048887	98.76983848	97.45894339	96.17160626	94.90724912
ADV1014831	4/23/2025	3.882	4/23/2027	107.4402035	105.4957732	103.5965007	101.7410667	99.92819915	98.15667119	96.42529939	94.73294178	93.07849618
ADV1015461	5/15/2025	4.208	5/15/2030	120.2975224	114.9925628	109.9595529	105.1830723	100.6486554	96.34272681	92.25254257	88.36613449	84.67225915
ADV1015008	4/29/2025	4.474	7/10/2025	100.4547285	100.3430391	100.2316113	100.120444	100.0095364	99.8988875	99.78849634	99.67836199	99.56848351
ADV1015283	5/7/2025	3.886	5/8/2028	111.4030597	108.3529265	105.4035353	102.5510063	99.79163116	97.12186481	94.53831711	92.03774519	89.61704616
ADV1015832	5/27/2025	4.5	6/26/2025	100.2956794	100.2234043	100.1512401	100.0791866	100.0072434	99.93541045	99.86368735	99.7920739	99.72056987
ADV1015800	5/23/2025	3.993	5/24/2027	108.0090153	105.9738193	103.9878243	102.0495319	100.1575	98.31034016	96.5067153	94.74533719	93.02496444
ADV1014723	4/21/2025	4.292	10/21/2025	101.5370398	101.1345336	100.7352035	100.3390119	99.94592185	99.55589695	99.16890137	98.78489985	98.40385765
ADV1016003	5/29/2025	4.704	7/13/2035	139.1407671	127.8853999	117.691319	108.451145	100.0689482	92.45897025	85.54449619	79.25685547	73.53453888
ADV1015012	4/29/2025	3.756	4/28/2028	110.9151268	107.8997366	104.9831297	102.1615348	99.43134623	96.78911503	94.23154178	91.755469	89.3578743
ADV1016024	5/29/2025	4.511	6/5/2025	100.0571031	100.0432378	100.0293857	100.0155469	100.0017212	99.98790859	99.97410914	99.96032279	99.94654952
ADV1015974	5/29/2025	4.5	6/13/2025	100.147506	100.1114278	100.075392	100.0393984	100.0034469	99.96753763	99.93167035	99.89584503	99.86006158
ADV1015254	5/6/2025	3.881	5/1/2028	111.3182176	108.2885232	105.3582923	102.5237183	99.78116203	97.12714346	94.55833347	92.07154664	89.66373417
ADV1014926	4/25/2025	4.083	4/27/2026	103.4036356	102.4802907	101.5734632	100.6827124	99.80761307	98.94775497	98.10274204	97.27219188	96.45573509
ADV1015986	5/29/2025	4.41	11/28/2025	102.0006449	101.4917401	100.9878872	100.4890113	99.99503912	99.5058986	99.02151924	98.54183188	98.06676865
ADV1015561	5/15/2025	4.166	4/15/2030	119.8035661	114.5951459	109.649759	104.9527173	100.4902277	96.24933302	92.21785681	88.38435275	84.73805711
ADV1015633	5/19/2025	4.236	5/19/2026	103.7979154	102.8117908	101.8444562	100.8953773	99.96404018	99.0499498	98.15262956	97.27162023	96.40647925
ADV1015719	5/21/2025	4.449	9/22/2025	101.2663092	100.9471044	100.6299128	100.3147154	100.0014933	99.69022807	99.38090126	99.07349478	98.76799075
ADV1015267	5/6/2025	4.295	5/1/2035	120.5747102	114.8131426	109.4427006	104.4322668	99.75347163	95.38043028	91.28950719	87.45910388	83.86946835
ADV1016015	5/29/2025	4.251	5/29/2026	103.9270173	102.9125896	101.9180118	100.9427047	99.98611169	99.04769731	98.12694639	97.22336307	96.3364699

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ADV1015933	5/28/2025	4.495	7/2/2025	100.3628319	100.2738443	100.1850174	100.0963506	100.0078437	99.91949606	99.83130736	99.74327713	99.65540496
ADV1015323	5/8/2025	4.488	6/20/2025	100.2301421	100.1744483	100.1188306	100.0632889	100.0078232	99.95243319	99.89711877	99.84187977	99.78671603
ADV1015595	5/16/2025	4.191	8/17/2026	104.8739309	103.6310707	102.4177678	101.2329752	100.0756951	98.94497567	97.83990854	96.75962648	95.70330095
ADV1015492	5/14/2025	4.498	6/4/2025	100.0481648	100.0370529	100.0259513	100.01486	100.003779	99.99270811	99.98164747	99.97059702	99.95955676
ADV1014775	4/22/2025	4.147	4/19/2030	119.7473375	114.5288476	109.5744707	104.8694275	100.3998409	96.15267656	92.11568733	88.27736188	84.62687678
ADV1015539	5/15/2025	4.493	6/16/2025	100.1839538	100.1394548	100.0950117	100.0506245	100.006293	99.96201716	99.91779685	99.87363196	99.82952239
ADV1016039	5/30/2025	4.474	8/29/2025	101.0073169	100.7559892	100.5059103	100.2570708	100.0094617	99.76307373	99.51789801	99.2739256	99.03114767
ADV1015365	5/9/2025	4.491	6/9/2025	100.1053957	100.0803662	100.0553634	100.0303871	100.0054373	99.98051401	99.95561713	99.93074662	99.90590244
ADV1015959	5/29/2025	4.501	6/30/2025	100.3407962	100.2573895	100.17412	100.0909874	100.0079913	99.92513147	99.84240753	99.75981917	99.67736608
ADV1015852	5/27/2025	4.499	6/25/2025	100.2842673	100.214779	100.1453954	100.0761162	100.0069413	99.93787035	99.86890319	99.80003957	99.73127926
ADV1015351	5/8/2025	4.492	6/6/2025	100.0717071	100.0550236	100.0383565	100.0217057	100.0050712	99.98845302	99.97185104	99.95526529	99.93869572
ADV1016046	5/30/2025	4.425	10/30/2025	101.6842845	101.2578717	100.8350182	100.4156796	99.99981237	99.58737355	99.17832096	98.77261311	98.37020916
ADV1015045	4/30/2025	4.595	4/30/2037	142.0793515	128.9087896	117.1674997	106.6896545	97.32958914	88.95925152	81.46598693	74.75061131	68.72573427
ADV1014748	4/21/2025	3.844	4/21/2027	107.2069144	105.2729239	103.3836978	101.5379326	99.73437151	97.97180234	96.24905546	94.56500211	92.91855273
ADV1015883	5/28/2025	4.118	2/19/2030	119.0319343	113.9987263	109.2128685	104.6607937	100.3297582	96.2077867	92.28362124	88.5466738	84.98698255
ADV1015871	5/27/2025	4.07	5/27/2027	108.0524239	106.0113262	104.0197127	102.0760718	100.1789489	98.32694392	96.51870824	94.75294302	93.02839667
ADV1015995	5/29/2025	4.51	6/4/2025	100.0457405	100.0346494	100.0235685	100.0124979	100.0014376	99.99038737	99.97934739	99.96831758	99.95729793
ADV1016054	5/30/2025	3.973	5/28/2027	108.0128893	105.9667729	103.9703768	102.0221789	100.1207147	98.26457425	96.45240021	94.68288505	92.95476906
ADV1015546	5/15/2025	4.256	4/15/2026	103.430947	102.5405304	101.6654851	100.8054149	99.95993695	99.12868171	98.31129182	97.50742187	96.71673785
ADV1015007	4/29/2025	4.503	6/11/2025	100.1300523	100.0994162	100.0688144	100.0382469	100.0077134	99.97721403	99.94674868	99.91631729	99.88591979
ADV1015903	5/27/2025	4.519	6/3/2025	100.0348103	100.0264907	100.0181786	100.0098739	100.0015767	99.99328683	99.98500444	99.97672944	99.96846185
ADV1014434	4/7/2025	4.163	11/25/2025	101.8523759	101.3496835	100.8519046	100.3589676	99.87080208	99.38733903	98.90851077	98.43425091	97.96449432
ADV1014367	4/3/2025	3.84	2/5/2027	106.3424297	104.6288477	102.9513883	101.308974	99.70057028	98.12518365	96.58185934	95.06967946	93.58776123
ADV1015989	5/29/2025	4.508	6/5/2025	100.0570612	100.0431959	100.0293439	100.015505	100.0016793	99.98786674	99.9740673	99.96028096	99.9465077
ADV1014405	4/4/2025	3.679	2/4/2028	110.0476002	107.2772921	104.5916716	101.9876022	99.46208722	97.01226172	94.63538613	92.32883961	90.09011391
ADV1014396	4/4/2025	3.643	4/4/2030	117.5030476	112.3701774	107.4961087	102.8664364	98.46762977	94.28697443	90.31251949	86.53302779	82.93792981
ADV1016004	5/29/2025	4.695	5/15/2035	138.6094906	127.5411334	117.5025214	108.3908491	100.1141264	92.58998814	85.74464034	79.51192684	73.83250154
ADV1014355	5/2/2025	3.88	5/2/2029	115.0757608	110.9542851	107.006063	103.2228911	99.59699809	96.12101919	92.78797311	89.59123986	86.52454018
ADV1015932	5/28/2025	4.284	5/28/2026	103.9485101	102.9367358	101.944707	100.9718491	100.0176096	99.08145724	98.16288065	97.26138762	96.3765042
ADV1015604	5/16/2025	4.108	2/16/2027	106.9400904	105.1880154	103.4733717	101.7950241	100.1518842	98.54290691	96.96708921	95.42346739	93.91111531
ADV1015851	5/27/2025	4.476	8/27/2025	100.9860378	100.7402429	100.4956462	100.2522389	100.0100124	99.7689581	99.52906747	99.29033212	99.05274371
ADV1014793	4/22/2025	3.968	10/22/2026	105.3514647	103.9375741	102.5496405	101.18701	99.84904999	98.53514861	97.24471377	95.97717234	94.73196948
ADV1015596	5/16/2025	4.16	5/16/2030	120.066012	114.7639927	109.733992	104.9605753	100.4292642	96.12647196	92.03944431	88.15620398	84.46549944

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ADV1015019	4/29/2025	4.498	6/17/2025	100.1982162	100.1508369	100.1035185	100.0562609	100.009064	99.96192758	99.91485159	99.86783591	99.8208804
ADV1014564	4/14/2025	4.451	7/14/2025	100.4988084	100.3756941	100.2528958	100.1304123	100.0082423	99.88638457	99.76483787	99.64360096	99.52267263
ADV1014908	4/25/2025	4.135	3/25/2026	103.0975087	102.2665278	101.4489673	100.6445036	99.85282355	99.0736237	98.3066103	97.55149871	96.80801311
ADV1014616	4/15/2025	3.87	4/15/2027	107.3258894	105.4050645	103.5283875	101.6945819	99.90241624	98.15070275	96.43829496	94.76408623	93.12700805
ADV1014404	4/4/2025	3.977	4/6/2026	103.0931252	102.2291413	101.3796618	100.5443232	99.72277418	98.91467494	98.11969676	97.33752157	96.56784154
ADV1016014	5/29/2025	4.387	12/31/2025	102.3582121	101.761779	101.1722987	100.5896502	100.0137152	99.44437825	98.88152633	98.3250491	97.77483872
ADV1014319	4/2/2025	4.078	4/2/2026	103.1974891	102.343224	101.5031222	100.676833	99.8640177	99.06434837	98.27750769	97.50318847	96.7410933
ADV1015781	5/22/2025	4.479	8/22/2025	100.9318921	100.7000104	100.4692027	100.2394615	100.0107794	99.78314909	99.55656321	99.33101455	99.10649596
ADV1015171	5/2/2025	4.534	7/3/2025	100.3819541	100.2898775	100.197974	100.1062432	100.0146846	99.92329766	99.83208192	99.74103689	99.65016206
ADV1015165	5/2/2025	4.553	6/2/2025	100.0279543	100.0223909	100.0168323	100.0112786	100.0057297	100.0001856	99.99464629	99.9891118	99.98358211
ADV1015396	5/12/2025	4.501	6/12/2025	100.1391024	100.1057321	100.0724	100.0391061	100.0058503	99.9726325	99.93945268	99.90631076	99.87320667
ADV1015266	5/6/2025	3.883	5/1/2028	111.3241304	108.2943484	105.364032	102.5293746	99.78673699	97.13263903	94.56375156	92.0768891	89.66900278
ADV1016047	5/30/2025	4.495	6/30/2025	100.3401292	100.2567333	100.1734746	100.0903528	100.0073675	99.92451836	99.84180515	99.7592275	99.6767851
ADV1016038	5/30/2025	4.486	7/31/2025	100.6860376	100.5160624	100.3466577	100.1778206	100.0095483	99.84183797	99.67468688	99.50809223	99.34205129
ADV1015497	5/14/2025	4.171	5/14/2030	118.1425444	113.4431177	108.9776785	104.7330672	100.6969404	96.85771547	93.20451969	89.72714254	86.41599181
ADV1014352	5/19/2025	3.823	5/19/2028	111.3228652	108.2438214	105.2674615	102.3897913	99.60699532	96.9154276	94.31160327	91.79219043	89.35400246
ADV1015786	5/22/2025	4.18	5/22/2026	103.8463254	102.8506632	101.8741427	100.9162149	99.97635169	99.05404482	98.14880498	97.2601609	96.38765852
ADV1015402	5/12/2025	4.486	8/12/2025	100.8226751	100.6186417	100.4154452	100.2130804	100.0115421	99.81082525	99.61092468	99.41183539	99.21355236
ADV1016078	5/30/2025	4.146	8/31/2026	104.9900929	103.707438	102.4562104	101.2352642	100.0435086	98.87990464	97.74346234	96.63323755	95.54832948
ADV1015874	5/27/2025	4.125	5/28/2030	119.9977502	114.6641822	109.6059626	104.8073693	100.2536607	95.93100906	91.82643907	87.92777103	84.22356791
ADV1014442	4/7/2025	4.018	4/7/2026	103.1380558	102.2710905	101.4187258	100.5805946	99.75634228	98.9456256	98.14811272	97.36348257	96.59142441
ADV1015677	5/20/2025	4.484	7/9/2025	100.4412415	100.3326322	100.2242708	100.1161563	100.0082878	99.90066454	99.79328558	99.68615007	99.57925714
ADV1015379	5/9/2025	4.487	7/9/2025	100.4433825	100.3346248	100.2261152	100.1178529	100.0098371	99.9020667	99.79454099	99.68725906	99.58022004
ADV1015234	5/6/2025	4.492	6/6/2025	100.0720472	100.0553596	100.0386883	100.0220334	100.0053948	99.98877241	99.97216631	99.95557643	99.93900274
ADV1015720	5/21/2025	4.41	11/21/2025	101.9239403	101.4345126	100.9497675	100.4696381	99.99405852	99.52296437	99.05629234	98.59398032	98.13596739
ADV1015715	5/21/2025	4.48	8/21/2025	100.9211443	100.6920454	100.4639962	100.2369894	100.0110178	99.7860743	99.5621518	99.33924332	99.11734193
ADV1015606	5/16/2025	4.099	3/16/2027	107.2680193	105.4331656	103.6388736	101.8839481	100.1672393	98.48764103	96.84408812	95.23555493	93.66105332
ADV1014868	4/24/2025	3.835	4/26/2027	107.3841614	105.4318624	103.5250836	101.6624898	99.84279387	98.06475491	96.32717584	94.62890179	92.96881827
ADV1014292	4/1/2025	3.976	4/1/2027	107.2301195	105.3520071	103.5162234	101.7215682	99.96688317	98.25104969	96.57298751	94.93165307	93.32603804
ADV1016013	5/29/2025	4.5	6/17/2025	100.1932493	100.1460465	100.0989044	100.0518228	100.0048016	99.95784077	99.91094012	99.86409954	99.81731892
ADV1014751	4/21/2025	4.192	12/22/2025	102.1483488	101.577432	101.0129106	100.4546771	99.90262685	99.35665722	98.81666797	98.28256104	97.75424049
ADV1014375	4/3/2025	3.845	4/5/2027	107.0316068	105.1441817	103.2995326	101.4964399	99.73372697	98.01025768	96.32493507	94.67669969	93.06452802
ADV1015581	5/16/2025	4.138	5/18/2026	103.7599456	102.7758127	101.8103964	100.8631656	99.93360915	99.02123501	98.12556917	97.24615496	96.38255224

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ADV1014492	4/9/2025	3.963	5/1/2028	111.5601923	108.5269035	105.5931667	102.7551725	100.009279	97.35200327	94.78001373	92.29012247	89.87927833
ADV1016049	5/30/2025	4.473	8/29/2025	101.0070671	100.7557401	100.5056617	100.2568229	100.0092144	99.76282708	99.51765198	99.27368017	99.03090285
ADV1015992	5/29/2025	4.109	5/1/2030	118.7766786	113.7601604	108.9982432	104.4765032	100.1814125	96.10027855	92.22118832	88.53295596	85.02507475
ADV1015693	5/20/2025	4.497	6/3/2025	100.0358184	100.0274915	100.0191722	100.0108603	100.0025558	99.99425881	99.98596921	99.97768703	99.96941224
ADV1014857	4/24/2025	3.935	7/14/2028	112.2482463	108.9981264	105.8606845	102.8313476	99.90575782	97.07976076	94.34939478	91.71088059	89.16061162
ADV1014952	4/28/2025	4.305	10/28/2025	101.6166913	101.1945825	100.7759552	100.3607664	99.94897406	99.54053655	99.13541304	98.73356337	98.33494798
ADV1014436	4/7/2025	4.02	3/25/2026	103.0049228	102.1744008	101.3572935	100.5532772	99.76203885	98.98327524	98.21669269	97.46200666	96.71894146
ADV1015609	5/16/2025	4.477	8/14/2025	100.8433514	100.633794	100.4251197	100.2173228	100.0103976	99.80433858	99.5991403	99.39479726	99.19130406
ADV1016019	5/29/2025	4.167	8/31/2026	105.0166894	103.7338567	102.4824542	101.2613361	100.0694114	98.90564121	97.76903537	96.65864968	95.57358328
ADV1015058	4/30/2025	3.648	4/30/2027	107.0663594	105.1059904	103.1915814	101.3217777	99.49527312	97.71080886	95.96717076	94.26318769	92.59772968
ADV1015969	5/30/2025	4.5	6/30/2025	100.3405459	100.2571497	100.1738906	100.0907684	100.0077828	99.92493329	99.84221972	99.75964172	99.67719897
ADV1014851	4/24/2025	3.948	1/13/2027	106.2554965	104.6067146	102.9917945	101.4097595	99.85967029	98.34062336	96.85174902	95.3922099	93.96119944
ADV1014299	4/1/2025	3.996	10/30/2026	105.4816369	104.0452422	102.6355717	101.2519434	99.89369817	98.56019856	97.25082805	95.96499014	94.70210755
ADV1015462	5/15/2025	4.1	10/25/2027	109.8475589	107.367168	104.9561053	102.6120441	100.3327497	98.11607536	95.95995812	93.86241505	91.82153969
ADV1014574	4/14/2025	4.189	6/14/2030	120.4851694	115.0908434	109.977019	105.1275611	100.5273488	96.16220609	92.01883785	88.08477036	84.3482963
ADV1015383	5/9/2025	4.029	5/9/2030	119.7269904	114.4408026	109.4253036	104.6651712	100.1460296	95.85438637	91.7775732	87.90369177	84.22156283
ADV1015168	5/2/2025	4.553	6/2/2025	100.0279543	100.0223909	100.0168323	100.0112786	100.0057297	100.0001856	99.99464629	99.9891118	99.98358211
ADV1015504	5/14/2025	4.454	9/15/2025	101.1912094	100.891504	100.5935784	100.2974169	100.0030037	99.71032331	99.4193603	99.13009956	98.84252607
ADV1015864	5/27/2025	4.346	2/27/2026	102.9799053	102.2210915	101.4734751	100.7368095	100.0108552	99.29537964	98.59015696	97.89496778	97.20959893
ADV1015785	5/22/2025	4.032	3/29/2027	107.4288386	105.5546594	103.7225947	101.931445	100.1800526	98.46730057	96.79211051	95.15344109	93.55028654
ADV1015862	5/27/2025	4.499	6/27/2025	100.3069465	100.2318842	100.1569392	100.0821112	100.0073998	99.93280496	99.85832626	99.78396347	99.70971634
ADV1015759	5/22/2025	4.496	6/23/2025	100.2622338	100.1982776	100.1344142	100.0706435	100.0069651	99.94337902	99.87988492	99.81648265	99.75317201
ADV1014472	4/8/2025	3.997	4/8/2030	118.9065878	113.7399084	108.8334912	104.1728476	99.74436865	95.53526751	91.53352532	87.72784143	84.10758699
ADV1014370	4/3/2025	3.82	4/5/2027	106.9848804	105.0979031	103.2536932	101.4510316	99.68874178	97.96568782	96.280773	94.63293805	93.02115966
ADV1015397	5/12/2025	4.492	7/14/2025	100.4992851	100.3765835	100.2541969	100.132124	100.0103635	99.88891433	99.76777511	99.64694464	99.52642171
ADV1015854	5/27/2025	4.499	6/25/2025	100.2842673	100.214779	100.1453954	100.0761162	100.0069413	99.93787035	99.86890319	99.80003957	99.73127926
ADV1015917	5/28/2025	4.088	5/28/2027	108.0994306	106.0551521	104.060497	102.1139478	100.2140439	98.35937948	96.54860081	94.78040391	93.05353241
ADV1014547	4/14/2025	4.503	6/11/2025	100.1325982	100.101905	100.0712461	100.0406214	100.010031	99.97947471	99.9489525	99.91846432	99.88801009
ADV1015956	5/29/2025	4.484	8/18/2025	100.8873426	100.6668918	100.4474171	100.228912	100.01137	99.79478459	99.5791495	99.36445838	99.15070498
ADV1015774	5/22/2025	4.149	5/22/2029	116.3502534	112.1482569	108.1249171	104.2716682	100.5804017	97.04343915	93.65350735	90.40371437	87.28752771
ADV1014614	4/15/2025	4.324	10/15/2025	101.4856215	101.0998382	100.7169757	100.3370009	99.95988099	99.5855838	99.21407763	98.84533123	98.47931382
ADV1015137	5/1/2025	4.039	5/1/2026	103.4092515	102.4748846	101.5574269	100.656422	99.77143006	98.90202656	98.04780197	97.20836099	96.38332195
ADV1015243	5/6/2025	4.04	8/26/2026	104.7990733	103.5316671	102.2949984	101.0879577	99.90948824	98.75858295	97.63428174	96.53566864	95.46186932

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ADV1015649	5/19/2025	4.422	10/21/2025	101.5846393	101.1832276	100.7849833	100.389869	99.99784786	99.60888351	99.22294024	98.83998288	98.45997681
ADV1015420	5/12/2025	4.387	11/12/2025	101.8146032	101.3503591	100.8903323	100.4344656	99.98270251	99.53498776	99.091267	98.6514869	98.21559504
ADV1015065	4/30/2025	4.517	6/30/2025	100.3469893	100.2632791	100.1797067	100.0962716	100.0129735	99.9298122	99.84678728	99.76389844	99.68114535
ADV1014357	5/19/2025	3.916	5/17/2030	118.8497691	113.5750266	108.5714609	103.8236652	99.3171879	95.03846854	90.97477823	87.11416435	83.44539928
ADV1015329	5/8/2025	4.487	6/20/2025	100.2300857	100.1743919	100.1187743	100.0632327	100.0077671	99.95237712	99.89706276	99.84182382	99.78666015
ADV1014372	4/3/2025	3.873	4/3/2030	118.2538765	113.1172145	108.2388358	103.6043937	99.20041048	95.01422024	91.03391628	87.2483017	83.64684367
ADV1015890	5/27/2025	4.498	6/3/2025	100.0346321	100.0263126	100.0180005	100.0096958	100.0013986	99.99310882	99.98482646	99.9765515	99.96828394
ADV1015889	5/27/2025	4.496	6/17/2025	100.1933974	100.146183	100.0990292	100.051936	100.0049032	99.95793073	99.91101849	99.86416634	99.81737416
ADV1015670	5/20/2025	4.447	9/22/2025	101.2658277	100.9465863	100.6293582	100.3141246	100.0008666	99.68956556	99.38020322	99.07276143	98.7672223
ADV1014861	4/24/2025	3.924	4/26/2027	107.4171714	105.4670968	103.5624453	101.7018861	99.88413577	98.10795711	96.37215653	94.67558246	93.01712355
ADV1014348	5/2/2025	3.91	5/2/2030	118.6948749	113.4653279	108.5026146	103.7916925	99.31844404	95.06961523	91.03275836	87.19617888	83.54888603
ADV1015938	5/28/2025	4.5	6/18/2025	100.2047629	100.1547723	100.1048473	100.0549878	100.0051937	99.95546478	99.90580101	99.85620222	99.80666829
ADV1015021	4/29/2025	3.755	4/29/2027	107.1236076	105.1680446	103.2582234	101.3927985	99.57047282	97.78999592	96.05016176	94.34980689	92.68780864
ADV1015942	5/28/2025	4.495	6/30/2025	100.3404627	100.257046	100.1737666	100.0906241	100.0076182	99.92474845	99.84201466	99.75941647	99.67695356
ADV1015626	5/19/2025	4.497	6/18/2025	100.2061294	100.1560828	100.1061019	100.0561866	100.0063367	99.95655217	99.9068328	99.85717848	99.80758909
ADV1015190	5/2/2025	4.507	8/4/2025	100.7389458	100.5571405	100.3759936	100.1955016	100.0156609	99.83646795	99.65791924	99.48001127	99.30274057
ADV1016025	5/29/2025	4.5	6/18/2025	100.2045943	100.1546099	100.1046911	100.0548378	100.0050499	99.95532722	99.90566964	99.85607703	99.80654927
ADV1015634	5/19/2025	4.191	5/20/2030	120.2579863	114.9401258	109.8955912	105.1088431	100.565307	96.25130791	92.15401025	88.26136209	84.56204322
ADV1015714	5/21/2025	4.494	6/23/2025	100.2622731	100.1983091	100.1344379	100.0706593	100.0069731	99.94337922	99.87987735	99.8164673	99.7531489
ADV1015072	4/30/2025	3.71	4/28/2028	110.7795589	107.7661733	104.8515215	102.0318338	99.30350592	96.66309056	94.10728969	91.63294723	89.23704212
ADV1015598	5/16/2025	4.174	9/16/2026	105.2220073	103.9007683	102.6069525	101.3397104	100.0982277	98.88172363	97.6894493	96.52068589	95.37474321
ADV1015262	5/6/2025	4.311	4/30/2032	126.8077694	119.2969132	112.2988203	105.7755472	99.69215053	94.0164351	88.71872478	83.77165301	79.14997208
ADV1015576	5/16/2025	4.282	1/16/2026	102.4729242	101.8319249	101.1989653	100.5738945	99.95656548	99.34683466	98.74456207	98.14961117	97.56184874
ADV1015586	5/16/2025	4.221	5/18/2026	103.7723383	102.7891172	101.8245798	100.8781965	99.94945717	99.03787111	98.14296545	97.26428461	96.4013895
ADV1015962	5/29/2025	4.415	11/28/2025	102.0031538	101.4942363	100.9903709	100.4914826	99.99749813	99.50834546	99.02395406	98.54425477	98.06917973
ADV1015043	4/30/2025	3.791	12/16/2026	105.6908421	104.1229629	102.5863893	101.0802557	99.60372781	98.1560015	96.73630136	95.34387944	93.97801396
ADV1015827	5/27/2025	4.499	6/27/2025	100.3069465	100.2318842	100.1569392	100.0821112	100.0073998	99.93280496	99.85832626	99.78396347	99.70971634
ADV1015922	5/28/2025	4.049	2/23/2028	111.070479	108.2345999	105.4866226	102.8232385	100.2412893	97.73775854	95.30976427	92.95455189	90.66948737
ADV1014996	4/30/2025	3.837	10/30/2026	105.2494188	103.8147306	102.4067374	101.0247579	99.66813391	98.33622861	97.02842621	95.74413092	94.48276611
ADV1015268	5/6/2025	4.346	11/6/2025	101.7310054	101.2836107	100.8401296	100.4005106	99.96470345	99.53265876	99.1043279	98.6796631	98.2586174
ADV1015485	5/14/2025	4.498	6/4/2025	100.0481648	100.0370529	100.0259513	100.01486	100.003779	99.99270811	99.98164747	99.97059702	99.95955676
ADV1015487	5/14/2025	4.493	6/18/2025	100.2067696	100.156692	100.1066802	100.056734	100.0068533	99.957038	99.90728788	99.85760286	99.8079828
ADV1015540	5/15/2025	4.446	9/23/2025	101.2773527	100.9550913	100.6348787	100.3166954	100.0005223	99.68634014	99.37413022	99.06387396	98.75555304

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ADV1015020	4/29/2025	3.81	12/29/2026	105.862821	104.2581471	102.6859056	101.145182	99.63509604	98.15479978	96.70347633	95.28033837	93.88462676
ADV1015060	4/30/2025	3.707	4/30/2029	114.660479	110.5445685	106.6017415	102.8238036	99.20299136	95.73194793	92.4036991	89.21163159	86.14947239
ADV1014412	4/4/2025	4.429	7/3/2025	100.3768069	100.2844321	100.192231	100.1002031	100.0083479	99.91666501	99.82515386	99.73381396	99.64264482
ADV1015565	5/15/2025	4.499	6/4/2025	100.0480059	100.0368954	100.0257953	100.0147053	100.0036256	99.99255613	99.98149687	99.9704478	99.9594089
ADV1014402	4/4/2025	3.778	4/3/2030	117.7883194	112.6628848	107.7953221	103.1713029	98.77736721	94.6008659	90.62990812	86.85331199	83.26055894
ADV1015246	5/6/2025	4.119	5/6/2026	103.5392755	102.5904253	101.6590033	100.7445319	99.84655083	98.96461643	98.0983008	97.24719115	96.41088913
ADV1015092	4/30/2025	3.784	10/30/2026	105.1734826	103.739363	102.3319285	100.9504983	99.59441415	98.26303968	96.9557593	95.67197744	94.41111771
ADV1014448	4/7/2025	3.876	4/7/2027	107.1113563	105.2175379	103.3667523	101.5577696	99.7894028	98.06050616	96.36997352	94.71673661	93.09976353
ADV1014919	4/25/2025	4.48	6/25/2025	100.288286	100.218523	100.1488652	100.0793122	100.0098639	99.94051992	99.87128016	99.80214436	99.73311227
ADV1014336	4/3/2025	4.08	3/19/2026	102.9925915	102.1786752	101.3776513	100.5892147	99.81306982	99.04893045	98.29651913	97.5555669	96.825813
ADV1015724	5/22/2025	4.091	5/24/2027	108.0610289	106.0280068	104.0440831	102.107764	100.2176117	98.37224192	96.5703212	94.81056504	93.09173549
ADV1014288	4/1/2025	4.451	7/1/2025	100.3572569	100.2704536	100.1838003	100.0972965	100.0109418	99.92473592	99.83867836	99.7527688	99.66700685
ADV1014796	4/22/2025	3.832	4/22/2027	107.332791	105.3922312	103.4966847	101.6448382	99.83542506	98.06722398	96.33905657	94.64978574	92.99831397
ADV1014617	4/15/2025	4.092	4/15/2026	103.285818	102.3960999	101.5217445	100.6623558	99.81755141	98.98696166	98.17022945	97.3670095	96.57696796
ADV1014345	5/2/2025	3.831	5/2/2028	111.1808969	108.1505103	105.2197152	102.3846963	99.64180639	96.98755775	94.41861417	91.93178357	89.52401088
ADV1015743	5/21/2025	4.484	7/23/2025	100.5978828	100.4501355	100.302833	100.1559732	100.0095543	99.86357404	99.7180306	99.57292195	99.42824612
ADV1014967	4/28/2025	3.855	10/28/2026	105.2541225	103.8247984	102.4219813	101.0449969	99.6931935	98.3659406	97.06262848	95.78266709	94.52548535
ADV1014362	4/3/2025	4.059	4/3/2026	103.1322391	102.2763294	101.4346467	100.6068383	99.79256272	98.99148992	98.20330034	97.42768471	96.66434359
ADV1014373	4/3/2025	3.761	4/5/2027	107.0085489	105.118912	103.2721429	101.4670186	99.70235851	97.97702336	96.28991293	94.63996469	93.02615223
ADV1014745	4/21/2025	4.258	4/23/2035	119.5396865	114.1510211	109.1169026	104.4096813	100.004115	95.87714102	92.0076715	88.37640944	84.96568287
ADV1014490	4/9/2025	4.008	4/9/2026	103.2110761	102.3374137	101.4785704	100.634171	99.80385284	98.98726531	98.18406938	97.39393712	96.61655122
ADV1015256	5/6/2025	3.881	5/1/2028	111.3182176	108.2885232	105.3582923	102.5237183	99.78116203	97.12714346	94.55833347	92.07154664	89.66373417
ADV1015010	4/29/2025	4.016	4/29/2026	103.3620558	102.4334267	101.5215055	100.625844	99.74600971	98.88158563	98.03216916	97.19737163	96.37681773
ADV1015291	5/7/2025	4.356	11/3/2025	101.702358	101.2635283	100.8284609	100.3971076	99.96942105	99.54535459	99.12486246	98.70789963	98.29442182
ADV1015593	5/16/2025	4.227	5/18/2026	103.778196	102.7949441	101.8303763	100.8839629	99.95519403	99.04357875	98.14864423	97.26993491	96.40701168
ADV1015766	5/22/2025	4.232	5/22/2030	120.4824252	115.1534589	110.0985921	105.3022278	100.7497379	96.42739816	92.3223277	88.42243275	84.71635449
ADV1015073	4/30/2025	3.79	4/30/2029	114.6952365	110.586671	106.6506728	102.8790801	99.26416046	95.79858545	92.47540772	89.288039	86.23022971
ADV1015589	5/16/2025	4.489	6/20/2025	100.228855	100.1732163	100.1176537	100.0621671	100.0067564	99.95142125	99.89616164	99.84097738	99.78586832
ADV1015717	5/21/2025	4.028	5/21/2027	108.0448482	106.017469	104.0389106	102.1076921	100.2223881	98.38162592	96.58408323	94.82848607	93.11360654
ADV1015972	5/29/2025	4.507	6/6/2025	100.0683872	100.0517472	100.0351236	100.0185162	100.0019251	99.98535024	99.96879156	99.95224905	99.93572269
ADV1014828	4/23/2025	4.407	9/19/2025	101.2243043	100.912565	100.6027435	100.2948221	99.98878325	99.6846097	99.38228434	99.0817903	98.7831109
ADV1014643	4/16/2025	3.921	4/16/2027	107.2978879	105.3770164	103.5003111	101.6664942	99.87433372	98.12264058	96.4102675	94.73610694	93.09908955
ADV1015380	5/9/2025	4.493	6/10/2025	100.1167444	100.0889311	100.0611481	100.0333955	100.005673	99.97798072	99.95031856	99.92268647	99.8950844

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ADV1014913	4/25/2025	4.617	4/25/2036	140.1684243	128.0845687	117.2163044	107.4327133	98.61768841	90.6681864	83.49269484	77.0098859	71.14743349
ADV1014836	4/23/2025	4.447	8/26/2025	100.9732152	100.7292414	100.4864453	100.2448183	100.0043521	99.76503818	99.52686836	99.28983441	99.0539282
ADV1015418	5/12/2025	4.456	9/12/2025	101.1614645	100.870119	100.5804562	100.2924612	100.0061197	99.72141736	99.43834006	99.15687383	98.87700485
ADV1015629	5/19/2025	4.495	6/20/2025	100.2286871	100.1730688	100.1175267	100.0620604	100.00667	99.95135521	99.8961159	99.8409519	99.78586307
ADV1015654	5/19/2025	4.05	7/21/2028	112.6871006	109.4106757	106.2483248	103.1953953	100.2474549	97.40027959	94.64984237	91.99230267	89.42399649
ADV1014718	4/21/2025	4.484	7/18/2025	100.5469853	100.4127344	100.2788559	100.1453481	100.0122096	99.87943859	99.74703366	99.61499324	99.48331576
ADV1015961	5/29/2025	4.492	7/31/2025	100.6872155	100.5172175	100.3477901	100.1789303	100.0106355	99.84290265	99.67572915	99.50911217	99.34304896
ADV1015559	5/15/2025	4.453	9/15/2025	101.1907591	100.8910912	100.5932029	100.2970785	100.0027022	99.7100584	99.41913183	99.1299073	98.84236982
ADV1016011	5/29/2025	4.498	6/12/2025	100.1361206	100.102821	100.0695595	100.0363361	100.0031508	99.97000337	99.93689384	99.90382213	99.87078817
ADV1014430	4/7/2025	3.734	10/7/2026	104.9671313	103.5949542	102.247354	100.9237262	99.62348553	98.34606541	97.09091713	95.85750917	94.64532655
ADV1015506	5/14/2025	4.482	7/14/2025	100.4977285	100.3750594	100.2527051	100.1306645	100.0089363	99.88751919	99.766412	99.64561348	99.52512242
ADV1014423	4/7/2025	3.683	4/7/2027	106.8838659	104.9897923	103.1388069	101.3296769	99.56121296	97.83226679	96.14172993	94.48853194	92.87163883
ADV1014713	4/21/2025	4.478	7/22/2025	100.5907343	100.4452513	100.3001997	100.1555774	100.0113825	99.86761321	99.7242675	99.58134351	99.43883935
ADV1015763	5/22/2025	4.481	8/22/2025	100.9323534	100.7004705	100.4696616	100.2399193	100.011236	99.78360456	99.55701754	99.33146774	99.10694801
ADV1015053	4/30/2025	3.77	4/30/2030	118.3521315	113.1245908	108.1639568	103.4551798	98.98413554	94.7375636	90.70301038	86.86877581	83.22386397
ADV1015253	5/6/2025	3.88	5/1/2028	111.3152612	108.2856107	105.3554224	102.5208901	99.77837456	97.12439567	94.55562442	92.06887541	89.66109986
ADV1015093	4/30/2025	3.784	10/30/2026	105.1734826	103.739363	102.3319285	100.9504983	99.59441415	98.26303968	96.9557593	95.67197744	94.41111771
ADV1015009	4/29/2025	3.761	4/29/2027	107.135215	105.179537	103.269603	101.4040674	99.58163315	97.80104971	96.06111097	94.36065344	92.6985544
ADV1015286	5/7/2025	3.896	4/10/2028	111.1417158	108.173797	105.3015574	102.5214015	99.82988902	97.22372721	94.69976342	92.25497861	89.88648079
ADV1015725	5/21/2025	4.181	11/21/2029	118.411564	113.6497532	109.1117211	104.7857366	100.6607456	96.72632836	92.97266022	89.39047391	85.97102525
ADV1015805	5/23/2025	4.469	9/23/2025	101.2834838	100.9615108	100.6415848	100.3236863	100.0077961	99.6938951	99.38196459	99.071986	98.763941
ADV1015744	5/21/2025	4.106	11/23/2026	106.0215445	104.5123127	103.0324267	101.5811042	100.1575901	98.7611553	97.391096	96.04673212	94.72740656
ADV1014781	4/22/2025	4.469	7/22/2025	100.5892597	100.4437979	100.2987673	100.1541661	100.0099922	99.8662438	99.72291894	99.58001575	99.43753232
ADV1014409	4/4/2025	3.767	4/15/2027	106.996093	105.0810274	103.209948	101.3815842	99.59471014	97.8481433	96.14074228	94.47140525	92.83906833
ADV1016000	5/29/2025	4.707	5/29/2035	138.830143	127.7136982	117.6347749	108.4894455	100.1847534	92.63750105	85.77317801	79.5250114	73.83312464
ADV1015997	5/29/2025	4.411	5/14/2032	127.6088566	120.0323079	112.9751233	106.3986937	100.2674776	94.54874285	89.21233039	84.23043967	79.57743269
ADV1015672	5/20/2025	4.407	11/18/2025	101.8892968	101.408367	100.9319624	100.4600193	99.99247516	99.5292686	99.07033939	98.61562841	98.16507762
ADV1015011	4/29/2025	3.757	4/29/2027	107.1274768	105.1718754	103.2620166	101.3965548	99.57419293	97.79368051	96.0538115	94.35342241	92.69139056
ADV1015977	5/29/2025	4.496	7/7/2025	100.418687	100.3157751	100.2130852	100.1106165	100.0083682	99.90633959	99.80452998	99.70293861	99.60156473
ADV1014566	4/14/2025	4.11	4/1/2030	117.2101908	112.6414996	108.2956118	104.1602622	100.223929	96.47578507	92.90565208	89.50395832	86.26169925
ADV1015505	5/14/2025	4.428	10/14/2025	101.5098644	101.1280641	100.7491337	100.3730406	99.99975315	99.62923977	99.26146955	98.89641199	98.53403707
ADV1014702	4/21/2025	4.485	7/21/2025	100.5805967	100.4379205	100.2956607	100.1538154	100.0123827	99.8713609	99.73074806	99.59054243	99.45074219
ADV1014532	4/11/2025	4.514	6/6/2025	100.0767066	100.0599666	100.043243	100.0265357	100.0098448	99.99317025	99.97651198	99.95986999	99.94324423

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ADV1014912	4/25/2025	4.561	4/25/2035	137.1467326	126.2022125	116.2726171	107.2570293	99.06510151	91.61589821	84.83687001	78.66294454	73.03571994
ADV1015767	5/22/2025	4.499	6/2/2025	100.0241768	100.0186275	100.013083	100.0075434	100.0020085	99.99647851	99.99095327	99.98543281	99.97991714
ADV1016002	5/29/2025	4.698	5/29/2035	138.7409203	127.6287819	117.5538711	108.4122839	100.111085	92.56709636	85.70582542	79.46051556	73.77130509
ADV1015946	5/28/2025	4.496	6/5/2025	100.0570639	100.043197	100.0293433	100.0155027	100.0016753	99.98786105	99.97405992	99.96027189	99.94649694
ADV1015417	5/12/2025	4.489	7/14/2025	100.4989165	100.3762156	100.2538296	100.1317573	100.0099975	99.88854895	99.76741036	99.64658052	99.52605822
ADV1016012	5/29/2025	4.475	8/29/2025	101.0077232	100.756364	100.5062537	100.2573831	100.0097429	99.76332403	99.51811757	99.27411456	99.03130618
ADV1014829	4/23/2025	4.223	1/16/2026	102.4341414	101.7933136	101.1605235	100.5356203	99.9184569	99.3088898	98.70677909	98.11198825	97.52438409
ADV1015783	5/22/2025	4.464	9/22/2025	101.2709053	100.9517232	100.6345542	100.3193793	100.0061796	99.69493647	99.3856317	99.07824712	98.77276486
ADV1015517	5/14/2025	4.493	6/16/2025	100.1841225	100.1396179	100.0951693	100.0507766	100.0064396	99.96215824	99.91793244	99.87376206	99.829647
ADV1015936	5/28/2025	4.495	6/4/2025	100.0457431	100.0346507	100.0235685	100.0124965	100.0014348	99.99038326	99.97934193	99.96831077	99.95728977
ADV1015753	5/22/2025	4.497	6/23/2025	100.262298	100.1983418	100.1344783	100.0707075	100.0070291	99.94344294	99.87994879	99.81654646	99.75323576
ADV1015594	5/16/2025	4.118	5/16/2029	116.1641705	111.9824826	107.9779428	104.1420902	100.4669137	96.94482544	93.56863639	90.33153289	87.22705519
ADV1015069	4/30/2025	3.633	4/30/2027	107.037279	105.0771988	103.1630731	101.2935472	99.4673153	97.68311856	95.93974302	94.23601769	92.57081272
ADV1015503	5/14/2025	4.48	8/14/2025	100.8442957	100.6346853	100.425958	100.2181084	100.0111307	99.80501949	99.59976918	99.39537433	99.19182953
ADV1014772	4/22/2025	4.144	4/5/2030	119.5976971	114.4228398	109.5080137	104.8387721	100.401544	96.18357626	92.17288065	88.35818388	84.72888162
ADV1014435	4/7/2025	4.12	12/26/2025	102.1511845	101.5692602	100.9939743	100.4252135	99.86286708	99.30682693	98.75698722	98.21324455	97.67549779
ADV1014390	4/4/2025	3.661	4/4/2028	110.4021869	107.4619291	104.616038	101.8609855	99.19339441	96.61003156	94.10780082	91.68373646	89.33499694
ADV1014842	4/23/2025	4.468	7/23/2025	100.6000628	100.4518102	100.3040038	100.1566418	100.009722	99.8632425	99.71720126	99.5715963	99.42642563
ADV1014475	4/8/2025	4.412	6/30/2025	100.341722	100.2578026	100.1740213	100.0903777	100.0068715	99.92350234	99.84026992	99.75717393	99.67421403
ADV1015737	5/21/2025	4.498	6/3/2025	100.0356564	100.0273306	100.0190123	100.0107014	100.002398	99.99410201	99.98581344	99.97753229	99.96925853
ADV1015536	5/15/2025	4.493	6/16/2025	100.1839538	100.1394548	100.0950117	100.0506245	100.006293	99.96201716	99.91779685	99.87363196	99.82952239
ADV1015916	5/28/2025	4.497	6/27/2025	100.306629	100.2315762	100.1566406	100.081822	100.0071201	99.93253466	99.85806536	99.78371196	99.70947419
ADV1016045	5/30/2025	4.347	1/30/2026	102.6672412	101.9869333	101.3156502	100.6532129	99.99944755	99.35418444	98.71725843	98.08850863	97.46777824
ADV1014462	4/8/2025	4.035	4/8/2026	103.2238703	102.3529101	101.4966755	100.654795	99.82690924	99.01267098	98.21174425	97.42380412	96.64853613
ADV1015250	5/6/2025	4.4	10/6/2025	101.4067472	101.0473834	100.6905576	100.3362427	99.98441241	99.63504054	99.28810133	98.94356941	98.60141973
ADV1015872	5/27/2025	4.016	5/30/2028	112.0166693	108.8970099	105.8822881	102.9683837	100.1513627	97.42746781	94.79310936	92.24485676	89.77943053
ADV1015098	4/30/2025	3.629	4/30/2027	107.0295242	105.069521	103.1554709	101.2860191	99.45985988	97.67573448	95.93242895	94.22877236	92.56363487
ADV1014877	4/24/2025	4.048	4/19/2030	119.257885	114.051309	109.1084063	104.4144176	99.95548471	95.71859129	91.69150723	87.86273735	84.22147352
ADV1014882	4/24/2025	4.424	8/25/2025	100.9565012	100.7153986	100.4754482	100.2366418	99.99897111	99.76242813	99.52700477	99.29269309	99.05948518
ADV1014294	4/1/2025	4.009	9/17/2029	116.9954162	112.4477447	108.1063091	103.9606278	100.0008103	96.21751984	92.60193957	89.14574061	85.84105224
ADV1016055	5/30/2025	4.494	6/30/2025	100.3400459	100.25665	100.1733914	100.0902697	100.0072844	99.92443538	99.84172224	99.75914466	99.67670233
ADV1015978	5/29/2025	4.494	7/11/2025	100.4631997	100.3491302	100.2353344	100.1218114	100.0085602	99.89557964	99.78286882	99.67042671	99.55825231
ADV1015222	5/5/2025	4.492	6/5/2025	100.0609224	100.0470157	100.0331223	100.019242	100.005375	99.99152115	99.97768047	99.96385292	99.95003849

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ADV1015671	5/20/2025	4.503	6/10/2025	100.1151618	100.0873864	100.0596413	100.0319264	100.0042417	99.97658709	99.94896259	99.92136813	99.89380364
ADV1014862	4/24/2025	3.927	4/24/2028	111.3777404	108.366786	105.4540713	102.6358595	99.90857732	97.26880629	94.71327554	92.23885446	89.84254584
ADV1015848	5/27/2025	4.477	8/27/2025	100.9862822	100.7404866	100.4958893	100.2524814	100.0102543	99.76919935	99.52930812	99.29057216	99.05298315
ADV1015211	5/5/2025	4.238	2/10/2026	102.7171817	102.0063564	101.3053893	100.6140761	99.93221808	99.25962185	98.59609934	97.94146755	97.29554836
ADV1014347	5/2/2025	3.876	5/2/2029	115.0598781	110.9387151	106.990796	103.2079178	99.58230958	96.10660689	92.77382876	89.57735553	86.51090823
ADV1015148	5/1/2025	4.498	8/1/2025	100.7039438	100.5305463	100.3577427	100.1855297	100.0139046	99.84286415	99.67240551	99.50252571	99.33322182
ADV1015459	5/13/2025	4.498	6/13/2025	100.1501416	100.1139914	100.0778837	100.0418183	100.0057952	99.96981422	99.9338754	99.89797862	99.8621238
ADV1015603	5/16/2025	4.118	1/19/2027	106.6069835	104.9388296	103.3051551	101.7049568	100.1372702	98.60116787	97.09575774	95.62018104	94.17361096
ADV1015984	5/29/2025	4.189	5/29/2026	103.9354442	102.9199523	101.9243468	100.9480471	99.99049513	99.05115407	98.12950746	97.22505825	96.33732781
ADV1015625	5/19/2025	4.497	6/17/2025	100.1947942	100.1475326	100.1003318	100.0531917	100.006112	99.95909268	99.91213365	99.86523478	99.81839593
ADV1015745	5/21/2025	4.106	11/23/2026	106.0215445	104.5123127	103.0324267	101.5811042	100.1575901	98.7611553	97.391096	96.04673212	94.72740656
ADV1016022	5/29/2025	4.03	8/30/2027	109.0499681	106.7349097	104.4810361	102.2862701	100.1486237	98.06619345	96.03715593	94.05976369	92.13234127
ADV1015081	4/30/2025	3.756	4/30/2027	107.1365558	105.1780599	103.2654331	101.3973244	99.57243168	97.78949946	96.047317	94.34471637	92.68057061
ADV1015599	5/16/2025	4.011	5/17/2027	107.9663294	105.9506562	103.9832743	102.0627267	100.1876106	98.35657464	96.56831705	94.8215832	93.11516365
ADV1015658	5/19/2025	4.045	11/26/2027	110.0702868	107.4973415	104.9987912	102.5720499	100.2146382	97.92417763	95.6983864	93.5350744	91.43213908
ADV1014822	4/23/2025	3.953	4/23/2027	107.438516	105.4966362	103.5998118	101.7467276	99.93611551	98.16675259	96.43745894	94.74709603	93.09456494
ADV1015405	5/12/2025	4.383	11/10/2025	101.7906761	101.3321358	100.8777102	100.4273439	99.98098266	99.53857319	99.10006307	98.66540085	98.23453596
ADV1015166	5/2/2025	4.553	6/2/2025	100.0279543	100.0223909	100.0168323	100.0112786	100.0057297	100.0001856	99.99464629	99.9891118	99.98358211
ADV1015269	5/6/2025	4.453	5/1/2035	127.5761486	119.635971	112.3513622	105.6613421	99.51105644	93.85112416	88.63705728	83.82874568	79.38999892
ADV1014535	4/11/2025	4.134	4/13/2026	103.3022944	102.4180187	101.5489171	100.6946011	99.85469485	99.02883559	98.21667245	97.41786622	96.63208881
ADV1015919	5/28/2025	4.497	6/27/2025	100.306629	100.2315762	100.1566406	100.081822	100.0071201	99.93253466	99.85806536	99.78371196	99.70947419
ADV1015399	5/12/2025	4.501	6/10/2025	100.1164639	100.0886607	100.060888	100.0331455	100.0054332	99.97775102	99.950099	99.92247703	99.89488508
ADV1015927	5/28/2025	4.476	8/28/2025	100.9970054	100.748428	100.501074	100.2549345	100.0100005	99.76626327	99.52371398	99.28234399	99.04214471
ADV1015564	5/15/2025	4.453	9/15/2025	101.1907591	100.8910912	100.5932029	100.2970785	100.0027022	99.7100584	99.41913183	99.1299073	98.84236982
ADV1014964	4/28/2025	3.796	4/28/2028	111.033012	108.0158786	105.0975716	102.2743184	99.54251172	96.89870153	94.33958707	91.86200966	89.46294576
ADV1014359	5/19/2025	3.916	5/17/2030	118.8497691	113.5750266	108.5714609	103.8236652	99.3171879	95.03846854	90.97477823	87.11416435	83.44539928
ADV1015131	5/1/2025	3.81	5/3/2027	107.2773148	105.3093215	103.3875996	101.5107807	99.67754583	97.8866237	96.13678844	94.42685775	92.75569098
ADV1015119	5/1/2025	4.022	5/1/2026	103.3934457	102.4591581	101.5417787	100.6408512	99.75593556	98.88660748	98.0324574	97.19309001	96.36812366
ADV1014365	4/3/2025	4.112	4/3/2031	122.5486344	116.2710447	110.3641156	104.8039468	99.56829825	94.63646693	89.98917316	85.60845587	81.47757611
ADV1015327	5/8/2025	4.491	6/4/2025	100.0491043	100.0379842	100.0268744	100.0157748	100.0046855	99.99360646	99.98253761	99.97147896	99.9604305
ADV1015991	5/29/2025	4.007	5/1/2028	111.5813483	108.5672777	105.653748	102.8368227	100.1127436	97.47792081	94.92892477	92.46247773	90.07544623
ADV1014378	4/3/2025	3.808	4/4/2028	110.8259264	107.8795493	105.0276881	102.2668094	99.59353162	97.00461703	94.49696524	92.06760639	89.713695
ADV1014363	4/3/2025	3.852	4/5/2027	107.0446902	105.1571398	103.3123676	101.5091542	99.74632283	98.02273724	96.33730045	94.68895295	93.07667116

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1015454	5/13/2025	4.498	6/13/2025	100.1501416	100.1139914	100.0778837	100.0418183	100.0057952	99.96981422	99.9338754	99.89797862	99.8621238
ADV1014527	4/11/2025	4.449	7/9/2025	100.4438176	100.3346933	100.225818	100.1171909	100.008811	99.9006774	99.79278929	99.68514578	99.57774601
ADV1015206	5/5/2025	4.044	11/5/2026	105.6183577	104.1642626	102.737518	101.3374183	99.96328174	98.61444922	97.29028361	95.99016867	94.71350825
ADV1015449	5/13/2025	4.503	6/3/2025	100.0370672	100.0287331	100.0204064	100.0120873	100.0037755	99.99547122	99.98717436	99.97888492	99.97060288
ADV1014437	4/7/2025	4.283	10/7/2025	101.3799755	101.0167299	100.6560708	100.2979704	99.94240159	99.58933754	99.23875177	98.89061819	98.54491109
ADV1015084	4/30/2025	3.699	4/30/2027	107.0261274	105.0687272	103.1571751	101.2901207	99.46626233	97.68434513	95.9431589	94.2415362	92.57835057
ADV1014953	4/28/2025	3.812	4/28/2027	107.222709	105.2689697	103.3608662	101.497058	99.67625261	97.89720391	96.15871005	94.45961154	92.79878948
ADV1014388	4/4/2025	3.661	4/4/2028	110.4021869	107.4619291	104.616038	101.8609855	99.19339441	96.61003156	94.10780082	91.68373646	89.33499694
ADV1015314	5/8/2025	4.487	6/20/2025	100.2300857	100.1743919	100.1187743	100.0632327	100.0077671	99.95237712	99.89706276	99.84182382	99.78666015
ADV1015624	5/19/2025	4.184	5/19/2026	103.8158636	102.8286635	101.8602886	100.9102033	99.97789217	99.06285902	98.164626	97.28273277	96.41673567
ADV1015926	5/28/2025	4.497	6/27/2025	100.306629	100.2315762	100.1566406	100.081822	100.0071201	99.93253466	99.85806536	99.78371196	99.70947419
ADV1015613	5/16/2025	4.068	1/7/2028	110.5947133	107.8990188	105.2837851	102.7461097	100.2832152	97.89244265	95.57124593	93.31718583	91.12792493
ADV1015855	5/27/2025	4.499	6/26/2025	100.295607	100.223332	100.1511679	100.0791144	100.0071713	99.9353384	99.86361536	99.79200197	99.72049799
ADV1015829	5/27/2025	4.492	7/25/2025	100.6204501	100.4672136	100.3144522	100.1621637	100.0103458	99.85899643	99.70811336	99.55769443	99.40773749
ADV1014998	4/29/2025	4.458	7/29/2025	100.6641072	100.4991144	100.3346617	100.1707464	100.0073658	99.84451741	99.68219858	99.52040675	99.35913938
ADV1016075	5/30/2025	4.497	6/12/2025	100.1359179	100.1026224	100.0693651	100.0361459	100.0029647	99.96982139	99.936716	99.90364843	99.8706186
ADV1014850	4/24/2025	4.21	1/13/2026	102.3935495	101.7611503	101.1365814	100.5196978	99.91035782	99.3084235	98.71376008	98.12623611	97.5457233
ADV1015368	5/9/2025	4.493	6/9/2025	100.1054474	100.0804179	100.055415	100.0304386	100.0054888	99.98056545	99.95566852	99.93079797	99.90595375
ADV1015335	5/8/2025	4.101	11/9/2026	105.7468689	104.2806209	102.8421539	101.4307461	100.0456999	98.68634137	97.35201902	96.04210298	94.75598401
ADV1014360	4/3/2025	3.842	4/3/2028	110.9135355	107.9687083	105.1182532	102.3586459	99.68651259	97.09862347	94.59188526	92.16333491	89.8101333
ADV1015600	5/16/2025	4.143	11/16/2026	105.8892671	104.4023687	102.9440003	101.513411	100.1098758	98.73269437	97.38119031	96.05470971	94.75262047
ADV1016021	5/29/2025	4.036	7/29/2027	108.705489	106.4821381	104.3158436	102.2047332	100.1470117	98.14095696	96.18491662	94.27730427	92.4165964
ADV1014354	4/3/2025	3.769	4/3/2028	110.9134032	107.9638281	105.1088767	102.3450115	99.66884695	97.07714159	94.56679141	92.13482314	89.77838799
ADV1015240	5/6/2025	4.443	9/8/2025	101.1142093	100.8339588	100.555263	100.2781089	100.0024836	99.72837446	99.4557689	99.18465453	98.91501906
ADV1015453	5/13/2025	4.498	6/13/2025	100.1501416	100.1139914	100.0778837	100.0418183	100.0057952	99.96981422	99.9338754	99.89797862	99.8621238
ADV1015116	5/1/2025	4.559	6/2/2025	100.0281674	100.0226033	100.017044	100.0114895	100.0059399	100.0003951	99.99485504	99.98931982	99.9837894
ADV1015846	5/27/2025	4.48	8/20/2025	100.9090584	100.6829381	100.4578423	100.2337641	100.0106964	99.7886324	99.56756528	99.34748826	99.12839465
ADV1014621	4/15/2025	4.468	7/15/2025	100.5124723	100.3865535	100.2609647	100.1357045	100.0107717	99.88616482	99.76188261	99.63792376	99.51428696
ADV1014356	5/19/2025	3.874	5/21/2029	115.234029	111.0570641	107.0578281	103.2277994	99.55891112	96.04352441	92.67440311	89.44469051	86.34788733
ADV1015878	5/27/2025	4.499	6/2/2025	100.0233223	100.0177765	100.0122354	100.0066993	100.0011679	99.99564129	99.9901195	99.98460249	99.97909026
ADV1014615	4/15/2025	3.923	10/15/2026	105.3125638	103.9162683	102.5453276	101.1991095	99.87700236	98.57841425	97.30277227	96.04952166	94.81812515
ADV1014395	4/4/2025	3.57	4/4/2028	110.3496138	107.4053677	104.5557216	101.7971349	99.1262189	96.53972968	94.03456076	91.60773667	89.25640669
ADV1014400	4/4/2025	3.729	4/5/2027	106.8146561	104.9293012	103.0866831	101.2855836	99.52482687	97.80327791	96.11984072	94.47345679	92.86310349

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ADV1014368	4/3/2025	3.816	7/1/2027	107.9303992	105.7922119	103.7075421	101.6746873	99.6920125	97.75794679	95.87098026	94.02966126	92.23259358
ADV1015931	5/28/2025	4.406	11/28/2025	101.9987795	101.4898239	100.9859207	100.486995	99.99297351	99.50378416	99.01935646	98.53962121	98.06451056
ADV1015217	5/5/2025	4.493	6/4/2025	100.0496394	100.0385151	100.0274012	100.0162974	100.005204	99.99412077	99.98304777	99.97198498	99.96093238
ADV1014639	4/16/2025	3.954	4/14/2028	111.3514586	108.3691651	105.4833297	102.6903154	99.98664248	97.36898109	94.83414359	92.37907786	90.00086073
ADV1015400	5/12/2025	4.501	6/11/2025	100.1277833	100.0971968	100.0666446	100.0361265	100.0056425	99.9751925	99.94477647	99.91439435	99.88404606
ADV1015500	5/14/2025	4.306	2/17/2026	102.8409395	102.1102747	101.3900153	100.6799399	99.97983323	99.28948604	98.60869497	97.93726228	97.27499562
ADV1015207	5/5/2025	3.969	5/5/2027	107.6085728	105.6318271	103.7016685	101.8167156	99.97563681	98.17714908	96.42001521	94.70304212	93.0250789
ADV1014438	4/7/2025	4.433	7/7/2025	100.420703	100.3171423	100.213805	100.1106903	100.0077974	99.90512559	99.80267414	99.70044231	99.59842935
ADV1015587	5/16/2025	4.038	5/16/2028	111.9382395	108.8581523	105.8804414	103.0011366	100.2164447	97.52274052	94.91655861	92.39458517	89.9536505
ADV1015075	4/30/2025	3.706	4/30/2027	107.0396888	105.0821541	103.17047	101.3032861	99.47930067	97.69725882	95.95595025	94.25420745	92.59090391
ADV1014318	4/2/2025	4.165	4/2/2026	103.2119066	102.3583871	101.5190061	100.693414	99.88127275	99.08225541	98.2960454	97.52233632	96.76083145
ADV1015627	5/19/2025	4.497	6/18/2025	100.2061294	100.1560828	100.1061019	100.0561866	100.0063367	99.95655217	99.9068328	99.85717848	99.80758909
ADV1016040	5/30/2025	4.483	8/7/2025	100.7635062	100.5739382	100.3850922	100.1969641	100.0095497	99.82284501	99.63684589	99.45154831	99.26694825
ADV1014516	4/10/2025	4.462	7/10/2025	100.456496	100.3445486	100.2328633	100.1214392	100.0102754	99.89937086	99.78872467	99.67833587	99.56820355
ADV1014389	4/4/2025	3.661	4/4/2028	110.4021869	107.4619291	104.616038	101.8609855	99.19339441	96.61003156	94.10780082	91.68373646	89.33499694
ADV1015557	5/15/2025	4.479	7/15/2025	100.5089508	100.3834933	100.2583646	100.1335633	100.0090881	99.88493769	99.76111077	99.63760602	99.51442214
ADV1015699	5/20/2025	4.337	12/30/2025	102.3193483	101.725811	101.1391631	100.559285	99.98606005	99.41937418	98.85911591	98.3051763	97.75744886
ADV1015338	5/8/2025	4.492	6/9/2025	100.1055911	100.0805585	100.0555526	100.0305731	100.0056202	99.98069382	99.95579381	99.93092019	99.90607291
ADV1015002	4/29/2025	4.453	7/28/2025	100.6522138	100.4900332	100.3283765	100.1672413	100.006625	99.84652502	99.686939	99.52786445	99.36929889
ADV1014380	4/3/2025	3.876	4/4/2030	118.2774698	113.137404	108.2559215	103.6186516	99.21209436	95.02356377	91.04113438	87.25359209	83.65038819
ADV1015494	5/14/2025	4.493	6/16/2025	100.1841225	100.1396179	100.0951693	100.0507766	100.0064396	99.96215824	99.91793244	99.87376206	99.829647
ADV1016072	5/30/2025	4.059	9/30/2026	105.3300098	103.9741433	102.6422634	101.3337868	100.0481489	98.78480261	97.54321803	96.32288162	95.12329563
ADV1015866	5/27/2025	4.498	6/12/2025	100.1364594	100.1031515	100.0698817	100.03665	100.0034564	99.97030071	99.93718293	99.90410297	99.87106076
ADV1015533	5/15/2025	4.477	8/15/2025	100.8546396	100.6422462	100.4307594	100.2201733	100.010482	99.80167983	99.593761	99.38671987	99.18055082
ADV1015181	5/2/2025	4.006	11/2/2026	105.5296425	104.084599	102.6665857	101.2749093	99.9088995	98.56790843	97.2513095	95.95849663	94.68888335
ADV1015241	5/6/2025	4.479	8/6/2025	100.7554708	100.5681519	100.381535	100.195616	100.0103912	99.82585644	99.64200798	99.4588419	99.27635438
ADV1015723	5/21/2025	4.077	5/22/2028	112.1176751	109.0184196	106.0226904	103.1264513	100.3258474	97.61719547	94.99697558	92.4618225	90.00851822
ADV1014401	4/4/2025	3.693	4/4/2028	110.494398	107.5528063	104.705614	101.9492916	99.28046099	96.69588809	94.1924758	91.76725747	89.41739071
ADV1015647	5/19/2025	4.455	9/9/2025	101.1266816	100.8440449	100.5629926	100.283511	100.0055871	99.7292078	99.45436013	99.18103134	98.90920878
ADV1014947	4/28/2025	4.462	7/28/2025	100.6538343	100.4916302	100.3299502	100.1687916	100.008152	99.84802884	99.68841972	99.52932212	99.3707336
ADV1015797	5/23/2025	4.493	6/23/2025	100.2618735	100.1979254	100.1340702	100.0703075	100.0066373	99.94305921	99.87957318	99.81617896	99.75287635
ADV1014300	4/1/2025	3.979	5/3/2027	107.6063183	105.6350487	103.7101137	101.830143	99.99381584	98.19985934	96.44704604	94.73419209	93.06015536
ADV1015458	5/13/2025	4.505	6/3/2025	100.0370852	100.0287511	100.0204245	100.0121053	100.0037935	99.99548921	99.98719234	99.97890288	99.97062084

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ADV1015801	5/23/2025	4.492	6/23/2025	100.2618093	100.1978613	100.1340061	100.0702435	100.0065733	99.94299531	99.87950933	99.81611517	99.75281262
ADV1014832	4/23/2025	4.141	4/23/2026	103.414147	102.50176	101.6055064	100.7249605	99.85971155	99.00936282	98.17353135	97.35184718	96.54395285
ADV1014342	4/3/2025	3.856	4/3/2028	110.9538396	108.0084299	105.1574066	102.3972447	99.72457016	97.13615262	94.62889843	92.19984413	89.84615024
ADV1015216	5/5/2025	4.494	6/3/2025	100.0383506	100.0300082	100.0216733	100.0133459	100.0050259	99.99671337	99.98840829	99.98011063	99.97182039
ADV1015135	5/1/2025	4.3	11/5/2025	101.7005771	101.2558698	100.8150269	100.3779981	99.94473401	99.5151862	99.08930697	98.66704944	98.24836756
ADV1015208	5/5/2025	4.2	3/10/2026	102.9922122	102.2030709	101.4260502	100.6608721	99.90726683	99.16497283	98.4337364	97.71331137	97.00345886
ADV1015934	5/28/2025	4.495	6/4/2025	100.0457431	100.0346507	100.0235685	100.0124965	100.0014348	99.99038326	99.97934193	99.96831077	99.95728977
ADV1015975	5/29/2025	4.502	6/20/2025	100.2273947	100.1718454	100.116372	100.0609746	100.0056528	99.95040654	99.89523569	99.84014006	99.7851195
ADV1015489	5/14/2025	4.396	11/10/2025	101.7962715	101.3378113	100.883465	100.4331773	99.98689405	99.54456184	99.1061283	98.67154198	98.24075234
ADV1014914	4/25/2025	4.677	4/27/2037	143.0204347	129.8042479	118.019851	107.5013266	98.1029102	89.69644483	82.16916761	75.42178541	69.36679943
ADV1015730	5/21/2025	4.257	5/21/2026	103.8412587	102.849384	101.8765111	100.922097	99.98561912	99.06657449	98.16447882	97.27886562	96.40928542
ADV1015638	5/19/2025	4.502	6/2/2025	100.0247075	100.0191561	100.0136096	100.0080679	100.002531	99.99699884	99.99147152	99.985949	99.98043126
ADV1015574	5/16/2025	4.475	8/18/2025	100.8874273	100.6666283	100.4468069	100.2279566	100.0100709	99.79314334	99.57716759	99.36213731	99.14804622
ADV1014774	4/22/2025	4.147	4/19/2030	119.7473375	114.5288476	109.5744707	104.8694275	100.3998409	96.15267656	92.11568733	88.27736188	84.62687678
ADV1015076	4/30/2025	3.797	4/30/2029	114.7229847	110.6138736	106.6773466	102.9052413	99.28982456	95.82376746	92.50012202	89.31229944	86.25404961
ADV1014431	4/7/2025	3.672	4/7/2027	106.8632338	104.9693587	103.118568	101.3096292	99.5413528	97.81259074	96.12223464	94.46921414	92.85249535
ADV1016060	5/30/2025	4.486	7/30/2025	100.6748731	100.5076987	100.3410785	100.1750098	100.0094897	99.84451563	99.6800849	99.51619483	99.35284278
ADV1015558	5/15/2025	4.478	8/15/2025	100.8548511	100.6424572	100.4309698	100.2203832	100.0106914	99.80188865	99.5939693	99.38692765	99.18075807
ADV1015339	5/8/2025	4.492	6/9/2025	100.1055911	100.0805585	100.0555526	100.0305731	100.0056202	99.98069382	99.95579381	99.93092019	99.90607291
ADV1015463	5/15/2025	4.098	5/15/2028	112.1074381	109.0275569	106.0499354	103.1706119	100.385801	97.69188487	95.08540504	92.56305409	90.12166832
ADV1015182	5/2/2025	4.348	11/3/2025	101.6996068	101.260535	100.8252275	100.3936362	99.96571354	99.54141306	99.12068887	98.70349593	98.28978994
ADV1016081	5/30/2025	4.402	11/28/2025	101.9964891	101.4876655	100.9838929	100.4850965	99.99120299	99.50214043	99.01783827	98.53822735	98.06323984
ADV1015966	5/29/2025	4.253	5/29/2026	103.9290296	102.9145911	101.9200025	100.9446848	99.98808139	99.04965671	98.12889563	97.22530228	96.33839921
ADV1016071	5/30/2025	4.014	5/28/2027	107.9503198	105.9075766	103.9144268	101.9693536	100.0708973	98.21765284	96.4082673	94.64143742	92.91590754
ADV1014848	4/24/2025	4.062	4/24/2030	117.7295369	112.9520831	108.4131751	104.0994362	99.99831442	96.0980266	92.38750749	88.85636203	85.49482126
ADV1015796	5/23/2025	4.493	6/23/2025	100.2618735	100.1979254	100.1340702	100.0703075	100.0066373	99.94305921	99.87957318	99.81617896	99.75287635
ADV1015955	5/29/2025	4.485	8/14/2025	100.8429494	100.6337236	100.4253793	100.2179111	100.0113132	99.80558019	99.60070651	99.39668672	99.19351541
ADV1015096	4/30/2025	3.629	4/30/2027	107.0295242	105.069521	103.1554709	101.2860191	99.45985988	97.67573448	95.93242895	94.22877236	92.56363487
ADV1015650	5/19/2025	4.502	6/2/2025	100.0247075	100.0191561	100.0136096	100.0080679	100.002531	99.99699884	99.99147152	99.985949	99.98043126
ADV1015537	5/15/2025	4.493	6/16/2025	100.1839538	100.1394548	100.0950117	100.0506245	100.006293	99.96201716	99.91779685	99.87363196	99.82952239
ADV1015062	4/30/2025	4.475	7/31/2025	100.6890084	100.5184074	100.3483789	100.1789202	100.0100283	99.84170055	99.67393404	99.50672603	99.34007376
ADV1015423	5/12/2025	4.5	6/12/2025	100.1390684	100.1056981	100.072366	100.0390721	100.0058164	99.97259859	99.93941881	99.90627692	99.87317285
ADV1015728	5/21/2025	4.494	6/23/2025	100.2622731	100.1983091	100.1344379	100.0706593	100.0069731	99.94337922	99.87987735	99.8164673	99.7531489

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1015242	5/6/2025	4.484	7/15/2025	100.5110543	100.3854562	100.2601872	100.135246	100.0106313	99.88634171	99.76237598	99.63873279	99.51541083
ADV1015326	5/8/2025	4.482	7/31/2025	100.6889104	100.5184744	100.3486104	100.1793155	100.010587	99.842422	99.67481773	99.50777142	99.34128031
ADV1015775	5/22/2025	4.253	5/22/2026	103.8489461	102.8542621	101.8786853	100.9216683	99.98268423	99.06122618	98.156806	97.26895356	96.39721592
ADV1014649	4/16/2025	4.403	8/27/2025	100.9745323	100.7275641	100.4817998	100.2372307	99.99384791	99.75164296	99.51060724	99.27073232	99.03200981
ADV1015213	5/5/2025	4.492	6/5/2025	100.0609224	100.0470157	100.0331223	100.019242	100.005375	99.99152115	99.97768047	99.96385292	99.95003849
ADV1016001	5/29/2025	4.187	5/29/2026	103.9334312	102.9179502	101.9223554	100.9460663	99.98852473	99.04919397	98.12755754	97.22311837	96.33539784
ADV1015673	5/20/2025	4.494	6/18/2025	100.2058097	100.1557694	100.1057949	100.0558859	100.0060423	99.95626409	99.90655103	99.85690301	99.80731991
ADV1014944	4/28/2025	4.462	7/28/2025	100.6538343	100.4916302	100.3299502	100.1687916	100.008152	99.84802884	99.68841972	99.52932212	99.3707336
ADV1014410	4/4/2025	3.73	4/4/2029	114.4967704	110.458039	106.5862973	102.8737717	99.31309035	95.89726091	92.6196485	89.47395581	86.45420417
ADV1014349	5/2/2025	3.834	5/3/2027	107.3240372	105.3555786	103.4334004	101.5561339	99.72245992	97.93110687	96.18084869	94.47050286	92.79892853
ADV1015022	4/29/2025	3.747	10/29/2027	109.0275584	106.5463568	104.1348512	101.7906923	99.51162441	97.29548064	95.14017921	93.04371944	91.00417809
ADV1014371	4/3/2025	3.805	4/3/2028	110.8070178	107.8637297	105.0147765	102.2566347	99.58593186	96.99943928	94.49406476	92.06684625	89.71494567
ADV1015189	5/2/2025	4.512	7/30/2025	100.6837574	100.5159935	100.3487857	100.1821313	100.0160275	99.85047162	99.68546101	99.52099297	99.35706485
ADV1015747	5/21/2025	4.106	11/23/2026	106.0215445	104.5123127	103.0324267	101.5811042	100.1575901	98.7611553	97.391096	96.04673212	94.72740656
ADV1015575	5/16/2025	4.388	11/17/2025	101.8697927	101.3915282	100.9177384	100.4483604	99.98333293	99.52259553	99.06608896	98.61375506	98.16553674
ADV1015508	5/14/2025	4.179	5/14/2026	103.7535239	102.7804931	101.825762	100.888817	99.96916374	99.0663259	98.17984458	97.30927745	96.45419803
ADV1015771	5/22/2025	4.478	8/22/2025	100.9316614	100.6997803	100.4689732	100.2392326	100.0105511	99.78292135	99.55633605	99.33078796	99.10626993
ADV1015937	5/28/2025	4.498	6/10/2025	100.1136634	100.0859158	100.0581984	100.0305112	100.0028541	99.97522721	99.94763034	99.92006346	99.89252653
ADV1015261	5/6/2025	4.011	4/30/2030	119.1796142	113.9436972	108.9744947	104.2569917	99.77709489	95.52157229	91.47799564	87.63468774	83.98067326
ADV1015949	5/28/2025	4.489	7/28/2025	100.6533504	100.4917353	100.3306424	100.1700691	100.0100129	99.85047126	99.69144177	99.53292196	99.37490937
ADV1014915	4/25/2025	4.745	4/26/2038	145.9994748	131.654515	118.9708493	107.7427408	97.79111622	88.95997846	81.11331911	74.13245744	67.913746
ADV1016061	5/30/2025	4.494	6/30/2025	100.3400459	100.25665	100.1733914	100.0902697	100.0072844	99.92443538	99.84172224	99.75914466	99.67670233
ADV1015583	5/16/2025	4.493	6/16/2025	100.1837852	100.1392917	100.0948541	100.0504724	100.0061464	99.96187608	99.91766127	99.87350187	99.82939778
ADV1015325	5/8/2025	4.489	6/9/2025	100.1055135	100.080481	100.0554751	100.0304958	100.0055429	99.98061655	99.95571661	99.93084306	99.90599584
ADV1015826	5/27/2025	4.499	6/27/2025	100.3069465	100.2318842	100.1569392	100.0821112	100.0073998	99.93280496	99.85832626	99.78396347	99.70971634
ADV1015468	5/13/2025	4.234	5/13/2026	103.7276507	102.7584752	101.8074615	100.8741016	99.9579064	99.05840485	98.17514292	97.30768293	96.45560285
ADV1016074	5/30/2025	4.01	12/30/2026	106.3082644	104.6952387	103.1148665	101.5662249	100.0484259	98.56061391	97.10196509	95.6716853	94.26900894
ADV1015963	5/29/2025	4.481	8/22/2025	100.9312479	100.6995648	100.4689547	100.2394103	100.0109241	99.7834887	99.55709687	99.33174137	99.10741505
ADV1015336	5/8/2025	4.448	9/18/2025	101.2236104	100.9152137	100.6086981	100.3040463	100.0012413	99.70026618	99.40110437	99.10373943	98.80815513
ADV1014353	5/2/2025	3.914	5/2/2030	118.7147912	113.4847562	108.521573	103.8101982	99.33651362	95.08726444	91.05000225	87.21303184	83.56536182
ADV1015847	5/27/2025	4.5	6/27/2025	100.3070216	100.2319593	100.1570142	100.0821861	100.0074747	99.93287976	99.858401	99.78403815	99.70979096
ADV1015117	5/1/2025	4.477	8/1/2025	100.7003072	100.5269189	100.3541244	100.1819206	100.0103046	99.83927322	99.66882363	99.49895284	99.32965793
ADV1015873	5/27/2025	4.086	5/29/2029	116.168209	111.9505042	107.9129728	104.0469359	100.3441796	96.79692844	93.39781869	90.13987481	87.01648669

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ADV1015403	5/12/2025	4.486	8/12/2025	100.8226751	100.6186417	100.4154452	100.2130804	100.0115421	99.81082525	99.61092468	99.41183539	99.21355236
ADV1015125	5/1/2025	4.562	6/4/2025	100.051166	100.0400355	100.0289153	100.0178053	100.0067056	99.99561619	99.98453697	99.97346796	99.96240914
ADV1015968	5/29/2025	4.499	6/30/2025	100.3406294	100.2572229	100.1739536	100.0908211	100.0078252	99.92496545	99.84224165	99.75965344	99.6772005
ADV1015552	5/15/2025	4.497	6/2/2025	100.0253608	100.0198066	100.0142573	100.0087128	100.0031732	99.99763831	99.99210825	99.98658298	99.9810625
ADV1015740	5/21/2025	4.181	5/22/2026	103.8473128	102.8516454	101.8751197	100.9171868	99.97731855	99.0550067	98.14976195	97.26111301	96.38860585
ADV1014752	4/21/2025	4.423	8/21/2025	100.9128348	100.6829341	100.4540867	100.2262854	99.99952284	99.77379199	99.54908574	99.32539705	99.10271899
ADV1014491	4/9/2025	3.958	4/17/2028	111.396208	108.4048225	105.5104399	102.7093929	99.99817355	97.37342524	94.83193518	92.37062752	89.98655668
ADV1015721	5/22/2025	4.171	11/23/2026	106.0122783	104.5048729	103.0267511	101.5771331	100.1552658	98.76042228	97.3919007	96.04902286	94.73113344
ADV1015017	4/29/2025	4.2	4/29/2032	126.0231907	118.5416949	111.5712705	105.0740934	99.01533011	93.36288687	88.08718062	83.16093075	78.55896877
ADV1016052	5/30/2025	4.064	4/30/2027	107.7332567	105.7688398	103.8504059	101.9766006	100.1461187	98.35770178	96.61013623	94.90225132	93.23291745
ADV1014921	4/25/2025	3.873	4/26/2028	111.2399363	108.2253698	105.3093484	102.4881171	99.75808524	97.11581815	94.55802969	92.08157489	89.68344304
ADV1014441	4/7/2025	4.254	10/7/2025	101.3695479	101.0063547	100.6457475	100.2876988	99.93218134	99.57916823	99.22863304	98.88054969	98.53489246
ADV1015809	5/23/2025	4.473	8/25/2025	100.9637005	100.7234139	100.4842757	100.2462775	100.0094113	99.77366897	99.53904245	99.30552383	99.07310526
ADV1015691	5/20/2025	4.451	9/18/2025	101.2226992	100.9147494	100.6086778	100.3044674	100.0021011	99.70156199	99.4028336	99.10589947	98.81074341
ADV1014830	4/23/2025	3.962	4/23/2027	107.4557801	105.5137305	103.6167396	101.7634921	99.95271974	98.18319952	96.45375147	94.76323698	93.11055704
ADV1016050	5/30/2025	4.429	10/30/2025	101.6859705	101.2595506	100.83669	100.4173444	100.0014702	99.58902452	99.17996512	98.77425049	98.37183983
ADV1015985	5/29/2025	4.428	10/29/2025	101.6745686	101.250938	100.8308226	100.4141787	100.0009635	99.59113485	99.18465133	98.78147215	98.38155717
ADV1014281	4/1/2025	4.073	4/2/2029	115.5223914	111.4773461	107.598923	103.8793883	100.3114072	96.88802076	93.60262542	90.44895248	87.42104963
ADV1014534	4/11/2025	4.136	4/13/2026	103.3040536	102.4197694	101.5506596	100.6963353	99.85642098	99.0305537	98.21838263	97.41956857	96.63378342
ADV1014901	4/25/2025	3.911	4/26/2027	107.3919786	105.4421497	103.5377393	101.6774167	99.8598987	98.08394808	96.34837143	94.65201727	92.99377438
ADV1014317	4/2/2025	4.027	4/3/2028	111.4462778	108.493763	105.6358075	102.8688805	100.1896026	97.59473845	95.08118926	92.64598686	90.28628717
ADV1015015	4/29/2025	3.904	4/29/2030	118.6347715	113.4149504	108.461071	103.7581639	99.29217902	95.04992417	91.01900848	87.1877896	83.54532477
ADV1014951	4/28/2025	4.494	6/30/2025	100.3453802	100.2616526	100.1780626	100.0946101	100.0112946	99.92811592	99.84507364	99.76216746	99.67939707
ADV1015320	5/8/2025	4.487	6/20/2025	100.2300857	100.1743919	100.1187743	100.0632327	100.0077671	99.95237712	99.89706276	99.84182382	99.78666015
ADV1014990	4/29/2025	4.505	6/13/2025	100.1527722	100.1165587	100.0803877	100.0442592	100.008173	99.97212902	99.93612727	99.90016762	99.86425002
ADV1014471	4/8/2025	3.91	4/9/2029	114.9593083	110.9051982	107.0189789	103.2928189	99.71929273	96.29135771	93.00233212	89.84587492	86.81596661
ADV1014575	4/14/2025	4.214	7/30/2030	121.0410745	115.5029515	110.2585807	105.2907244	100.5832519	96.12106269	91.89001438	87.87685661	84.0691699
ADV1016043	5/30/2025	4.498	6/13/2025	100.1472644	100.1111908	100.0751594	100.0391703	100.0032234	99.96731862	99.93145584	99.89563502	99.85985606
ADV1015169	5/2/2025	4.542	6/20/2025	100.2342075	100.1784681	100.122805	100.067218	100.0117069	99.95627163	99.900912	99.84562786	99.79041905
ADV1015928	5/28/2025	4.403	11/28/2025	101.9972741	101.4883261	100.9844305	100.4855123	99.99149816	99.50231616	99.01789572	98.53816766	98.06306414
ADV1014776	4/22/2025	4.075	4/22/2026	103.3437229	102.4344421	101.5411944	100.6635578	99.80112532	98.95350369	98.12031329	97.30118733	96.49577139
ADV1016077	5/30/2025	4.309	2/27/2026	102.9513481	102.1926861	101.4452197	100.7087021	99.98289396	99.26756279	98.56248278	97.86743456	97.18220501
ADV1015059	4/30/2025	3.646	4/28/2028	110.8059686	107.787261	104.867563	102.0430907	99.31022646	96.66551041	94.10563261	91.62742576	89.22785814

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ADV1015918	5/28/2025	4.33	3/25/2026	103.257694	102.4260331	101.6077999	100.8026707	100.0103321	99.23048055	98.46282228	97.7070725	96.96295527
ADV1014875	4/24/2025	4.484	6/24/2025	100.2774425	100.2104679	100.1435923	100.0768156	100.0101375	99.94355786	99.87707637	99.81069285	99.7444071
ADV1015929	5/28/2025	4.346	2/27/2026	102.979255	102.2204769	101.4728955	100.7362641	100.0103434	99.29490083	98.58971053	97.89455314	97.2092155
ADV1014833	4/23/2025	3.966	4/23/2027	107.463453	105.521328	103.6242631	101.770943	99.9600994	98.19050927	96.4609926	94.77041073	93.11766464
ADV1016053	5/30/2025	4.004	5/30/2028	111.9796102	108.8605178	105.8463504	102.9329882	100.1164977	97.39312197	94.75927165	92.21151655	89.74657754
ADV1014379	4/3/2025	3.852	4/4/2029	114.6832302	110.648694	106.7807433	103.0716319	99.51401374	96.10092024	92.82573885	89.68219308	86.66432369
ADV1015880	5/27/2025	4.498	6/3/2025	100.0346321	100.0263126	100.0180005	100.0096958	100.0013986	99.99310882	99.98482646	99.9765515	99.96828394
ADV1015044	4/30/2025	3.876	4/29/2030	118.4956195	113.2792035	108.3286029	103.6288541	99.16591259	94.92659127	90.89850418	87.07001363	83.43018126
ADV1015965	5/29/2025	4.13	5/29/2030	120.0314339	114.6942782	109.6327864	104.8312109	100.2747863	95.94966315	91.8428464	87.94213803	84.23608417
ADV1015408	5/12/2025	4.498	6/12/2025	100.1390003	100.1056301	100.072298	100.0390042	100.0057485	99.97253079	99.93935106	99.90620923	99.87310522
ADV1016005	5/29/2025	4.489	7/29/2025	100.6643616	100.4999664	100.3361093	100.1727876	100.0099987	99.84774009	99.68600912	99.52480325	99.36411993
ADV1014366	4/3/2025	3.84	4/5/2027	107.0222615	105.134926	103.2903647	101.4873583	99.72472993	98.00134371	96.31610266	94.66794736	93.05585435
ADV1015804	5/23/2025	4.242	5/26/2026	103.8844666	102.8785437	101.8921508	100.9247224	99.97571472	99.04460461	98.13088856	97.2340818	96.35371747
ADV1014296	4/1/2025	4.111	4/1/2026	103.1553589	102.3048601	101.4684037	100.6456438	99.83624575	99.03988578	98.25625048	97.4850364	96.72594971
ADV1014647	4/16/2025	3.9	4/17/2028	111.225958	108.2370199	105.3450249	102.546308	99.83736289	97.21483473	94.67551243	92.21632177	89.83431876
ADV1015976	5/29/2025	4.5	6/27/2025	100.3066869	100.2316433	100.1567169	100.0819074	100.0072146	99.93263823	99.85817802	99.78383369	99.70960498
ADV1014924	4/25/2025	3.886	7/26/2028	112.2158858	108.9331709	105.7652042	102.707287	99.75494427	96.90391225	94.15012683	91.48971293	88.91897431
ADV1015988	5/29/2025	4.505	6/6/2025	100.0683537	100.0517138	100.0350901	100.0184828	100.0018917	99.9853168	99.96875812	99.95221562	99.93568927
ADV1014539	4/11/2025	4.473	7/11/2025	100.4686871	100.3539437	100.2394758	100.1252822	100.0113619	99.89771398	99.78433735	99.67123103	99.55839398
ADV1015803	5/23/2025	4.487	7/17/2025	100.5309833	100.4000574	100.269488	100.1392738	100.0094131	99.87990454	99.75074662	99.62193788	99.49347686
ADV1014853	4/24/2025	3.914	10/15/2027	109.2880576	106.8418074	104.4632803	102.1502259	99.90048201	97.71197043	95.5826933	93.51072947	91.49423109
ADV1016017	5/29/2025	4.251	5/29/2026	103.9270173	102.9125896	101.9180118	100.9427047	99.98611169	99.04769731	98.12694639	97.22336307	96.3364699
ADV1015681	5/20/2025	4.07	5/21/2027	107.9853022	105.9612175	103.9858302	102.0576645	100.1752996	98.33736745	96.54255016	94.78957785	93.07722653
ADV1014883	4/24/2025	4.095	4/24/2026	103.3829095	102.4679225	101.5691631	100.6862017	99.8186241	98.96603019	98.12803381	97.30426192	96.49435412
ADV1015734	5/21/2025	4.483	7/21/2025	100.5754206	100.4332722	100.2915386	100.150218	100.0093085	99.86880824	99.72871553	99.58902851	99.44974538
ADV1014432	4/7/2025	3.684	4/7/2028	110.7081811	107.7502511	104.8875736	102.1165745	99.43383394	96.83607796	94.32017203	91.88311415	89.52202845
ADV1015385	5/9/2025	3.931	5/10/2027	107.7301569	105.7359637	103.7891214	101.8882149	100.0318809	98.21880573	96.44772351	94.71741369	93.02669925
ADV1015089	4/30/2025	4.384	9/24/2025	101.2706915	100.9450909	100.621577	100.3001295	99.98072867	99.66335506	99.34798936	99.03461252	98.72320576
ADV1014773	4/22/2025	4.146	4/12/2030	119.6749593	114.4782376	109.5435858	104.8563912	100.4029304	96.17031007	92.14641278	88.31984657	84.67989783
ADV1015393	5/12/2025	4.106	5/12/2027	107.9552024	105.9559189	104.0041766	102.098552	100.237674	98.42022169	96.64492199	94.91054762	93.21591513
ADV1015317	5/8/2025	4.08	5/8/2026	103.5909708	102.6353873	101.6974723	100.7767384	99.87271601	98.98495254	98.11301159	97.25647227	96.41492854
ADV1016048	5/30/2025	4.495	6/30/2025	100.3401292	100.2567333	100.1734746	100.0903528	100.0073675	99.92451836	99.84180515	99.7592275	99.6767851
ADV1015850	5/27/2025	4.476	8/29/2025	101.0082863	100.7568646	100.5066922	100.2577597	100.010058	99.763578	99.51831063	99.27424702	99.03137833

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1015860	5/27/2025	4.492	6/10/2025	100.1136655	100.0859145	100.0581937	100.0305031	100.0028427	99.9752124	99.94761214	99.92004189	99.89250159
230502A00081	5/2/2023	3.96	5/3/2027	107.5649586	105.5940739	103.6695162	101.7899156	99.95395151	98.16035128	96.40788764	94.69537691	93.02167716
230503A00004	5/3/2023	3.94	5/3/2027	107.5260454	105.5555483	103.6313708	101.752143	99.91654486	98.12330366	96.37119236	94.65902751	92.98566733
230504A00011	5/4/2023	3.7	5/4/2026	103.1860197	102.2435764	101.318364	100.4099129	99.51777014	98.64149918	97.7806788	96.93490265	96.10377849
230504A00058	5/4/2023	3.69	5/4/2028	110.7786227	107.7487102	104.8185967	101.9844512	99.24261192	96.58957731	94.0219984	91.53667116	89.13052935
230505A00005	5/5/2023	3.99	5/5/2026	103.4028811	102.4575084	101.5294517	100.6182379	99.72341116	98.84453171	97.98117556	97.13293359	96.29941098
230505A00035	5/5/2023	3.9	5/5/2027	107.4700097	105.4946469	103.5658445	101.6822217	99.84244786	98.04524055	96.28936329	94.57362365	92.89687137
230508A00016	5/8/2023	4.14	5/8/2026	103.5777777	102.6232398	101.6863366	100.7665818	99.86350726	98.97666148	98.10560924	97.24993075	96.40922102
230509A00010	5/9/2023	4.14	5/8/2026	103.5777777	102.6232398	101.6863366	100.7665818	99.86350726	98.97666148	98.10560924	97.24993075	96.40922102
230511A00044	5/11/2023	3.79	5/11/2027	107.3189186	105.3287998	103.3859703	101.4890159	99.6365745	97.82733355	96.06002811	94.33343864	92.64638911
230511A00050	5/11/2023	3.98	5/11/2026	103.4587017	102.4964973	101.552228	100.6253951	99.71551832	98.82213464	97.94479796	97.08307811	96.23656018
230512A00008	5/12/2023	3.75	5/12/2026	103.3163046	102.3511225	101.4040018	100.4744381	99.56194602	98.66605779	97.7863226	96.92230589	96.07358854
230516A00036	5/16/2023	4	5/17/2027	107.7992055	105.7879413	103.8248243	101.9084033	100.0372806	98.21011017	96.42559503	94.68248521	92.97957567
230517A00014	5/17/2023	4.14	5/18/2026	103.6909015	102.7081618	101.7440986	100.7981823	99.86990339	98.95877103	98.06431258	97.18607265	96.3236123
230517A00020	5/17/2023	4.47	7/17/2025	100.5275358	100.3969173	100.2666542	100.1367451	100.0071884	99.87798262	99.74912636	99.62061814	99.4924565
230519A00038	5/19/2023	3.92	5/19/2028	111.8330664	108.7412755	105.7526399	102.8631443	100.0689533	97.36640206	94.75198774	92.2223614	89.77432029
230523A00049	5/23/2023	4.31	5/24/2027	108.4986306	106.4611642	104.4728838	102.5322931	100.6379519	98.78847349	96.98252244	95.21881202	93.49610226
230523A00083	5/23/2023	4.21	5/23/2028	112.5282199	109.4200487	106.4157402	103.5112428	100.7026865	97.98637399	95.358772	92.81650269	90.35633608
230524A00038	5/24/2023	4.36	5/26/2026	104.000926	102.9944092	102.0074302	101.0394234	100.0898449	99.15817132	98.24389904	97.34654315	96.46563661
230606A00014	6/6/2023	4.35	6/7/2027	108.7517057	106.672668	104.6445636	102.6658162	100.7349096	98.85038511	97.01083894	95.21491963	93.46132576
230606A00029	6/6/2023	4.45	6/5/2026	104.2169073	103.1814838	102.1667005	101.1719437	100.1966241	99.24017508	98.30205213	97.38173134	96.47870869
230608A00015	6/8/2023	4.81	6/9/2025	100.1136348	100.0885985	100.0635888	100.0386057	100.0136491	99.98871898	99.96381528	99.93893796	99.91408699
230613A00019	6/13/2023	4.49	6/15/2026	104.3897	103.3255183	102.2831151	101.2618257	100.2610121	99.28006191	98.31838696	97.37542209	96.4506241
230614A00038	6/14/2023	4.3	6/15/2026	104.2638894	103.1993308	102.1565801	101.1349712	100.1338646	99.15264678	98.19072829	97.24754283	96.32254609
230615A00033	6/15/2023	4.58	6/15/2026	104.4844897	103.4197744	102.3768452	101.3550372	100.3537123	99.37225788	98.41008565	97.46663028	96.54134842
230616A00039	6/16/2023	5.07	6/16/2025	100.2097498	100.1652343	100.1207747	100.076371	100.0320231	99.98773089	99.94349419	99.89931294	99.85518702
230621A00045	6/21/2023	4.95	6/23/2025	100.2911994	100.2272263	100.163346	100.0995583	100.0358631	99.97226016	99.90874924	99.84533017	99.78200275
230622A00039	6/26/2023	4.49	6/26/2026	104.5346705	103.4390284	102.3664332	101.3161622	100.2875227	99.27985055	98.29250836	97.32488448	96.37639155
230623A00004	6/23/2023	4.13	6/23/2028	112.6320315	109.4345442	106.3462912	103.3629084	100.480233	97.69429352	95.00129897	92.39762995	89.87982959
230623A00027	6/23/2023	4.13	6/23/2028	112.6320315	109.4345442	106.3462912	103.3629084	100.480233	97.69429352	95.00129897	92.39762995	89.87982959
230623A00037	6/23/2023	4.13	6/23/2028	112.6320315	109.4345442	106.3462912	103.3629084	100.480233	97.69429352	95.00129897	92.39762995	89.87982959
230623A00053	6/23/2023	4.4	6/23/2026	104.4743267	103.3862748	102.3209614	101.277678	100.2557453	99.25451198	98.27335261	97.31166697	96.36887852
230623A00058	6/23/2023	4.38	6/23/2027	109.0152789	106.8880409	104.8136227	102.7903597	100.8166522	98.89096284	97.01181303	95.17778076	93.38749773

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230626A00020	6/26/2023	4.49	6/26/2026	104.5346705	103.4390284	102.3664332	101.3161622	100.2875227	99.27985055	98.29250836	97.32488448	96.37639155
230627A00049	6/27/2023	4.95	6/27/2025	100.3408281	100.2657368	100.1907628	100.1159058	100.0411656	99.96654181	99.89203429	99.81764274	99.74336689
230627A00078	6/27/2023	4.95	6/27/2025	100.3408281	100.2657368	100.1907628	100.1159058	100.0411656	99.96654181	99.89203429	99.81764274	99.74336689
230627A00102	6/27/2023	4.95	6/27/2025	100.3408281	100.2657368	100.1907628	100.1159058	100.0411656	99.96654181	99.89203429	99.81764274	99.74336689
230628A00045	6/28/2023	4.18	6/28/2028	112.8441805	109.6290818	106.5241566	103.5249879	100.6273637	97.8272657	95.12085955	92.50448488	89.97464641
230628A00059	6/28/2023	4.87	6/27/2025	100.334818	100.2597319	100.184763	100.1099112	100.0351761	99.96055744	99.88605504	99.81166859	99.73739783
230629A00008	6/29/2023	4.34	6/29/2028	113.3546332	110.1287004	107.0133179	104.0040517	101.0966737	98.28715042	95.57163315	92.94644789	90.40808645
230705A00033	7/5/2023	5.12	7/7/2025	100.4824997	100.3796302	100.2769824	100.1745556	100.0723489	99.97036164	99.86859309	99.76704251	99.66570917
230706A00006	7/6/2023	4.59	7/6/2028	114.2199958	110.9609814	107.8140709	104.7747465	101.8387016	99.00182909	96.26021099	93.61010824	91.04795146
230707A00021	9/1/2023	4.61	8/30/2030	123.4189134	117.7319545	112.3499537	107.2547943	102.4295394	97.858349	93.5264016	89.41982331	85.52562154
230710A00013	7/10/2023	4.55	7/10/2029	118.54528	114.1592134	109.9642802	105.9510713	102.1106951	98.43474588	94.9152747	91.54476149	88.31608954
230712A00009	7/12/2023	4.89	6/16/2025	100.2016499	100.1571413	100.1126886	100.0682917	100.0239507	99.97966526	99.93543539	99.89126096	99.84714185
230712A00016	7/12/2023	4.45	7/12/2027	109.4000761	107.2158021	105.0866771	103.0109256	100.9868433	99.01279388	97.08720571	95.20856852	93.37543064
230703A00015	7/3/2023	4.34	7/3/2028	113.4009331	110.1630952	107.0365125	104.0167095	101.0994193	98.28057228	95.55628559	92.92285341	90.37673772
230703A00025	7/3/2023	4.73	7/3/2026	104.8931457	103.7758846	102.6825245	101.6123031	100.5644903	99.53838663	98.53332129	97.54865095	96.58375831
230712A00035	1/12/2024	4.36	1/12/2026	102.4757503	101.8458437	101.2237015	100.6091802	100.0021402	99.4024451	98.80996197	98.22456095	97.64611533
230712A00046	7/12/2023	4.52	7/13/2026	104.7990826	103.6544547	102.5349336	101.4396983	100.3679632	99.31897644	98.29201797	97.28639781	96.3014546
230712A00048	7/12/2023	4.95	7/14/2025	100.552185	100.4298634	100.3078555	100.18616	100.0647757	99.94370137	99.82293575	99.70247762	99.58232576
230713A00031	7/13/2023	4.49	7/13/2026	104.76516	103.6207361	102.5014158	101.4063783	100.334838	99.28604317	98.25927381	97.25384001	96.26908048
230713A00058	7/13/2023	4.08	7/13/2028	112.9273468	109.6637423	106.5132361	103.471239	100.5333774	97.69548235	94.95357795	92.3038714	89.74274325
230714A00042	7/14/2023	4.58	7/14/2026	104.8808537	103.7329394	102.6102617	101.5119935	100.4373433	99.3855539	98.3558999	97.34768647	96.36024761
230718A00013	7/18/2023	4.54	7/17/2026	104.8769602	103.7206833	102.5900105	101.4840968	100.4021337	99.34334794	98.30699903	97.29237787	96.29880496
230718A00016	7/18/2023	4.54	7/17/2026	104.8769602	103.7206833	102.5900105	101.4840968	100.4021337	99.34334794	98.30699903	97.29237787	96.29880496
230718A00023	7/18/2023	4.54	7/20/2026	104.9184106	103.7534916	102.6145502	101.5007229	100.4111841	99.34514424	98.30184753	97.28057039	96.28061967
230718A00065	7/18/2023	4.3	7/18/2033	116.9414443	112.5024281	108.3114623	104.3519789	100.6086556	97.06731345	93.71482354	90.53902129	87.52862884
230721A00031	7/21/2023	5.03	7/21/2025	100.6513476	100.5095086	100.3680831	100.2270693	100.0864652	99.94626913	99.80647922	99.6670937	99.52811076
230721A00032	7/21/2023	5.03	7/21/2025	100.6513476	100.5095086	100.3680831	100.2270693	100.0864652	99.94626913	99.80647922	99.6670937	99.52811076
230721A00038	7/21/2023	4.67	7/21/2026	105.0821065	103.9133879	102.770786	101.6534307	100.5604905	99.49116993	98.4447077	97.42037511	96.41747412
230725A00016	7/25/2023	4.75	7/31/2026	105.3183499	104.1201376	102.94931	101.8049349	100.6861217	99.59201966	98.52181532	97.47473063	96.45002102
230728A00017	7/28/2023	5.15	7/22/2025	100.6813549	100.5367087	100.3924909	100.2486995	100.1053327	99.96238843	99.81986492	99.67776024	99.53607253
230809A00034	8/9/2023	4.59	8/10/2026	105.2658671	104.0400741	102.8429595	101.6735235	100.5308125	99.4139162	98.32196525	97.25412903	96.20961349
160928A00032	9/28/2016	2.52	9/29/2036	111.4060872	105.4260957	99.90685391	94.80670949	90.0881731	85.71747021	81.66414422	77.90070461	74.40231477
160928A00042	9/28/2016	3.05	9/29/2036	114.493809	108.3820594	102.7393127	97.52327599	92.69587613	88.22280618	84.07312337	80.21889288	76.63487167

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
161109A00018	11/9/2016	2.63	11/9/2026	103.5950818	102.1452595	100.722933	99.32738816	97.957935	96.61390688	95.29465935	93.99956929	92.72803399
161214A00023	12/14/2016	3.3	12/15/2031	119.5652196	112.6544595	106.1975623	100.1622285	94.51862186	89.23916925	84.29837741	79.67266596	75.34021437
161222A00037	12/22/2016	3.08	12/22/2031	109.7464621	106.2942854	103.0036352	99.86538086	96.8709792	94.01243295	91.28225194	88.6734174	86.17934911
170111A00012	1/11/2017	3.31	1/11/2030	114.8580728	110.0352766	105.4460221	101.0777223	96.91853856	92.95733152	89.18361585	85.58751814	82.15973782
170130A00043	1/30/2017	2.64	1/29/2027	102.2512528	101.3184079	100.403662	99.50647368	98.626324	97.76271471	96.91516748	96.0832228	95.26643909
170216A00043	2/16/2017	3.17	2/16/2027	105.3104016	103.5729531	101.8726685	100.20842	98.57912643	96.98374974	95.42129349	93.89080045	92.39135067
170322A00025	3/22/2017	3.58	3/22/2033	123.5764254	115.2873161	107.6310703	100.55575	94.01394134	87.96233837	82.36136731	77.1748472	72.36968277
170322A00033	3/22/2017	3.61	3/24/2042	125.6034199	115.3631476	106.2637083	98.15919845	90.9240176	84.44986709	78.64321373	73.42314393	68.71954558
170502A00028	5/2/2017	2.84	5/3/2027	105.5243579	103.5712286	101.6641399	99.80172852	97.98268049	96.20572941	94.4696542	92.77327717	91.1154622
170619A00096	6/16/2017	2.79	6/16/2027	105.5854046	103.5313284	101.5289102	99.57648443	97.67245291	95.81528134	94.00349622	92.23568192	90.51047791
170622A00036	6/22/2017	3.23	6/22/2032	119.5312161	112.125749	105.2401408	98.83501936	92.87419393	87.32438244	82.15496327	77.33774956	72.84678375
170622A00039	6/22/2017	3.36	6/22/2035	125.578584	115.0390871	105.5051194	96.87450604	89.05597679	81.96795071	75.53746142	69.69920676	64.39470753
170711A00010	7/11/2017	2.38	7/12/2027	102.5970371	101.4530432	100.332473	99.23464222	98.15889289	97.10459202	96.0711304	95.05792149	94.06440037
170809A00005	8/9/2017	2.61	8/11/2025	100.4337764	100.2340903	100.0352113	99.83713437	99.6398546	99.44336711	99.24766708	99.0527497	98.85861023
171207A00025	12/7/2017	2.91	12/7/2027	107.1013746	104.596075	102.1646811	99.80454094	97.51311633	95.28797722	93.12679623	91.02734354	88.98748206
180104A00041	1/4/2018	3.08	1/4/2033	117.9241457	110.7390326	104.0744346	97.8889894	92.14486004	86.80741569	81.84494261	77.22838283	72.93109762
180118A00039	1/18/2018	3.09	1/19/2027	104.9009828	103.2474778	101.6281891	100.0421207	98.48831516	96.96585199	95.47384544	94.01144307	92.57782413
180412A00036	4/12/2018	3.54	4/15/2038	131.8111647	118.3013047	106.3826438	95.85640059	86.54968548	78.31200728	71.01226612	64.53616329	58.78396857
180508A00038	5/8/2018	3.57	5/9/2033	113.9542071	109.5002369	105.2964142	101.3260844	97.57383644	94.02540183	90.66756145	87.48806126	84.47553506
180529A00042	5/29/2018	3.42	5/30/2028	110.2066661	107.1145477	104.1266726	101.2389439	98.44744966	95.7484541	93.13838798	90.61384038	88.17155067
180530A00028	5/30/2018	3.67	5/31/2033	124.6739874	116.155701	108.3014219	101.0555159	94.36729276	88.19054274	82.48311895	77.2065607	72.32575348
180618A00036	6/18/2018	3.89	6/18/2048	157.1181358	132.8362873	113.0907941	96.97486599	83.77003721	72.90597525	63.92905859	56.47777302	50.26341748
180716A00062	7/16/2018	2.91	7/16/2025	100.2712274	100.1656351	100.0602831	99.95517054	99.8502965	99.74566013	99.64126054	99.53709689	99.43316831
180827A00020	8/27/2018	3.21	8/27/2025	100.6765693	100.4322806	100.1891813	99.94726278	99.70651638	99.46693361	99.22850603	98.9912253	98.75508316
180829A00008	8/29/2018	3.23	8/30/2027	107.3926353	105.0934637	102.8552227	100.6758403	98.55333341	96.4858036	94.47143228	92.50847675	90.59526623
180914A00028	9/14/2018	3.37	9/12/2025	100.8456686	100.55691	100.2698162	99.98437298	99.70056592	99.41838089	99.13780394	98.85882126	98.58141918
180925A00116	9/25/2018	3.28	9/25/2028	105.7096521	103.9273307	102.1936842	100.5069846	98.86557898	97.26788543	95.71238937	94.19764026	92.72224837
181010A00025	10/10/2018	3.48	10/10/2030	109.8466437	106.8894118	104.0511841	101.3261149	98.70868956	96.19370315	93.77624114	91.45166114	89.21557599
181226A00030	12/26/2018	2.91	12/26/2028	105.433232	103.5274073	101.676569	99.87868089	98.13179772	96.43406033	94.78369129	93.17899063	91.61833195
181227A00019	12/28/2020	3.1	12/29/2025	101.579121	100.9908233	100.4093329	99.83453219	99.26630619	98.70454257	98.14913154	97.59996579	97.05694041
190102A00015	1/2/2019	2.97	1/3/2034	111.9094291	107.359806	103.0794934	99.0495449	95.25250858	91.67229803	88.29407571	85.10414689	82.08986336
190131A00023	1/31/2019	3.02	1/30/2034	112.6059226	107.8478511	103.3767452	99.17218255	95.21536424	91.48897435	87.97705234	84.6648773	81.53886283
190205A00020	2/5/2019	3.32	2/5/2029	111.4414092	107.8246248	104.3515176	101.0154955	97.8103112	94.73004177	91.76906983	88.92206556	86.18397004

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
190520A00020	5/20/2019	2.39	5/20/2026	101.1275326	100.5813595	100.0426528	99.51124254	98.98696457	98.46965968	97.95917371	97.4553573	96.95806567
190529A00061	5/29/2019	2.46	5/29/2026	101.1373174	100.5874586	100.0451758	99.51029516	98.9826484	98.46207262	97.94841008	97.44150799	96.94121829
190606A00029	6/6/2019	2.96	6/6/2034	120.3385336	111.0218443	102.5174137	94.74974318	87.65072743	81.15889515	75.2187318	69.78007441	64.79757071
190618A00002	6/18/2019	2.11	6/18/2025	100.0900537	100.0400591	99.99013056	99.94026799	99.89047123	99.84074013	99.79107457	99.7414744	99.6919395
190708A00029	7/8/2019	2.57	7/2/2029	109.7895638	105.7802074	101.9461055	98.27856185	94.76936405	91.41075371	88.19539845	85.11636582	82.16709903
190708A00032	7/8/2019	2.58	7/2/2029	109.8299464	105.8194523	101.9842575	98.31566338	94.80545575	91.44587431	88.22958489	85.14965337	82.19952138
190724A00023	7/24/2019	2.13	7/24/2025	100.2664102	100.1165574	99.96716362	99.81822684	99.66974488	99.52171564	99.37413702	99.22700693	99.08032331
190823A00009	8/23/2019	1.8	8/23/2029	103.8831605	101.6964355	99.5814605	97.5352762	95.55506798	93.63815741	91.78199479	89.98415198	88.24231575
190826A00032	8/26/2019	1.72	8/24/2029	103.7546568	101.543791	99.40584193	97.33779355	95.33677724	93.40006353	91.52505437	89.70927585	87.95037135
190905A00025	9/5/2019	2.08	9/5/2029	108.0842662	103.9734089	100.0488065	96.30100113	92.72106466	89.30056579	86.0315401	82.90646172	79.91821701
191004A00003	10/4/2019	1.89	10/5/2026	102.3323725	100.9859796	99.66360876	98.36467275	97.08860285	95.83484831	94.60287562	93.39216785	92.202224
191004A00023	10/4/2019	2.02	10/4/2029	107.9453243	103.7698621	99.7867625	95.98609299	92.35848673	88.89510735	85.58761602	82.42814091	79.40924855
191017A00026	10/17/2019	2.3	7/17/2029	109.2217727	105.0090208	100.9827748	97.13376219	93.45322467	89.93288651	86.56492501	83.34194305	80.25694335
191112A00022	11/12/2019	2.36	11/13/2029	109.5692919	105.2536433	101.1407728	97.21999034	93.48122845	89.91500265	86.51237439	83.2649166	80.16468163
191115A00028	11/15/2019	2.34	9/28/2029	109.7896093	105.3664827	101.1471069	97.12106378	93.27852061	89.61019405	86.10731668	82.76160572	79.56523379
191121A00009	11/21/2019	2.55	11/21/2036	118.923263	107.4023019	97.12927024	87.96148166	79.77326576	72.45386153	65.9055809	60.04220647	54.78759259
191203A00010	12/3/2019	2.21	12/3/2029	109.0030632	104.6560301	100.5153301	96.56997703	92.80963162	89.22455972	85.80559341	82.54409482	79.43192253
200207A00018	2/7/2020	2.14	2/7/2030	109.5151973	104.7415975	100.2039944	95.88944706	91.7857968	87.88161585	84.16615885	80.62931812	77.26158213
200210A00005	2/10/2020	1.77	2/10/2027	102.9631516	101.2623487	99.59774846	97.96826079	96.37283958	94.81048051	93.28021893	91.78112786	90.31231613
200220A00013	2/20/2020	2.09	12/14/2029	109.0382173	104.4241672	100.0322832	95.85070539	91.86827011	88.07446502	84.45938768	81.01370683	77.72862643
200220A00014	2/20/2020	2.09	12/21/2029	109.0687751	104.4353416	100.0257394	95.82798067	91.83078377	88.02352764	84.39620958	80.93940584	77.64423501
200225A00017	2/25/2020	1.94	2/25/2030	108.6504753	103.8442169	99.27818797	94.93907658	90.81438498	86.89237495	83.162017	79.61294324	76.2354038
200228A00059	2/28/2020	1.79	2/28/2030	107.9439218	103.1455768	98.58768934	94.25690646	90.14069368	86.22727986	82.505606	78.96527786	75.59652201
200304A00052	3/6/2020	2.11	3/8/2027	103.6105632	101.8312338	100.0909724	98.38860039	96.72298619	95.09304289	93.497726	91.93603131	90.406993
200305A00030	3/5/2020	1.58	3/5/2030	106.9472599	102.1594293	97.61246803	93.29297965	89.18838793	85.28688176	81.57736403	78.0494043	74.69319487
200305A00035	3/5/2020	1.25	3/5/2026	100.6599633	99.89449227	99.1406127	98.39806284	97.66658884	96.94594436	96.23589034	95.53619471	94.84663211
200306A00065	3/6/2020	1.38	3/6/2030	105.9855396	101.2179401	96.6906369	92.39025419	88.30423514	84.42078697	80.7288299	77.21794996	73.8783551
200309A00021	3/9/2020	1.05	3/9/2026	100.5141666	99.73842752	98.97460906	98.22243811	97.48164981	96.75198729	96.03320135	95.3250502	94.62729916
200310A00038	3/10/2020	1.41	3/11/2030	106.1400531	101.3557495	96.81313796	92.49875478	88.39995945	84.50487942	80.80235907	77.28191243	73.93367924
200311A00031	3/11/2020	1.41	12/24/2027	103.533342	100.9687609	98.48055011	96.06597861	93.72243148	91.44740397	89.23849608	87.09340745	85.00993246
200317A00043	3/17/2020	1.29	3/15/2030	103.1542131	100.6660612	98.26899473	95.9588949	93.73185999	91.5841924	89.5123865	87.5131173	85.58322995
200402A00044	4/2/2020	1.65	4/2/2030	107.3586392	102.4874682	97.86468549	93.47640223	89.30957361	85.35194364	81.59199359	78.01889402	74.62246033
200406A00029	4/6/2020	1.61	4/5/2030	106.6824719	102.1272899	97.80222681	93.69436511	89.79158025	86.08248788	82.55639486	79.20325372	76.01362038

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	Parallel-Shift Sensitivity Analysis											
5/31/2025				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200413A00009	4/13/2020	0.77	4/13/2027	100.6268418	99.62783994	98.6480021	97.68678648	96.74367178	95.81815626	94.90975677	94.01800793	93.14246126
200415A00023	4/15/2020	1.71	4/15/2030	107.6903397	102.7760984	98.1140558	93.69001644	89.49065369	85.50345218	81.71665449	78.11921152	74.70073638
200427A00018	4/27/2020	1.51	4/27/2028	104.2919756	101.3772566	98.55872344	95.83269457	93.19564995	90.64422298	88.17519293	85.78547775	83.47212736
200430A00027	4/30/2020	1.31	4/30/2035	104.4641289	99.45813989	94.79149318	90.43722837	86.37076261	82.56966356	79.01344547	75.68338595	72.56236114
200521A00016	5/21/2020	2.18	5/21/2037	113.8735801	102.2617516	91.9621312	82.81878669	74.69506303	67.47111349	61.04175753	55.3146209	50.20851954
200605A00017	6/5/2020	1.02	6/5/2025	100.0604868	99.96372864	99.86716642	99.77079947	99.67462716	99.5786489	99.48286406	99.38727205	99.29187225
200605A00018	6/5/2020	0.91	6/5/2025	100.0497123	99.95296804	99.85641964	99.76006648	99.66390794	99.56794342	99.4721723	99.37659397	99.28120783
200612A00004	6/12/2020	1.42	6/12/2040	104.7179859	97.2574911	90.54679173	84.4991284	79.03870604	74.09921634	69.62256973	65.55780596	61.86015693
200708A00011	7/10/2020	2.87	7/10/2031	115.6237831	109.2810917	103.3318122	97.7494255	92.50933742	87.58872868	82.96641777	78.62273502	74.53940695
200720A00035	7/20/2020	1.81	7/20/2035	110.1167348	100.262231	91.3744094	83.3533037	76.10975899	69.56421288	63.64561971	58.29050022	53.44210149
200720A00044	7/22/2020	2.22	7/21/2026	102.2574738	101.1060481	99.98046962	98.87987532	97.8034403	96.75037561	95.71992631	94.71136971	93.7240136
200818A00006	8/18/2020	1.18	8/18/2028	103.6350733	100.4286143	97.33727273	94.35622887	91.48089778	88.70691605	86.03012941	83.44658114	80.95250124
200818A00007	8/18/2020	1.31	8/20/2029	105.1723433	100.9538901	96.92672991	93.08114382	89.40796448	85.89854133	82.54470816	79.33875289	76.27338952
200910A00006	9/10/2020	0.96	9/10/2027	102.0765358	99.82345194	97.63228789	95.50099818	93.42761697	91.41025443	89.44709339	87.53638606	85.67645102
200925A00002	9/25/2020	0.74	9/25/2025	100.0945388	99.77143467	99.45041644	99.13146393	98.81455722	98.49967667	98.18680286	97.87591666	97.56699914
200928A00003	9/28/2020	0.55	9/26/2025	100.0604286	99.73433686	99.41037037	99.0885083	98.7687302	98.45101583	98.13534526	97.82169876	97.51005692
201021A00012	10/21/2020	1.85	10/19/2035	110.5054823	100.4176379	91.34019758	83.16658905	75.80197497	69.16190895	63.17115133	57.76262501	52.87649419
201119A00023	11/23/2020	2.23	11/21/2030	111.0537074	105.4665682	100.1960103	95.22246455	90.5276692	86.0945765	81.90726572	77.9508631	74.21146781
201223A00012	12/23/2020	0.91	12/18/2026	101.1936451	99.65692073	98.15102146	96.67509208	95.22830867	93.80987711	92.4190317	91.05503393	89.71717124
201223A00013	12/23/2020	0.9	12/11/2026	101.1578045	99.63998266	98.15240582	96.69424407	95.26469747	93.86299464	92.48839146	91.14016988	89.81763678
201109A00012	11/9/2020	1.39	11/8/2030	105.8940006	100.8874473	96.15978327	91.6938572	87.4736643	83.48426356	79.71170153	76.14294187	72.76580033
201210A00021	12/10/2020	0.89	12/10/2027	102.329688	99.81410398	97.37285389	95.00330753	92.70294493	90.46935083	88.30020968	86.19330076	84.1464937
201211A00001	12/11/2020	0.95	12/11/2030	103.7347178	99.10818968	94.73567306	90.60156945	86.69132857	82.99137192	79.48902242	76.17243961	73.03055971
240327A00028	3/27/2024	4.4	3/27/2028	112.432718	109.4854786	106.6319639	103.8686789	101.1922793	98.59956383	96.08746752	93.65305479	91.29351342
240328A00017	3/28/2024	4.6	3/30/2026	103.5994075	102.7515677	101.9176381	101.0972783	100.2901585	99.49595985	98.71437353	97.94510052	97.18785119
240328A00065	7/16/2024	4.46	7/16/2032	128.4676017	120.685154	113.4471278	106.7122213	100.4424841	94.60302814	89.16176482	84.08916615	79.35804757
240401A00009	4/1/2024	4.79	4/1/2026	103.724993	102.8718542	102.0327886	101.2074495	100.3955018	99.59662111	98.8104935	98.03681499	97.27529122
240402A00044	4/2/2024	4.83	4/2/2026	103.7714861	102.915375	102.0734323	101.245308	100.4306634	99.629171	98.84051373	98.06438464	97.30048654
240410A00007	4/10/2024	4.64	4/10/2028	113.5081061	110.5009379	107.5905469	104.7732974	102.0457101	99.40445536	96.84634519	94.36832678	91.96747588
240417A00015	4/17/2024	4.76	4/16/2027	109.0260179	107.0858713	105.1903102	103.3380439	101.5278277	99.7584606	98.02878383	96.3376788	94.68406555
240417A00016	4/17/2024	4.63	4/17/2029	118.162509	114.0152694	110.0401975	106.2292274	102.5747138	99.06940734	95.70643246	92.47926584	89.38171665
240419A00026	4/23/2024	5.07	4/1/2026	103.9617633	103.1075322	102.2673869	101.4409806	100.6279779	99.82805425	99.04089542	98.26619723	97.5036651
240424A00030	4/24/2024	4.89	4/21/2027	109.2060679	107.2525282	105.3441266	103.4795491	101.6575289	99.87684382	98.13631496	96.4348045	94.77121413

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240425A00032	4/25/2024	4.92	4/25/2030	123.6369471	118.3063652	113.245111	108.4381035	103.8711841	99.53105541	95.40522446	91.48195001	87.75019349
240426A00011	4/26/2024	5.17	10/27/2025	101.9600982	101.5444849	101.1322671	100.7234031	100.3178521	99.91557396	99.51652907	99.1206785	98.72798397
240507A00049	5/7/2024	4.64	5/8/2028	113.6428604	110.5593141	107.5773419	104.6930364	101.9026628	99.20265097	96.58958642	94.060203	91.61137547
240513A00026	5/13/2024	4.6	5/14/2029	118.0703742	113.8564109	109.8203081	105.953592	102.2482385	98.69664666	95.29161381	92.02631294	88.89427083
240513A00041	5/13/2024	5.06	11/13/2025	102.1345264	101.6714512	101.2125921	100.7578913	100.3072925	99.86073992	99.41817923	98.97955684	98.54482017
240515A00002	5/15/2024	4.4	11/13/2028	115.4026765	111.7522313	108.2395301	104.8586243	101.6038549	98.4698376	95.45144709	92.5438036	89.74225958
240515A00024	5/15/2024	4.59	5/15/2028	113.5782882	110.4763617	107.4772465	104.5769625	101.7717069	99.05784509	96.43190245	93.89055615	91.43062766
240515A00052	7/1/2024	4.79	7/3/2034	137.0219615	126.8985172	117.645517	109.1824134	101.4365439	94.34232063	87.84050609	81.87756703	76.40509705
240524A00011	5/24/2024	5.02	5/19/2026	104.5632748	103.5731819	102.601931	101.6489867	100.7138339	99.79597658	98.89493712	98.01025531	97.14148761
ADV1006532	5/29/2024	5.092	2/27/2026	103.5419177	102.7807977	102.030899	101.2919743	100.5637839	99.84609488	99.13868094	98.44132233	97.75380554
ADV1006598	5/30/2024	4.783	5/30/2028	114.3445475	111.1894744	108.1402356	105.192681	102.3428478	99.58695121	96.92137504	94.34266337	91.84751235
ADV1006659	5/31/2024	4.732	5/31/2028	114.2021333	111.0464506	107.9967312	105.0488156	102.1987328	99.44269001	96.77706384	94.19839143	91.70336248
ADV1006866	6/10/2024	4.751	6/10/2032	130.2327316	122.4906086	115.2825285	108.5684849	102.3116777	96.47823975	91.03698847	85.95919986	81.21840234
ADV1006999	6/13/2024	4.935	12/15/2025	102.4843574	101.9316976	101.3850202	100.8442283	100.3092268	99.77992294	99.25622569	98.73804606	98.22529693
ADV1007157	6/18/2024	4.969	12/18/2025	102.5403616	101.9792154	101.4242331	100.8753133	100.3323567	99.79526632	99.26394717	98.73830631	98.21825282
ADV1007162	6/18/2024	5.159	6/18/2025	100.2397136	100.1896324	100.1396169	100.089667	100.0397826	99.98996358	99.94020978	99.89052109	99.84089736
ADV1007167	6/18/2024	4.805	6/18/2026	104.7660142	103.691278	102.6386941	101.6075812	100.5972859	99.60718114	98.63666474	97.68515834	96.75210616
ADV1007230	6/20/2024	4.494	6/20/2028	113.726371	110.5204593	107.4237065	104.4317633	101.540481	98.74590043	96.04424217	93.4318973	90.90541853
ADV1007267	6/21/2024	4.49	6/21/2028	113.7257495	110.5169828	107.4175446	104.423076	101.5294189	98.73260535	96.02884797	93.41453014	90.88619741
ADV1007352	6/25/2024	4.827	6/25/2026	104.8868712	103.7919354	102.7199626	101.6702348	100.6420635	99.63478844	98.64777616	97.68041852	96.73213155
ADV1007380	6/26/2024	4.622	6/28/2032	129.476971	121.7092119	114.4809744	107.7515902	101.4836699	95.64282242	90.19739907	85.11826133	80.37856912
ADV1007414	6/27/2024	4.997	12/29/2025	102.6954034	102.1033579	101.5181509	100.9396641	100.3677822	99.80239242	99.24338463	98.69065107	98.14408647
ADV1007426	6/27/2024	4.473	6/28/2027	109.4271162	107.2783034	105.1831042	103.1398183	101.1468122	99.20251661	97.3054228	95.45408009	93.64709305
ADV1007452	6/28/2024	4.403	6/28/2029	117.7983568	113.4614106	109.3124059	105.3421478	101.5419436	97.90357202	94.41925559	91.08163346	87.883737
ADV1007487	6/28/2024	5.085	9/30/2025	101.5697405	101.2297798	100.8920917	100.5566535	100.2234428	99.89243754	99.56361587	99.23695629	98.91243757
ADV1007736	7/9/2024	4.517	7/9/2027	109.5094693	107.3322342	105.2098125	103.1404454	101.1224445	99.15418848	97.23411963	95.36074103	93.53261351
ADV1007757	7/10/2024	4.96	7/10/2025	100.5168062	100.4054272	100.29431	100.1834535	100.0728568	99.96251897	99.85243896	99.74261587	99.63304874
ADV1007786	7/11/2024	4.084	7/11/2029	116.9320952	112.5677267	108.3942575	104.4022654	100.5828481	96.92759053	93.42853605	90.07815819	86.86933509
ADV1007787	7/11/2024	4.357	7/12/2027	109.2043918	107.0222181	104.8951505	102.8214147	100.7993077	98.82719417	96.90350354	95.0267266	93.19541268
ADV1007857	7/15/2024	4.945	7/15/2025	100.567411	100.4422137	100.3173443	100.1928013	100.0685836	99.94468971	99.82111839	99.69786831	99.57493819
ADV1007522	7/1/2024	4.894	7/1/2026	105.0498698	103.9372939	102.8483914	101.7824115	100.7386346	99.71637127	98.71496019	97.73376698	96.77218278
ADV1007586	7/2/2024	4.518	7/2/2029	118.3249676	113.9659307	109.7960784	105.8061376	101.9873428	98.33140515	94.83048395	91.47715962	88.26440867
ADV1007622	7/3/2024	4.58	7/6/2027	109.6065621	107.4365841	105.321081	103.2583109	101.2466014	99.28434609	97.37000151	95.50208407	93.67916722

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007924	7/16/2024	4.075	7/16/2029	116.9463421	112.5676874	108.3810726	104.3769933	100.5464704	96.88101846	93.37261534	90.01367401	86.79701649
ADV1008041	7/19/2024	4.968	7/21/2025	100.6446128	100.5027069	100.3612147	100.2201345	100.0794642	99.93920217	99.79934655	99.65989555	99.52084737
ADV1008042	7/19/2024	4.77	1/20/2026	102.832834	102.1794867	101.5344678	100.8976184	100.2687836	99.64781262	99.03455818	98.42887678	97.83062845
ADV1008214	7/26/2024	4.775	7/28/2025	100.712661	100.5511627	100.3901871	100.2297317	100.0697938	99.91037108	99.75146094	99.59306093	99.43516858
ADV1008219	7/26/2024	4.588	7/26/2035	138.068396	126.8306169	116.6569798	107.4394262	99.08145845	91.49684534	84.60847879	78.34736359	72.65172362
ADV1008405	8/2/2024	4.049	8/3/2026	104.5316386	103.330025	102.1561047	101.0089273	99.88758552	98.79121276	97.7189808	96.67009772	95.64380591
ADV1008462	8/7/2024	3.893	8/2/2027	108.4393034	106.2079833	104.0341511	101.9159119	99.85144913	97.83902081	95.87695564	93.96364955	92.09756233
ADV1008472	8/5/2024	3.867	8/5/2027	108.4148734	106.1756047	103.9941942	101.8687284	99.79737346	97.77837087	95.81003387	93.89074382	92.01894678
ADV1008502	8/6/2024	4.121	8/6/2026	104.6537299	103.442965	102.2602954	101.1047503	99.97540291	98.87136859	97.79180198	96.73589505	95.70287505
ADV1008511	8/6/2024	3.955	8/6/2027	108.6199402	106.3756251	104.1893408	102.0591663	99.98326046	97.95985796	95.98726561	94.06385867	92.18807741
ADV1008545	8/7/2024	4.577	8/7/2025	100.7851145	100.5959585	100.407522	100.2198009	100.0327912	99.84648873	99.66088942	99.47598927	99.29178427
ADV1008670	8/14/2024	4.054	8/14/2026	104.669177	103.4360098	102.2319836	101.056073	99.90730001	98.78473164	97.68747733	96.61468646	95.56554618
ADV1008800	8/20/2024	3.845	8/20/2029	116.0083736	111.5607554	107.3119411	103.2519023	99.37117795	95.66083751	92.1124484	88.71804479	85.47009892
ADV1008825	8/21/2024	4.509	8/21/2025	100.9278619	100.6997353	100.4726523	100.2466056	100.0215882	99.79759284	99.57461263	99.35264057	99.1316698
ADV1008861	8/22/2024	4.111	8/24/2026	104.8607927	103.598502	102.366692	101.1642669	99.99018282	98.84344499	97.72310469	96.62825667	95.5580367
ADV1008967	8/26/2024	4.397	8/26/2025	100.9743539	100.7321158	100.4910474	100.2511402	100.0123858	99.77477593	99.53830226	99.30295664	99.06873098
ADV1009082	8/27/2024	4.187	8/26/2033	129.4353431	120.4920976	112.2595518	104.6768775	97.68877666	91.24495042	85.29962137	79.81110433	74.74141985
ADV1009156	8/29/2024	3.808	8/29/2029	115.9340379	111.4630157	107.1928385	103.1133247	99.214871	95.48841634	91.92540725	88.51776635	85.2578627
ADV1009199	8/30/2024	4.049	8/31/2026	104.8672421	103.5854091	102.3349892	101.114837	99.92386217	98.76102619	97.62533929	96.51585772	95.43168099
ADV1009206	8/30/2024	4.054	8/31/2026	104.8735747	103.5916992	102.3412377	101.1210446	99.93002951	98.76715394	97.63142811	96.52190823	95.4376938
ADV1015722	5/21/2025	4.092	5/21/2027	108.0287483	106.0042243	104.028406	102.0998174	100.2170377	98.37869837	96.58348145	94.83011681	93.11738029
ADV1015729	5/21/2025	4.411	11/21/2025	101.9244229	101.4349928	100.9502453	100.4701135	99.99453154	99.52343504	99.05676067	98.59444634	98.13643112
ADV1015732	5/21/2025	4.45	9/22/2025	101.2666257	100.9474199	100.6302272	100.3150287	100.0018056	99.69053928	99.38121142	99.0738039	98.76829883
ADV1015742	5/21/2025	4.452	9/17/2025	101.2117499	100.9066589	100.6034126	100.3019943	100.0023873	99.70457525	99.40854206	99.11427169	98.82174836
ADV1015773	5/22/2025	4.095	9/22/2028	113.5157648	110.0496418	106.709526	103.4901452	100.3864777	97.39373941	94.50737118	91.72302654	89.03656077
ADV1015844	5/27/2025	4.5	6/26/2025	100.2956794	100.2234043	100.1512401	100.0791866	100.0072434	99.93541045	99.86368735	99.7920739	99.72056987
ADV1015845	5/27/2025	4.5	6/26/2025	100.2956794	100.2234043	100.1512401	100.0791866	100.0072434	99.93541045	99.86368735	99.7920739	99.72056987
ADV1015859	5/27/2025	4.005	5/27/2027	108.0666483	106.0226808	104.0283141	102.082032	100.1823751	98.32793875	96.5173703	94.74936681	93.02267289
ADV1015876	5/27/2025	4.498	6/3/2025	100.0346321	100.0263126	100.0180005	100.0096958	100.0013986	99.99310882	99.98482646	99.9765515	99.96828394
ADV1015879	5/27/2025	4.472	8/27/2025	100.9850605	100.7392681	100.4946739	100.2512691	100.009045	99.76799311	99.52810491	99.28937198	99.05178596
ADV1015886	5/27/2025	4.473	8/27/2025	100.9853049	100.7395118	100.494917	100.2515115	100.0092869	99.76823436	99.52834555	99.28961201	99.0520254
ADV1015921	5/28/2025	4.051	1/26/2028	110.7554022	108.0052387	105.3383805	102.7517715	100.2424901	97.807742	95.44485359	93.15126601	90.92452919
ADV1015923	5/28/2025	4.048	3/29/2028	111.448012	108.5094059	105.6645094	102.9098297	100.242024	97.65789186	95.15436854	92.72851831	90.37752836

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1015990	5/29/2025	4.007	5/1/2028	111.5813483	108.5672777	105.653748	102.8368227	100.1127436	97.47792081	94.92892477	92.46247773	90.07544623
ADV1016006	5/29/2025	4.023	8/30/2027	109.0340375	106.7191632	104.4654698	102.2708803	100.1334068	98.05114592	96.02227433	94.04504469	92.11778164
ADV1016009	5/29/2025	4.507	6/5/2025	100.0570472	100.043182	100.0293299	100.0154911	100.0016654	99.98785279	99.97405335	99.96026701	99.94649375
ADV1016016	5/29/2025	4.043	5/28/2027	108.0087551	105.9654103	103.9716706	102.0260189	100.1269953	98.27319436	96.46326286	94.69589726	92.96984161
ADV1016020	5/29/2025	4.043	6/29/2027	108.3821691	106.2446598	104.1605321	102.1280919	100.1457121	98.21182915	96.32494018	94.48360004	92.68641865
ADV1016044	5/30/2025	4.495	6/30/2025	100.3401292	100.2567333	100.1734746	100.0903528	100.0073675	99.92451836	99.84180515	99.7592275	99.6767851
ADV1016059	5/30/2025	4.494	6/30/2025	100.3400459	100.25665	100.1733914	100.0902697	100.0072844	99.92443538	99.84172224	99.75914466	99.67670233
ADV1016073	5/30/2025	4.033	11/16/2026	105.8293381	104.3412377	102.8817175	101.4500247	100.0454324	98.66723873	97.31476548	95.98735722	94.68438036
ADV1016076	5/30/2025	4.472	8/29/2025	101.0068174	100.7554909	100.5054132	100.256575	100.0089671	99.76258043	99.51740594	99.27343475	99.03065803
050823A00088	8/23/2005	4.78	8/25/2025	101.0538555	100.814308	100.5759054	100.3386396	100.1025025	99.86748583	99.63358168	99.40078211	99.16907926
050902A00032	9/2/2005	4.69	8/22/2025	100.9965642	100.7654315	100.5353695	100.306371	100.0784284	99.85153429	99.62568149	99.40086274	99.17707088
100809A00029	8/9/2010	4.23	8/15/2025	100.800277	100.5890088	100.378641	100.1691678	99.96058344	99.75288215	99.54605827	99.34010618	99.13502029
121116A00021	11/16/2012	2.35	11/17/2025	100.9406161	100.4693716	100.0025327	99.54003766	99.08182596	98.6278381	98.17801573	97.73230155	97.29063932
130424A00005	4/24/2013	3.07	4/24/2030	114.8240191	109.6997895	104.8375692	100.2225965	95.84101594	91.67981792	87.72678299	83.97042985	80.39996711
140815A00032	8/15/2014	3.59	10/15/2029	115.4129243	110.8212467	106.4415718	102.2630031	98.27526016	94.46864003	90.83398216	87.36263523	84.04642631
150601A00396	6/1/2015	3.61	1/3/2029	106.4275744	104.5385442	102.7044818	100.923334	99.19313959	97.51202532	95.87820062	94.28995364	92.74564715
150601A00405	6/1/2015	4.63	1/17/2034	133.6691254	124.1577656	115.4302688	107.4170731	100.0551595	93.28740382	87.06199563	81.33191785	76.05447944
150601A00477	6/1/2015	3.21	6/1/2029	106.5141144	104.4061395	102.3644972	100.386551	98.46978889	96.61181684	94.81035201	93.063217	91.36833414
150601A00667	6/1/2015	3.88	1/16/2036	131.2062922	119.8526757	109.6276719	100.4116148	92.09815908	84.59273291	77.81117748	71.67855029	66.12807135
150601A00736	6/1/2015	2.87	5/1/2030	106.7884745	104.2630002	101.8304435	99.48657366	97.2273843	95.04907986	92.94806316	90.92092357	88.9644261
150601A00864	6/1/2015	7.37	3/31/2028	110.7747213	109.208151	107.679691	106.1880996	104.7321856	103.3108061	101.9228641	100.5673058	99.2431192
150601A00897	6/1/2015	6.15	5/28/2029	112.7895034	110.553259	108.3873706	106.2890427	104.2556116	102.2845383	100.3734022	98.51989406	96.72181072
150601A00916	6/1/2015	7.27	4/5/2030	134.4167126	128.8840213	123.6244827	118.6230561	113.8656078	109.3388514	105.030293	100.9281799	97.02145279
150604A00039	6/4/2015	2.82	6/4/2030	107.4439812	104.7236731	102.1071713	99.58961051	97.16638981	94.83315626	92.58578985	90.4203895	88.33325986
150617A00018	6/17/2015	2.45	6/17/2025	100.098119	100.0509214	100.0037844	99.95670812	99.9096923	99.86273685	99.81584167	99.76900661	99.72223157
150729A00028	7/29/2015	2.25	7/29/2025	100.2352351	100.1116649	99.98843236	99.86553604	99.74297446	99.62074615	99.49884963	99.37728346	99.25604619
150803A00033	8/3/2015	3.41	8/2/2030	114.8003901	110.0393728	105.5238737	101.2396079	97.17320881	93.31216323	89.64475173	86.15999357	82.84759571
150803A00038	8/3/2015	3.41	8/2/2030	114.8003901	110.0393728	105.5238737	101.2396079	97.17320881	93.31216323	89.64475173	86.15999357	82.84759571
151106A00011	11/6/2015	3.1	1/15/2026	101.7088504	101.0734022	100.4458995	99.82619365	99.21413986	98.60959675	98.01242646	97.42249449	96.8396696
151229A00026	12/29/2015	2.28	12/29/2025	100.6521164	100.3136317	99.97797254	99.64509963	99.3149744	98.98755906	98.66281655	98.34071051	98.0212053
160119A00027	1/19/2016	3.25	1/18/2030	114.62946	109.7928113	105.1912495	100.8120585	96.64328116	92.67366949	88.89263832	85.29022257	81.85703746
160212A00037	2/12/2016	3.03	2/12/2031	115.9105924	109.9635814	104.3632239	99.08741506	94.11557956	89.42855683	85.00849608	80.8387596	76.90383373
160307A00027	3/7/2016	2.71	3/6/2026	101.7921021	101.0190941	100.2578126	99.50799214	98.76937526	98.04171209	97.32476016	96.61828413	95.92205549

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
160328A00038	3/28/2016	2.54	3/30/2026	101.9376976	101.044001	100.166262	99.30405359	98.45696387	97.62459552	96.80656503	96.00250215	95.21204928
160413A00021	4/13/2016	2.48	4/13/2026	101.9911811	101.0522356	100.1307866	99.22634619	98.33844455	97.46662908	96.61046361	95.7695276	94.94341554
160603A00029	6/3/2016	2.18	6/3/2031	106.6774378	103.4659075	100.3969445	97.46290114	94.65659829	91.97129312	89.40064976	86.93871193	84.5798776
160608A00024	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00029	6/8/2016	2.36	6/8/2026	102.2538137	101.1671886	100.103973	99.063413	98.04478687	97.04740322	96.07059953	95.11374066	94.1762174
160608A00034	6/8/2016	2.44	6/9/2031	107.2953344	104.0694463	100.9866255	98.03920424	95.21998361	92.52220212	89.93950601	87.46592184	85.09583123
160628A00039	6/28/2016	2.01	6/29/2026	101.9422413	100.8522152	99.7854004	98.74106188	97.71849543	96.71702595	95.736006	94.77481439	93.83285484
160701A00020	7/1/2016	2.13	7/1/2026	102.0109114	100.9161079	99.844713	98.79598243	97.76920312	96.76369162	95.77879258	94.81387735	93.86834257
160712A00019	7/12/2017	2.32	7/12/2027	104.8421819	102.7075771	100.6271164	98.59905348	96.62171218	94.69348314	92.81282063	90.97823941	89.18831191
160713A00015	7/13/2016	1.57	7/13/2026	100.8030186	100.1740816	99.55509357	98.94579323	98.34592906	97.75525861	97.17354821	96.60057248	96.036114
160802A00003	8/2/2016	2.53	8/1/2031	114.0495427	107.6793625	101.709004	96.11123507	90.86082039	85.93436471	81.31016882	76.96809782	72.88946018
160824A00019	8/24/2016	1.98	8/25/2031	106.1586534	102.8777874	99.74601529	96.75516573	93.89757795	91.16606625	88.55388725	86.05470963	83.66258612
160908A00025	9/8/2016	2.21	9/8/2026	102.6887325	101.3749393	100.0846687	98.8173396	97.57238974	96.34927472	95.14746752	93.96645767	92.80575069
221128A00034	11/28/2022	4.27	11/26/2027	110.635573	108.0554422	105.5498678	103.1162591	100.7521317	98.45510275	96.22288597	94.05328702	91.9441993
221129A00044	11/29/2022	4.56	11/28/2025	102.0776112	101.5731911	101.0737599	100.5792439	100.0895706	99.60466915	99.12447004	98.64890507	98.17790735
221129A00048	11/29/2022	4.56	12/1/2025	102.1123455	101.5995304	101.0918682	100.5892813	100.091694	99.59903195	99.11122223	98.62819339	98.14987539
221129A00053	11/29/2022	4.56	12/2/2025	102.1239677	101.6083619	101.0979667	100.5927034	100.0924948	99.5972652	99.10694058	98.62144826	98.140717
221129A00064	11/29/2022	4.28	11/30/2027	110.7081958	108.1158047	105.598636	103.1540646	100.7795737	98.47274954	96.23127689	94.05293397	91.93558819
221129A00067	11/29/2022	4.28	11/29/2027	110.69634	108.1069346	105.5925866	103.1506796	100.7787046	98.47425584	96.23502511	94.05879751	91.94344692
221129A00073	11/29/2022	4.39	12/2/2026	106.451367	104.9155082	103.4099031	101.9337334	100.4862098	99.0665709	97.67408153	96.30803202	94.96773694
221207A00009	12/7/2022	4.38	12/8/2025	102.0983202	101.5662487	101.0397357	100.5186942	100.0030391	99.49268695	98.98755611	98.48756656	97.99263991
221207A00012	12/7/2022	4.21	12/7/2026	106.2372689	104.6894882	103.1723425	101.6849963	100.2266442	98.79650943	97.39384239	96.01791963	94.66804265
221208A00052	2/15/2023	4.01	2/15/2028	110.8709835	108.0614026	105.3383432	102.698572	100.1390016	97.65668181	95.24879311	92.91263938	90.64564159
221208A00061	12/8/2022	4.11	12/8/2027	110.3675936	107.7575362	105.2236877	102.7633693	100.3740138	98.05316015	95.79844848	93.60761503	91.47848773
221209A00037	12/9/2022	3.91	12/9/2027	110.0534313	107.4407372	104.9044899	102.4419968	100.0506781	97.72806062	95.47177315	93.27954129	91.14918291
221212A00131	12/12/2023	3.77	12/11/2026	105.6038532	104.0502679	102.527559	101.0348792	99.57141187	98.13636951	96.72899249	95.34854778	93.99432788
221213A00047	12/13/2022	3.8	12/13/2027	109.8142372	107.1936191	104.6499249	102.1804358	99.78254679	97.4537614	95.19168638	92.99402665	90.85858059
221213A00051	12/13/2022	4.02	12/13/2027	110.1925994	107.5710388	105.0263183	102.5557248	100.1566592	97.8266301	95.56324933	93.36422638	91.22736397
221213A00056	12/13/2022	4.02	5/13/2026	103.5865305	102.6171871	101.6660268	100.7325406	99.8162386	98.91664868	98.03331598	97.16580201	96.31368396
221215A00082	12/15/2022	4.27	12/15/2025	102.1157477	101.5643114	101.0188475	100.4792592	99.9454517	99.41733213	98.89480972	98.3777956	97.86620276
221219A00043	12/19/2022	4.07	12/17/2027	110.3653471	107.7305279	105.1731479	102.6904636	100.2798472	97.93878064	95.66485015	93.45574132	91.30923429
221222A00024	12/22/2022	4.35	12/15/2025	102.1596886	101.6081145	101.0625139	100.5227899	99.98884775	99.46059456	98.93793955	98.42079382	97.90907036
221223A00025	12/23/2022	4.25	12/23/2027	110.8990076	108.2406654	105.6607483	103.1564647	100.7251409	98.36421572	96.07123491	93.84384565	91.67979183

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230103A00066	1/3/2023	4.19	7/15/2026	104.5319296	103.382123	102.2576894	101.1577945	100.08164	99.0284622	97.99752972	96.98814198	95.9996276
230103A00070	1/3/2023	4.53	10/15/2025	101.5583447	101.1769136	100.7983622	100.4226577	100.0497681	99.67966147	99.31230675	98.94767314	98.58573034
230105A00020	1/5/2023	4.32	1/5/2028	111.2334047	108.5347408	105.9164426	103.3756173	100.9094962	98.51542869	96.19087628	93.93340682	91.74068941
230106A00017	1/6/2023	4.23	1/6/2028	111.0080582	108.3096282	105.6916409	103.1511976	100.6855246	98.29196618	95.96797917	93.71112713	91.51907517
230110A00006	1/10/2023	4.06	1/10/2028	110.6041878	107.9001176	105.27695	102.7317584	100.2617432	97.86422434	95.53663594	93.2765202	91.08152223
230110A00035	1/10/2023	4.08	1/10/2028	110.5980243	107.9034659	105.2907293	102.7567855	100.2987405	97.9138284	95.59940434	93.35293847	91.17200989
230113A00037	1/26/2024	3.43	1/30/2026	102.0467126	101.3687517	100.6997933	100.039659	99.38817508	98.74517223	98.11048566	97.48395478	96.86542311
230117A00087	1/17/2023	3.93	1/18/2028	110.3451912	107.6225854	104.9819743	102.4203705	99.93491666	97.52287909	95.18164125	92.9086979	90.70164949
230118A00019	1/18/2023	3.59	1/18/2028	109.6317489	106.9145363	104.2793075	101.7230716	99.24296808	96.83626028	94.50032906	92.23266678	90.03087171
230118A00020	1/18/2023	3.87	1/16/2026	102.2518943	101.6111914	100.9785347	100.3537731	99.73675899	99.12734871	98.52540199	97.93078202	97.34335535
230118A00053	1/18/2023	3.87	1/16/2026	102.2518943	101.6111914	100.9785347	100.3537731	99.73675899	99.12734871	98.52540199	97.93078202	97.34335535
230118A00056	1/18/2023	3.87	1/16/2026	102.2518943	101.6111914	100.9785347	100.3537731	99.73675899	99.12734871	98.52540199	97.93078202	97.34335535
230120A00079	1/20/2023	3.68	1/20/2028	109.8922378	107.1660213	104.5221645	101.957658	99.46962362	97.05530823	94.7120771	92.43740788	90.228885
230120A00103	1/20/2023	3.92	1/20/2026	102.324202	101.6721996	101.0285229	100.3930127	99.76551401	99.14587581	98.53395075	97.92959518	97.33266901
230124A00004	1/24/2023	3.99	1/24/2028	110.5698251	107.8276828	105.168491	102.5892116	100.0869398	97.65889728	95.30242565	93.01498015	90.79412407
230126A00015	1/26/2023	4.08	1/26/2027	106.624075	104.9367033	103.2844778	101.6663655	100.081374	98.5285495	97.00697467	95.51576709	94.05407748
230127A00045	1/27/2023	4.12	1/27/2027	106.7030272	105.0122398	103.3567065	101.7353896	100.1472925	98.59145711	97.06696225	95.57292181	94.10848299
230131A00006	1/31/2023	4.23	2/2/2026	102.6205364	101.9321365	101.2529816	100.5828861	99.92166969	99.26915649	98.62517541	97.98955978	97.36214725
230131A00032	2/3/2023	4.17	7/30/2026	104.6207972	103.4297513	102.2658955	101.1283055	100.0160984	98.92843068	97.86449578	96.82352217	95.80477145
230202A00011	2/2/2023	3.92	2/2/2027	106.4373528	104.7319436	103.0623462	101.4274975	99.82637647	98.25800217	96.72143186	95.21575897	93.74011142
230202A00042	2/2/2023	3.82	2/2/2028	110.2075307	107.4451868	104.7670404	102.1699824	99.65104132	97.20737651	94.83627089	92.53512482	90.30144998
230202A00045	2/2/2023	3.62	2/2/2028	109.8623505	107.1004172	104.4227894	101.8263506	99.30812237	96.86525751	94.49503283	92.19484294	89.96219418
230202A00096	2/2/2023	3.81	2/2/2028	110.1804449	107.4184704	104.7406849	102.1439792	99.62538256	97.18205426	94.81127758	92.51045306	90.27709263
230210A00035	2/10/2023	4.52	2/10/2026	102.9124194	102.2008454	101.4991368	100.807089	100.1245032	99.4511859	98.78694897	98.13160928	97.48498862
230214A00031	2/14/2023	4.31	2/14/2028	111.682097	108.8642639	106.133052	103.4852291	100.9177081	98.42753902	96.01190252	93.66810235	91.39355923
230217A00036	2/17/2023	4.44	2/17/2028	112.0764642	109.2443234	106.4994251	103.8385055	101.2584477	98.75627416	96.32913908	93.97432154	91.68921903
230228A00010	2/28/2023	4.5	2/26/2027	107.8853272	106.092304	104.3380759	102.621449	100.941279	99.29646847	97.68596462	96.10875678	94.56387428
230309A00027	3/9/2023	4.68	3/9/2028	113.0085005	110.1028974	107.2882841	104.5612381	101.9184897	99.35691495	96.87352707	94.46546995	92.13001117
230309A00057	3/9/2023	4.86	3/9/2027	108.5478571	106.7203252	104.9328126	103.1841172	101.4730844	99.79860485	98.15961228	96.55508135	94.98402565
230310A00037	3/10/2023	4.69	3/10/2026	103.3725704	102.5818077	101.8031828	101.0364174	100.2812415	99.53739309	98.80461834	98.08267076	97.3713112
230310A00054	9/8/2023	4.09	9/11/2028	113.3764653	109.9440446	106.6354309	103.4454339	100.3691142	97.40176948	94.53892124	91.77630269	89.10984734
230313A00078	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932
230313A00098	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932

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230313A00128	3/13/2023	4.18	12/15/2027	110.6261438	107.9934492	105.4379955	102.9570515	100.5480006	98.20833539	95.93565194	93.72764518	91.58210397
230313A00177	3/13/2023	4.41	3/13/2026	103.1870453	102.3888096	101.6029593	100.8292073	100.0672752	99.31689315	98.57779944	97.84974025	97.13246932
230314A00067	3/14/2023	4.16	3/14/2028	111.8102244	108.9031418	106.0876926	103.3604333	100.7180737	98.15746802	95.67560802	93.26961581	90.93673728
230315A00116	3/15/2023	4.36	3/16/2026	103.181169	102.3746855	101.5808447	100.7993504	100.0299158	99.27226271	98.52612151	97.79123079	97.067337
230316A00032	3/16/2023	4.39	3/16/2026	103.2052084	102.3986195	101.6046744	100.8230771	100.0535405	99.29578649	98.54954548	97.81455601	97.09056451
230316A00061	3/16/2023	4.31	9/16/2025	101.1572332	100.8568738	100.5583107	100.2615275	99.96650836	99.67323749	99.38169927	99.09187829	98.80375929
230316A00113	3/16/2023	4.28	3/16/2026	103.1732933	102.3660889	101.5715498	100.7893789	100.0192885	99.26099987	98.51424263	97.77875472	97.05428193
230317A00047	3/17/2023	4.1	3/17/2028	111.4665385	108.5606994	105.7466208	103.0208626	100.3801364	97.82129718	95.34133664	92.93737587	90.60665903
230320A00092	3/20/2023	4.31	3/20/2026	103.185579	102.3680416	101.5634927	100.771624	99.99213707	99.22474257	98.46916021	97.72511831	96.99235348
230323A00056	3/23/2023	4	3/23/2027	107.1666676	105.3137365	103.5021168	101.7306138	99.99807684	98.30339649	96.6455033	95.02336582	93.43598896
230324A00006	3/24/2023	4.06	3/24/2026	103.0241862	102.1963366	101.3818155	100.5803023	99.79148687	99.01506887	98.25075729	97.4982702	96.75733438
230324A00021	3/24/2023	3.72	3/24/2028	110.0972634	107.3277797	104.6467713	102.0509011	99.53697753	97.10194714	94.74288779	92.45700224	90.24161207
230324A00032	3/24/2023	3.93	3/24/2028	111.0580958	108.1388391	105.3123397	102.5751314	99.92389857	97.35546826	94.86680336	92.45499587	90.11726055
230328A00028	3/28/2023	4.34	3/27/2026	103.5997832	102.6850822	101.7866745	100.9041262	100.0370189	99.1849487	98.34752572	97.5243735	96.71512838
230328A00052	3/28/2023	4.53	3/28/2033	128.1875306	120.4738041	113.3277104	106.7033852	100.5589319	94.85605777	89.55974564	84.63795657	80.06136145
230405A00021	4/5/2023	3.96	4/6/2026	103.0744364	102.210551	101.3611684	100.5259252	99.70447018	98.89646351	98.10157652	97.3194912	96.54989973
230405A00044	4/5/2023	3.8	4/5/2028	110.8090748	107.86009	105.0057903	102.2426331	99.56722765	96.97632795	94.46682561	92.03574329	89.68022845
230406A00023	4/6/2023	3.84	4/6/2028	110.934769	107.9811457	105.1224267	102.3550581	99.67563882	97.08091274	94.56776213	92.13320077	89.77436771
230406A00026	4/6/2023	3.92	4/6/2027	107.1790691	105.2874147	103.4386842	101.6316524	99.86513691	98.13799638	96.44912874	94.79746966	93.18199099
230406A00045	4/29/2024	3.41	4/30/2027	106.466236	104.5143915	102.6082883	100.7465791	98.9279651	97.15119425	95.41505904	93.71839463	92.06007708
230406A00050	4/6/2023	3.67	4/6/2027	106.8454138	104.9545252	103.1065964	101.3004	99.53475152	97.80850774	96.12056476	94.46985655	92.85535334
230410A00012	4/10/2023	3.98	4/10/2028	111.3818198	108.4104181	105.5347804	102.7513087	100.05656	97.44723914	94.92019099	92.47239419	90.10095456
230413A00020	4/13/2023	3.88	4/13/2028	111.1235123	108.1474012	105.2674899	102.4801539	99.78192555	97.16948609	94.63965859	92.189401	89.8157997
230421A00043	4/21/2023	4.1	4/21/2028	111.8513763	108.8419845	105.9304699	103.1131201	100.3863846	97.74686656	95.19131517	92.71661871	90.31979769
230421A00062	4/21/2023	4.33	4/21/2028	106.5191716	104.9413749	103.4026385	101.9016754	100.4372516	99.00818332	97.61333418	96.25161339	94.9219733
230425A00029	4/25/2023	4.14	4/24/2026	103.4227501	102.5076139	101.6087064	100.7255982	99.85787503	99.00513683	98.16699738	97.34308365	96.53303523
230425A00104	4/25/2023	3.86	7/15/2026	104.1567958	103.0092565	101.8870554	100.7893589	99.71536983	98.66432513	97.63549426	96.62817743	95.64170401
230426A00007	4/26/2023	3.92	7/11/2028	112.1688238	108.9282472	105.7997997	102.7789403	99.86134144	97.0428769	94.31961146	91.68779057	89.14383088
230426A00040	4/26/2023	3.9	4/26/2028	111.3184623	108.3027637	105.3856392	102.5633326	99.8322523	97.18896299	94.63017766	92.15275056	89.75367025
230426A00062	4/26/2023	4.13	4/27/2026	103.4458381	102.5223102	101.6153017	100.7243721	99.84909595	98.98906308	98.14387739	97.31315641	96.49653075
230427A00066	4/27/2023	4.07	4/27/2027	107.7092268	105.7534856	103.8433479	101.9774757	100.1545793	98.37341496	96.63278314	94.93152652	93.26852825
230428A00017	4/28/2023	4.17	4/28/2026	103.4933787	102.5668542	101.656949	100.7632185	99.88523363	99.02258075	98.17486038	97.34168686	96.52268773
230428A00050	4/28/2023	4.31	4/28/2028	106.3539829	104.808303	103.3006447	101.8297587	100.3944466	98.99355882	97.62599211	96.29068711	94.98662643

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230501A00011	5/1/2023	4.09	4/26/2027	107.7358673	105.7826752	103.8749669	102.0114099	100.1907192	98.41165582	96.67302483	94.97367313	93.31248797
230502A00052	5/2/2023	3.96	5/3/2027	107.5649586	105.5940739	103.6695162	101.7899156	99.95395151	98.16035128	96.40788764	94.69537691	93.02167716
201216A00004	12/16/2020	0.74	9/8/2025	100.0830991	99.80674042	99.53191431	99.25860795	98.98680869	98.71650403	98.44768159	98.18032915	97.9144346
210201A00001	2/1/2021	0.77	12/16/2025	100.1944508	99.6463062	99.10414679	98.56787484	98.03739471	97.51261284	96.99343768	96.47977961	95.97155095
210208A00004	2/11/2021	0.76	10/15/2025	100.1250688	99.74692087	99.37163462	98.99917749	98.62951745	98.26262296	97.89846296	97.53700685	97.17822448
210212A00008	2/12/2021	0.95	10/13/2026	101.0706466	99.71214809	98.37823906	97.06831041	95.78177272	94.51805543	93.27660604	92.05688948	90.85838736
210212A00014	2/17/2021	1.38	2/17/2026	100.7126232	99.9905737	99.27884227	98.57720891	97.88545982	97.20338723	96.53078912	95.8674691	95.21323617
210224A00004	2/26/2021	0.91	12/18/2025	100.2747447	99.72087871	99.17311893	98.63136465	98.09551741	97.56548086	97.04116077	96.52246493	96.00930311
210304A00006	3/4/2021	1.02	3/4/2026	100.480656	99.71866625	98.96817625	98.22892731	97.50066846	96.78315614	96.07615396	95.37943241	94.69276861
210305A00006	3/8/2021	1.02	8/11/2025	100.1159651	99.91671676	99.71827409	99.52063215	99.32378604	99.12773089	98.93246187	98.7379742	98.54426311
210324A00002	3/24/2021	2.06	3/24/2031	110.4181737	104.517427	98.96925054	93.75079063	88.8407875	84.21945635	79.86837773	75.77039667	71.90952973
210330A00021	3/30/2021	2.16	3/28/2031	111.0143197	105.0859702	99.51213496	94.26982282	89.33764541	84.69569762	80.32544761	76.2096355	72.33218005
210420A00010	4/20/2021	1.08	12/12/2025	100.3576772	99.81996028	99.28799623	98.76169296	98.24096035	97.72571017	97.21585607	96.7113135	96.21199965
210527A00019	5/27/2021	1	5/27/2026	100.7199808	99.72733134	98.75412016	97.79978112	96.8637699	95.94556293	95.04465643	94.16056543	93.29282293
210609A00007	6/11/2021	2.6	6/11/2029	110.2434658	106.1084675	102.1527624	98.36761767	94.74477344	91.27641492	87.95514576	84.77396329	81.72623536
210624A00025	6/24/2021	1.43	6/24/2027	102.8626718	100.7981611	98.7852762	96.82238449	94.90791751	93.04036773	91.21828571	89.4402774	87.70500157
210706A00014	7/6/2021	1.15	6/26/2026	100.9151883	99.84048174	98.7885142	97.75857059	96.74996553	95.76204177	94.79416883	93.84574158	92.91617905
210722A00008	7/21/2023	1.84	7/22/2030	108.6186632	103.4205028	98.50164397	93.84561749	89.4370134	85.26140692	81.3052901	77.55600848	74.00170255
210729A00006	7/29/2021	1.87	11/30/2032	110.0465777	102.5609882	95.6373799	89.23068298	83.29965872	77.80655558	72.71679792	67.99870402	63.62323041
210907A00010	9/7/2021	2.58	9/7/2040	120.7399931	106.0191316	93.33196177	82.38293379	72.92099626	64.73269249	57.63635779	51.47723733	46.12337472
210907A00015	9/9/2021	2.21	9/9/2026	102.5983224	101.311172	100.0529025	98.82254159	97.61916033	96.44187111	95.28982525	94.16221085	93.05825081
210913A00014	9/13/2021	1.15	9/13/2028	101.8565673	100.1006434	98.39348609	96.73334403	95.11854218	93.54747795	92.0186175	90.53049225	89.08169561
210928A00008	9/28/2021	1.35	9/28/2026	101.5694674	100.2462974	98.94710924	97.67129515	96.41826776	95.18745915	93.97832003	92.79031899	91.62294176
211007A00006	10/7/2021	1.28	10/7/2026	101.5652088	100.1749611	98.81093378	97.47244744	96.15884572	94.86949433	93.60378014	92.36111023	91.14091113
211110A00012	11/10/2021	1.44	11/10/2026	101.9259883	100.4476198	98.99855491	97.57799092	96.18515383	94.81929735	93.47970155	92.16567172	90.87653725
211209A00007	12/9/2021	1.61	12/8/2026	102.2431576	100.7246239	99.23624408	97.77719468	96.34668185	94.94393989	93.56823004	92.21883927	90.89507918
220209A00013	2/9/2022	1.98	7/29/2025	100.2531941	100.0896426	99.92662623	99.76414229	99.60218822	99.44076144	99.2798594	99.11947954	98.95961935
220217A00027	2/16/2024	2.56	2/17/2032	114.3870975	107.4920838	101.0628964	95.06555425	89.46873175	84.24353714	79.36331072	74.80344085	70.54119611
220224A00018	2/24/2022	2.15	3/16/2026	101.4102655	100.6115469	99.82538562	99.05148691	98.28956538	97.53934441	96.80055584	96.07293967	95.35624372
220317A00026	5/3/2022	2.59	5/3/2027	104.8994015	102.9550696	101.0565536	99.20249789	97.39159604	95.62258865	93.89426141	92.20544309	90.55500375
220325A00019	3/28/2022	2.86	3/23/2027	105.078262	103.2449815	101.4526445	99.70006677	97.98610752	96.30966704	94.66968511	93.06513915	91.49504267
220408A00014	4/8/2022	3.12	6/29/2026	103.0781927	101.9826752	100.9104248	99.86070593	98.83281392	97.826073	96.83983514	95.8734785	94.92640621
220412A00010	4/12/2022	3.09	3/15/2027	105.4278628	103.6129011	101.8380726	100.1021911	98.40411564	96.7427485	95.11703329	93.52595285	91.96852744

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
220412A00016	4/12/2022	3.09	3/19/2027	105.4637343	103.6376341	101.8521082	100.1059703	98.39807867	96.72733368	95.09267617	93.49308549	91.92757772
220418A00015	4/22/2022	3.03	7/28/2025	100.4180575	100.2570747	100.0966117	99.93666588	99.77723482	99.61831603	99.45990704	99.3020054	99.1446087
220419A00016	4/19/2022	3.21	4/19/2027	105.9742868	104.0579865	102.1859741	100.3569632	98.56971351	96.8230282	95.11575263	93.44677231	91.81501135
220425A00026	4/25/2022	3.13	2/25/2026	102.0464977	101.2971	100.5587006	99.83105832	99.11393949	98.40711691	97.71036995	97.02348423	96.34625143
220426A00004	4/26/2022	3.41	4/26/2032	120.5078117	113.2220309	106.43692	100.1153289	94.22304808	88.72856161	83.60282251	78.81904744	74.35252961
220518A00009	5/18/2022	3.38	5/18/2028	109.9812218	106.9251446	103.9710644	101.1150144	98.35320539	95.68201619	93.09798563	90.59780435	88.17830721
220526A00011	5/26/2022	3.29	5/24/2029	112.9077772	108.7690624	104.8073178	101.0140292	97.3811381	93.90101459	90.56643231	87.37054485	84.30686375
220527A00014	5/27/2022	2.99	5/27/2026	102.6419942	101.6400116	100.6575731	99.69411055	98.74907808	97.82195037	96.91222195	96.01940625	95.14303464
220601A00024	6/1/2022	3.09	6/2/2025	100.018215	100.0126586	100.007107	100.0015603	99.99601833	99.99048119	99.98494885	99.97942131	99.97389856
220610A00068	6/10/2022	3.09	6/10/2025	100.0791333	100.05133	100.0235573	99.99581514	99.96810346	99.94042219	99.91277129	99.88515069	99.85756035
220711A00021	7/11/2022	3.27	7/11/2025	100.3331669	100.2192598	100.1056271	99.99226755	99.87918026	99.76636415	99.6538182	99.5415414	99.42953272
220722A00049	9/15/2022	3.25	9/15/2025	100.8317155	100.5347309	100.2395074	99.94602903	99.6542804	99.36424611	99.07591099	98.78926005	98.50427847
220812A00002	8/12/2022	3.17	8/12/2027	107.0942035	104.84756	102.659485	100.5280239	98.45130406	96.42753101	94.4549841	92.53201285	90.65703349
220919A00036	9/19/2022	4.11	9/19/2029	116.9613481	112.5203252	108.2814038	104.2342591	100.3691484	96.67687504	93.14875513	89.77658613	86.55261782
221011A00036	10/11/2022	4.59	10/6/2026	106.0263687	104.6508514	103.2999007	101.9729133	100.6693054	99.38851149	98.12998401	96.89319248	95.67762287
221018A00047	10/18/2022	4.78	10/20/2025	101.7140046	101.3183802	100.9258473	100.5363696	100.1499114	99.76643753	99.38591343	99.008305	98.63357869
221018A00048	10/18/2022	4.71	10/19/2026	106.3581836	104.9450472	103.5577161	102.1955427	100.857901	99.54418482	98.25380797	96.98620275	95.74081952
221031A00036	10/31/2022	4.59	10/29/2027	111.0863917	108.5797461	106.1433523	103.7748443	101.4719501	99.23248713	97.05435882	94.93555002	92.87412363
221107A00053	11/7/2022	4.95	10/7/2025	101.6119377	101.2525583	100.8957305	100.541427	100.1896209	99.84028587	99.49339584	99.14892509	98.80684828
221107A00056	11/7/2022	4.73	11/8/2027	111.5588724	109.0181541	106.5493743	104.1500837	101.8179312	99.55065998	97.34610247	95.20217668	93.11688207
221108A00036	11/8/2022	4.95	11/7/2025	102.0080107	101.5618542	101.1196117	100.6812317	100.2466636	99.81585783	99.38876547	98.96533854	98.54552989
221110A00026	11/10/2022	4.29	11/10/2027	110.4958342	107.9627406	105.5016098	103.1099849	100.7855082	98.52591626	96.3290358	94.19277933	92.11514132
221110A00064	1/17/2023	4.25	1/14/2028	111.1526612	108.430244	105.7894837	103.2274168	100.7412086	98.32814628	95.98563286	93.71118131	91.50240908
221110A00086	11/10/2022	4.34	11/8/2027	110.5955676	108.0668811	105.6098685	103.2220884	100.9011977	98.64494671	96.45117523	94.31780806	92.24285131
221117A00013	11/17/2022	4.54	11/14/2025	101.9065316	101.4413084	100.9803476	100.5235908	100.0709802	99.6224596	99.17797343	98.7374673	98.30088774
221121A00047	11/21/2022	4.89	11/21/2033	135.9918424	126.5409356	117.8546796	109.8663411	102.5153623	95.74675989	89.51058415	83.7614339	78.45802005
221121A00052	11/21/2022	4.35	11/22/2027	110.7889689	108.2182213	105.7214307	103.2960386	100.9395909	98.64973353	96.42420729	94.26084345	92.15755957
221123A00016	11/23/2022	4.58	11/23/2029	119.6959318	115.0114689	110.5472045	106.2915017	102.2334042	98.36259228	94.66934231	91.14448909	87.77939055
221123A00039	11/23/2022	4.29	11/23/2027	110.6503213	108.0784996	105.5807562	103.1545255	100.7973467	98.50685936	96.28079823	94.11698898	92.01334384
230810A00026	8/10/2023	4.4	1/10/2028	111.5034152	108.7873574	106.1524777	103.5958411	101.1146396	98.7061851	96.36790416	94.09733162	91.89210549
230818A00065	8/18/2023	4.82	8/18/2026	105.6580276	104.4073341	103.1864121	101.9942055	100.8297078	99.69195886	98.58004274	97.49308486	96.43024977
230823A00036	8/23/2023	4.87	8/24/2026	105.8060795	104.5376033	103.299711	102.0913039	100.9113356	99.7588085	98.63277142	97.53231665	96.45657762
230823A00066	8/23/2023	4.68	8/23/2027	110.4384202	108.1266874	105.875571	103.6830293	101.5471077	99.46593355	97.43771256	95.4607244	93.53331903

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
230825A00009	8/25/2023	4.91	8/25/2026	105.8704968	104.5987909	103.3578094	102.1464463	100.9636483	99.80841151	98.67977866	97.57683639	96.49871278
230825A00037	8/25/2023	4.91	8/25/2026	105.8704968	104.5987909	103.3578094	102.1464463	100.9636483	99.80841151	98.67977866	97.57683639	96.49871278
230825A00044	8/25/2023	5.2	8/25/2025	101.1363854	100.8968998	100.6585565	100.4213474	100.1852642	99.95029906	99.71644391	99.48369088	99.25203216
230830A00029	8/30/2023	4.45	8/30/2027	110.1713793	107.8400643	105.5703539	103.3601557	101.2074675	99.11037236	97.06703389	95.07569225	93.13466018
230831A00001	8/31/2023	4.77	8/31/2026	105.7803904	104.4924493	103.2360257	102.0099712	100.8131925	99.64464848	98.50334669	97.38834082	96.29872799
230831A00007	8/31/2023	4.48	8/31/2028	114.5397248	111.1194709	107.8214204	104.6404429	101.57166	98.6104304	95.7523369	92.99317357	90.32893416
230831A00079	8/30/2024	4.28	8/29/2031	124.7058836	117.9499424	111.6160645	105.6754401	100.1013841	94.86916737	89.95586303	85.34020491	81.00245842
230907A00012	9/7/2023	5.17	9/8/2025	101.3127017	101.0341521	100.7571442	100.481665	100.2077019	99.9352423	99.66427374	99.39478395	99.12676077
230908A00009	9/8/2023	4.55	9/8/2028	114.6017763	111.2098855	107.941021	104.7900433	101.7520558	98.82239143	95.9966012	93.2704425	90.63986852
230911A00014	9/11/2023	4.61	9/11/2028	115.1050337	111.6439249	108.307397	105.0902327	101.9874665	98.99437116	96.1064442	93.31939597	90.62913805
230913A00049	9/13/2023	4.74	9/13/2027	110.8522192	108.4765774	106.1644961	103.9138537	101.7226159	99.5888309	97.51062577	95.48620232	93.51383366
230915A00057	9/15/2023	4.75	6/15/2027	109.6781594	107.5666724	105.5072227	103.498185	101.5379975	99.62515764	97.75822051	95.93579545	94.15654386
230922A00022	9/22/2023	4.99	9/22/2026	106.3756003	105.0324757	103.7154176	102.4236859	101.1565691	99.91338214	98.69346585	97.49618533	96.32092895
230925A00004	9/25/2023	4.74	9/25/2028	115.7167356	112.2051544	108.8211719	105.5594577	102.414934	99.38276233	96.45833024	93.63723996	90.91529703
230925A00057	9/25/2023	5.19	9/30/2025	101.6052904	101.2652548	100.9274922	100.5919798	100.2586953	99.9276166	99.59872186	99.27198959	98.94739852
230927A00021	9/27/2023	4.96	1/29/2027	108.142166	106.4333914	104.7602894	103.1218073	101.5169345	99.94469925	98.40416767	96.89444133	95.41465576
230927A00033	9/27/2023	4.78	9/25/2028	115.8512544	112.3374156	108.9512367	105.6873855	102.5407821	99.50658583	96.58018244	93.75717233	91.03335928
230928A00051	9/28/2023	5.04	9/28/2026	106.8370351	105.4168724	104.0229987	102.6547437	101.3114599	99.99252096	98.69732105	97.42527413	96.17581303
231002A00018	10/2/2023	4.87	10/1/2027	111.3991321	108.9657579	106.5986362	104.2955987	102.0545608	99.87351749	97.75054029	95.68377355	93.67143144
231004A00006	10/4/2023	4.88	10/4/2028	116.3049375	112.757894	109.3404945	106.047313	102.873179	99.81316505	96.86257326	94.01692376	91.27194331
231005A00003	10/5/2023	5.14	10/6/2025	101.6668709	101.3101345	100.95591	100.6041708	100.2548908	99.90804409	99.56360529	99.2215493	98.88185137
231010A00068	10/10/2023	4.83	10/8/2027	111.3965506	108.9439429	106.5585965	104.2382942	101.9809047	99.78437897	97.64674673	95.56611266	93.54065325
231017A00029	10/17/2023	4.99	10/17/2028	116.5643778	113.0270886	109.6216809	106.3424843	103.1841049	100.1414096	97.20951232	94.38376052	91.65972276
231017A00041	10/17/2023	5.12	10/16/2026	107.2158263	105.7410387	104.2944819	102.8754121	101.4831113	100.1168859	98.7760661	97.46000441	96.16807498
231019A00009	10/19/2023	5.14	10/19/2027	112.2896218	109.7957995	107.371077	105.0131514	102.7198101	100.4889273	98.31845931	96.20644145	94.15098425
231020A00049	10/20/2023	5.03	10/20/2027	112.0377208	109.5442126	107.1198843	104.7624278	102.4696256	100.2393472	98.06954466	95.95824913	93.90356727
231020A00069	10/20/2023	5.08	10/15/2026	106.8212766	105.4156161	104.0354477	102.6801356	101.3490649	100.0416405	98.7572863	97.49544461	96.25557523
231024A00029	10/24/2023	4.97	10/25/2027	111.9603342	109.4539506	107.0174629	104.648527	102.3448919	100.1043949	97.92495778	95.8045829	93.74134969
231027A00021	10/27/2023	5.13	10/30/2025	101.9828303	101.5588388	101.1383741	100.7213925	100.3078508	99.89770666	99.49091823	99.08744448	98.68724502
231027A00035	10/27/2023	4.99	10/30/2026	106.90139	105.4543318	104.0341826	102.6402555	101.2718864	99.92843301	98.60927433	97.31380947	96.04145691
231102A00022	11/2/2023	4.91	11/10/2026	106.938807	105.46071	104.0106553	102.5879126	101.1917765	99.82156514	98.47661987	97.1563037	95.86000066
231102A00027	11/2/2023	4.89	2/9/2027	108.1884318	106.4464847	104.7413957	103.0720591	101.437414	99.83644144	98.26816269	96.73163707	95.22596007
231102A00029	11/2/2023	4.88	4/13/2027	109.0739045	107.1442839	105.2587876	103.4161446	101.6151286	99.8545564	98.13328604	96.45021499	94.80427861

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
231102A00031	11/2/2023	5.1	11/3/2025	102.0223648	101.5872172	101.155787	100.7280268	100.3038899	99.8833302	99.46630261	99.05276272	98.64266684
231106A00020	11/6/2023	5.02	11/6/2025	102.0262496	101.5828075	101.1432303	100.7074674	100.2754694	99.84718736	99.42257348	99.00158065	98.58416257
231114A00072	11/14/2023	4.67	11/15/2027	111.5012368	108.9413558	106.4545109	104.0381957	101.6900053	99.40763187	97.1888599	95.03156185	92.93369416
231122A00029	11/22/2023	5.05	11/24/2025	102.2720053	101.7781019	101.2889814	100.8045746	100.3248134	99.84963113	99.37896228	98.91274265	98.45090928
231127A00065	11/27/2023	5.03	11/26/2025	102.287903	101.7884126	101.2938102	100.8040241	100.3189843	99.83862189	99.36286932	98.8916604	98.42493019
231128A00002	11/28/2023	4.41	11/30/2028	115.6420208	111.9385703	108.3766424	104.9500441	101.6528891	98.47957997	95.42479291	92.48346229	89.65076689
231206A00046	12/6/2023	4.39	12/6/2027	111.0585289	108.4450896	105.9077868	103.4439498	101.0510189	98.72653991	96.4681594	94.27361956	92.14075378
231206A00070	12/6/2023	4.71	12/8/2025	102.2731749	101.7405713	101.2135302	100.6919646	100.1757892	99.66492061	99.15927711	98.65877863	98.16334676
231212A00009	12/12/2023	5.01	6/12/2025	100.1564309	100.123046	100.0896994	100.0563909	100.0231206	99.98988828	99.95669398	99.92353759	99.89041905
231212A00018	12/12/2023	4.5	12/6/2027	111.3387751	108.7217305	106.1809034	103.7136205	101.3173196	98.98954449	96.72793932	94.53024419	92.39429046
231212A00067	12/12/2023	4.82	12/12/2025	102.3808222	101.8368433	101.298665	100.7661945	100.2393412	99.71801621	99.20213265	98.6916054	98.1863511
231214A00003	12/14/2023	4.7	6/16/2025	100.1931	100.1485986	100.1041532	100.0597636	100.0154298	99.97115155	99.92692889	99.88276165	99.83864972
231214A00074	12/14/2023	4.69	6/13/2025	100.1572039	100.1210478	100.0849341	100.0488627	100.0128337	99.97684683	99.94090209	99.9049994	99.86913868
231215A00018	12/15/2023	4.19	12/15/2027	110.6518704	108.0188417	105.4630616	102.9817984	100.5724355	98.23246503	95.95948302	93.75118417	91.60535715
231219A00021	12/19/2023	4.14	3/15/2028	111.5578078	108.6561756	105.8460113	103.1238823	100.4865082	97.93075215	95.45361417	93.05222382	90.72383382
231219A00060	12/19/2023	4.22	6/21/2027	108.6569362	106.5391876	104.4739519	102.4595773	100.4944768	98.57712462	96.70605356	94.87985218	93.09716228
231221A00006	12/21/2023	4.14	12/21/2026	106.2956252	104.7092007	103.1545903	101.6309075	100.1372984	98.67294011	97.2370395	95.82883169	94.44757888
231222A00004	12/22/2023	4	12/22/2028	114.15553	110.424017	106.837031	103.3881638	100.0713291	96.88074383	93.81091173	90.85660692	88.01285924
231227A00030	12/27/2023	4.44	6/27/2025	100.3088922	100.2337656	100.1587571	100.0838664	100.0090931	99.93443696	99.85989777	99.78547523	99.71116906
231228A00024	12/28/2023	4.15	12/28/2026	106.3946047	104.7882551	103.2143306	101.6719184	100.1601395	98.67814742	97.22512651	95.80029057	94.40288155
231229A00066	12/29/2023	4.6	7/29/2025	100.6823585	100.5182813	100.3547405	100.1917337	100.0292582	99.86731131	99.7058906	99.54499347	99.38461739
240103A00032	3/29/2024	4.45	7/29/2025	100.657788	100.4937409	100.3302302	100.1672533	100.0048076	99.84289052	99.6814995	99.52063199	99.36028544
240103A00051	6/28/2024	4.05	1/29/2026	102.4559963	101.7792486	101.1114471	100.4524151	99.8019808	99.15997651	98.52623906	97.90060943	97.28293266
240103A00054	6/28/2024	3.94	6/29/2026	103.9736203	102.8728846	101.7954933	100.7407091	99.70782521	98.69616429	97.7050765	96.73393837	95.78215139
240109A00048	1/9/2024	4.12	1/9/2029	114.7830709	110.9902756	107.3458378	103.8431086	100.4757768	97.23785042	94.12363767	91.1277305	88.24498853
240110A00001	1/10/2024	4.42	1/9/2026	102.4794735	101.8578268	101.2437402	100.6370764	100.0377009	99.44548273	98.86029402	98.28200987	97.71050836
240117A00054	1/17/2024	4.22	1/18/2028	111.1186148	108.3856162	105.7348525	103.1633288	100.6681806	98.24666706	95.89616506	93.6141629	91.39825484
240118A00020	1/18/2024	4.25	2/18/2027	107.2107759	105.4502987	103.7275193	102.0412913	100.3905156	98.77413696	97.19114282	95.64056042	94.12145503
240122A00006	1/22/2024	4.25	1/22/2027	106.860118	105.1816362	103.537957	101.9280633	100.3509777	98.80576066	97.29150824	95.80735069	94.35245073
240122A00016	1/22/2024	4.66	7/22/2025	100.6106097	100.4660405	100.3218995	100.1781847	100.0348943	99.89202634	99.74957891	99.60755014	99.46593815
240122A00050	1/22/2024	4.25	1/22/2027	106.860118	105.1816362	103.537957	101.9280633	100.3509777	98.80576066	97.29150824	95.80735069	94.35245073
240130A00089	1/30/2024	4.17	1/30/2029	115.1950568	111.3363697	107.6304638	104.0704023	100.6496065	97.36183495	94.20116402	91.16196937	88.23890912
240131A00076	1/31/2024	4.35	1/30/2026	102.6692713	101.9889557	101.317665	100.6552202	100.0014474	99.35617684	98.71924351	98.09048645	97.46974887

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
240201A00027	2/1/2024	3.83	2/1/2029	114.2282164	110.3743615	106.6736482	103.1191029	99.70411332	96.42240696	93.26803157	90.23533662	87.31895605
240201A00038	2/1/2024	4.3	2/2/2026	102.6684866	101.9799035	101.3005671	100.6302919	99.96889732	99.3162077	98.67205184	98.03626306	97.40867897
240201A00061	2/1/2024	4.5	8/1/2025	100.6995927	100.5271792	100.3553556	100.1841187	100.0134656	99.84339342	99.67389912	99.5049798	99.33663253
240202A00016	2/2/2024	4.25	2/2/2027	106.9970484	105.2867391	103.6123308	101.9727576	100.3669963	98.79406361	97.25301456	95.74294045	94.26296715
240202A00030	2/2/2024	4.32	2/3/2031	123.260781	117.1336965	111.3589507	105.9142773	100.7789388	95.93361318	91.36028974	87.04217264	82.96359251
240207A00025	2/8/2024	4.2	1/8/2029	115.0646058	111.2694663	107.6226342	104.1174683	100.7476645	97.50723681	94.39049941	91.39204945	88.5067513
240208A00055	2/8/2024	4.37	2/8/2027	107.282706	105.5517895	103.857475	102.1986659	100.5743099	98.98339626	97.42495402	95.89804995	94.40178666
240215A00013	2/15/2024	4.82	8/15/2025	100.9247562	100.7133099	100.5027645	100.2931143	100.0843535	99.87647627	99.66947707	99.46335021	99.25809011
240221A00014	2/21/2024	4.53	2/22/2027	107.7546449	105.9771739	104.237939	102.535771	100.8695491	99.23819768	97.64068482	96.07601947	94.54324957
240226A00010	2/26/2024	4.53	7/15/2027	109.6091372	107.4143218	105.2750631	103.1895665	101.1561099	99.17303993	97.23876901	95.35177171	93.51058205
240226A00025	2/26/2024	4.43	2/26/2027	107.7618665	105.9699648	104.2168376	102.5012915	100.8221826	99.17841429	97.56893414	95.992732	94.4488377
240305A00010	3/5/2024	4.66	3/5/2026	103.2885789	102.511965	101.7470611	100.9936034	100.2513359	99.52001031	98.79938566	98.08922794	97.38930995
240308A00031	3/8/2024	4.46	9/16/2026	105.5945103	104.2707484	102.9744625	101.7048014	100.4609489	99.24212256	98.0475719	96.87657657	95.72844493
240312A00013	3/12/2024	4.68	3/12/2026	103.3890129	102.59266	101.8086164	101.0365979	100.2763288	99.52754167	98.78997738	98.06338446	97.34751891
240322A00014	3/22/2024	4.51	5/22/2026	104.1708119	103.1734771	102.1953057	101.2357483	100.2942764	99.37038137	98.46357337	97.57338075	96.69934907
240325A00060	3/25/2024	4.57	3/25/2026	103.5140392	102.6804352	101.8602962	101.0532976	100.2591247	99.47747316	98.70804807	97.95056373	97.20474329
ADV1009314	9/5/2024	3.781	1/5/2028	109.8190798	107.1391905	104.5392366	102.0163388	99.56774127	97.19080583	94.88300578	92.64192046	90.46522997
ADV1009332	9/6/2024	4.267	9/8/2025	101.0661022	100.7879542	100.5113463	100.2362657	99.96269969	99.69063573	99.42006138	99.15096435	98.8833325
ADV1009405	9/10/2024	3.947	3/10/2026	102.7926729	102.0043566	101.2281526	100.4637827	99.71097744	98.96947536	98.2390229	97.51937401	96.81028994
ADV1009483	9/13/2024	4.073	9/15/2025	101.103757	100.805926	100.5098637	100.2155543	99.92298199	99.63213142	99.34298726	99.05553442	98.76975796
ADV1009493	9/13/2024	3.602	9/13/2028	111.7760833	108.3645464	105.0764855	101.9067213	98.85032431	95.90260101	93.05908086	90.31550434	87.66781151
ADV1009502	9/13/2024	3.563	9/13/2027	108.1303313	105.7866109	103.5057761	101.2857255	99.12444418	97.01999914	94.97053533	92.97427185	91.02949841
ADV1009508	9/13/2024	3.569	12/13/2027	109.0372774	106.4306552	103.9005359	101.4442168	99.05910872	96.74272999	94.49270152	92.30674171	90.18266183
ADV1009545	9/16/2024	3.674	9/16/2026	104.5663029	103.2495924	101.9602279	100.6973618	99.4601821	98.24791	97.05979848	95.8951306	94.75321797
ADV1009552	9/16/2024	3.676	9/16/2026	104.5689257	103.2521971	101.9628148	100.6999312	99.46273429	98.25044526	97.06231709	95.89763282	94.75570407
ADV1009597	9/17/2024	4.391	6/17/2025	100.2334131	100.1847541	100.1361576	100.0876236	100.0391518	99.9907422	99.94239466	99.89410904	99.84588523
ADV1009610	9/18/2024	4.149	9/18/2025	101.1315486	100.825637	100.5215875	100.2193833	99.91900724	99.62044288	99.32367372	99.02868352	98.73545622
ADV1009619	9/18/2024	4.172	9/18/2025	101.1385816	100.8326561	100.5285929	100.2263748	99.92598515	99.62740718	99.33062447	99.03562078	98.74238006
ADV1009663	9/19/2024	3.613	9/20/2027	108.3165631	105.9509526	103.6492515	101.4093431	99.22919558	97.10685759	95.04045469	93.02818562	91.06831895
ADV1009675	9/19/2024	3.692	11/19/2026	105.252475	103.7621428	102.3005691	100.8669933	99.46068076	98.08092242	96.72703316	95.39835098	94.09423599
ADV1009770	9/23/2024	3.596	9/23/2027	108.3069366	105.9330016	103.6233946	101.375993	99.18875798	97.05973091	94.98702937	92.96884376	91.00343399
ADV1009801	9/24/2024	4.252	6/24/2025	100.2984209	100.229808	100.1612967	100.0928866	100.0245775	99.95636924	99.88826158	99.82025428	99.75234714
ADV1009835	9/25/2024	3.941	9/25/2025	101.1620487	100.8364339	100.5129215	100.191491	99.87212234	99.55479569	99.23949145	98.92619028	98.61487307

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1009839	9/25/2024	3.939	9/25/2025	101.1613987	100.8357853	100.5122742	100.190845	99.87147768	99.55415235	99.23884942	98.92554954	98.61423363
ADV1009875	9/26/2024	3.644	9/27/2027	108.4601295	106.0731225	103.7510459	101.4917675	99.29323795	97.15348742	95.07062163	93.04281862	91.0683255
ADV1009916	9/27/2024	3.624	9/27/2029	115.407273	110.8652714	106.5308423	102.3934114	98.44299772	94.67017703	91.06604806	87.62220066	84.33068627
ADV1009921	9/27/2024	3.546	9/27/2028	111.967771	108.5073133	105.1734934	101.9610067	98.86479941	95.88005568	93.00218488	90.22680986	87.54975583
ADV1009958	9/30/2024	4.053	9/30/2025	101.2203359	100.8811115	100.544156	100.2094467	99.87696127	99.54667765	99.21857406	98.89262902	98.5688213
ADV1009971	9/30/2024	3.7	11/10/2028	112.6635571	109.0758844	105.6235844	102.3008211	99.10204219	96.02196385	93.05555598	90.19802873	87.44481966
ADV1009987	9/30/2024	3.6	9/30/2027	108.5569192	106.1568489	103.8223196	101.5511845	99.3413795	97.19091975	95.09789578	93.0604704	91.07687546
ADV1010081	10/3/2024	4.114	10/10/2025	101.3477521	100.9806611	100.6162403	100.2544605	99.89529289	99.53870921	99.1846815	98.83318223	98.48418426
ADV1010084	10/3/2024	3.638	10/4/2027	108.6907829	106.2782436	103.9318513	101.6494303	99.42888938	97.26821745	95.16548047	93.11881784	91.12643922
ADV1010335	10/15/2024	4.22	10/15/2025	101.4691538	101.0875564	100.7088444	100.332985	99.95994566	99.58969474	99.22220084	98.85743308	98.49536104
ADV1010451	10/21/2024	4.34	10/21/2025	101.5528264	101.1547639	100.7598337	100.3679987	99.97922268	99.5934697	99.21070447	98.83089228	98.45399892
ADV1010487	10/23/2024	4.191	7/23/2026	104.5568634	103.3857239	102.2408996	101.1215098	100.0267124	98.95570222	97.90770898	96.88199531	95.8778551
ADV1010488	10/23/2024	4.143	10/23/2026	105.6097126	104.1912096	102.7987901	101.4317956	100.0895896	98.77155623	97.47709954	96.20564284	94.95662775
ADV1010507	10/23/2024	4.276	10/23/2025	101.5766713	101.172692	100.7719372	100.3743685	99.97994772	99.58863751	99.20040106	98.81520212	98.43300502
ADV1010522	10/25/2024	4.07	10/15/2027	109.6628806	107.2120706	104.8290822	102.5116621	100.2576451	98.06495043	95.93157747	93.85560258	91.83517547
ADV1010586	10/29/2024	4.219	10/29/2026	105.7851812	104.3491884	102.9398655	101.5565329	100.1985336	98.86523235	97.55601467	96.27028601	95.00747093
ADV1010598	10/29/2024	4.188	10/29/2031	114.9504099	111.0523882	107.346236	103.8206705	100.4651588	97.26986294	94.22558943	91.32374258	88.55628169
ADV1010643	10/31/2024	4.363	1/30/2026	102.6780683	101.9977195	101.3263958	100.6639184	100.0101132	99.3648106	98.72784552	98.099057	97.47828825
ADV1010801	11/8/2024	4.385	4/9/2026	103.4776641	102.6035771	101.7442976	100.8994511	100.0686755	99.25162089	98.44794881	97.65733186	96.87945329
ADV1010846	11/12/2024	4.567	6/12/2025	100.1741888	100.1400533	100.1059569	100.0718996	100.0378812	100.0039018	99.96996114	99.93605929	99.90219612
ADV1010859	11/12/2024	4.402	11/12/2027	110.8006741	108.2580658	105.7878227	103.3874689	101.0546286	98.78702137	96.58245771	94.4388348	92.35413256
ADV1010907	11/14/2024	4.497	7/14/2025	100.5309699	100.405545	100.2804421	100.1556599	100.0311971	99.90705237	99.78322453	99.65971231	99.53651445
ADV1010912	11/14/2024	4.371	11/14/2025	101.8628009	101.3972502	100.9359704	100.4789027	100.0259895	99.577174	99.13240063	98.69161475	98.25476273
ADV1010947	11/15/2024	4.391	10/20/2026	105.925387	104.5126809	103.1258182	101.7641497	100.4270473	99.11390351	97.82413031	96.55715855	95.31243714
ADV1011380	12/5/2024	4.386	11/5/2025	101.7604004	101.3077082	100.8589497	100.4140738	99.97303034	99.53576982	99.10224375	98.67240442	98.24620492
ADV1011513	12/12/2024	4.263	12/14/2026	106.4072707	104.8389993	103.3019687	101.7953177	100.318216	98.86986369	97.44948888	96.0563471	94.68971984
ADV1011712	12/19/2024	4.406	12/11/2025	102.1667175	101.6102371	101.0596855	100.5149681	99.97599259	99.44266834	98.91490679	98.39262116	97.87572648
ADV1011886	12/30/2024	4.362	4/15/2026	103.5222797	102.631486	101.7560673	100.8956273	100.0497832	99.2181654	98.40041643	97.59619088	96.80515469
ADV1011969	12/31/2024	4.35	8/10/2027	109.5370511	107.271433	105.0645619	102.9144852	100.8193321	98.7773096	96.78669785	94.84584708	92.95317386
ADV1012059	1/2/2025	4.345	12/29/2025	102.3160365	101.7252913	101.1413736	100.5641655	99.99355179	99.4294198	98.8716595	98.32016333	97.77482613
ADV1012086	1/6/2025	4.349	9/8/2025	101.1061342	100.8219729	100.5393879	100.2583661	99.97889442	99.70096008	99.42455031	99.14965253	98.87625431
ADV1012226	1/10/2025	4.459	1/11/2027	107.0707172	105.420467	103.8040171	102.2203956	100.6686678	99.14793412	97.65732887	96.19601828	94.76319917
ADV1012257	1/13/2025	4.429	6/13/2025	100.1676013	100.1309217	100.094285	100.0576914	100.0211406	99.98463266	99.94816745	99.91174488	99.87536489

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1012278	1/13/2025	4.418	8/13/2025	100.83849	100.6286963	100.4197748	100.2117201	100.0045268	99.79818932	99.59270243	99.38806075	99.18425902
ADV1012361	1/15/2025	4.327	1/15/2026	102.4906207	101.8523211	101.2219929	100.5994872	99.98465854	99.37736533	98.7774693	98.18483559	97.5993326
ADV1012373	1/15/2025	4.361	12/11/2025	102.1381174	101.5836189	101.035028	100.4922506	99.95519457	99.4237697	98.89788771	98.37746214	97.86240833
ADV1012490	1/21/2025	4.418	7/21/2025	100.5854707	100.4412602	100.2974706	100.1540999	100.0111463	99.86860798	99.72648304	99.58476967	99.44346606
ADV1012739	2/28/2025	4.418	3/1/2030	120.5798518	115.4794977	110.6306512	106.0194609	101.63292	97.45880939	93.48564493	89.70262901	86.09960521
ADV1012751	1/29/2025	4.291	1/29/2026	102.6184122	101.9410526	101.2726451	100.6130128	99.96198364	99.31939005	98.6850687	98.0588605	97.4406104
ADV1012934	2/5/2025	4.277	3/5/2027	107.4576791	105.6510998	103.8839218	102.1549475	100.4630278	98.80705984	97.18598426	95.59878327	94.0444785
ADV1013132	2/13/2025	4.418	11/10/2025	101.8192269	101.3557625	100.896457	100.4412544	99.99009993	99.54293962	99.09972055	98.66039068	98.22489893
ADV1013278	2/20/2025	4.355	2/25/2028	111.9437828	109.0898179	106.3243733	103.6441128	101.0458517	98.52654887	96.08329896	93.7133252	91.41397262
ADV1013330	2/21/2025	4.335	2/23/2026	102.9277078	102.180137	101.4434453	100.7173961	100.0017598	99.29631321	98.60083968	97.91512849	97.2389749
ADV1013343	2/21/2025	4.48	6/23/2025	100.2762528	100.211584	100.1470091	100.0825279	100.0181401	99.95384553	99.88964404	99.82553538	99.76151938
ADV1013479	3/17/2025	4.216	3/19/2029	115.9233344	111.9095168	108.0595123	104.3657329	100.8209851	97.41844714	94.1516477	91.01444564	88.00101136
ADV1013496	2/26/2025	4.15	2/28/2028	111.4099232	108.5545561	105.7880308	103.1069885	100.5082241	97.98867694	95.54542389	93.17567138	90.87674886
ADV1013596	3/14/2025	4.111	3/14/2029	115.4665241	111.4752943	107.6465436	103.9727446	100.4467631	97.06183488	93.81154462	90.68980535	87.69083982
ADV1013608	3/3/2025	4.164	3/3/2026	102.8892289	102.119803	101.3619012	100.6152657	99.87964639	99.15480061	98.44049268	97.7364938	97.04258173
ADV1013624	3/4/2025	4.256	12/4/2025	101.9994948	101.4686726	100.9432964	100.4232828	99.90854995	99.39901787	98.89460803	98.39524349	97.90084889
ADV1013641	3/4/2025	4.098	3/4/2027	107.1269134	105.3260957	103.5645156	101.8409769	100.1543323	98.50348033	96.88736382	95.30496702	93.75531375
ADV1013802	3/11/2025	4.483	6/11/2025	100.1376968	100.1068755	100.0760887	100.0453364	100.0146183	99.98393458	99.95328505	99.92266968	99.89208842
ADV1013830	3/12/2025	4.026	9/14/2026	105.0975569	103.780363	102.4911345	101.228982	99.99305414	98.78253549	97.5966446	96.43463222	95.29577971
ADV1013890	3/14/2025	4.45	6/16/2025	100.1923747	100.1475377	100.1027571	100.0580327	100.0133645	99.96875238	99.9241962	99.87969586	99.83525126
ADV1013900	3/14/2025	4.45	6/13/2025	100.1584223	100.1220065	100.0856335	100.0493031	100.0130154	99.97677008	99.94056723	99.90440672	99.86828848
ADV1013927	3/17/2025	4.13	5/31/2029	116.3685851	112.1413727	108.0949244	104.2205223	100.5099169	96.95529875	93.54927325	90.28483571	87.15534889
ADV1013937	3/17/2025	4.453	7/7/2025	100.4262427	100.3224108	100.2188029	100.1154181	100.0122558	99.9093151	99.80659536	99.7040958	99.60181569
ADV1013958	3/18/2025	4.13	3/18/2027	107.3476159	105.5065659	103.7063102	101.9456533	100.2234445	98.53857641	96.8899822	95.27663418	93.69754184
ADV1014042	3/21/2025	4.023	3/14/2028	111.2178507	108.3237685	105.5208761	102.8057493	100.1751154	97.62584584	95.15494844	92.75956064	90.43694289
ADV1014142	3/27/2025	4.266	3/22/2030	120.0568177	114.910254	110.0203205	105.3728253	100.9544359	96.75262323	92.75560884	88.95231571	85.33232304
ADV1014198	3/28/2025	4.435	6/27/2025	100.3120346	100.2364237	100.160931	100.0855561	100.0102988	99.93515872	99.86013571	99.78522947	99.71043972
ADV1014200	3/28/2025	3.988	9/28/2026	105.2104945	103.8601131	102.5342046	101.232147	99.95333942	98.69720084	97.46316946	96.25070182	95.05927211
ADV1014203	3/28/2025	3.94	3/29/2027	107.2574177	105.3848712	103.55441	101.7648355	100.0149908	98.30375972	96.63006453	94.99286461	93.39115485
ADV1014210	3/28/2025	4.011	3/28/2028	111.3314278	108.397251	105.5565794	102.8059261	100.141954	97.5614688	95.06141153	92.63885248	90.29098471
ADV1014321	4/2/2025	4.157	4/2/2026	103.2051107	102.3516227	101.5122727	100.6867113	99.87460047	99.07561313	98.2894328	97.51575304	96.75427719
ADV1014337	4/3/2025	3.959	4/3/2026	103.1066732	102.2500668	101.4077118	100.5792543	99.76435228	98.96267461	98.17390104	97.39772153	96.63383592
ADV1014350	5/19/2025	3.87	5/21/2029	115.2179387	111.0412947	107.0423695	103.212642	99.54404578	96.02894217	92.66009543	89.43064917	86.33410442

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1014358	4/3/2025	3.849	4/3/2028	110.9336875	107.9885691	105.1378299	102.3779453	99.70554137	97.11738804	94.61039185	92.18158952	89.82814177
ADV1014361	4/3/2025	3.853	4/2/2027	107.0127198	105.1338731	103.2974366	101.5022061	99.74701966	98.03075498	96.35232843	94.71069321	93.10483789
ADV1014364	4/3/2025	4.11	3/28/2031	122.4911164	116.2319792	110.3414959	104.795942	99.57323956	94.65283441	90.01558372	85.64365213	81.52041613
ADV1014374	4/3/2025	3.746	4/3/2028	110.8471217	107.8985054	105.0444893	102.281537	99.60626338	97.01542783	94.50592697	92.07478818	89.7191633
ADV1014377	4/3/2025	3.828	4/5/2027	106.9998328	105.1127122	103.2683618	101.4655623	99.70313704	97.97995017	96.29490486	94.64694178	93.03503754
ADV1014391	4/4/2025	3.661	4/4/2028	110.4021869	107.4619291	104.616038	101.8609855	99.19339441	96.61003156	94.10780082	91.68373646	89.33499694
ADV1014411	4/4/2025	3.676	4/4/2028	110.6553759	107.7067026	104.8527373	102.0899357	99.41490592	96.82440061	94.31531024	91.88465636	89.5295854
ADV1014413	4/4/2025	3.784	4/4/2030	118.1953978	113.0457957	108.1556089	103.5104045	99.0966253	94.90153204	90.91315019	87.12022013	83.51215106
ADV1014470	4/8/2025	3.82	4/10/2028	110.9214643	107.9567494	105.0876353	102.3105291	99.62199317	97.01873689	94.49760997	92.05559549	89.6898036
ADV1014504	4/10/2025	4.073	4/10/2026	103.2170796	102.3414677	101.4807426	100.6345265	99.80245419	98.9841727	98.17934073	97.38762818	96.60871567
ADV1014618	4/15/2025	3.954	4/15/2027	107.3489954	105.430435	103.5559273	101.7241996	99.93402442	98.18421738	96.4736354	94.80117505	93.16577086
ADV1014622	4/15/2025	4.467	7/14/2025	100.500627	100.3775229	100.2547347	100.1322614	100.0101015	99.88825381	99.76671716	99.64549029	99.52457195
ADV1014646	4/16/2025	3.89	11/16/2026	105.6198344	104.1332973	102.6753129	101.2451291	99.84201989	98.46528398	97.11424385	95.78824474	94.48665365
ADV1014650	4/16/2025	4.374	9/10/2025	101.1198584	100.8333461	100.5484562	100.2651749	99.9834883	99.70338308	99.4248458	99.14786327	98.8724224
ADV1014661	4/17/2025	4.454	7/17/2025	100.5325206	100.401022	100.2698816	100.1390979	100.0086692	99.87859424	99.74887143	99.61949934	99.49047648
ADV1014717	4/21/2025	4.484	7/18/2025	100.5469853	100.4127344	100.2788559	100.1453481	100.0122096	99.87943859	99.74703366	99.61499324	99.48331576
ADV1014746	4/21/2025	4.441	4/23/2035	125.9857577	118.6795117	111.9566071	105.7638389	100.0532782	94.78171466	89.9101613	85.4034142	81.22966047
ADV1014795	4/22/2025	3.888	10/22/2026	105.3386248	103.9232253	102.5338343	101.1697959	99.83047588	98.51526066	97.22355656	95.95478898	94.70840162
ADV1014860	4/24/2025	3.975	10/26/2026	105.4046931	103.9796222	102.5808889	101.2078254	99.85978612	98.5361464	97.23630206	95.95966843	94.70567952
ADV1014871	4/24/2025	4.483	6/24/2025	100.2773744	100.2104	100.1435245	100.0767479	100.01007	99.94349039	99.87700901	99.81062561	99.74433997
ADV1014902	4/25/2025	4.116	4/27/2026	103.4339232	102.5104277	101.6034515	100.7125538	99.83730945	98.97730806	98.13215359	97.30146359	96.48486864
ADV1014907	4/25/2025	4.449	7/25/2025	100.619035	100.4652076	100.3118572	100.1589815	100.0065783	99.85464532	99.70318047	99.55218156	99.40164641
ADV1014910	4/25/2025	4.448	7/25/2025	100.618881	100.465054	100.311704	100.1588287	100.0064258	99.85449325	99.70302878	99.55203024	99.40149547
ADV1014917	4/25/2025	4.902	4/25/2040	153.3784547	136.6684323	122.131762	109.4657967	98.41191351	88.74888512	80.28728012	72.86472727	66.34190715
ADV1014920	4/25/2025	3.88	4/26/2027	107.3322578	105.3830184	103.4791863	101.6194309	99.80246953	98.02706515	96.29202464	94.59619684	92.93847075
ADV1014934	4/25/2025	3.933	10/26/2026	105.3448218	103.9201936	102.5218956	101.14926	99.80164133	98.47841531	97.17897788	95.90274455	94.64914951
ADV1014957	4/28/2025	4.3	10/28/2025	101.6146063	101.1925079	100.773891	100.3587126	99.94693047	99.53850311	99.13338969	98.73155	98.33294453
ADV1014963	4/28/2025	3.956	4/28/2026	103.3610815	102.4343122	101.5241838	100.6302507	99.75208317	98.88926641	98.04140019	97.20809805	96.38898676
ADV1014994	4/30/2025	4.094	3/2/2026	102.8207045	102.0543255	101.2993832	100.5556228	99.82279699	99.1006658	98.38899616	97.68756177	96.9961428
ADV1014995	4/30/2025	4.024	4/30/2026	103.3798737	102.4483964	101.5337253	100.635408	99.75300876	98.88610683	98.03429633	97.19718543	96.37439574
ADV1015013	4/29/2025	3.821	4/30/2029	114.8181215	110.7071395	106.7687995	102.9949367	99.37781578	95.91010579	92.58485678	89.39547809	86.33571782
ADV1015016	4/29/2025	4.101	4/29/2031	122.6787944	116.3237474	110.3481368	104.7272236	99.43800693	94.45909339	89.7705766	85.35392667	81.19188832
ADV1015048	4/30/2025	3.727	4/30/2027	107.0803729	105.1224345	103.2103545	101.3427822	99.51841569	97.73599989	95.99432428	94.29222119	92.62856392

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ADV1015079	4/30/2025	3.7	7/30/2027	107.9809713	105.7629471	103.6019364	101.4960657	99.4435388	97.44263269	95.49169419	93.58913631	91.73343502
ADV1015141	5/1/2025	3.883	11/2/2026	105.352255	103.9085462	102.4918446	101.1014573	99.73671473	98.39696963	97.08159596	95.78998818	94.52156035
ADV1015205	5/5/2025	4.159	5/5/2026	103.5658068	102.6195873	101.6906953	100.7786575	99.88301762	99.00333571	98.13918754	97.29016376	96.45586931
ADV1015235	5/6/2025	4.477	8/6/2025	100.7550971	100.5677791	100.3811631	100.1952451	100.0100212	99.82548743	99.64163989	99.45847475	99.27598815
ADV1015281	5/7/2025	4.495	6/9/2025	100.1058385	100.0808027	100.0557935	100.0308109	100.0058549	99.98092527	99.9560221	99.93114532	99.90629488
ADV1015293	5/7/2025	4.468	8/20/2025	100.909515	100.6828456	100.4572033	100.2325809	100.0089716	99.78636835	99.56476443	99.34415302	99.12452741
ADV1015333	5/8/2025	4.077	11/9/2026	105.7117976	104.2458168	102.8076126	101.396463	100.0116706	98.65256157	97.31848459	96.00880985	94.72292826
ADV1015394	5/12/2025	4.488	8/12/2025	100.8230817	100.6190472	100.4158497	100.2134839	100.0119446	99.81122668	99.61132511	99.4122348	99.21395078
ADV1015401	5/12/2025	4.486	8/12/2025	100.8226751	100.6186417	100.4154452	100.2130804	100.0115421	99.81082525	99.61092468	99.41183539	99.21355236
ADV1015404	5/12/2025	4.306	1/12/2026	102.4449883	101.8151265	101.1930292	100.5785532	99.97155875	99.37190949	98.7794724	98.19411762	97.61571844
ADV1015410	5/12/2025	4.506	6/4/2025	100.0486006	100.0374859	100.0263815	100.0152873	100.0042035	99.99312979	99.98206634	99.97101308	99.95997001
ADV1015445	5/13/2025	4.499	6/13/2025	100.1501784	100.1140282	100.0779204	100.041855	100.0058318	99.96985085	99.933912	99.89801519	99.86216034
ADV1015448	5/13/2025	4.146	1/22/2027	106.6897453	105.0127182	103.3704663	101.7619732	100.1862625	98.64239511	97.12946787	95.6466117	94.19298994
ADV1015450	5/13/2025	4.148	1/15/2027	106.6093402	104.9520786	103.3289209	101.7388805	100.1810089	98.6543935	97.15815634	95.69145201	94.25346636
ADV1015499	5/14/2025	4.48	8/14/2025	100.8442957	100.6346853	100.425958	100.2181084	100.0111307	99.80501949	99.59976918	99.39537433	99.19182953
ADV1015577	5/16/2025	4.282	2/17/2026	102.8234887	102.0928944	101.3727048	100.6626985	99.96266015	99.27238066	98.59165662	97.92029029	97.25808936
ADV1015582	5/16/2025	4.488	6/24/2025	100.2740332	100.2072404	100.1405465	100.0739511	100.0074541	99.94105516	99.87475418	99.80855092	99.74244515
ADV1015592	5/16/2025	4.047	5/16/2028	111.9652181	108.8847254	105.9066192	103.026929	100.241861	97.54779003	94.94125019	92.41892742	89.97765173
ADV1015607	5/16/2025	4.227	5/18/2026	103.778196	102.7949441	101.8303763	100.8839629	99.95519403	99.04357875	98.14864423	97.26993491	96.40701168
ADV1015628	5/19/2025	4.504	6/4/2025	100.0473813	100.0362764	100.0251817	100.0140972	100.003023	99.99195906	99.98090529	99.9698617	99.95882829
ADV1015630	5/19/2025	4.478	8/19/2025	100.8987426	100.6752123	100.4526832	100.2311488	100.0106022	99.79103673	99.57244585	99.35482301	99.13816171
ADV1015631	5/19/2025	4.495	6/20/2025	100.2286871	100.1730688	100.1175267	100.0620604	100.00667	99.95135521	99.8961159	99.8409519	99.78586307
ADV1015680	5/20/2025	4.141	11/24/2026	105.9794902	104.4695622	102.989019	101.5370762	100.1129773	98.71599172	97.34541395	96.00056252	94.68077894
130416A00025	4/16/2013	2.27	4/18/2028	100.1616826	100.0745873	99.73980403	98.77916214	97.47950807	96.10314107	94.7482712	93.42533615	92.1335846
151223A00007	12/23/2015	3.76	12/23/2030	100.2651975	100.196635	100.0851264	99.33514161	97.07638825	93.65820704	89.76929267	85.91370672	82.25166833
161012A00020	10/11/2016	2.96	10/14/2031	100.2191669	100.1125566	99.4169304	97.04317096	93.28379785	88.96281322	84.65139796	80.56424633	76.72144787
170515A00052	5/15/2017	3.78	5/15/2042	100.2873058	100.1872921	99.48415344	96.68692784	91.9620419	86.37151528	80.78637533	75.60837351	70.91545752
170519A00006	5/19/2017	3	5/19/2032	100.2224993	100.1391412	99.89011644	98.58001489	96.17940885	93.2803031	90.34050795	87.51827931	84.8283522
170705A00037	7/5/2017	2.85	7/6/2032	105.0478229	103.0347483	100.8351591	98.29714536	95.38605497	92.2865904	89.22568977	86.30296959	83.52415985
170802A00074	8/2/2017	2.92	8/2/2027	99.99404542	99.99138192	99.94988125	99.25884445	97.86692983	96.16576183	94.4285427	92.73015428	91.07351103
170809A00042	8/9/2017	2.35	8/9/2027	100.1683475	100.0850344	99.83768445	99.08441651	98.0605092	96.97740678	95.90791325	94.85969237	93.83227458
171004A00022	10/4/2017	2.74	10/4/2027	100.2008386	100.1174985	99.94333768	99.09295417	97.56825829	95.74978807	93.90975275	92.11455833	90.36631726
171005A00047	10/5/2017	3.29	10/5/2032	100.2466593	100.1632811	99.80554989	98.0195145	94.76748383	90.77082677	86.68168174	82.78454349	79.12539549

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
180105A00005	1/5/2018	3.07	1/5/2028	100.228331	100.1449681	100.0483828	99.63084038	98.67298956	97.4598999	96.20287798	94.96900198	93.76242065
180105A00006	1/5/2018	3.07	1/5/2028	100.228331	100.1449681	100.0483828	99.63084038	98.67298956	97.4598999	96.20287798	94.96900198	93.76242065
180130A00087	1/30/2018	2.92	1/31/2028	100.2158344	100.1324819	100.0249592	99.51161312	98.49180831	97.25791488	95.99959826	94.76658654	93.56091589
180302A00003	3/2/2018	3.89	3/2/2033	100.2966456	100.2132258	100.0657431	98.94759332	96.04178285	91.88052348	87.2630324	82.73887293	78.50089457
180315A00030	3/15/2018	3.76	3/15/2033	100.0022464	99.99952748	99.89636238	98.42479424	95.05980177	90.5813931	85.78199733	81.15115235	76.82485772
180504A00024	5/4/2018	3.62	5/4/2028	100.0019078	99.99920556	99.99650487	99.75367658	98.44996926	96.30306172	93.81173669	91.32608078	88.9185536
180627A00005	6/27/2018	3.63	6/30/2033	100.2749849	100.1915831	100.0818773	99.36162826	97.28392765	94.28175667	90.98276892	87.76152998	84.70538796
180703A00033	7/3/2018	3.4	7/3/2028	100.249993	100.1666699	100.0813088	99.76438706	98.81271119	97.45926617	95.99304252	94.54766323	93.13816458
190111A00040	1/11/2019	3.74	1/11/2034	100.0021404	99.99940469	99.89205578	98.38553237	95.05951364	90.70509885	86.09491824	81.66787813	77.53864699
190116A00015	1/16/2019	3.61	1/17/2034	100.2674872	100.1841495	100.0496723	99.08503873	96.69993297	93.43497907	89.9434456	86.5651599	83.37176414
190204A00054	2/4/2019	3.98	2/6/2034	100.2967451	100.214947	100.0370669	98.6557597	95.39118225	90.87473331	85.94251425	81.14775075	76.68292983
190222A00023	2/22/2019	3.66	2/22/2034	102.6674457	101.6233043	100.104465	97.42382408	93.2440981	88.09256015	82.75893388	77.68838359	72.99491854
190301A00015	3/1/2019	3.86	3/1/2034	102.7381249	101.822321	100.4915807	98.14376745	94.32303744	89.41567543	84.18770371	79.15994083	74.49773983
190409A00016	4/9/2019	2.91	4/9/2029	100.2150013	100.1316495	99.92909869	98.83242541	96.73662035	94.14437115	91.48376855	88.90573155	86.42509603
190409A00017	4/9/2019	3.01	4/9/2029	100.2233324	100.1399736	99.95549822	98.88072822	96.69495196	93.89995883	90.99273109	88.17160407	85.46093218
190430A00020	4/30/2019	3.41	4/28/2034	102.6823781	101.4408087	99.54356122	96.31286322	91.62679703	86.18978745	80.73766943	75.61836231	70.89461521
190520A00018	5/20/2019	3.7	5/20/2044	99.99631165	99.94383485	98.82156257	95.11740782	89.60776197	83.44766146	77.4545171	71.96624562	67.03377891
190530A00044	5/30/2019	2.85	5/30/2034	100.2100027	100.1079479	99.46019695	97.3017955	94.03689666	90.39786736	86.82745587	83.44916114	80.26637658
190807A00041	8/7/2019	2.27	8/7/2034	100.1616826	99.86649875	98.25755399	95.21689348	91.51249014	87.76781877	84.20357852	80.85006828	77.69548034
190807A00044	8/7/2019	2.27	8/7/2034	100.1616826	99.86649875	98.25755399	95.21689348	91.51249014	87.76781877	84.20357852	80.85006828	77.69548034
190827A00044	8/27/2019	1.9	8/27/2029	100.1308578	99.9861304	99.18603103	97.60891694	95.6991732	93.76348086	91.88097545	90.05772322	88.29158375
190930A00079	9/30/2019	2.04	10/1/2029	100.1425212	100.0266045	99.3414044	97.82357922	95.90942918	93.93885306	92.01840035	90.15913911	88.35903103
190930A00083	9/30/2019	2.04	10/1/2029	100.1425212	100.0266045	99.3414044	97.82357922	95.90942918	93.93885306	92.01840035	90.15913911	88.35903103
191007A00012	10/7/2019	2	10/5/2029	100.1333651	100.0040683	99.19261025	97.58247498	95.61463509	93.61414255	91.66905955	89.78694355	87.96551657
191007A00013	10/7/2019	2	10/5/2029	100.1333651	100.0040683	99.19261025	97.58247498	95.61463508	93.61414255	91.66905955	89.78694355	87.96551656
191028A00015	10/28/2019	2.49	10/27/2034	100.1800109	99.98619728	98.71160226	95.88120897	92.22109447	88.41897334	84.7752112	81.34693599	78.12501246
191031A00036	10/31/2019	2.9	10/31/2039	100.2083402	99.83479324	97.76894243	93.74716327	88.68761398	83.50485378	78.62766855	74.15279897	70.05792752
191031A00037	10/31/2019	2.59	10/30/2034	100.1825154	100.0191326	98.78474462	96.00431757	92.36744526	88.57136249	84.92824595	81.49965183	78.27715564
191220A00029	12/20/2019	2.57	12/19/2031	100.1808493	100.0801673	99.48326713	97.67524658	95.07515218	92.25124069	89.48841014	86.84510764	84.31984549
200108A00009	1/8/2020	2.4	1/8/2035	99.99845516	99.81711777	98.13988993	94.86474849	90.84587427	86.77012075	82.89764627	79.26931073	75.87149957
200108A00040	1/8/2020	2.52	1/8/2030	100.176684	100.0646828	99.32898828	97.22002298	94.17883498	90.8467961	87.57122834	84.43671958	81.4438948
200110A00012	1/10/2020	2.57	1/10/2035	100.1808493	99.97818669	98.65811903	95.76108133	92.02696816	88.15289502	84.44393659	80.95871516	77.68757013
200115A00023	1/15/2020	2.16	1/15/2030	100.146694	100.031787	99.34307836	97.75891934	95.72953278	93.6281521	91.58069471	89.60216696	87.69032991

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
200306A00021	3/6/2020	1.16	3/6/2030	100.0324902	99.31961136	97.63066202	95.48051169	93.2821653	91.1480676	89.08865182	87.10124304	85.18271389
200309A00013	3/9/2020	1.1	3/8/2030	100.0211075	99.24153291	97.50708839	95.34179588	93.1438637	91.01270282	88.95626663	86.97174117	85.05600154
200316A00030	3/16/2020	1.35	3/15/2030	100.0752855	99.60028858	98.1382969	96.06648435	93.86786332	91.71856965	89.64344441	87.64095182	85.70795273
200316A00032	3/16/2020	1.35	3/15/2030	100.0752855	99.60028858	98.13829689	96.06648435	93.86786332	91.71856965	89.64344441	87.64095182	85.70795273
200318A00015	3/18/2020	1.69	3/18/2030	99.99652548	99.83755414	98.65148177	96.64875408	94.37108825	92.1072465	89.91926887	87.80982861	85.77559315
200326A00035	3/26/2020	1.68	3/26/2030	100.1067073	99.81734704	98.60583957	96.65815438	94.47741636	92.31916613	90.23262352	88.21899762	86.27520486
200423A00008	4/23/2020	1.59	4/23/2030	99.98525394	99.35985231	97.0712997	93.62419674	89.82503406	86.09657117	82.5396975	79.15725483	75.94000421
200423A00009	4/23/2020	1.59	4/23/2030	99.98525394	99.35985231	97.0712997	93.62419674	89.82503406	86.09657117	82.5396975	79.15725483	75.94000421
200423A00010	4/23/2020	1.59	4/23/2030	99.98525394	99.35985231	97.0712997	93.62419674	89.82503406	86.09657117	82.5396975	79.15725483	75.94000421
200430A00021	4/30/2020	1.2	4/30/2030	100.0386259	99.35312751	97.66766022	95.49399357	93.26103587	91.09238885	89.00062795	86.9830839	85.03649299
200505A00010	5/5/2020	0.89	5/6/2030	99.96686645	99.00377907	97.09993709	94.83759148	92.57357721	90.38463618	88.27490646	86.24109039	84.27980563
200512A00023	5/12/2020	1.78	5/11/2035	99.78531155	97.93741713	94.03999318	88.99604821	83.7715519	78.81623257	74.23433613	70.01335901	66.12210835
200609A00003	6/9/2020	1.66	6/8/2035	99.5146422	96.95916847	92.3753098	86.78789585	81.12892056	75.8169788	70.93869841	66.47223533	62.3798524
200612A00001	6/12/2020	0.75	6/12/2030	99.90201621	98.76095599	96.72791303	94.40985018	92.11725839	89.90494886	87.77393854	85.72066698	83.74162646
201022A00008	10/22/2020	1.02	10/22/2035	99.46895996	96.91664858	93.04392908	88.75854519	84.60480828	80.71168273	77.07886774	73.68706521	70.51727833
201029A00008	10/29/2020	0.92	10/29/2030	100.0665615	98.83196393	96.74276331	94.30513669	91.87938631	89.54083902	87.29266323	85.1308175	83.05122121
201030A00025	10/30/2020	2.02	10/28/2050	98.70808195	94.4906142	87.96023969	80.39871128	72.97333198	66.27729686	60.43851473	55.37557652	50.97052511
201116A00019	11/16/2020	1.32	11/15/2030	100.2288796	98.63710197	95.71149004	91.96733102	88.11201238	84.40911353	80.89775564	77.57037354	74.41617183
201118A00015	11/18/2020	1.66	11/18/2036	100.5642041	95.83517627	89.99350766	83.55099382	77.20688579	71.34204914	66.0287121	61.22783337	56.88586733
201118A00017	11/18/2020	1.66	11/18/2036	100.5642041	95.83517627	89.99350766	83.55099382	77.20688579	71.34204914	66.0287121	61.22783337	56.88586733
201118A00018	11/18/2020	1.85	11/18/2036	101.0973619	96.51861224	90.82927691	84.4587014	78.11192892	72.2118341	66.85824472	62.01916743	57.64150953
201202A00016	12/2/2020	1.32	12/3/2035	99.88864816	97.59368438	93.91426942	89.63576283	85.40931422	81.43398029	77.7258255	74.26656536	71.03639815
201202A00017	12/2/2020	1.32	12/3/2035	99.88864816	97.59368438	93.91426942	89.63576283	85.40931422	81.43398029	77.7258255	74.26656536	71.03639815
201229A00003	12/29/2020	1.28	12/30/2030	100.2214575	98.48043894	95.42008142	91.58857116	87.67416368	83.9238012	80.37142158	77.00834424	73.82326205
201230A00018	12/30/2020	1.52	12/28/2035	100.5252402	95.84184491	90.13170823	83.89005113	77.76758178	72.09619765	66.9319114	62.23867706	57.96992145
210108A00007	1/8/2021	1.65	1/8/2036	99.60931599	96.53203985	91.66343389	85.84997734	80.01619973	74.56986889	69.59008438	65.04939726	60.90558215
210225A00010	2/25/2021	2.02	2/25/2041	100.2913628	97.58877312	93.16460544	87.63844491	81.98999491	76.70407864	71.88935419	67.52002953	63.54924661
210405A00013	4/5/2021	1.82	4/7/2036	100.9138977	98.91795351	95.71586992	91.57082321	87.2223519	83.06426389	79.18156378	75.56566828	72.19543976
210622A00004	6/22/2021	2.42	6/20/2036	101.4913999	99.00300219	95.05453614	89.71370359	83.82270983	78.08997371	72.79516953	67.97128664	63.57968779
210623A00024	6/23/2021	1.56	6/23/2026	99.99037234	99.8912236	99.17992702	98.20160437	97.20024582	96.21695512	95.25344514	94.30914301	93.38347865
210910A00009	9/10/2021	1.77	9/10/2036	101.4399888	98.99609682	95.50732612	91.2026008	86.72040745	82.44332713	78.45885964	74.75718961	71.31522314
210924A00016	9/24/2021	1.91	9/24/2036	101.7255962	99.39893792	96.07724917	91.8648602	87.39118754	83.08808676	79.07273166	75.3418712	71.87277678
211019A00005	10/19/2021	2.49	10/20/2036	102.2838344	99.5312923	95.48450898	90.12612301	84.16084802	78.30862317	72.89475543	67.97047472	63.49763617

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
211110A00017	11/10/2021	2.01	11/10/2036	102.147439	99.72270594	96.38447511	92.17334411	87.66023945	83.29626894	79.22200457	75.4393967	71.92535815
211116A00012	11/16/2021	2.22	12/18/2034	102.6716092	100.6521084	97.98040515	94.52414144	90.66256452	86.82893237	83.19831068	79.78966083	76.58899478
211124A00008	11/24/2021	2.62	11/22/2041	102.7937646	100.0547445	96.14614769	90.99829275	85.24337314	79.60570171	74.40993052	69.70212211	65.44114694
211215A00020	12/15/2021	1.85	12/15/2031	102.3624749	100.5829715	98.41004475	95.77119443	92.91521599	90.09521203	87.39255822	84.81151997	82.34577564
211227A00012	12/27/2021	2.39	12/29/2036	105.0954513	100.2162617	94.58734543	88.33808617	81.88413546	75.69877282	70.02578537	64.89448931	60.25740753
220217A00024	2/17/2022	2.43	2/17/2027	99.99270103	99.99004071	99.75420273	98.75986972	97.34487074	95.82254105	94.31769177	92.84399223	91.40077735
220617A00069	6/17/2022	4.06	6/17/2027	100.3049747	100.2216059	100.1383743	100.0312442	99.49414515	98.28830325	96.70526787	95.06109134	93.45201135
220831A00108	8/31/2022	4.07	8/31/2027	101.5029462	101.0764688	100.6485035	100.1637461	99.37533879	98.0211008	96.28433009	94.49347441	92.74447085
221212A00004	12/12/2022	4.36	12/10/2032	109.927933	107.5213432	105.1081599	102.626578	99.98681929	97.12896015	94.06468819	90.94765627	87.95092581
221214A00057	12/14/2022	4.65	12/14/2027	102.8601138	102.1612249	101.468352	100.7583091	99.91240536	98.63055249	96.71986182	94.52023798	92.34721284
221222A00137	12/22/2022	5.4	12/22/2037	112.879846	110.1423179	107.3259615	104.3117516	100.94081	97.07536278	92.69710675	88.03042068	83.50760582
240403A00012	4/3/2024	4.82	4/3/2029	109.1738828	107.1674853	105.1882505	103.199582	101.1302354	98.87167648	96.32404199	93.54193242	90.77912172
ADV1007645	7/5/2024	4.781	7/5/2029	108.9709715	107.0049141	105.0629645	103.1079496	101.0746723	98.86718628	96.39922153	93.70966798	91.03368038
ADV1007841	7/12/2024	0	7/12/2029	98.46712502	95.43691523	91.7770964	88.13724582	84.64728702	81.31070298	78.12028359	75.06889281	72.14977864
ADV1007842	7/12/2024	0	7/12/2029	98.46712502	95.43691523	91.7770964	88.13724582	84.64728702	81.31070298	78.12028359	75.06889281	72.14977864
ADV1007970	7/17/2024	0	7/17/2029	98.46655257	95.4211144	91.74817161	88.09741489	84.59770525	81.2522264	78.05369084	74.99490519	72.06906453
ADV1008036	7/19/2024	0	7/19/2029	98.46630744	95.4147825	91.73660213	88.08148903	84.57788252	81.22884932	78.0270712	74.9653319	72.03680544
ADV1008090	7/23/2024	0	7/23/2029	98.46578866	95.40210424	91.71346374	88.0496485	84.53825415	81.18211839	77.97386182	74.90622258	71.9723327
ADV1008152	7/24/2024	0	7/24/2029	98.46565297	95.39893154	91.70767922	88.04169069	84.52835061	81.17044049	77.9605657	74.89145301	71.95622399
ADV1008200	7/25/2024	0	7/25/2029	98.46551486	95.39575754	91.70189471	88.03373381	84.5184485	81.15876452	77.94727207	74.87668655	71.94011906
ADV1008212	7/26/2024	0	7/26/2029	98.46537433	95.39258221	91.69611022	88.02577785	84.50854781	81.14709049	77.93398093	74.86192318	71.92401791
ADV1008308	7/31/2024	0	7/31/2029	98.46378533	95.37645183	91.66715282	87.98601017	84.45906569	81.08874932	77.86756256	74.78815286	71.84356889
ADV1008367	8/1/2024	0	8/1/2029	98.4174492	95.3582172	91.65918189	87.97786464	84.44908777	81.07700303	77.85420529	74.7733312	71.82741819
ADV1008427	8/2/2024	0	8/2/2029	98.41733918	95.35501165	91.65333356	87.96983356	84.4391126	81.0652587	77.84085055	74.75851267	71.8112713
ADV1008515	8/6/2024	0	8/6/2029	98.41679741	95.34217516	91.62994227	87.93771887	84.39922644	81.01830105	77.78745679	74.69926989	71.7467219
ADV1008530	8/7/2024	0	8/7/2029	98.41666086	95.33896241	91.62409492	87.92969262	84.38925852	81.00656655	77.77411465	74.68446702	71.73059408
ADV1008591	8/9/2024	0	8/9/2029	98.41639844	95.33253281	91.61240075	87.91364302	84.36932705	80.98310343	77.74743793	74.65487068	71.69834986
ADV1008654	8/13/2024	0	8/13/2029	98.41579902	95.31966009	91.58901435	87.8815554	84.32948149	80.93620073	77.6941147	74.59571553	71.63390712
ADV1008769	8/19/2024	0	8/20/2029	98.41469096	95.29708793	91.54809568	87.82543901	84.25980756	80.85419648	77.6008959	74.49231434	71.52127874
ADV1008780	8/19/2024	0	8/20/2029	98.41469096	95.29708793	91.54809568	87.82543901	84.25980756	80.85419648	77.6008959	74.49231434	71.52127874
ADV1008881	8/22/2024	0	8/22/2029	98.41436697	95.2906274	91.53640688	87.80941435	84.23991375	80.83078432	77.57428457	74.46279924	71.48913339
ADV1008893	8/23/2024	0	8/23/2029	98.4142149	95.28739513	91.53056288	87.80140345	84.22996901	80.81908117	77.56098268	74.44804637	71.47306641
ADV1008894	8/23/2024	0	8/23/2029	98.4142149	95.28739513	91.53056288	87.80140345	84.22996901	80.81908117	77.56098268	74.44804637	71.47306641

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ADV1008939	8/26/2024	0	8/27/2029	98.41349176	95.27445263	91.50718934	87.76936942	84.19020454	80.77228816	77.50780019	74.38906608	71.40883643
ADV1008940	8/26/2024	0	8/27/2029	98.41349176	95.27445263	91.50718934	87.76936942	84.19020454	80.77228816	77.50780019	74.38906608	71.40883643
ADV1009099	8/27/2024	0	8/27/2029	98.41349951	95.27445263	91.50718934	87.76936942	84.19020454	80.77228816	77.50780019	74.38906608	71.40883643
ADV1009133	8/28/2024	0	8/28/2029	98.41332047	95.27121434	91.50134657	87.76136332	84.18026703	80.7605948	77.49451085	74.37432879	71.39278842
ADV1009166	8/29/2024	0	8/29/2029	98.41302622	95.26796007	91.4955007	87.75335797	84.17033097	80.74890338	77.48122401	74.35959463	71.37674419
ADV1009167	8/29/2024	0	8/29/2029	98.41302622	95.26796007	91.4955007	87.75335797	84.17033097	80.74890339	77.48122401	74.35959463	71.37674419
ADV1009212	8/30/2024	0	8/30/2029	98.41270289	95.26469135	91.48965338	87.74535354	84.16039636	80.73721393	77.46793967	74.34486357	71.36070375
ADV1009568	9/17/2024	0	9/17/2029	98.36323663	95.19164868	91.38204593	87.60011672	83.98009409	80.52525681	77.22758887	74.07917603	71.07254061
ADV1009810	9/24/2024	0	9/24/2029	98.36218953	95.16910503	91.34107126	87.54374088	83.91006652	80.44295962	77.1343026	73.97610221	70.96080538
ADV1009878	9/26/2024	0	9/26/2029	98.36187249	95.16265898	91.32936753	87.52764246	83.89007189	80.41946398	77.10767213	73.94668061	70.92891491
ADV1010064	10/2/2024	0	10/2/2029	98.31462938	95.12781625	91.29157336	87.47891279	83.8299532	80.34899643	77.02792294	73.85864703	70.83352663
ADV1010067	10/2/2024	0	10/2/2029	98.31462938	95.12781625	91.29157336	87.47891279	83.8299532	80.34899643	77.02792294	73.85864703	70.83352663
ADV1010068	10/2/2024	0	10/2/2029	98.31462938	95.12781625	91.29157336	87.47891279	83.8299532	80.34899643	77.02792294	73.85864703	70.83352663
ADV1010126	10/4/2024	4.138	10/4/2029	108.7022055	106.5227315	104.3539763	102.1382717	99.79296134	97.24079672	94.47725301	91.64184358	88.89554265
ADV1010140	10/7/2024	0	10/9/2029	98.3122682	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010151	10/7/2024	0	10/9/2029	98.3122682	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010158	10/7/2024	0	10/9/2029	98.3122682	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010203	10/9/2024	0	10/9/2029	98.31238862	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010205	10/9/2024	0	10/9/2029	98.31238862	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010208	10/9/2024	0	10/9/2029	98.31238862	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010209	10/9/2024	0	10/9/2029	98.31238862	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010210	10/9/2024	0	10/9/2029	98.31238862	95.10349255	91.2489787	87.42148195	83.75949166	80.26680919	76.93518736	73.75644709	70.7228602
ADV1010261	10/11/2024	0	10/11/2029	98.31188674	95.09652395	91.23680962	87.40508215	83.7393733	80.24334507	76.90871414	73.72727489	70.69127464
ADV1010356	10/16/2024	0	10/16/2029	98.31001522	95.07908079	91.20638815	87.36410025	83.68910366	80.18471963	76.84257511	73.65439834	70.61237567
ADV1010407	10/18/2024	0	10/18/2029	98.30942888	95.0720969	91.19421993	87.34771451	83.6690063	80.16128339	76.8161371	73.6252693	70.58084203
ADV1010414	10/18/2024	0	10/18/2029	98.30942888	95.0720969	91.19421993	87.34771451	83.6690063	80.16128339	76.8161371	73.6252693	70.58084203
ADV1010416	10/18/2024	0	10/18/2029	98.30942888	95.0720969	91.19421993	87.34771451	83.6690063	80.16128339	76.8161371	73.6252693	70.58084203
ADV1010510	10/24/2024	0	10/24/2029	98.30715757	95.05112379	91.15771625	87.2985812	83.60875017	80.09102239	76.73688334	73.53795603	70.48632999
ADV1010633	10/31/2024	5.44	10/29/2049	121.2340741	116.3561459	111.287675	105.9548199	100.2104844	94.00301119	87.4231077	80.81927943	74.65573953
ADV1012378	1/15/2025	0	1/15/2030	98.13760942	94.71248577	90.64179118	86.61171827	82.76590683	79.10738196	75.62650333	72.31377694	69.16026101
ADV1012454	1/17/2025	0	1/17/2030	98.13724835	94.70513605	90.629236	86.59495041	82.74543173	79.08356974	75.59968747	72.28426398	69.12833286
ADV1012574	1/22/2025	0	1/22/2030	98.1341927	94.68674336	90.59785484	86.55304972	82.69427186	79.02407602	75.53269415	72.21053827	69.0485806
ADV1012601	1/23/2025	0	1/23/2030	98.13369632	94.68306312	90.59157989	86.54467282	82.68404467	79.01218358	75.51930343	72.19580284	69.03264183

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ADV1012603	1/23/2025	0	1/23/2030	98.13369632	94.68306312	90.59157989	86.54467282	82.68404467	79.01218358	75.51930343	72.19580284	69.03264182
ADV1012608	1/23/2025	0	1/23/2030	98.13369632	94.68306312	90.59157989	86.54467282	82.68404467	79.01218358	75.51930343	72.19580284	69.03264183
ADV1012631	1/24/2025	0	1/24/2030	98.13361012	94.67938366	90.58530542	86.53629702	82.67381907	79.00029324	75.50591535	72.18107064	69.01670694
ADV1012660	1/27/2025	0	1/28/2030	98.13097364	94.66464982	90.56021218	86.50280496	82.63293258	78.95275291	75.45238947	72.12217418	68.95300624
ADV1012688	1/27/2025	4.945	1/15/2030	107.8882983	106.2005887	104.5147751	102.7657465	100.8208275	98.46105804	95.48217788	91.9606365	88.39044523
ADV1013119	2/13/2025	0	2/13/2030	98.0824855	94.59584813	90.46159266	86.36982298	82.46761571	78.75822757	75.23161247	71.87786118	68.68765035
ADV1013181	2/14/2025	0	2/14/2030	98.08321447	94.59261735	90.45563507	86.36154318	82.45726815	78.74602058	75.21773538	71.86248782	68.67094031
ADV1013281	2/20/2025	4.459	3/15/2028	111.3315334	108.6778579	106.0964128	103.5767479	101.1024098	98.65328083	96.21441178	93.80221251	91.45473443
ADV1013282	2/20/2025	5	1/7/2030	107.832663	106.1738076	104.51839	102.8049091	100.9077413	98.61042831	95.69727037	92.21405783	88.65580209
ADV1013283	2/20/2025	0	2/20/2030	98.08175609	94.573195	90.41990148	86.31188777	82.39521703	78.67282495	75.13453235	71.7703216	68.57077004
ADV1013471	2/25/2025	4.715	3/2/2032	121.3632688	116.1517362	111.0488691	106.0162644	101.0203186	96.0397005	91.07831249	86.20196254	81.56831008
ADV1013551	2/28/2025	0	2/28/2030	98.08391581	94.5485336	90.37247381	86.24575395	82.31257357	78.57535427	75.02375345	71.64763025	68.4374493
ADV1013643	3/4/2025	0	3/4/2030	98.03686159	94.51701087	90.34384315	86.21113519	82.27094404	78.52737629	74.97016744	71.58912544	68.37466397
ADV1014034	3/21/2025	0	3/21/2030	98.02631219	94.45049093	90.23283279	86.06491545	82.09432794	78.32385578	74.74290414	71.34105403	68.10850552
ADV1013661	3/5/2025	0	3/5/2030	98.0362381	94.51312311	90.33731906	86.20252605	82.26054156	78.51538721	74.95677763	71.57450729	68.35897716
ADV1013623	3/4/2025	0	3/4/2030	98.03686159	94.51701087	90.34384315	86.21113519	82.27094404	78.52737629	74.97016744	71.58912544	68.37466397
ADV1015005	4/29/2025	0	4/29/2030	97.95552277	94.28141282	89.97507748	85.72791977	81.68674292	77.85353019	74.21703635	70.76625378	67.49083885
ADV1015175	5/2/2025	5.176	5/2/2045	121.9394197	116.745556	111.4519694	106.022868	100.3645572	94.48032763	88.44814909	82.48420833	76.89994023
ADV1014406	4/4/2025	0	4/4/2030	97.97227985	94.37950735	90.13889522	85.94422617	81.94865372	78.15591818	74.55529817	71.13618113	67.88858478
ADV1014512	4/10/2025	0	4/10/2030	97.96778339	94.35601641	90.09955104	85.89224478	81.88569786	78.08321864	74.47395836	71.04720882	67.79290002
ADV1015172	5/2/2025	5.176	5/2/2045	121.9394197	116.745556	111.4519694	106.022868	100.3645572	94.48032763	88.44814909	82.48420833	76.89994023
ADV1015129	5/1/2025	0	5/1/2030	97.91117095	94.25777053	89.95936884	85.71028982	81.66570473	77.82934988	74.19007672	70.73684795	67.45929078
ADV1014513	4/10/2025	0	4/10/2030	97.96778339	94.35601641	90.09955103	85.89224478	81.88569786	78.08321864	74.47395836	71.04720882	67.79290002
ADV1015176	5/2/2025	5.173	5/2/2045	121.9234186	116.7294633	111.4355534	106.0056962	100.3463218	94.46091231	88.42791359	82.46416086	76.88086185
ADV1015173	5/2/2025	5.176	5/2/2045	121.9394197	116.745556	111.4519694	106.022868	100.3645572	94.48032763	88.44814909	82.48420833	76.89994023
211124A00005	11/26/2021	4.7	11/26/2025	100.0886153	100.0852791	100.0807571	100.0750776	100.0682678	100.0603545	100.0513637	100.0413206	100.0302499
211124A00006	11/26/2021	4.75	11/25/2026	100.1529675	100.0581979	100.069456	100.072123	100.0666487	100.0534596	100.0329598	100.0055326	99.97154149
220608A00012	6/8/2022	5.08	6/8/2029	100.753631	100.7998705	100.8148528	100.8013149	100.7617759	100.6985552	100.6137878	100.5094397	100.3873215
220929A00039	9/29/2022	5.12	9/28/2029	100.9267023	100.9740158	100.9890485	100.9746571	100.9334693	100.8679035	100.7801844	100.6723597	100.5463135
221115A00039	11/15/2022	4.9	11/16/2026	100.3046073	100.284192	100.2933221	100.2940039	100.2866788	100.271765	100.2496591	100.220737	100.1853557
221216A00018	12/16/2022	4.9	12/16/2026	100.3101883	100.2784731	100.2884975	100.2894008	100.281628	100.2656025	100.2417266	100.2103831	100.1719362
230215A00013	2/15/2023	4.78	8/21/2025	100.0776384	100.0742795	100.0704953	100.0662906	100.0616697	100.0566375	100.0511982	100.0453564	100.0391165
230307A00025	3/7/2023	4.9	3/7/2028	100.3498197	100.2211912	100.2390731	100.2378568	100.2187972	100.1830741	100.1317966	100.066008	99.98668943

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230313A00111	3/13/2023	5.05	2/13/2026	100.3160095	100.3119948	100.3064337	100.299376	100.2908696	100.280961	100.2696945	100.2571135	100.2432594
230313A00120	3/13/2023	5.05	4/13/2026	100.342002	100.3383344	100.3327247	100.325248	100.3159759	100.3049775	100.2923183	100.2780617	100.262268
230313A00124	3/13/2023	5.05	5/13/2026	100.3584592	100.3549805	100.3493508	100.3416614	100.3319988	100.320446	100.3070815	100.2919806	100.2752152
230410A00022	4/10/2023	5.01	4/10/2028	100.5081729	100.5197938	100.533796	100.527883	100.5034824	100.4619286	100.4044682	100.3322671	100.2464149
230511A00058	5/11/2023	4.97	5/11/2028	100.4268708	100.4008058	100.416786	100.4118511	100.3875546	100.3453443	100.28657	100.2124899	100.1242777
230816A00019	8/16/2023	4.95	8/16/2028	100.3492873	100.3060671	100.3288479	100.3291366	100.3085588	100.2686338	100.2107814	100.1363293	100.0465186
230914A00009	9/14/2023	4.87	9/14/2028	100.2126803	100.0362301	100.0648336	100.0705425	100.055039	100.0198932	99.96657011	99.8964375	99.81077199
230922A00036	9/22/2023	4.84	9/22/2028	100.1737091	99.9342372	99.964576	99.97195846	99.95809353	99.92457407	99.87288462	99.80440948	99.72043923
231025A00027	10/25/2023	4.87	10/25/2028	100.1891262	100.0197267	100.0601085	100.0820543	100.0869805	100.0762037	100.0509476	100.0123503	99.9614701
231106A00009	11/6/2023	4.84	10/15/2026	100.2453053	100.2147621	100.2229086	100.222992	100.2154401	100.2006579	100.1790289	100.1509164	100.1166647
231115A00005	11/15/2023	4.83	11/16/2026	100.2326449	100.1814618	100.1914158	100.1929128	100.1863925	100.172272	100.1509463	100.1227907	100.088161
231215A00007	12/15/2023	4.82	12/1/2026	100.2243871	100.1594376	100.1698954	100.1718183	100.1656325	100.1517431	100.1305345	100.1023721	100.0676032
240112A00017	1/12/2024	4.89	1/12/2029	100.188896	100.0594768	100.0926677	100.100908	100.0861028	100.0500267	99.99433259	99.9205603	99.83014423
240116A00030	1/16/2024	4.77	1/15/2027	100.1861799	100.0645955	100.0778699	100.0810175	100.074507	100.0587855	100.0342795	100.0013961	99.96052412
240215A00011	2/15/2024	4.75	2/16/2027	100.1941992	100.0324938	100.0433883	100.0431193	100.0322172	100.0111881	99.98051446	99.940657	99.89205521
240314A00006	3/14/2024	4.85	3/14/2029	100.1256867	99.91382931	99.94524572	99.95003147	99.93033413	99.88814577	99.82531404	99.74355318	99.64445342
240315A00011	3/15/2024	4.73	3/15/2027	100.1950797	99.99618769	100.0055548	100.003011	99.98917761	99.96464476	99.92997272	99.88569406	99.83231468
240327A00032	3/27/2024	4.71	3/26/2027	100.1778162	99.95496189	99.96527454	99.96333336	99.9498214	99.92538535	99.89063726	99.84615711	99.79249414
240328A00053	3/28/2024	4.84	3/28/2029	100.1025194	99.86997429	99.90282918	99.90864238	99.88964892	99.84791706	99.78536064	99.70375119	99.60472826
240415A00006	4/15/2024	4.7	4/15/2027	100.1758191	99.92947666	99.93993287	99.93755717	99.92310666	99.89729625	99.86080082	99.81425816	99.75827067
240417A00013	4/17/2024	5.03	4/17/2031	100.0106595	100.0876339	100.1283146	100.1277147	100.0903846	100.020426	99.92153621	99.79704769	99.64996362
240515A00015	5/15/2024	4.69	5/17/2027	100.1717182	99.8953932	99.90716514	99.90503907	99.88987756	99.86249289	99.82364985	99.77406921	99.71443
ADV1006428	5/28/2024	4.702	5/28/2027	100.1833052	99.91277431	99.9252277	99.92333024	99.90798778	99.88005247	99.84032583	99.78956248	99.72847263
ADV1006699	6/3/2024	4.721	6/3/2027	100.203313	99.94706051	99.9594455	99.95739766	99.94182418	99.91357866	99.87346408	99.82223658	99.76060788
ADV1006738	6/4/2024	4.398	6/4/2025	100.011826	100.009026	100.0062336	100.0034488	100.0006716	99.99790205	99.99514002	99.99238555	99.98963862
ADV1006870	6/10/2024	4.737	6/10/2027	100.2217825	99.97544705	99.98748063	99.98506656	99.9690972	99.940413	99.89980528	99.84801986	99.7857594
ADV1007038	6/14/2024	4.744	6/14/2027	100.2302096	99.98762448	99.9995313	99.99697945	99.98085404	99.95198906	99.91117015	99.85913811	99.79659122
ADV1007043	6/14/2024	4.804	6/14/2029	100.0074687	99.69756802	99.7354209	99.7439953	99.72583413	99.68328041	99.61849289	99.53346114	99.4300187
ADV1007203	6/20/2024	4.743	6/21/2027	100.2316028	99.98202726	99.99399111	99.99146311	99.97531389	99.94636462	99.90538971	99.85312018	99.79024575
ADV1007514	7/1/2024	4.755	7/1/2027	100.2467279	100.0017114	100.0135549	100.0108469	99.99443781	99.96513147	99.92368698	99.87082218	99.80721551
ADV1007965	7/17/2024	4.752	7/19/2027	100.2422522	99.98162816	99.99538927	99.9944468	99.97965319	99.95181431	99.91169185	99.86000641	99.79743943
ADV1008702	8/15/2024	4.783	8/16/2027	100.2704079	100.0286503	100.044544	100.0453381	100.0318983	100.0050434	99.96554825	99.91414626	99.85153166
ADV1008824	8/21/2024	4.783	8/23/2027	100.2694606	100.0238767	100.0405301	100.041964	100.029047	100.0026014	99.96340502	99.91219487	99.84966847

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1009264	9/4/2024	4.8	9/7/2027	100.2858684	100.0530704	100.0702304	100.0720026	100.059287	100.0329343	99.99374819	99.94248843	99.87987331
ADV1010016	10/1/2024	4.778	10/1/2026	100.1863502	100.1412084	100.14826	100.1472685	100.1386351	100.1227408	100.099947	100.0705975	100.0350186
ADV1010293	10/15/2024	4.817	10/15/2027	100.2983234	100.072126	100.0969094	100.1095835	100.1109377	100.1017134	100.0826062	100.0542699	100.0173185
ADV1010616	10/30/2024	4.788	10/30/2026	100.1890361	100.1328505	100.1473218	100.1555153	100.1577708	100.15441	100.1457374	100.1320417	100.1135965
ADV1010836	11/12/2024	4.828	11/12/2027	100.3013082	100.0803792	100.1069517	100.1212499	100.1240649	100.1161404	100.098175	100.070826	100.0347111
ADV1010941	11/15/2024	4.833	11/15/2027	100.3058926	100.0910726	100.1175682	100.1317864	100.1345178	100.1265054	100.1084473	100.0810005	100.0447824
ADV1011265	11/29/2024	4.532	12/1/2025	100.0629371	100.0601785	100.057008	100.0534351	100.0494693	100.0451195	100.0403944	100.0353029	100.0298531
ADV1011500	12/12/2024	4.806	12/13/2027	100.2719888	100.0077082	100.0362796	100.0520962	100.055969	100.0486614	100.0308918	100.0033367	99.96663269
ADV1012110	1/6/2025	4.801	1/6/2028	100.2584745	99.9793294	100.0096617	100.0264725	100.0306148	100.0228924	100.0040624	99.97483856	99.93589361
ADV1013208	2/18/2025	4.75	2/18/2028	100.1993924	99.82020552	99.85197025	99.86899112	99.8721975	99.86246646	99.8406254	99.8074554	99.76369347
ADV1014071	3/24/2025	4.577	11/24/2025	100.0260021	100.0176251	100.0069786	99.9941184	99.9790987	99.9619725	99.94279123	99.92160533	99.8984638
ADV1013888	3/14/2025	4.757	3/14/2028	100.1991714	99.82039358	99.84449295	99.84916786	99.83571658	99.80535804	99.75923647	99.69842666	99.62393789
ADV1014146	3/27/2025	4.786	3/27/2028	100.2200628	99.89046042	99.9141111	99.9179886	99.90346704	99.87183292	99.82429059	99.76196818	99.68592213
ADV1015395	5/12/2025	4.803	5/12/2028	100.2118505	99.91015411	99.93387545	99.93644939	99.91944032	99.88430645	99.8324069	99.76500922	99.68329528
ADV1014315	4/2/2025	4.619	6/2/2026	99.94229541	99.93725906	99.93753742	99.93707657	99.93590615	99.93405452	99.93154839	99.9284135	99.92467419
ADV1014403	4/4/2025	4.678	8/4/2026	100.0522615	100.0114918	100.016556	100.0238231	100.0331259	100.0443083	100.0572247	100.071739	100.0877241
ADV1014613	4/15/2025	4.847	4/17/2028	100.2723457	100.0561787	100.0849465	100.0975365	100.095145	100.0788878	100.0498052	100.0088678	99.95698096
ADV1009630	9/18/2024	4.945	9/18/2029	100.1090615	100.0096685	100.0068722	100.0040783	100.0012867	99.99849746	99.99571053	99.91899426	99.82604288
ADV1010025	10/1/2024	4.956	10/1/2029	100.1043385	100.0097067	100.0069157	100.004127	100.0013407	99.99855671	99.99577504	99.94714882	99.85340407
ADV1010137	10/7/2024	4.949	10/9/2029	100.1055681	100.0096907	100.006902	100.0041157	100.0013317	99.99854998	99.99577063	99.92501045	99.83103437
ADV1010509	10/24/2024	4.966	10/24/2029	100.1490069	100.009745	100.0069627	100.0041828	100.0014053	99.99863001	99.99585709	99.97638409	99.88424787
ADV1010723	11/5/2024	5.026	11/5/2029	100.1159311	100.0099176	100.0071394	100.0043636	100.0015902	99.998819	99.99605015	99.99328363	99.99051941
ADV1010727	11/5/2024	4.835	8/5/2026	100.0121792	100.0093991	100.0066212	100.0038457	100.0010725	99.99830161	99.99553305	99.99276682	99.99000289
ADV1010729	11/5/2024	4.825	5/5/2026	100.0121515	100.0093713	100.0065935	100.003818	100.0010448	99.99827395	99.99550541	99.99273919	99.98997529
ADV1010935	11/15/2024	4.979	5/15/2029	100.1011567	100.0098041	100.0070298	100.0042578	100.0014881	99.99872069	99.99595562	99.99319287	99.96498694
ADV1010936	11/15/2024	4.905	2/15/2028	100.0123753	100.0095987	100.0068245	100.0040525	100.0012829	99.99851566	99.99575069	99.99298803	99.95442001
ADV1010937	11/15/2024	4.885	11/15/2027	100.0123198	100.0095432	100.006769	100.0039971	100.0012275	99.99846025	99.9956953	99.99293267	99.97170795
ADV1010971	11/18/2024	4.851	2/16/2027	100.0122258	100.0094504	100.0066774	100.0039066	100.0011382	99.9983721	99.99560831	99.99284684	99.98535614
ADV1011039	11/20/2024	4.986	11/20/2029	100.1351265	100.0098126	100.0070403	100.0042703	100.0015026	99.99873727	99.99597422	99.99321349	99.93890642
ADV1011270	11/29/2024	4.966	11/20/2029	100.1474639	100.0097571	100.0069848	100.0042148	100.0014472	99.99868182	99.99591879	99.96729333	99.87354209
ADV1011569	12/16/2024	4.971	12/14/2029	100.1493086	100.0276071	100.0244987	100.0213952	100.0182967	100.0152034	100.012115	99.9701762	99.87611623
ADV1011573	12/16/2024	4.959	9/14/2029	100.1040372	100.0272391	100.0241308	100.0210276	100.0179293	100.0148362	100.011748	99.9676525	99.87333983
ADV1011770	12/23/2024	4.941	6/21/2029	100.099593	100.0838257	100.0325129	100.0292333	100.0259387	100.0226295	100.0193058	99.93651725	99.84263298

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1012369	1/15/2025	4.927	7/16/2029	100.1048705	100.1202303	100.0648275	100.0576387	100.0535162	100.0446667	99.9939982	99.88220691	99.78928851
ADV1012173	1/8/2025	4.962	11/21/2029	100.1883804	100.1676402	100.1085036	100.103853	100.0991981	100.0909238	100.0492036	99.95218669	99.85939986
ADV1012341	1/15/2025	4.87	4/17/2028	100.0855972	100.0631151	100.0528593	100.0495421	100.0455443	100.0320818	99.98855492	99.9047422	99.82531663
ADV1012365	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012350	1/15/2025	4.903	1/16/2029	100.1187768	100.0921195	100.0559126	100.0537197	100.0486284	100.0360472	99.99756453	99.8877377	99.80650067
ADV1012360	1/15/2025	4.778	1/15/2027	100.0611561	100.03398	100.0343111	100.0370058	100.0327986	100.0201859	99.99194461	99.95163682	99.91435425
ADV1012349	1/15/2025	4.822	7/15/2027	100.0621599	100.0546897	100.0475096	100.0435178	100.0395208	100.034554	100.0007913	99.94600461	99.88639484
ADV1012351	1/15/2025	4.857	1/18/2028	100.0773755	100.0618921	100.0511457	100.047891	100.0438495	100.0377811	100.0127015	99.93841245	99.87442577
ADV1012355	1/15/2025	4.733	7/15/2026	100.0450065	100.0150503	100.0139227	100.0104562	100.0021172	99.99061487	99.97705387	99.9597198	99.94206562
ADV1012345	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012358	1/15/2025	4.778	1/15/2027	100.0611561	100.03398	100.0343111	100.0370058	100.0327986	100.0201859	99.99194461	99.95163682	99.91435425
ADV1012344	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012368	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012364	1/15/2025	4.84	10/15/2027	100.0728312	100.0592374	100.0496843	100.0457893	100.0417456	100.0372312	100.0067589	99.94955803	99.89283269
ADV1012348	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012353	1/15/2025	4.705	4/15/2026	100.0411465	100.0089043	100.005069	99.99764314	99.98773703	99.97556168	99.96120235	99.94481425	99.92647092
ADV1012363	1/15/2025	4.909	4/16/2029	100.0919746	100.099561	100.0598472	100.0547266	100.0488175	100.0314702	99.96227036	99.85922732	99.7663199
ADV1012367	1/15/2025	4.802	4/15/2027	100.0551847	100.0485101	100.0446338	100.0410995	100.0370604	100.0281635	99.98982545	99.93592295	99.88214156
ADV1012218	1/10/2025	4.951	7/10/2029	100.0997533	100.0935855	100.0614642	100.0537893	100.0495341	100.0455391	100.0397726	99.96115744	99.86619224
ADV1012346	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012357	1/15/2025	4.752	10/15/2026	100.0496283	100.0295268	100.0298079	100.0276853	100.0201156	100.0084028	99.99140044	99.96315777	99.93592355
ADV1012352	1/15/2025	4.857	1/18/2028	100.0773755	100.0618921	100.0511457	100.047891	100.0438495	100.0377811	100.0127015	99.93841245	99.87442577
ADV1012370	1/15/2025	4.87	4/17/2028	100.0855972	100.0631151	100.0528593	100.0495421	100.0455443	100.0320818	99.98855492	99.9047422	99.82531663
ADV1012362	1/15/2025	4.893	10/16/2028	100.1166055	100.0810575	100.0530082	100.0516857	100.0474194	100.0334845	100.0418433	99.89452233	99.8155273
ADV1012366	1/15/2025	4.948	1/15/2030	100.1484687	100.1114972	100.071366	100.0596103	100.0551042	100.0417243	99.98792986	99.86839257	99.77619429
ADV1012342	1/15/2025	4.882	7/17/2028	100.1120898	100.0692597	100.0536881	100.050673	100.04609	100.0289903	99.97933834	99.92671909	99.81100634
ADV1012147	1/7/2025	4.943	10/29/2029	100.1578237	100.1374426	100.0837453	100.0729892	100.0690952	100.0592564	100.0129771	99.89923959	99.8115536
ADV1012634	1/24/2025	4.944	1/24/2030	100.1591864	100.1017701	100.086743	100.0722517	100.0612408	100.0438198	99.96893305	99.8523463	99.75551277
ADV1012496	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012665	1/27/2025	4.877	1/29/2029	100.1268167	100.0355222	100.0026136	100.0149115	100.0022492	99.96557182	100.0161191	99.81149675	99.72626663
ADV1012552	1/22/2025	4.907	1/22/2029	100.1043235	100.1017287	100.0629423	100.0596496	100.0549094	100.0442915	100.0056787	99.89805525	99.8157835
ADV1012499	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012639	1/24/2025	4.923	4/24/2029	100.1030522	100.1092039	100.0746552	100.0664705	100.0622856	100.0529515	100.0043402	99.89727904	99.80470783

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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1012593	1/23/2025	4.942	1/23/2030	100.1577624	100.0977624	100.0809925	100.0704973	100.0599231	100.0417279	99.96198481	99.84602788	99.74894423
ADV1012408	1/16/2025	4.739	10/16/2026	100.0493965	100.0195395	100.0186112	100.0163219	100.0077025	99.99588915	99.97790733	99.94854554	99.92080168
ADV1012446	1/17/2025	4.694	4/17/2026	100.0405936	99.99958981	99.99439231	99.98676461	99.9769001	99.96475107	99.95040394	99.93419435	99.91562198
ADV1012486	1/21/2025	4.837	10/20/2027	100.0783891	100.0618855	100.0529124	100.0498088	100.045702	100.0373022	100.002079	99.9426658	99.88631752
ADV1012562	1/22/2025	4.779	1/22/2027	100.0662499	100.0402281	100.0364534	100.0400669	100.0353882	100.02084	99.99135327	99.95057282	99.91213834
ADV1012668	1/27/2025	4.788	7/26/2027	100.0731798	100.033487	100.019062	100.0215186	100.0099925	99.98231188	99.9371585	99.88120324	99.81906281
ADV1012406	1/16/2025	4.873	7/17/2028	100.1114987	100.0690698	100.0453704	100.0446848	100.0401585	100.0062203	99.9572536	99.8771655	99.79042687
ADV1012477	1/21/2025	4.929	10/22/2029	100.1468377	100.0918112	100.0682528	100.0639807	100.0593118	100.0487708	99.96744527	99.85408592	99.76320324
ADV1012485	1/21/2025	4.853	1/20/2028	100.0835355	100.0682862	100.0541175	100.0521853	100.0476792	100.0366053	100.0005687	99.92868613	99.86554955
ADV1012596	1/23/2025	4.872	4/24/2028	100.0936339	100.071926	100.0605173	100.0574954	100.0528266	100.0367219	99.98441702	99.90166345	99.82421222
ADV1012475	1/21/2025	4.8	4/20/2027	100.0580546	100.0504008	100.048444	100.044758	100.0406903	100.0269484	99.98546722	99.93083252	99.87389674
ADV1012474	1/21/2025	4.777	1/20/2027	100.0653903	100.035732	100.0343301	100.0381181	100.0335414	100.018776	99.9893112	99.94870358	99.91059592
ADV1012480	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012554	1/22/2025	4.906	1/22/2029	100.1031933	100.0994418	100.0639948	100.0595376	100.0545939	100.0427651	100.0020648	99.89505412	99.81280813
ADV1012502	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012560	1/22/2025	4.944	1/22/2030	100.157626	100.1014298	100.0814297	100.0702023	100.0594566	100.0430551	99.96992015	99.85245936	99.75685849
ADV1012447	1/17/2025	4.775	1/19/2027	100.0624391	100.0345823	100.0315708	100.0353353	100.0308073	100.0159854	99.98694276	99.94620779	99.9083979
ADV1012482	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012559	1/22/2025	4.839	10/22/2027	100.0799524	100.0637286	100.0551266	100.0517499	100.0475729	100.0394313	100.0052843	99.9460332	99.88969927
ADV1012594	1/23/2025	4.825	7/23/2027	100.0716907	100.0620498	100.0548299	100.0507324	100.0464548	100.0397001	100.0082972	99.94831158	99.89139109
ADV1012473	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012476	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012640	1/24/2025	4.944	1/24/2030	100.1591864	100.1017701	100.086743	100.0722517	100.0612408	100.0438198	99.96893305	99.8523463	99.75551277
ADV1012557	1/22/2025	4.894	10/20/2028	100.1198724	100.0866058	100.055199	100.0571224	100.0516965	100.0369151	100.0447913	99.89638549	99.81750133
ADV1012492	1/21/2025	4.744	10/20/2026	100.053153	100.0244028	100.0229839	100.0202853	100.011634	100.0004017	99.98239186	99.95313938	99.92530872
ADV1012491	1/21/2025	4.723	7/20/2026	100.0471461	100.0072365	100.0044918	99.99997789	99.99138893	99.98057158	99.96727702	99.95078258	99.93334074
ADV1012558	1/22/2025	4.894	10/20/2028	100.1198724	100.0866058	100.055199	100.0571224	100.0516965	100.0369151	100.0447913	99.89638549	99.81750133
ADV1012479	1/21/2025	4.837	10/20/2027	100.0783891	100.0618855	100.0529124	100.0498088	100.045702	100.0373022	100.002079	99.9426658	99.88631752
ADV1012478	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012553	1/22/2025	4.894	10/20/2028	100.1198724	100.0866058	100.055199	100.0571224	100.0516965	100.0369151	100.0447913	99.89638549	99.81750133
ADV1012671	1/27/2025	4.788	7/26/2027	100.0731798	100.033487	100.019062	100.0215186	100.0099925	99.98231188	99.9371585	99.88120324	99.81906281
ADV1012563	1/22/2025	4.944	1/22/2030	100.157626	100.1014298	100.0814297	100.0702023	100.0594566	100.0430551	99.96992015	99.85245936	99.75685849
ADV1012663	1/27/2025	4.83	4/25/2028	100.0947589	100.0170839	99.98408517	99.98567176	99.96599201	99.92854642	99.88967715	99.8053961	99.71692547

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	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1012489	1/21/2025	4.837	10/20/2027	100.0783891	100.0618855	100.0529124	100.0498088	100.045702	100.0373022	100.002079	99.9426658	99.88631752
ADV1012472	1/21/2025	4.892	10/20/2028	100.1197801	100.0807647	100.0528141	100.0566398	100.0513781	100.0328735	100.0436789	99.89088129	99.8121713
ADV1012445	1/17/2025	4.924	1/17/2030	100.1481019	100.0478024	100.0230362	100.0606655	100.0448272	100.0164061	99.90066523	99.78868307	99.68782858
ADV1012471	1/21/2025	4.931	10/22/2029	100.1465244	100.0971567	100.0687742	100.0649329	100.0585881	100.0521024	99.9745166	99.86067927	99.77069642
ADV1012556	1/22/2025	4.906	1/22/2029	100.1031933	100.0994418	100.0639948	100.0595376	100.0545939	100.0427651	100.0020648	99.89505412	99.81280813
ADV1013290	2/20/2025	4.867	1/15/2030	100.1939504	99.87775494	99.81399368	99.86520012	99.80571006	99.87204162	99.68026385	99.57476661	99.47482969
ADV1013288	2/20/2025	4.867	1/22/2030	100.1963234	99.87728642	99.80965114	99.82615585	99.81066095	99.91996765	99.67545348	99.57006218	99.47000335
ADV1013289	2/20/2025	4.857	7/16/2029	100.1801787	99.9423129	99.88656765	100.0022312	99.87302769	99.82838145	99.75266709	99.65211734	99.55598231
ADV1013162	2/14/2025	4.883	2/14/2030	100.1615601	99.91688512	99.85774917	99.86842552	99.86117941	99.971394	99.72452088	99.60606752	99.49564234
ADV1013251	2/19/2025	4.888	2/19/2030	100.1679676	99.9355671	99.87667797	100.0853254	99.87973111	99.92156665	99.74387489	99.61602891	99.50684321
ADV1013687	3/6/2025	4.799	2/15/2028	100.1582522	99.97327072	99.93827772	99.94002539	99.92559937	99.89516477	99.85580371	99.78246526	99.71249524
ADV1013887	3/14/2025	4.873	10/15/2029	100.1967459	99.94443251	99.89335506	99.92073872	99.92121425	99.85009825	99.76836401	99.66334599	99.56824284
ADV1013957	3/18/2025	4.838	10/17/2028	100.1696246	99.9652368	99.94431174	99.91858502	99.90504307	99.87284568	99.87001113	99.74625503	99.6625381
ADV1014032	3/21/2025	4.869	4/20/2029	100.1647425	100.0122523	99.96753273	99.98916298	99.95172955	99.91609311	99.9687207	99.73272405	99.63759191
ADV1014605	4/15/2025	4.981	1/15/2030	100.2464686	100.2214689	100.1685592	100.1636779	100.1565598	100.1388705	100.0881819	99.98647305	99.89233374
ADV1014597	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014821	4/23/2025	5.001	4/22/2030	100.2494494	100.2240673	100.1822071	100.175156	100.16793	100.1495914	100.0915102	99.98201533	99.87578671
ADV1014712	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014611	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014736	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014466	4/8/2025	4.921	8/15/2028	100.243171	100.1751945	100.1574997	100.1633365	100.1543047	100.1280619	100.1049507	99.98731494	99.90769875
ADV1015945	5/28/2025	4.98	5/24/2030	100.3034031	100.1727313	100.1604054	100.1947404	100.1495769	100.0989083	100.0091826	99.88244986	99.77160405
ADV1014608	4/15/2025	4.971	10/15/2029	100.2307651	100.2229632	100.1653912	100.1608198	100.1537045	100.1374123	100.0923589	99.99722102	99.90591401
ADV1014733	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014720	4/21/2025	4.986	7/20/2029	100.2179453	100.1990273	100.1782769	100.1719799	100.1647045	100.156452	100.1319511	100.0590768	99.97688642
ADV1014728	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014710	4/21/2025	4.919	4/20/2028	100.1803457	100.1780502	100.1527025	100.1464875	100.1392936	100.1262531	100.0910314	100.0129422	99.93882938
ADV1014730	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014739	4/21/2025	4.987	4/20/2029	100.228771	100.1852326	100.1792986	100.1729933	100.1657098	100.157466	100.1370634	100.0762646	99.99954507
ADV1014740	4/21/2025	4.987	4/20/2029	100.228771	100.1852326	100.1792986	100.1729933	100.1657098	100.157466	100.1370634	100.0762646	99.99954507
ADV1014484	4/9/2025	5.039	4/17/2028	100.2292475	100.2020065	100.196375	100.1900505	100.1827688	100.1745474	100.1654003	100.1553583	100.1418846
ADV1015924	5/28/2025	4.98	5/28/2030	100.2971423	100.166476	100.1549215	100.1876615	100.1459584	100.0968228	100.0114456	99.88208317	99.77412607
ADV1014820	4/23/2025	4.896	4/24/2028	100.1813872	100.1501627	100.1342022	100.1388447	100.1282635	100.0991125	100.0545361	99.95971013	99.88265112

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1014819	4/23/2025	4.868	10/25/2027	100.1533992	100.1374179	100.1262201	100.1297595	100.1216856	100.1002679	100.0624019	99.99947463	99.94649637
ADV1014738	4/21/2025	5.026	1/22/2030	100.2532864	100.2129807	100.1920299	100.1857005	100.1783927	100.1701247	100.1532488	100.1051865	100.0363796
ADV1015174	5/2/2025	4.903	6/1/2028	100.2358879	100.15378	100.1435999	100.1529726	100.1410356	100.1094683	100.0606567	99.96551145	99.88783054
ADV1014612	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014869	4/24/2025	4.831	5/7/2027	100.1553701	100.1126125	100.1097659	100.1037548	100.0934011	100.0703258	100.0313466	99.97361302	99.91681221
ADV1014607	4/15/2025	4.971	10/15/2029	100.2307651	100.2229632	100.1653912	100.1608198	100.1537045	100.1374123	100.0923589	99.99722102	99.90591401
ADV1014735	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014609	4/15/2025	4.914	7/17/2028	100.2052312	100.1620931	100.1406803	100.1402507	100.1338327	100.1124721	100.0546908	100.0294877	99.89768699
ADV1014771	4/22/2025	5.03	4/22/2030	100.2646006	100.23685	100.1946274	100.1882311	100.1808317	100.1724478	100.1461175	100.078888	99.97750361
ADV1014734	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014721	4/21/2025	4.986	7/20/2029	100.2179453	100.1990273	100.1782769	100.1719799	100.1647045	100.156452	100.1319511	100.0590768	99.97688642
ADV1014729	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014709	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014598	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014707	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014724	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014726	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014610	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014708	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014737	4/21/2025	5.012	1/22/2030	100.251675	100.2198118	100.1874892	100.1811309	100.173779	100.1654521	100.1420715	100.0713249	99.99129298
ADV1014601	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014711	4/21/2025	4.905	1/20/2028	100.1707499	100.1680718	100.1472268	100.1410304	100.133855	100.1231456	100.095709	100.035041	99.97554203
ADV1014599	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014714	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014602	4/15/2025	4.99	4/15/2030	100.2432058	100.218221	100.1677687	100.1661598	100.1578629	100.1347437	100.0639711	99.94655719	99.83884124
ADV1014727	4/21/2025	5.012	1/22/2030	100.2485865	100.2193722	100.1865544	100.1802435	100.1729542	100.1647045	100.1415074	100.071076	99.99129261
ADV1014604	4/15/2025	4.884	1/18/2028	100.1709242	100.1431699	100.1289516	100.1296858	100.1225616	100.1036961	100.0613762	99.99277625	99.93242253
ADV1014716	4/21/2025	4.971	4/20/2029	100.2123125	100.1992618	100.1730407	100.1667567	100.1594942	100.1501165	100.1199697	100.0410967	99.95300469
ADV1015757	5/22/2025	4.882	6/1/2028	100.2229597	100.1098995	100.0986696	100.1062168	100.0922867	100.0568934	99.99457634	99.91258015	99.83672316

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