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 | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
070518A00023	5/18/2007	5.46	5/18/2027	103.73739	103.0078633	102.2886446	101.5795173	100.8802694	100.1906951	99.51059401	98.83977148	98.17803803
111007A00007	10/7/2011	3.92	10/7/2031	113.72592	109.2665441	105.0317852	101.0087992	97.1855576	93.55078797	90.09392246	86.80504928	83.67486814
111216A00001	12/16/2011	3.95	12/30/2031	117.22838	111.6989597	106.47079	101.5258475	96.84728064	92.4193244	88.22722489	84.25716958	80.49622265
120113A00012	1/13/2012	3.62	1/15/2027	101.35455	100.9728441	100.5940216	100.2180538	99.84490819	99.47455311	99.10695713	98.74208937	98.3799194
120113A00013	1/13/2012	3.87	1/15/2032	116.9147	111.3514002	106.0935668	101.1227975	96.42188663	91.97474572	87.76632538	83.78254319	80.01021683
120127A00018	1/27/2012	3.64	2/1/2027	101.51966	101.090445	100.664855	100.2428446	99.82436892	99.40938361	98.99784517	98.5897108	98.18493843
120127A00019	1/27/2012	3.87	1/30/2032	117.01937	111.4137557	106.1180298	101.1133868	96.38226205	91.90823929	87.67596976	83.67109761	79.88019075
120410A00005	4/10/2012	2.35	4/12/2027	101.36203	100.736015	100.1176305	99.50673616	98.90319638	98.30687894	97.71765477	97.13539784	96.5599851
120411A00013	4/11/2012	3.59	4/15/2027	102.11944	101.4870075	100.8624189	100.2455288	99.63619521	99.03427964	98.43964699	97.85216543	97.27170629
120621A00009	6/21/2012	3.18	6/21/2032	111.07484	106.5080985	102.1864157	98.09477662	94.21917889	90.54655821	87.06472037	83.76227844	80.62859494
120709A00016	7/9/2012	3.2	7/15/2027	102.5276	101.6438316	100.7753052	99.92162578	99.0824145	98.25730547	97.44594504	96.64799128	95.86311357
120808A00006	8/8/2012	2.06	8/9/2027	101.02461	100.481499	99.94574571	99.41718314	98.89565121	98.38099486	97.87306384	97.3717125	96.8767996
120827A00048	8/27/2012	2.01	8/27/2027	101.70237	100.7048739	99.72686881	98.76779157	97.82709689	96.90426023	95.99877686	95.1101609	94.23794445
120827A00052	8/27/2012	2.01	8/27/2027	101.70237	100.7048739	99.72686882	98.76779157	97.82709689	96.90426023	95.99877687	95.1101609	94.23794446
121116A00022	11/16/2012	2.78	11/16/2029	107.24961	104.0118888	100.889347	97.87718874	94.97085477	92.16600492	89.45850584	86.84441966	84.31999331
121120A00010	11/20/2012	1.93	11/22/2027	101.20317	100.4550566	99.72245852	99.00483936	98.30168885	97.61252026	96.93686907	96.2742917	95.62436434
121120A00011	11/20/2012	2.22	11/22/2027	102.11715	100.9520263	99.81012462	98.69074439	97.59321552	96.51689492	95.46116519	94.42543329	93.40912931
121217A00009	12/17/2012	2.02	12/17/2027	101.40458	100.5771986	99.76447585	98.96598751	98.18132471	97.41009493	96.65192116	95.90644117	95.17330671
130107A00002	1/7/2013	3.22	1/18/2028	103.81434	102.4248761	101.0607372	99.72129121	98.40592557	97.11404769	95.84508397	94.59847906	93.37369511
130206A00004	2/6/2013	2.14	2/7/2028	101.7742	100.7948294	99.83264323	98.88719917	97.95806645	97.04482925	96.14708595	95.26444859	94.39654226
130206A00009	2/6/2013	2.83	2/7/2028	103.23711	101.8682452	100.5260477	99.20979529	97.91878753	96.65234904	95.40982828	94.19059648	92.99404665
130211A00017	2/11/2013	3.27	2/15/2028	104.0946	102.6257048	101.1849454	99.771585	98.3849102	97.02423188	95.68888418	94.37822352	93.09162769
130405A00007	4/5/2013	2.91	4/17/2028	104.06429	102.4246388	100.8187763	99.24572595	97.70454683	96.19433377	94.71421583	93.26335468	91.84094294
130416A00025	4/16/2013	2.27	4/18/2028	100.20302	100.1196495	99.88186906	99.11482357	98.28111708	97.45949195	96.65211913	95.85863815	95.0786831
130424A00005	4/24/2013	3.07	4/24/2030	109.22392	105.5212296	101.9652383	98.54930272	95.2671206	92.1127112	89.08039708	86.16478665	83.36075801
130531A00021	5/31/2013	3.22	5/30/2028	104.89177	103.128988	101.4043311	99.71662729	98.06475428	96.44763562	94.86423842	93.31357106	91.79468111
130913A00018	9/13/2013	3.72	9/13/2028	103.539	102.4374107	101.361112	100.3093103	99.28124504	98.2761856	97.29342978	96.33230245	95.39215427
130926A00009	9/26/2013	4	10/2/2028	107.44753	105.3189595	103.243616	101.2198086	99.24591229	97.32036564	95.44166807	93.60837678	91.81910409
131217A00024	12/17/2013	4.34	1/2/2029	108.95527	106.5618341	104.2336357	101.9685393	99.7644922	97.61952063	95.53172571	93.49928039	91.52042624
140219A00005	2/19/2014	3.13	2/20/2029	103.58894	102.2685574	100.9775902	99.71513478	98.48032567	97.27233078	96.09035	94.93361367	93.80138109
140423A00036	4/23/2014	4.03	4/23/2029	109.24922	106.5439027	103.9202041	101.375144	98.90587289	96.50966482	94.1839111	91.92611431	89.7338827
140521A00019	5/21/2014	3.43	5/22/2028	105.20012	103.4559448	101.749139	100.0785676	98.44314116	96.84181446	95.27358392	93.73748567	92.23259347
140626A00036	6/26/2014	3.55	6/26/2029	108.6361	105.761118	102.9777447	100.2825609	97.67229744	95.14382489	92.69414691	90.3203937	88.01981594

Classification | Internal

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8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
140815A00032	8/15/2014	3.59	10/15/2029	109.42245	106.2408829	103.1696223	100.2041916	97.34032922	94.5739723	91.90124613	89.31845418	86.82206864
140911A00033	9/11/2014	3.02	9/13/2027	102.2741	101.4015821	100.5476496	99.71169775	98.89315108	98.09145826	97.30609115	96.53654345	95.78232966
140917A00030	9/17/2014	3.23	9/17/2029	107.53087	104.7300003	102.0229854	99.40607562	96.87569908	94.42844919	92.06107587	89.77047724	87.55369184
140924A00057	9/24/2014	3.25	9/25/2028	105.76025	103.6860416	101.664277	99.69325329	97.77133748	95.8969625	94.06862396	92.28487709	90.54433383
141117A00011	11/17/2014	3.81	11/17/2034	123.36296	114.8374924	106.9875451	99.75551214	93.0890042	86.94034891	81.26614246	76.02684599	71.18642213
150203A00027	2/3/2015	2.26	2/4/2030	103.27479	101.4595903	99.69558742	97.98092418	96.31382209	94.69258024	93.11557126	91.58123761	90.08808803
150319A00012	3/19/2015	3.13	3/19/2029	106.61619	104.041143	101.5419627	99.11596113	96.76056168	94.47329541	92.25179583	90.09379385	87.99711314
150319A00013	3/19/2015	3.25	3/19/2030	109.41173	105.8087731	102.3453631	99.01532233	95.81278576	92.73217989	89.7682065	86.91582744	84.17025026
150427A00014	4/27/2015	2.98	4/27/2035	110.05721	105.454021	101.1266898	97.05568518	93.22301863	89.61211468	86.2076897	82.99564198	79.96295194
150601A00261	6/1/2015	3.19	2/11/2033	108.58141	105.1568836	101.8925633	98.77943159	95.80904771	92.97350698	90.26540306	87.67779321	85.20416604
150601A00270	6/1/2015	3.12	3/21/2031	106.05483	103.6735544	101.3754728	99.15697419	97.01463015	94.94518514	92.94554668	91.01277609	89.1440797
150601A00396	6/1/2015	3.61	1/3/2029	103.77774	102.5546316	101.358011	100.1870776	99.04106532	97.91923712	96.82088413	95.74532416	94.69190046
150601A00405	6/1/2015	4.63	1/17/2034	126.91841	119.0673266	111.7795564	105.0113323	98.72251447	92.8762692	87.4387805	82.37898855	77.66835184
150601A00411	6/1/2015	3.38	1/24/2029	103.50576	102.2830984	101.0869767	99.91659558	98.77118509	97.65000506	96.5523435	95.47751526	94.42486084
150601A00426	6/1/2015	3.37	2/21/2029	103.60591	102.3411746	101.1044932	99.89500783	98.71189428	97.55436036	96.42164421	95.31301293	94.2277612
150601A00440	6/1/2015	3.27	3/16/2029	103.58782	102.2826138	101.0069687	99.75996573	98.54072516	97.3484015	96.18218197	95.04128492	93.92495839
150601A00450	6/1/2015	3.28	4/27/2029	103.71154	102.3629858	101.0456312	99.7584961	98.50063753	97.27114963	96.06916199	94.89383798	93.74437312
150601A00460	6/1/2015	3.05	5/16/2029	103.50216	102.1153641	100.7612931	99.43890043	98.14718306	96.88517814	95.65196088	94.44664279	93.26836992
150601A00475	6/1/2015	3.04	6/1/2029	103.4913	102.1033517	100.7481943	99.42478039	98.13210361	96.8691977	95.63513475	94.4290233	93.25000663
150601A00477	6/1/2015	3.21	6/1/2029	103.86488	102.4506379	101.0699907	99.72185702	98.40520312	97.11903664	95.86240465	94.63439173	93.4341182
150601A00506	6/1/2015	3.14	7/6/2029	103.82761	102.3560324	100.9205651	99.52003046	98.15329425	96.81926805	95.51690703	94.24520791	93.00320694
150601A00512	6/1/2015	3.79	7/16/2029	109.1451	106.2131161	103.3760459	100.6303075	97.97247616	95.39927475	92.90756611	90.49434645	88.15673887
150601A00523	6/1/2015	4.55	7/25/2031	118.64039	113.5032706	108.6257751	103.9933816	99.59245214	95.41017732	91.43452145	87.65417212	84.05849308
150601A00528	6/1/2015	3.08	7/27/2029	103.74401	102.2717212	100.8356284	99.43454346	98.06732754	96.73288779	95.43017529	94.15818287	92.91594314
150601A00559	6/1/2015	3.06	8/31/2029	103.81358	102.2991906	100.8227928	99.38312482	97.97897376	96.60917648	95.27261698	93.96822412	92.69496949
150601A00664	6/1/2015	3.78	1/16/2032	116.15033	110.6046054	105.3638347	100.409625	95.72478394	91.29323634	87.09994613	83.13084407	79.37276087
150601A00665	6/1/2015	3.82	1/14/2033	118.76662	112.1753906	106.0037399	100.2226548	94.80527346	89.7267147	84.96392255	80.49552361	76.30169634
150601A00666	6/1/2015	3.88	1/16/2035	123.84544	115.14614	107.1479513	99.79017148	93.01765885	86.78029885	81.03252192	75.73286992	70.8436058
150601A00667	6/1/2015	3.88	1/16/2036	126.02088	116.2846244	107.4130162	99.32382886	91.94307913	85.20416048	79.04707277	73.41773579	68.26737733
150601A00668	6/1/2015	3.89	1/16/2037	127.98976	117.2314409	107.5152922	98.73345503	90.7898008	83.59859679	77.08333288	71.17568572	65.81460392
150601A00736	6/1/2015	2.87	5/1/2030	104.24462	102.3972249	100.603546	98.86157348	97.16939249	95.52517359	93.92716832	92.373705	90.86318478
150601A00851	6/1/2015	7.12	4/30/2027	102.38481	102.0373291	101.6931229	101.3521435	101.0143407	100.679665	100.3480683	100.0195033	99.69392385
150601A00864	6/1/2015	7.37	3/31/2028	105.69614	104.856257	104.031318	103.2209153	102.4246525	101.642148	100.8730341	100.1169568	99.37357484

Classification | Internal

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8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
150601A00868	6/1/2015	7.08	6/5/2028	106.28214	105.3105279	104.3571057	103.4213562	102.5027841	101.6009131	100.7152849	99.84545831	98.99100851
150601A00871	6/1/2015	6.74	7/31/2028	106.24335	105.22581	104.2277952	103.248755	102.2881583	101.345494	100.4202698	99.51201155	98.62026224
150601A00872	6/1/2015	7.42	7/31/2028	106.92556	105.9009897	104.8960774	103.9102708	102.9430352	101.9938559	101.0622373	100.1477018	99.24978943
150601A00875	6/1/2015	7.14	9/29/2028	107.21498	106.1004067	105.0081685	103.9376201	102.8881422	101.8591387	100.8500356	99.86028027	98.88934014
150601A00883	6/1/2015	6.21	11/30/2028	106.68949	105.4940328	104.3235713	103.1773643	102.0546995	100.9548917	99.87728199	98.82123628	97.7861441
150601A00888	6/1/2015	5.92	3/1/2029	107.04256	105.7126137	104.4123481	103.1408491	101.8972418	100.6806855	99.4903717	98.32552258	97.1853898
150601A00889	6/1/2015	6.55	3/2/2029	108.11546	106.7302508	105.3765437	104.053359	102.759758	101.4948387	100.2577338	99.04760936	97.86366303
150601A00893	6/1/2015	6.49	4/6/2029	108.29389	106.8620129	105.4633861	104.0969658	102.761746	101.4567609	100.181082	98.93381709	97.71410813
150601A00897	6/1/2015	6.15	5/28/2029	108.06822	106.5939404	105.1546672	103.7492773	102.3766935	101.035882	99.72585003	98.44564382	97.19434686
150601A00899	6/1/2015	7.07	6/14/2029	109.27278	107.7879158	106.3385855	104.9236436	103.541989	102.1925645	100.8743556	99.5863876	98.32772417
150601A00905	6/1/2015	6.14	10/29/2029	109.2633	107.551284	105.8841837	104.260454	102.6786151	101.1372493	99.63499783	98.1705578	96.74267971
150601A00906	6/1/2015	6.2	11/1/2029	109.36525	107.6513453	105.9824188	104.3569184	102.7733619	101.2303296	99.72646054	98.26045002	96.83104669
150601A00912	6/1/2015	5.96	11/30/2029	109.19575	107.4407191	105.7326114	104.0697919	102.4506914	100.8738073	99.33770036	97.84099154	96.3823588
150601A00916	6/1/2015	7.27	4/5/2030	123.66407	119.7585758	116.0031975	112.3912825	108.9165127	105.5728864	102.3547001	99.25653199	96.27322636
150601A00927	6/1/2015	6.08	8/7/2030	111.09992	108.9942038	106.95344	104.9750763	103.056684	101.1959471	99.39065625	97.63870316	95.93807514
150601A00928	6/1/2015	5.94	8/21/2030	110.82546	108.7226786	106.6848166	104.7093245	102.7937723	100.9358432	99.13332676	97.38411406	95.68619179
150601A00929	6/1/2015	5.91	8/30/2030	111.19731	109.0071013	106.8855323	104.8298809	102.837557	100.9060912	99.033129	97.21642393	95.45383223
150601A00935	6/1/2015	6.46	11/21/2030	113.15419	110.7889279	108.5014092	106.2884281	104.1469352	102.0740282	100.0669442	98.12305202	96.23984488
150601A00939	6/1/2015	5.79	1/17/2031	112.07206	109.6409294	107.2922012	105.022389	102.8281808	100.7064278	98.65413574	96.66845565	94.74667618
150601A00943	6/1/2015	6.44	5/9/2031	114.65411	111.9830953	109.4081123	106.9248874	104.5293678	102.21771	99.98626699	97.83157733	95.75035413
150601A01041	6/1/2015	5.99	10/2/2036	128.43191	122.204544	116.4067619	111.0038319	105.964138	101.2588769	96.86178731	92.74890636	88.89835159
150603A00012	6/3/2015	2.77	6/3/2030	104.58683	102.5806521	100.6351662	98.74803266	96.91702267	95.14000933	93.41496237	91.73994302	90.11309921
150604A00039	6/4/2015	2.82	6/4/2030	104.6887	102.6805126	100.733077	98.84405526	97.01121596	95.23242997	93.50566484	91.82897972	90.20052052
150610A00008	6/10/2015	3.58	6/10/2030	111.45684	107.586383	103.8733374	100.3104171	96.89071368	93.60767782	90.45509825	87.42708216	84.51803692
150714A00003	7/14/2015	3.76	7/12/2030	106.75073	104.6596551	102.6329435	100.6680872	98.76269202	96.91447437	95.12125524	93.38095461	91.69158629
150721A00027	7/21/2015	3.74	7/22/2030	112.15993	108.1688801	104.3443171	100.6784246	97.16379156	93.79339145	90.56056052	87.458977	84.48264183
150803A00033	8/3/2015	3.41	8/2/2030	109.74828	106.142077	102.6846346	99.36891206	96.18824278	93.13631214	90.20713668	87.39504487	84.69465908
150803A00036	8/3/2015	3.41	8/2/2030	109.74828	106.142077	102.6846346	99.36891206	96.18824278	93.13631214	90.20713668	87.39504487	84.69465908
150803A00037	8/3/2015	3.41	8/2/2030	109.74828	106.142077	102.6846346	99.36891206	96.18824278	93.13631214	90.20713668	87.39504487	84.69465908
150803A00038	8/3/2015	3.41	8/2/2030	109.74828	106.142077	102.6846346	99.36891206	96.18824278	93.13631214	90.20713668	87.39504487	84.69465908
150803A00039	8/3/2015	3.01	8/2/2030	105.046	102.9506208	100.9206982	98.95364525	97.04699996	95.19841481	93.40565076	91.66657144	89.97913769
150803A00041	8/3/2015	3.01	8/2/2030	105.046	102.9506208	100.9206982	98.95364525	97.04699996	95.19841481	93.40565076	91.66657145	89.97913769
150803A00042	8/3/2015	3.01	8/2/2030	105.046	102.9506208	100.9206982	98.95364525	97.04699996	95.19841481	93.40565076	91.66657144	89.97913769

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
150817A00099	8/17/2015	3.19	8/17/2027	102.7547	101.7796714	100.8231468	99.88460426	98.96353962	98.05946755	97.17192057	96.30044819	95.4446162
150819A00013	8/19/2015	3.51	8/19/2030	111.46088	107.4092139	103.5297716	99.81431391	96.25503912	92.84455844	89.57587169	86.44234477	83.43768857
150826A00039	8/26/2015	3.22	8/27/2029	108.11165	105.0789928	102.1483083	99.31559954	96.57705211	93.92902238	91.36802879	88.89074367	86.49398543
151030A00026	10/30/2015	3.29	10/30/2030	109.96732	106.1662953	102.5294342	99.04858769	95.71606648	92.52460883	89.46735412	86.53781802	83.72986938
151120A00019	11/20/2015	2.72	11/20/2030	104.93142	102.707855	100.5573422	98.47686754	96.46356689	94.51471442	92.6277151	90.80009751	89.029507
151223A00007	12/23/2015	3.76	12/23/2030	100.29168	100.2387577	100.1475691	99.28426442	96.7853912	93.6004669	90.3143549	87.14753708	84.11813588
151223A00074	12/23/2015	3.01	12/23/2027	103.42642	102.106008	100.8111162	99.54102868	98.29505352	97.07252485	95.87280145	94.69526562	93.53932206
151223A00077	12/23/2015	3.57	12/24/2035	124.17421	114.5493369	105.7774197	97.77761584	90.47715429	83.81049508	77.71857648	72.14814403	67.05115209
151229A00080	12/29/2015	3.49	12/30/2030	112.33525	107.9078797	103.6828733	99.649934	95.79934137	92.12191568	88.60898532	85.25235599	82.04428212
151229A00081	12/29/2015	3.76	12/31/2035	125.34619	115.6803278	106.8700427	98.83426673	91.50003076	84.80161335	78.679787	73.08114605	67.95750715
160119A00019	1/19/2016	2.95	1/19/2027	101.12906	100.7367976	100.3475923	99.96140384	99.57819713	99.19793759	98.82059122	98.44612448	98.07450441
160119A00025	1/19/2016	3.05	1/19/2028	103.58303	102.1925922	100.8275467	99.487255	98.17110225	96.87849347	95.6088528	94.36162274	93.13626339
160119A00026	1/19/2016	3.14	1/19/2029	106.23111	103.8252619	101.4863589	99.21217003	97.00055047	94.84943906	92.75685458	90.72089211	88.73971965
160119A00027	1/19/2016	3.25	1/18/2030	108.98953	105.5602721	102.2583201	99.07828266	96.01502555	93.06365789	90.2195194	87.47816818	84.83536939
160119A00028	1/19/2016	3.34	1/21/2031	111.82506	107.3509418	103.0840408	99.01368287	95.12979671	91.42287831	87.88395593	84.50455765	81.27668098
160119A00029	1/19/2016	3.39	1/20/2032	114.36916	108.8603877	103.6558161	98.7370412	94.0868643	89.68920696	85.52903277	81.59227467	77.86576776
160119A00030	1/19/2016	3.44	1/18/2033	116.73362	110.1954912	104.075335	98.34416618	92.97515181	87.94344243	83.22601583	78.80153405	74.65021213
160119A00072	1/19/2016	2.77	1/21/2031	105.41484	102.9053288	100.4860794	98.15308056	95.90252958	93.73081764	91.63451888	89.61037988	87.65530998
160129A00066	1/29/2016	3.04	1/29/2031	110.8239	106.3426636	102.0704091	97.99630593	94.11013921	90.40227269	86.86361294	83.48557607	80.26005654
160210A00051	2/10/2016	2.28	2/10/2031	104.14693	101.8159046	99.56504921	97.39092669	95.2902765	93.26000074	91.29715478	89.39893867	87.562689
160212A00037	2/12/2016	3.03	2/12/2031	110.59514	106.087201	101.7911658	97.69596517	93.79116263	90.06691786	86.5139495	83.12350052	79.88730587
160222A00005	2/22/2016	2.79	2/22/2028	103.43144	101.9477776	100.4929022	99.06604981	97.66648181	96.2934851	94.94637097	93.62447402	92.32715121
160222A00019	2/22/2016	3.09	2/21/2031	110.92274	106.3815365	102.0549099	97.93158839	94.00094961	90.25298142	86.67824368	83.26783259	80.01334742
160303A00020	3/3/2016	2.97	3/3/2031	110.72537	106.1520788	101.796419	97.64687427	93.69260234	89.9233882	86.32960451	82.90217464	79.6325383
160307A00028	3/7/2016	2.91	3/7/2028	103.70263	102.1783261	100.6841542	99.2192948	97.78295734	96.3743792	94.99282451	93.63758298	92.30796877
160307A00029	3/7/2016	3.21	3/7/2031	111.55243	106.9585082	102.5831333	98.41474177	94.44244119	90.65596991	87.0456571	83.6023856	80.31755722
160330A00054	3/30/2016	2.9	3/31/2031	110.5617	105.9185543	101.4993341	97.29203324	93.28535908	89.46868148	85.83199045	82.36585646	79.06139361
160404A00019	4/4/2016	2.48	4/4/2031	104.62843	102.2061848	99.86965896	97.61509026	95.4389092	93.33772811	91.30833055	89.34766149	87.4528181
160412A00029	4/12/2016	2.48	4/14/2031	104.62905	102.2064081	99.86952229	97.61462631	95.43814807	93.3366975	91.30705599	89.34616651	87.45112436
160413A00014	4/13/2016	2.55	4/14/2031	104.67882	102.2570726	99.92099133	97.66681669	95.49098245	93.39010393	91.36096753	89.40052089	87.50586364
160413A00016	4/13/2016	2.55	4/14/2031	104.67882	102.2570726	99.92099133	97.66681669	95.49098245	93.39010393	91.36096753	89.40052089	87.50586364
160511A00016	5/11/2016	2.48	5/12/2031	104.57794	102.1171832	99.74472907	97.45665375	95.24923695	93.11894992	91.06244427	89.07654154	87.15822334
160524A00015	11/25/2016	2.71	11/25/2026	100.64223	100.4032845	100.1654824	99.92881116	99.69326256	99.45882865	99.22550152	98.99327335	98.76213636

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
160524A00027	5/24/2016	3.06	5/27/2031	111.33703	106.53335	101.9674349	97.62619397	93.49733311	89.56930119	85.83124082	82.27294249	78.884802
160603A00029	6/3/2016	2.18	6/3/2031	104.16355	101.6668238	99.26109265	96.94225928	94.70643937	92.54995123	90.46930374	88.46118512	86.52245251
160606A00005	6/6/2016	2.92	6/6/2031	110.72617	105.9103108	101.3342367	96.98470234	92.84926495	88.91623473	85.17462455	81.61410374	78.22495505
160608A00033	6/8/2016	2.44	6/9/2031	104.54714	102.0458246	99.63554215	97.31220042	95.07191838	92.91101707	90.82600766	88.8135803	86.87059372
160608A00034	6/8/2016	2.44	6/9/2031	104.54714	102.0458246	99.63554215	97.31220042	95.07191838	92.91101707	90.82600766	88.8135803	86.87059372
160615A00031	6/15/2016	2.51	6/17/2030	107.43129	103.6180852	99.96150671	96.45428432	93.08952256	89.86068297	86.76156346	83.78627904	80.92924372
160629A00066	6/29/2016	2.61	6/30/2036	113.38465	105.443236	98.19666401	91.57809842	85.52755889	79.99117695	74.92054016	70.27210974	66.00670332
160706A00026	7/6/2016	2.19	7/6/2027	101.59526	100.7404663	99.9000175	99.07355691	98.26073736	97.46122318	96.67468961	95.90082239	95.13931735
160706A00027	7/6/2016	2.29	7/6/2028	103.31827	101.4710642	99.66583121	97.90137055	96.17652781	94.49018855	92.84127663	91.22875262	89.65161236
160706A00028	7/6/2016	2.39	7/6/2029	105.21027	102.3616935	99.6049775	96.93668245	94.3535148	91.85232155	89.43008336	87.08390819	84.81102522
160706A00029	7/6/2016	2.49	7/8/2030	107.21893	103.3602905	99.66222683	96.11723813	92.71821591	89.4584178	86.33144683	83.33123196	80.45200979
160706A00030	7/6/2016	2.59	7/7/2031	109.28833	104.424434	99.80715308	95.42273345	91.25825403	87.30157412	83.54128248	79.96664992	76.56758527
160712A00019	7/12/2017	2.32	7/12/2027	101.69276	100.8217592	99.96565243	99.1240569	98.29660576	97.48294447	96.68273028	95.89563171	95.1213281
160714A00018	9/6/2016	2.28	9/4/2026	100.02852	100.0174096	100.0063107	99.99522202	99.98414361	99.97307543	99.96201745	99.95096966	99.93993205
160714A00020	9/6/2016	2.28	9/4/2026	100.02852	100.0174096	100.0063107	99.99522202	99.98414361	99.97307543	99.96201745	99.95096966	99.93993205
160714A00023	8/10/2016	2.49	8/10/2028	103.86364	101.9187423	100.0200639	98.16622551	96.35589806	94.58780095	92.86069982	91.17340451	89.52476722
160714A00024	9/20/2016	2.5	9/20/2028	104.0919	102.0345328	100.0282235	98.0713656	96.16241904	94.29990317	92.48239395	90.70852134	88.97696683
160729A00017	7/31/2017	2.47	7/31/2029	105.40274	102.4894161	99.67199039	96.94679174	94.31031298	91.75919986	89.2902435	86.90037326	84.58664995
160802A00003	8/2/2016	2.53	8/1/2031	109.39587	104.4555687	99.76920947	95.32243196	91.10176219	87.0945513	83.28892081	79.67371193	76.23843831
160810A00030	8/10/2016	2.24	8/11/2031	104.15874	101.5842406	99.10610487	96.71989598	94.42141037	92.20666767	90.07189735	88.01352619	86.02816667
160819A00015	10/12/2016	2.3	10/13/2026	100.28473	100.1653157	100.046205	99.92739351	99.80887996	99.69066321	99.57274209	99.45511546	99.33778217
160824A00019	8/24/2016	1.98	8/25/2031	103.76361	101.1932425	98.71928235	96.33727517	94.0430077	91.83249096	89.70194669	87.64779482	85.66664163
160906A00027	9/6/2016	2.03	9/8/2031	103.94944	101.3340396	98.81804158	96.3968031	94.06593207	91.82127256	89.65889038	87.57505973	85.56625077
160908A00022	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00023	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00024	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00025	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00026	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00027	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149615	99.50777824	99.40428846
160908A00028	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00030	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00031	9/8/2016	2.21	9/8/2026	100.23864	100.1335356	100.0286651	99.92402665	99.81961957	99.715443	99.61149616	99.50777824	99.40428846
160908A00032	9/8/2016	2.17	9/8/2026	100.23389	100.129022	100.0243834	99.91997635	99.81580002	99.71185362	99.60813636	99.50464745	99.40138612

Classification | Internal

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
160908A00033	9/8/2016	2.17	9/8/2026	100.23389	100.129022	100.0243834	99.91997635	99.81580002	99.71185362	99.60813636	99.50464745	99.40138612
160908A00034	9/8/2016	2.17	9/8/2026	100.23389	100.129022	100.0243834	99.91997635	99.81580002	99.71185362	99.60813636	99.50464745	99.40138612
160908A00035	9/8/2016	2.3	9/8/2031	104.37874	101.7576316	99.23599224	96.80918056	94.47280749	92.22271951	90.05498443	87.96587805	85.95187177
160908A00036	9/8/2016	2.3	9/8/2031	104.37874	101.7576316	99.23599224	96.80918056	94.47280749	92.22271951	90.05498443	87.96587805	85.95187177
160922A00014	9/22/2016	2.06	9/22/2026	100.13675	100.0756164	100.0145698	99.9536106	99.89273855	99.83195347	99.77125517	99.71064347	99.65011817
160923A00009	9/23/2016	2.24	9/23/2031	104.35222	101.7287736	99.20499703	96.7762328	94.43807817	92.18636698	90.01715538	87.92670837	85.91148737
160928A00029	9/28/2016	2.52	9/29/2036	108.18976	103.120814	98.40547531	94.01471796	89.92216508	86.10382689	82.53786648	79.20439017	76.08525966
160928A00030	9/28/2016	2.52	9/29/2036	108.18976	103.120814	98.40547531	94.01471796	89.92216508	86.10382689	82.53786648	79.20439017	76.08525966
160928A00032	9/28/2016	2.52	9/29/2036	108.18976	103.120814	98.40547531	94.01471796	89.92216508	86.10382689	82.53786648	79.20439017	76.08525966
160928A00033	9/28/2016	2.46	9/29/2036	108.14972	103.0728046	98.35052162	93.95373438	89.85596442	86.03313163	82.4633188	79.12656079	76.00465572
160928A00041	9/28/2016	3.26	9/29/2036	100.28077	100.1923071	99.41942793	96.75495711	93.12806088	89.30497742	85.62913049	82.18274321	78.9568005
160928A00042	9/28/2016	3.05	9/29/2036	100.26325	100.1403418	98.97572898	96.01712038	92.27189075	88.43963863	84.7898312	81.37218819	78.17356555
160928A00044	9/28/2016	2.89	9/29/2036	100.24991	100.090887	98.59054501	95.41859424	91.60887639	87.77903765	84.15032939	80.75462236	77.57681511
160930A00032	9/30/2016	2.15	9/30/2031	104.04476	101.4734797	98.99916388	96.61730713	94.32364267	92.11413251	89.98495355	87.93248466	85.9532946
160930A00033	9/30/2016	1.8	9/30/2026	100.15883	100.0755459	99.99240128	99.90939357	99.82652238	99.74378739	99.66118828	99.57872472	99.4963964
161005A00016	10/5/2016	2.32	10/6/2031	104.63061	101.9595868	99.3913666	96.92109137	94.54417089	92.25626413	90.05326394	87.93128291	85.88664004
161012A00020	10/11/2016	2.96	10/14/2031	100.26053	100.1771096	99.42982395	96.80546051	93.22421567	89.44455609	85.78334742	82.30300831	78.99677944
161014A00019	10/14/2016	2.39	10/15/2031	104.82185	102.1455777	99.57233005	97.09724076	94.71570828	92.42338091	90.21614153	88.09009334	86.04154654
161014A00026	10/14/2016	2.16	10/14/2031	104.35819	101.6908593	99.12630007	96.65965201	94.28632146	92.00196448	89.80247141	87.68395271	85.64272563
161014A00029	10/14/2016	2.51	10/15/2031	105.3133	102.621561	100.0335303	97.54430678	95.14925488	92.84399085	90.62436744	88.4864595	86.42655056
161109A00018	11/9/2016	2.63	11/9/2026	100.51162	100.3171959	100.1235317	99.93062533	99.73847231	99.54706819	99.35640854	99.16648899	98.97730517
161116A00006	11/16/2016	2.39	11/16/2026	100.38167	100.2259883	100.0708476	99.91624783	99.76218602	99.60865909	99.45566406	99.30319795	99.15125779
161118A00026	12/20/2016	3.03	12/21/2026	100.93728	100.6256808	100.3160182	100.0082716	99.70242318	99.39845536	99.09635075	98.79609216	98.49766263
161207A00014	12/7/2016	2.75	12/8/2031	106.14347	103.3468575	100.6608526	98.08010583	95.59956253	93.21444864	90.92025311	88.71271161	86.58779133
161214A00023	12/14/2016	3.3	12/15/2031	114.01837	108.6017313	103.4797429	98.63478471	94.0503853	89.71113923	85.60263223	81.71137212	78.02472503
161214A00034	12/14/2016	2.65	12/14/2026	100.53487	100.335198	100.1364519	99.93861979	99.74169493	99.54567049	99.35053977	99.15629613	98.96293301
161222A00013	12/22/2016	2.93	12/22/2026	101.15216	100.7564742	100.3639189	99.9744538	99.58804246	99.2046488	98.82423737	98.44677326	98.07222212
161222A00030	12/22/2016	3.09	12/22/2026	100.98267	100.6680085	100.3553137	100.0445721	99.73576521	99.42887498	99.1238835	98.82077309	98.5195263
161222A00036	12/22/2016	2.69	12/22/2026	100.55614	100.3511223	100.1470876	99.94403014	99.74194227	99.54081637	99.34064488	99.14142039	98.94313552
161222A00037	12/22/2016	3.08	12/22/2031	106.73845	103.9990363	101.3667058	98.83631119	96.40299195	94.06215592	91.80946268	89.64080799	87.55230933
161227A00073	12/27/2016	2.83	12/28/2026	101.13777	100.7321802	100.3298994	99.93088563	99.53509885	99.14249982	98.75304989	98.36671104	97.98344586
161229A00018	12/29/2016	2.46	12/29/2026	100.53307	100.322882	100.1137439	99.90564556	99.6985785	99.49253422	99.28750434	99.0834806	98.88045484
161229A00019	12/29/2016	2.46	12/29/2026	100.53307	100.322882	100.1137439	99.90564557	99.69857851	99.49253422	99.28750434	99.08348061	98.88045484

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170105A00010	1/5/2017	2.61	1/5/2027	100.62596	100.3859937	100.1473734	99.91008806	99.67412557	99.43947392	99.20612127	98.97405592	98.74326631
170106A00030	1/6/2017	2.39	1/6/2027	100.58859	100.3480094	100.1087852	99.87090614	99.63435983	99.39913409	99.16521692	98.93259645	98.70126096
170111A00009	1/11/2017	3.16	1/11/2028	103.68245	102.3125931	100.9673993	99.64626093	98.34858839	97.07381097	95.82137599	94.59074817	93.38140889
170111A00011	1/11/2017	3.24	1/11/2029	106.41809	104.0311815	101.7101305	99.45275907	97.25697428	95.12076416	93.04219404	91.01940315	89.05060129
170111A00012	1/11/2017	3.31	1/11/2030	109.14688	105.7334231	102.44601	99.27933019	96.22832555	93.28817659	90.45428975	87.72228565	85.08798795
170111A00013	1/11/2017	3.4	1/10/2031	112.01692	107.5675083	103.3228315	99.27241205	95.40635853	91.71533309	88.19051751	84.82358174	81.60665439
170111A00014	1/11/2017	3.47	1/12/2032	114.75193	109.2538168	104.058044	99.14638934	94.50182183	90.10841576	85.9512735	82.01645417	78.29090759
170111A00016	1/11/2017	3.51	1/11/2033	117.13927	110.6064666	104.489938	98.76090099	93.39270515	88.36066435	83.64190255	79.21521245	75.06092588
170112A00015	1/12/2017	2.32	1/12/2027	100.5787	100.3348166	100.0923425	99.85126154	99.61156071	99.37322699	99.13624762	98.90060996	98.66630158
170120A00008	1/20/2017	3.63	1/20/2034	120.12842	112.5135698	105.4504183	98.89586572	92.81039254	87.15774693	81.90465897	77.02058126	72.47745334
170120A00009	1/20/2017	3.67	1/22/2035	122.60785	113.9436246	105.9800383	98.65626559	91.91707186	85.71226965	79.9962335	74.72746382	69.86819439
170120A00010	1/20/2017	3.71	1/22/2036	125.00165	115.2965581	106.4558127	98.39703351	91.04611253	84.33634558	78.20765777	72.60591341	67.48230091
170120A00011	1/20/2017	3.75	1/20/2037	127.16185	116.4346499	106.7486728	97.99599969	90.08045952	82.91629523	76.42698699	70.54421352	65.20693485
170124A00017	1/24/2017	2.82	1/23/2032	106.43197	103.5850453	100.852238	98.22796315	95.70694737	93.28421277	90.95505846	88.71504318	86.55996922
170130A00036	1/30/2017	3.11	1/31/2033	108.80281	105.1064301	101.5910078	98.24594729	95.0613516	92.02797312	89.13716693	86.38084751	83.75144895
170130A00039	1/30/2017	2.74	1/31/2028	102.43509	101.3857677	100.3547177	99.34148059	98.34561295	97.36668595	96.40428482	95.45800824	94.52746783
170130A00043	1/30/2017	2.64	1/29/2027	101.07886	100.6548278	100.2343343	99.81733068	99.40377372	98.99362087	98.58683029	98.18336081	97.78317194
170203A00012	2/3/2017	3.63	2/2/2035	122.3395	113.6579368	105.6809582	98.34718855	91.60090924	85.39151011	79.67299692	74.40354855	69.54511867
170203A00013	2/3/2017	3.67	2/1/2036	124.68474	114.9689465	106.1210643	98.0581422	90.7055789	83.99624673	77.8697075	72.27151437	67.15258956
170207A00055	2/7/2017	2.36	2/8/2027	100.68131	100.3949123	100.1104768	99.82798255	99.54740779	99.26873111	98.99193144	98.71698803	98.44388046
170216A00043	2/16/2017	3.17	2/16/2027	101.43331	100.9628945	100.496852	100.0351178	99.57763226	99.12433682	98.67517396	98.23008724	97.78902124
170216A00044	2/16/2017	3.52	2/17/2032	115.2476	109.6392542	104.3444341	99.34392154	94.61977757	90.15524768	85.93467766	81.94343582	78.16784112
170216A00045	2/16/2017	3.73	2/17/2037	127.08239	116.286404	106.5457123	97.75016895	89.80170166	82.61293264	76.10596133	70.2112913	64.86688344
170224A00020	2/24/2017	3.08	2/24/2027	101.45021	100.9576517	100.469871	99.98680179	99.50837595	99.03452676	98.56518875	98.10029769	97.63979057
170224A00021	2/24/2017	3.4	2/24/2032	114.63781	109.0264099	103.7300347	98.72930697	94.00613631	89.5436314	85.32601439	81.33854188	77.56743196
170224A00039	5/24/2017	3.17	5/24/2027	102.12632	101.3867622	100.6579131	99.93954279	99.23142635	98.53334518	97.84508686	97.16644495	96.49721877
170224A00044	5/24/2017	3.29	5/24/2029	107.49094	104.7262936	102.0473078	99.45077034	96.93361006	94.49289335	92.12581696	89.82970105	87.60198274
170228A00014	2/28/2017	2.89	3/1/2027	101.42116	100.9145125	100.4129208	99.91630847	99.42460171	98.93772808	98.45561659	97.97819762	97.50540293
170309A00014	3/9/2017	2.58	3/9/2027	100.8445	100.5147747	100.1876766	99.86317321	99.54123077	99.22181597	98.90489614	98.59043922	98.27841372
170313A00032	3/13/2017	3.69	6/14/2032	116.95547	110.9844396	105.3633185	100.0696759	95.08263685	90.38276584	85.95196016	81.77335149	77.83121533
170313A00033	3/13/2017	3.31	3/15/2027	101.71039	101.1646865	100.6248491	100.0907822	99.56239325	99.03959192	98.5222897	98.01039996	97.50383787
170313A00034	3/13/2017	3.31	3/15/2027	101.71039	101.1646865	100.6248491	100.0907822	99.56239325	99.03959192	98.5222897	98.01039996	97.50383787
170313A00035	3/13/2017	3.31	3/15/2027	101.71039	101.1646865	100.6248491	100.0907822	99.56239325	99.03959192	98.5222897	98.01039996	97.50383787

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170313A00041	3/13/2017	3.21	3/15/2032	107.48063	104.5648619	101.7688463	99.08656697	96.51235561	94.04086935	91.66706993	89.38620421	87.19378608
170313A00045	3/13/2017	3.22	3/15/2032	107.62087	104.6610277	101.8227567	99.09997514	96.48694908	93.9782719	91.56884362	89.25385141	87.02875141
170317A00044	3/17/2017	3.11	3/17/2027	101.79252	101.1695998	100.5544103	99.94680612	99.34664695	98.75379576	98.1681189	97.58948598	97.01776977
170322A00022	3/22/2017	3.89	9/23/2041	135.29919	120.0248121	106.7767935	95.26887569	85.2569381	76.53258539	68.91774054	62.2600807	56.42918098
170322A00023	3/22/2017	3.82	9/22/2039	131.07736	117.7666539	106.0264069	95.65938304	86.49422083	78.38190995	71.19276713	64.81383477	59.1466416
170322A00024	3/22/2017	3.72	9/22/2036	126.3369	115.9494311	106.5434059	98.01971081	90.2897624	83.27433768	76.90253976	71.11088278	65.84248159
170322A00025	3/22/2017	3.58	3/22/2033	118.00764	111.2588301	104.9514292	99.05410102	93.53789447	88.37605061	83.54382555	79.01832872	74.77837482
170322A00026	3/22/2017	3.22	3/22/2028	104.28511	102.7161021	101.178533	99.67152872	98.19424607	96.74587251	95.32562479	93.93274761	92.56651238
170322A00033	3/22/2017	3.61	3/24/2042	121.05023	111.9964667	103.8825362	96.59604664	90.03927218	84.12711623	78.78537021	73.94922497	69.56199663
170327A00070	3/29/2017	3.05	3/29/2027	101.70682	101.1220228	100.5439469	99.97247501	99.40749428	98.84889458	98.29656824	97.75040998	97.21031688
170327A00072	3/29/2017	3.09	3/29/2027	101.73015	101.1452776	100.567125	99.99557693	99.43052069	98.87184609	98.31944544	97.77321348	97.23304726
170327A00079	3/27/2019	3.19	3/29/2027	101.74767	101.1632467	100.5855298	100.0144057	99.44976205	98.89148892	98.33947896	97.7936272	97.253831
170327A00080	3/27/2019	3.43	3/27/2029	107.44586	104.8386724	102.3086695	99.85309575	97.46931423	95.15479925	92.90713072	90.72398892	88.60314968
170406A00029	4/6/2017	3.01	4/6/2027	101.82999	101.1516376	100.4823981	99.82209098	99.17053768	98.52756434	97.89300172	97.266685	96.64845362
170406A00031	4/6/2017	3.01	4/6/2027	101.82999	101.1516376	100.4823981	99.82209098	99.17053768	98.52756434	97.89300172	97.266685	96.64845362
170406A00032	4/6/2017	3.01	4/6/2027	101.82999	101.1516376	100.4823981	99.82209098	99.17053768	98.52756434	97.89300172	97.266685	96.64845362
170406A00033	4/6/2017	3.01	4/6/2027	101.82999	101.1516376	100.4823981	99.82209098	99.17053768	98.52756434	97.89300172	97.266685	96.64845362
170406A00034	4/6/2017	3.01	4/6/2027	101.82999	101.1516376	100.4823981	99.82209098	99.17053768	98.52756434	97.89300172	97.266685	96.64845362
170406A00036	4/6/2017	3.07	4/6/2032	107.11619	104.131178	101.2701973	98.52697718	95.89561028	93.37052981	90.94648761	88.61853371	86.38199735
170407A00001	4/6/2017	2.97	4/6/2027	101.78755	101.1154654	100.4523784	99.79811073	99.15248647	98.51533425	97.88648725	97.265783	96.65306327
170427A00044	4/27/2017	3.02	4/27/2027	101.83844	101.1740289	100.518279	99.8710219	99.23209336	98.60133334	97.9785859	97.36369903	96.75652455
170427A00046	4/27/2017	3.1	4/27/2028	104.34928	102.6813642	101.0481708	99.44867551	97.88189884	96.34689942	94.84277197	93.36864561	91.92368219
170427A00047	4/27/2017	3.18	4/27/2029	107.01111	104.3249281	101.7202563	99.19410472	96.74361481	94.36605264	92.05880245	89.81936055	87.6453297
170502A00028	5/2/2017	2.84	5/3/2027	101.79606	101.1148249	100.4426999	99.7795008	99.12505064	98.47917707	97.84171224	97.21249266	96.59135907
170511A00011	5/11/2017	2.41	5/11/2027	100.96437	100.5480073	100.1359121	99.72801039	99.32423163	98.92450684	98.52876868	98.13695138	97.74899067
170515A00052	5/15/2017	3.78	5/15/2042	100.32896	100.2449438	99.46192922	96.25490052	91.34663111	85.89506796	80.60707911	75.75351492	71.34073677
170519A00006	5/19/2017	3	5/19/2032	100.26386	100.1804406	99.89947322	98.2664963	95.87415207	93.34763751	90.88684455	88.52349239	86.25424063
170524A00027	5/24/2017	2.32	5/24/2027	100.93374	100.5135448	100.0977274	99.68621026	99.27891949	98.87578287	98.47672994	98.08169192	97.69060165
170609A00043	6/9/2017	3.07	6/9/2032	113.7173	107.839081	102.3064748	97.09728392	92.19085385	87.56795786	83.21069055	79.10237001	75.22744777
170609A00052	6/11/2018	2.9	6/9/2027	101.98985	101.2075559	100.437258	99.67867896	98.93155247	98.19562046	97.47063252	96.75634567	96.05252408
170619A00089	6/16/2017	2.79	6/16/2027	102.08798	101.2217472	100.3703844	99.53351008	98.71075524	97.90176313	97.10618903	96.32369965	95.55397268
170619A00092	6/16/2017	2.79	6/16/2027	102.08798	101.2217472	100.3703844	99.53351008	98.71075524	97.90176313	97.10618903	96.32369965	95.55397268
170619A00095	6/16/2017	2.79	6/16/2027	102.08798	101.2217472	100.3703844	99.53351008	98.71075524	97.90176313	97.10618903	96.32369965	95.55397268

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170619A00096	6/16/2017	2.79	6/16/2027	102.08798	101.2217472	100.3703844	99.53351008	98.71075524	97.90176313	97.10618903	96.32369965	95.55397268
170619A00101	6/16/2017	2.74	6/16/2027	102.02206	101.1662923	100.3251527	99.49826374	98.6852632	97.88580105	97.09953895	96.3261498	95.56531727
170622A00036	6/22/2017	3.23	6/22/2032	114.34655	108.4284195	102.8595245	97.61739193	92.68110928	88.03120762	83.6495546	79.5192561	75.62456554
170622A00037	6/22/2017	3.27	6/22/2033	116.45515	109.5159544	103.046738	97.01309616	91.38331371	86.12814273	81.22059871	76.63577439	72.35066992
170622A00038	6/22/2017	3.32	6/22/2034	118.66519	110.7030718	103.348109	96.55055133	90.26497348	84.44987878	79.06734089	74.08267959	69.46416751
170622A00039	6/22/2017	3.36	6/22/2035	120.81147	111.8303228	103.6090801	96.07893489	89.17765505	82.84892629	77.04176144	71.70997134	66.8116908
170622A00040	6/22/2017	3.41	6/23/2036	122.93363	112.9349063	103.8642574	95.62975378	88.14904261	81.34830372	75.16132539	69.52868433	64.39701778
170623A00028	6/23/2017	2.79	6/23/2027	102.02924	101.2079499	100.3998674	99.60467626	98.82206976	98.05175071	97.29343126	96.54683249	95.81168405
170705A00037	7/5/2017	2.85	7/6/2032	102.10005	101.1311065	99.7484344	97.58941839	94.89107945	92.11090807	89.42137367	86.84552411	84.37847671
170711A00010	7/11/2017	2.38	7/12/2027	101.11779	100.615918	100.1203008	99.63080997	99.14731989	98.66970862	98.19785764	97.7316518	97.27097918
170713A00021	7/13/2017	3.25	7/13/2037	119.58193	110.5841511	102.4379897	95.05480609	88.35577656	82.27075335	76.73726115	71.69961466	67.10814216
170802A00074	8/2/2017	2.92	8/2/2027	99.995482	99.99283619	99.99019183	99.57415559	98.6749853	97.76614259	96.87397686	95.99830051	95.13865479
170803A00020	8/3/2017	2.84	8/3/2027	102.32967	101.3949475	100.4772779	99.57619677	98.69125733	97.8220286	96.96809486	96.12905496	95.30452165
170809A00042	8/9/2017	2.35	8/9/2027	100.20969	100.1263115	100.0223023	99.57194365	99.05017091	98.53453147	98.02563347	97.5233319	97.02748496
170822A00023	8/23/2017	3.95	8/23/2028	106.84574	104.8360449	102.8747658	100.9604316	99.09162825	97.26699436	95.48521844	93.74503689	92.04523188
170918A00007	9/18/2017	2.8	9/20/2027	102.56184	101.4955903	100.4514804	99.42882813	98.42697693	97.44529659	96.48318218	95.54005277	94.61535023
170921A00055	9/21/2017	2.82	9/21/2027	102.61685	101.49732	100.4025885	99.33183341	98.2842695	97.25914546	96.25574223	95.27337127	94.31137291
170921A00056	9/21/2017	2.82	9/21/2027	102.61685	101.49732	100.4025885	99.33183341	98.2842695	97.25914546	96.25574223	95.27337127	94.31137291
170921A00057	9/21/2017	2.79	9/21/2027	102.547	101.4447509	100.3667772	99.31227803	98.28048686	97.27067022	96.28212607	95.31418209	94.36619415
170929A00046	9/29/2017	2.49	9/30/2027	101.31202	100.7233438	100.1433789	99.57191356	99.00874002	98.45365759	97.90647242	97.3669972	96.83505087
171004A00022	10/4/2017	2.74	10/4/2027	100.24219	100.158789	100.0489547	99.35361881	98.34884795	97.3497274	96.37183006	95.41459135	94.47735093
171005A00047	10/5/2017	3.29	10/5/2032	100.28803	100.2045905	99.8505782	97.75616498	94.4416215	90.77525859	87.17585154	83.75989923	80.5263601
171011A00013	10/11/2017	2.77	10/13/2026	100.34087	100.2214069	100.1022436	99.98337948	99.86481345	99.74654432	99.62857093	99.51089213	99.39350677
171018A00011	10/18/2017	2.68	10/18/2027	102.63235	101.4892009	100.3714713	99.27832338	98.20895256	97.16258904	96.13849595	95.1359676	94.15432784
171026A00010	10/26/2017	2.84	10/26/2026	100.45297	100.2973145	100.1421531	99.98747908	99.83329015	99.67958401	99.52635838	99.37361101	99.22133965
171026A00011	10/26/2017	2.94	10/26/2027	102.90354	101.7382177	100.5992601	99.48577966	98.39692821	97.33189504	96.28990466	95.2702149	94.27211519
171030A00023	10/30/2017	2.9	11/1/2027	102.88776	101.706386	100.5520975	99.42397461	98.32113505	97.24273586	96.18797114	95.15607009	94.14629512
171109A00016	11/9/2017	2.94	11/9/2032	112.2751	106.5846464	101.2413186	96.22170888	91.50412072	87.06843469	82.89598517	78.9694473	75.27273336
171129A00020	11/29/2017	2.89	11/30/2026	100.73625	100.4831515	100.2313231	99.98075245	99.73143029	99.48334731	99.23649432	98.99086221	98.746442
171206A00020	12/6/2017	2.62	12/6/2027	101.62632	100.9158805	100.2179699	99.5322229	98.85828878	98.19583084	97.5445258	96.90406312	96.27414435
171206A00038	12/6/2017	2.69	12/6/2027	102.89076	101.6156431	100.3699376	99.15262567	97.96273743	96.79934687	95.66156956	94.54856026	93.4595108
171206A00048	12/6/2017	3.04	12/6/2032	114.40361	108.0335876	102.0657858	96.47260555	91.22848428	86.30973738	81.69441042	77.36214361	73.2940477
171207A00024	12/7/2017	2.93	12/7/2027	103.20606	101.8799891	100.5775866	99.2982694	98.04147448	96.80665654	95.59328757	94.40085606	93.22886642

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
171207A00025	12/7/2017	2.91	12/7/2027	103.15199	101.8382801	100.5480029	99.28058438	98.03546611	96.81210759	95.60998537	94.42859243	93.26743755
171207A00026	12/7/2017	2.93	12/7/2027	103.20606	101.8799891	100.5775866	99.2982694	98.04147448	96.80665654	95.59328757	94.40085606	93.22886642
171219A00063	12/19/2017	2.8	12/20/2027	103.1271	101.8161184	100.5313193	99.27193038	98.03721067	96.82644805	95.63895804	94.47408245	93.33118808
171219A00067	12/19/2017	2.72	12/20/2027	103.06186	101.7388161	100.439909	99.16452561	97.91207726	96.68199445	95.47372624	94.28673948	93.12051805
180104A00018	1/4/2018	2.97	1/4/2027	101.02551	100.6749587	100.3268407	99.98113159	99.63780655	99.29684089	98.95821033	98.62189088	98.28785892
180104A00023	1/4/2018	2.91	1/4/2028	103.21952	101.9036769	100.6123423	99.34488081	98.10067938	96.87914566	95.67970713	94.50181029	93.34491982
180104A00024	1/4/2018	2.98	1/4/2028	103.48109	102.0930988	100.7310963	99.39440893	98.08238915	96.79441113	95.5298698	94.28818003	93.06877576
180104A00041	1/4/2018	3.08	1/4/2033	113.34813	107.4613576	101.9405761	96.76067921	91.8984167	87.3322501	83.04221791	79.00981217	75.2178653
180105A00005	1/5/2018	3.07	1/5/2028	100.26969	100.1862699	100.102984	99.83131794	99.1470018	98.43811028	97.74039448	97.0540582	96.37880545
180105A00006	1/5/2018	3.07	1/5/2028	100.26969	100.1862699	100.102984	99.83131794	99.1470018	98.43811028	97.74039448	97.0540582	96.37880544
180110A00029	1/10/2018	3.13	1/10/2028	103.63429	102.2674404	100.9251589	99.60683888	98.31189402	97.03975679	95.78987758	94.56172401	93.35478027
180116A00014	1/16/2018	3.01	1/19/2027	101.15256	100.7602423	100.3709821	99.98473897	99.60147794	99.2211644	98.84376431	98.46924416	98.09757097
180116A00015	1/16/2018	3.06	1/18/2028	103.59047	102.2026475	100.840118	99.50225394	98.18844368	96.89809531	95.63063593	94.38551084	93.16218284
180118A00039	1/18/2018	3.09	1/19/2027	101.18389	100.7915019	100.4021684	100.0158525	99.63251903	99.25213347	98.87466177	98.5000704	98.12832639
180130A00070	1/30/2018	3.14	1/29/2027	101.28243	100.8621151	100.445288	100.031903	99.62191757	99.21528989	98.81197884	98.41194398	98.01514551
180130A00087	1/30/2018	2.92	1/31/2028	100.25719	100.1737786	100.0905031	99.73218351	99.03007499	98.31819079	97.61784309	96.92897899	96.25129865
180207A00003	2/7/2018	3.28	2/7/2028	104.04655	102.6007863	101.1823135	99.79042967	98.42445243	97.08372223	95.76760148	94.4754736	93.20674219
180222A00025	2/22/2018	3.48	2/22/2033	117.60713	110.9297824	104.6855447	98.84393443	93.37676587	88.25796837	83.46341744	78.97077991	74.75937219
180222A00027	2/22/2018	3.24	2/22/2028	104.19457	102.70348	101.2413353	99.80736367	98.40082213	97.02099321	95.66718402	94.33872517	93.03496981
180302A00003	3/2/2018	3.89	3/2/2033	100.33804	100.2545558	100.13454	98.91804403	95.79026764	91.77971582	87.59767592	83.59940736	79.83571562
180313A00026	3/13/2018	3.34	3/13/2028	104.4071	102.8611455	101.3459133	99.86055525	98.40425816	96.97623788	95.5757381	94.2020291	92.85440655
180315A00030	3/15/2018	3.76	3/15/2033	100.00271	99.9999708	99.93449001	98.36260137	94.9000151	90.72828068	86.49175615	82.46712754	78.68082986
180322A00040	3/22/2018	3.16	3/21/2031	108.16376	104.9871379	101.9426502	99.0237602	96.22429607	93.53843126	90.96066299	88.48579213	86.10890447
180322A00044	3/22/2018	3.18	3/22/2033	108.89855	105.3875434	102.0425669	98.85417877	95.81354992	92.91241704	90.14304263	87.49817792	84.97102865
180323A00013	3/23/2018	3.18	3/23/2028	104.3242	102.7505919	101.208572	99.69725671	98.21579719	96.76337554	95.33920343	93.94252072	92.57259424
180329A00003	3/29/2018	3.08	3/29/2028	104.20769	102.6189923	101.0623609	99.53689732	98.04173233	96.57602894	95.13898067	93.7298102	92.347768
180402A00013	4/2/2018	2.99	4/3/2028	103.85784	102.3563481	100.885752	99.44514581	98.03365673	96.65044608	95.29470755	93.96566562	92.6625741
180403A00006	4/3/2018	3.07	4/3/2028	104.2271	102.6246296	101.0546712	99.51630679	98.00864883	96.53084286	95.08206586	93.66152483	92.26845539
180410A00002	4/10/2018	3.14	4/11/2033	108.85303	105.3014343	101.919568	98.69769164	95.62669732	92.69806606	89.90382571	87.23651207	84.68913308
180412A00034	4/12/2018	3.23	4/15/2030	109.74731	106.0596836	102.5172616	99.11350747	95.84221829	92.69750566	89.67377777	86.76572257	83.96829198
180412A00036	4/12/2018	3.54	4/15/2038	127.10582	115.2284006	104.6257863	95.15237676	86.67997685	79.09563483	72.29975651	66.20446115	60.73214734
180504A00024	5/4/2018	3.62	5/4/2028	100.00237	99.9996482	99.99692976	99.84384906	98.6094189	97.03077163	95.45056909	93.90257525	92.38632099
180508A00038	5/8/2018	3.57	5/9/2033	110.10997	106.4827886	103.0304985	99.7429804	96.61077718	93.62504772	90.77752274	88.06046381	85.46662566

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180517A00018	5/17/2018	3.46	5/17/2033	110.11616	106.4802355	103.0199529	99.7251263	96.58624294	93.59441105	90.74131485	88.01917333	85.42070215
180517A00024	5/17/2018	3.46	5/17/2033	110.11616	106.4802355	103.0199529	99.7251263	96.58624294	93.59441105	90.74131485	88.01917333	85.42070215
180529A00042	5/29/2018	3.42	5/30/2028	105.13826	103.3751305	101.6500917	99.96197749	98.30966704	96.69208555	95.10820159	93.55702494	92.03760446
180529A00057	5/29/2018	3.09	5/30/2028	103.79256	102.3747753	100.9871352	99.62878816	98.29891339	96.99671918	95.72144152	94.47234295	93.24871141
180530A00024	5/30/2018	3.44	5/30/2029	107.94687	105.1599214	102.4596878	99.84290102	97.30643784	94.84731576	92.46268555	90.14982414	87.90612798
180530A00025	5/30/2018	3.49	5/30/2030	110.79794	106.9763175	103.3089818	99.78880237	96.40902013	93.16322939	90.04535714	87.04964337	84.17062282
180530A00026	5/30/2018	3.55	5/30/2031	113.67921	108.8125493	104.1863714	99.78743543	95.60330872	91.62231059	87.83346228	84.22644041	80.79153401
180530A00027	5/30/2018	3.61	6/1/2032	116.41145	110.4910323	104.9158435	99.66381449	94.71440905	90.04850811	85.64830386	81.49720252	77.57973495
180530A00028	5/30/2018	3.67	5/31/2033	119.01916	112.0534802	105.5541337	99.48722711	93.82151519	88.5281765	83.58061258	78.95426471	74.62644682
180530A00030	5/30/2018	3.68	5/30/2034	121.2963	113.2951595	105.8975253	99.05431779	92.72070462	86.85571474	81.42188591	76.38494629	71.71352655
180605A00031	6/5/2018	3.37	6/5/2030	105.58669	103.5647658	101.6039185	99.70180279	97.85617831	96.0649071	94.32594817	92.63735234	90.99725746
180615A00039	6/15/2018	3.49	6/15/2028	105.3001	103.4930001	101.7257423	99.99715869	98.30612205	96.65154759	95.03239095	93.44764633	91.89634469
180618A00036	6/18/2018	3.89	6/18/2048	151.36096	129.1740846	110.9252474	95.8654858	83.39401694	73.02807448	64.37903141	57.13347023	51.03815372
180620A00014	6/20/2018	3.4	6/20/2028	105.26781	103.4455485	101.6637587	99.92126777	98.21694438	96.54969857	94.91847985	93.32227547	91.7601087
180620A00038	6/20/2018	3.4	6/20/2028	105.26781	103.4455485	101.6637587	99.92126777	98.21694438	96.54969857	94.91847985	93.32227547	91.7601087
180621A00017	6/21/2018	3.42	6/21/2028	105.3122	103.4867506	101.701901	99.95647226	98.24933234	96.57939044	94.94559502	93.3469321	91.78242359
180622A00004	6/22/2018	3.47	12/22/2028	106.81896	104.480509	102.2052364	99.99105531	97.83596399	95.73803934	93.69543348	91.70637024	89.76914183
180622A00005	6/22/2018	3.5	7/2/2029	108.36455	105.4810545	102.6898642	99.98753901	97.37078571	94.83645101	92.3815147	90.00308337	87.69838433
180622A00006	6/22/2018	3.53	12/21/2029	109.73758	106.3699121	103.1246097	99.99655346	96.98087074	94.07291921	91.26827483	88.56272014	85.95223341
180627A00005	6/27/2018	3.63	6/30/2033	100.31637	100.2329042	100.1343682	99.21915951	96.87370686	94.02307114	91.13999426	88.37426003	85.73529255
180628A00068	6/28/2018	3.12	6/28/2028	104.53031	102.8398286	101.1877344	99.57290273	97.9942532	96.45074429	94.94137168	93.46516656	92.02119421
180703A00033	7/3/2018	3.4	7/3/2028	100.29217	100.2087801	100.1255248	99.89395128	99.06772145	98.13062728	97.20477397	96.29576809	95.40319641
180716A00054	7/16/2018	3.59	7/16/2040	129.9997	116.0130215	103.7706657	93.04161977	83.6267517	75.35425569	68.07577105	61.66306956	56.00522551
180717A00021	7/17/2018	3.34	7/17/2028	105.23132	103.3801565	101.5726484	99.80748654	98.08340979	96.39920342	94.75369705	93.14576269	91.5743129
180718A00008	7/18/2018	3.37	7/18/2028	105.5432	103.5636929	101.6315209	99.74525652	97.90352861	96.10501633	94.34844696	92.63259378	90.95627408
180727A00039	7/27/2018	3.48	7/27/2028	105.70126	103.7751912	101.8939995	100.0563686	98.26103158	96.50676652	94.79239482	93.11677927	91.4788224
180730A00081	7/30/2018	3.5	7/28/2028	105.74747	103.8182766	101.9340874	100.0935818	98.29548775	96.5385784	94.82167046	93.14362228	91.50333211
180814A00033	8/14/2018	3.25	8/13/2027	102.84228	101.8768782	100.9296098	99.999963	99.08744884	98.19159648	97.31195219	96.44807856	95.59955385
180816A00038	8/16/2018	3.38	8/16/2028	105.65505	103.6761684	101.7445985	99.85891265	98.0177409	96.21976345	94.4637086	92.7483506	91.07250769
180820A00055	8/20/2018	3.37	8/21/2028	105.67159	103.6792239	101.7347933	99.83684243	97.98397449	96.17484432	94.40815609	92.68266113	90.99715585
180823A00053	8/23/2018	3.2	8/23/2028	105.46719	103.4693181	101.5196799	99.61681033	97.75929931	95.94578888	94.17497116	92.44558599	90.75641892
180823A00055	8/23/2018	3.44	8/23/2033	118.37038	111.1897531	104.505816	98.28142963	92.48242265	87.07733636	82.03719625	77.33530379	72.9470467
180828A00032	8/28/2018	3.49	8/29/2033	118.75006	111.5409061	104.8312308	98.58362045	92.76365251	87.3396425	82.28241297	77.56508288	73.16287579

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180904A00012	9/4/2018	3.35	9/4/2030	111.1824	107.0865697	103.1667883	99.41453582	95.82175514	92.38082053	89.08451186	85.92599084	82.89877873
180904A00014	9/4/2018	3.37	9/1/2028	105.75194	103.7293567	101.7560757	99.8305888	97.95143966	96.11722676	94.32660074	92.57826205	90.87095878
180905A00017	9/5/2018	3.43	9/6/2033	116.59064	110.1302331	104.1049051	98.48239406	93.23301029	88.32942092	83.74645046	79.4608991	75.45137722
180910A00028	9/10/2018	3.56	9/9/2033	119.3029	112.0455441	105.2924973	99.00586242	93.15078366	87.69518707	82.60954492	77.86666106	73.44147547
180910A00033	9/10/2018	3.43	9/8/2028	105.92845	103.8847371	101.89113	99.94608178	98.04810125	96.19575363	94.38765811	92.62248541	90.8989554
180912A00011	9/12/2018	3.41	9/11/2026	100.10911	100.0785325	100.0479894	100.0174803	99.98700535	99.95656439	99.92615738	99.89578426	99.86544497
180913A00012	9/13/2018	3.31	9/13/2033	109.9818	106.1794573	102.5685584	99.1375791	95.87577583	92.77313072	89.82029783	87.00855334	84.32974988
180913A00033	9/13/2018	3.31	9/13/2033	109.9818	106.1794573	102.5685584	99.1375791	95.87577583	92.77313072	89.82029783	87.00855334	84.32974988
180914A00013	9/14/2018	3.48	9/14/2028	106.07863	104.0167845	102.0057419	100.0439201	98.12979732	96.26191006	94.43885029	92.65926292	90.92184343
180914A00029	9/14/2018	3.48	9/14/2028	106.07863	104.0167845	102.0057419	100.0439201	98.12979732	96.26191006	94.43885029	92.65926292	90.92184343
180914A00049	9/14/2018	3.37	9/14/2033	110.21182	106.401489	102.7830112	99.3448332	96.07618836	92.96703755	90.00801494	87.19037815	84.50596252
180920A00014	9/20/2018	3.59	9/20/2028	106.35502	104.2736794	102.2438678	100.2639705	98.33243425	96.44776579	94.60852886	92.8133417	91.06087446
180925A00013	9/25/2018	3.41	9/25/2028	103.28724	102.1805505	101.0960009	100.0329513	98.99078892	97.96892356	96.96678718	95.98383263	95.01953269
180925A00116	9/25/2018	3.28	9/25/2028	103.20872	102.1020038	101.0174415	99.95439565	98.91225239	97.89042084	96.88833213	95.90543839	94.94121171
181004A00029	10/4/2018	3.7	10/4/2028	106.70225	104.5788318	102.5086045	100.4898733	98.52101132	96.60045604	94.7267056	92.89831616	91.11389919
181010A00025	10/10/2018	3.48	10/10/2030	106.53048	104.3161323	102.1733652	100.0992711	98.09108095	96.14615758	94.26198896	92.4361811	90.66645175
181029A00051	2/5/2019	3.69	2/5/2029	107.69598	105.2254785	102.8248533	100.4917348	98.22384609	96.01900072	93.87509871	91.79012251	89.76213324
181029A00097	10/29/2018	3.53	10/27/2028	106.18678	104.1177524	102.1020136	100.1377803	98.22334753	96.35708148	94.53741634	92.76285061	91.03194389
181031A00070	3/1/2019	3.77	3/1/2029	108.11189	105.5656133	103.0932608	100.6922535	98.36011898	96.0944861	93.89308022	91.75371864	89.67430624
181109A00028	11/9/2018	3.72	11/9/2026	100.73322	100.5383891	100.344325	100.1510211	99.95847308	99.76667631	99.57562637	99.38531884	99.19574936
181109A00029	11/9/2018	3.72	11/9/2026	100.73322	100.5383891	100.344325	100.1510211	99.95847308	99.76667631	99.57562637	99.38531884	99.19574936
181211A00042	12/11/2018	3.7	12/11/2028	99.997338	99.99462741	99.99191805	99.74323742	98.24557718	96.34120518	94.42136756	92.54952755	90.72601358
181214A00030	12/14/2018	3.47	12/14/2033	117.20696	110.4268685	104.1184236	98.24559227	92.7752894	87.67712507	82.9231716	78.48775168	74.34724572
181218A00040	12/18/2018	3.23	6/18/2030	105.40468	103.3838604	101.424163	99.5232402	97.67884781	95.88884438	94.15118555	92.46391896	90.82517947
181220A00041	12/20/2018	3.36	12/18/2026	100.99852	100.6952866	100.3938868	100.0943027	99.79651787	99.500516	99.20628105	98.91379713	98.62304857
181226A00030	12/26/2018	2.91	12/26/2028	103.0968	101.8657831	100.661035	99.48176817	98.32722703	97.19668494	96.08944297	95.0048286	93.94219443
181227A00028	12/27/2018	3.46	12/27/2028	106.83272	104.4807276	102.192601	99.96624165	97.79963546	95.69084641	93.63801295	91.6393446	89.69311882
190102A00015	1/2/2019	2.97	1/3/2034	108.73708	104.9388252	101.3364098	97.91772275	94.67149611	91.58724437	88.65520436	85.86628049	83.21199438
190102A00020	1/2/2019	2.97	1/3/2034	108.73708	104.9388252	101.3364098	97.91772275	94.67149611	91.58724437	88.65520436	85.8662805	83.21199438
190102A00022	1/2/2019	2.97	1/3/2034	108.73708	104.9388252	101.3364098	97.91772275	94.67149611	91.58724437	88.65520436	85.8662805	83.21199438
190102A00024	1/2/2019	2.97	1/3/2034	108.73708	104.9388252	101.3364098	97.91772275	94.67149611	91.58724437	88.65520436	85.8662805	83.21199438
190102A00050	1/2/2019	3.38	1/3/2034	118.68159	111.1425222	104.1483235	97.65658255	91.62839682	86.02806719	80.82281902	75.98254885	71.47959432
190104A00033	1/4/2019	3.37	1/31/2029	106.87	104.4244303	102.0477081	99.73750522	97.4915904	95.3078206	93.18413694	91.11856087	89.1091905

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190104A00034	1/4/2019	3.18	1/4/2029	105.44017	103.3441872	101.304991	99.32068695	97.38945591	95.5095508	93.67929316	91.89706994	90.16133058
190104A00038	1/4/2019	3.25	1/4/2029	106.28193	103.9537208	101.6904858	99.49003226	97.35025486	95.26913182	93.24472107	91.27515659	89.35864492
190111A00026	1/11/2019	3.48	1/11/2034	119.45266	111.8655693	104.8277224	98.29627933	92.23194972	86.59868606	81.36340065	76.49570867	71.96769472
190111A00040	1/11/2019	3.74	1/11/2034	100.0026	99.9998508	99.92272671	98.27363103	94.84523227	90.78936333	86.69863059	82.82416086	79.18852991
190118A00006	1/18/2019	3.14	1/18/2034	109.70939	105.7463734	101.9909766	98.43023302	95.05208659	91.84532376	88.79950885	85.90492466	83.15251806
190122A00045	1/22/2019	3.17	1/22/2027	101.26289	100.861735	100.4637677	100.06895	99.67724435	99.28861405	98.90302284	98.52043505	98.14081557
190122A00046	1/22/2019	3.29	1/22/2029	106.75989	104.3365766	101.9809227	99.69066299	97.46362217	95.29771014	93.19091817	91.14131524	89.14704451
190129A00073	1/29/2019	3.11	1/29/2029	103.3783	102.1028061	100.8551089	99.63437212	98.43978794	97.27057962	96.12600004	95.00533033	93.90787852
190131A00013	1/31/2019	3.48	1/31/2034	117.22595	110.2966952	103.8577138	97.8709337	92.30145276	87.11725808	82.28897174	77.78962052	73.59442672
190131A00019	1/31/2019	3.44	1/30/2034	119.26251	111.6337549	104.5609157	98.00034714	91.91204865	86.25934214	81.00858027	76.12888164	71.59189039
190131A00023	1/31/2019	3.02	1/30/2034	109.23064	105.2845504	101.5452321	97.99976633	94.63614358	91.44319409	88.41052309	85.52845168	82.78796259
190204A00054	2/4/2019	3.98	2/6/2034	100.32867	100.2570775	100.1115721	98.63674926	95.19494195	90.83490955	86.30336689	81.9888322	77.95398056
190205A00017	2/5/2019	3.36	2/5/2029	106.62634	104.2195504	101.8818936	99.61096107	97.40444646	95.26013817	93.17591474	91.14974052	89.17966162
190205A00020	2/5/2019	3.32	2/5/2029	106.65103	104.2418264	101.9018702	99.62874644	97.42014386	95.27384589	93.18772644	91.15974545	89.18794489
190205A00021	2/5/2019	3.32	2/5/2029	106.65103	104.2418264	101.9018702	99.62874644	97.42014386	95.27384589	93.18772644	91.15974545	89.18794489
190205A00022	2/5/2019	3.32	2/5/2029	106.65103	104.2418264	101.9018702	99.62874644	97.42014386	95.27384589	93.18772644	91.15974545	89.18794489
190205A00023	2/5/2019	3.32	2/5/2029	106.65103	104.2418264	101.9018702	99.62874644	97.42014386	95.27384589	93.18772644	91.15974545	89.18794489
190222A00023	2/22/2019	3.66	2/22/2034	100.00241	99.99966285	99.75964527	97.36087487	93.23050872	88.45528966	83.68752999	79.20063968	75.01641492
190225A00026	2/25/2019	3.43	2/27/2034	119.36478	111.6534973	104.5098775	97.88889778	91.74932966	86.05340507	80.76650909	75.85690145	71.2954641
190301A00012	3/1/2019	3.41	3/1/2029	107.20451	104.6697973	102.2087558	99.8188098	97.49749431	95.24244551	93.05139579	90.92216918	88.85267706
190301A00015	3/1/2019	3.86	3/1/2034	100.22992	100.2270843	100.0480836	98.07447347	94.22095304	89.54301465	84.76147895	80.23589028	76.01467614
190305A00015	3/5/2019	3.32	3/5/2029	106.72298	104.2408004	101.8314972	99.49247269	97.22123553	95.01539991	92.87268031	90.79088653	88.76791903
190308A00016	3/8/2019	3.18	3/8/2034	114.99548	108.4373532	102.3383442	96.66281797	91.37812117	86.45431466	81.86393311	77.58176711	73.58466566
190308A00026	3/8/2019	3.18	3/8/2034	114.99548	108.4373532	102.3383442	96.66281797	91.37812117	86.45431466	81.86393311	77.5817671	73.58466566
190315A00017	3/15/2019	2.88	3/15/2034	108.83558	104.8201432	101.0191548	97.41898236	94.00696503	90.77134156	87.70118009	84.78631391	82.01728257
190315A00019	3/15/2019	2.88	3/15/2034	108.83558	104.8201432	101.0191548	97.41898236	94.00696503	90.77134155	87.70118009	84.78631391	82.01728257
190315A00023	3/15/2019	2.88	3/15/2034	108.83558	104.8201432	101.0191548	97.41898236	94.00696503	90.77134155	87.70118009	84.78631391	82.01728257
190315A00029	3/15/2019	2.88	3/15/2034	108.83558	104.8201432	101.0191548	97.41898236	94.00696503	90.77134156	87.70118009	84.78631391	82.01728257
190327A00030	3/27/2019	2.9	3/27/2036	110.09658	105.2389416	100.6927923	96.4344695	92.44231442	88.69649139	85.17882083	81.87262862	78.76261017
190402A00004	4/2/2019	2.9	4/2/2029	106.26661	103.6553569	101.1219315	98.66353615	96.27749547	93.96124775	91.71233917	89.52841845	87.40723179
190402A00005	4/2/2019	2.77	4/2/2032	108.39248	104.4009331	100.6073693	97.0002754	93.56888519	90.30312899	87.19358421	84.23142961	81.4084031
190403A00010	4/3/2019	3.08	4/3/2029	106.38698	103.801614	101.294189	98.86184907	96.50186208	94.21161508	91.98860839	89.83044974	87.73484877
190403A00013	4/3/2019	3.05	4/3/2029	106.20692	103.6663817	101.2020825	98.81123295	96.49116604	94.23933129	92.05328856	89.93070243	87.86933687

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190403A00014	4/3/2019	3.05	4/3/2029	106.20692	103.6663817	101.2020825	98.81123295	96.49116604	94.23933129	92.05328856	89.93070243	87.86933687
190409A00016	4/9/2019	2.91	4/9/2029	100.25636	100.1729458	99.98652958	98.6944673	96.7568192	94.73064796	92.74958821	90.82426578	88.95285979
190409A00017	4/9/2019	3.01	4/9/2029	100.26469	100.1812734	100.0348489	98.75777877	96.7094529	94.52739346	92.38941654	90.31301502	88.29626086
190409A00019	4/9/2019	2.91	4/9/2029	106.33713	103.7057859	101.1532947	98.67680752	96.27359746	93.94105426	91.67667844	89.47807578	87.34295208
190430A00020	4/30/2019	3.41	4/28/2034	100.00179	99.99907064	99.33310643	96.23727074	91.67609172	86.67720662	81.79893509	77.23470657	72.98547796
190501A00015	5/1/2019	2.78	5/1/2029	103.24157	101.8041377	100.4006937	99.0301561	97.69148355	96.38367615	95.10577353	93.85685292	92.6360274
190506A00026	5/6/2019	3.03	5/4/2029	106.43351	103.7699007	101.1886458	98.6866559	96.26098339	93.90881217	91.62745065	89.4143252	87.26697404
190515A00035	5/15/2019	2.82	2/15/2029	105.57852	103.1250189	100.7429083	98.42967863	96.18292252	94.00033258	91.87969658	89.81889285	87.81588589
190520A00018	5/20/2019	3.7	5/20/2044	99.997534	99.97250857	98.70521181	94.63212087	89.08188893	83.17388337	77.56190898	72.46309139	67.86795531
190530A00044	5/30/2019	2.85	5/30/2034	100.25136	100.1628769	99.34767313	96.86503085	93.69960222	90.45302425	87.33401935	84.373826	81.56447539
190531A00037	5/31/2019	2.61	5/31/2029	105.82331	103.0595782	100.3822113	97.78793762	95.27363826	92.83633521	90.4731839	88.18146598	85.95858273
190531A00038	5/31/2019	2.82	5/31/2034	115.2108	107.4150521	100.2131352	93.55648071	87.40074329	81.70541194	76.43345899	71.55102298	67.0271221
190605A00023	6/5/2019	2.64	6/5/2029	105.66756	102.9399072	100.2989605	97.74148795	95.26440057	92.86474066	90.53967557	88.2864917	86.1025888
190605A00024	6/5/2019	2.64	6/5/2029	105.66756	102.9399072	100.2989605	97.74148795	95.26440057	92.86474066	90.53967557	88.2864917	86.1025888
190605A00025	6/5/2019	2.64	6/5/2029	105.66756	102.9399072	100.2989605	97.74148795	95.26440057	92.86474066	90.53967557	88.2864917	86.1025888
190605A00027	6/5/2019	2.64	6/5/2029	105.66756	102.9399072	100.2989605	97.74148795	95.26440057	92.86474066	90.53967557	88.2864917	86.1025888
190606A00028	6/6/2019	2.74	6/6/2029	106.04898	103.2695014	100.5772355	97.9689001	95.44135664	92.99160639	90.61678326	88.31414682	86.08107581
190606A00029	6/6/2019	2.96	6/6/2034	115.82562	108.0122783	100.7939615	94.12200665	87.95197655	82.2432747	76.95879403	72.06459973	67.52964238
190625A00023	6/25/2019	2.47	6/25/2027	101.77692	100.9512963	100.1390397	99.33982918	98.55335224	97.77930632	97.01739836	96.26734448	95.52886956
190628A00007	6/28/2019	2.28	6/28/2034	106.40838	102.4693119	98.74384718	95.21815147	91.87939771	88.71568794	85.71597938	82.87001692	80.1682713
190702A00068	7/2/2019	2.69	7/1/2039	115.13282	105.2573945	96.45325529	88.5927802	81.56446935	75.27081433	69.62646058	64.55662074	59.99570314
190702A00071	7/2/2019	2.69	7/1/2039	115.13282	105.2573945	96.45325529	88.5927802	81.56446935	75.27081433	69.62646058	64.55662074	59.99570314
190708A00028	7/8/2019	2.57	7/2/2029	105.59464	102.8019266	100.100098	97.48568744	94.95538268	92.50601583	90.13455633	87.83810411	85.61388324
190708A00029	7/8/2019	2.57	7/2/2029	105.59464	102.8019266	100.100098	97.48568744	94.95538268	92.50601583	90.13455633	87.83810411	85.61388324
190708A00030	7/8/2019	2.57	7/2/2029	105.59464	102.8019266	100.100098	97.48568744	94.95538268	92.50601583	90.13455633	87.83810411	85.61388324
190708A00032	7/8/2019	2.58	7/2/2029	105.4815	102.6935192	99.99621492	97.38613098	94.85996459	92.41455687	90.04688575	87.75405921	85.53330894
190712A00016	7/12/2019	2.39	7/12/2029	102.89519	101.3775978	99.89743678	98.45347753	97.0445416	95.66949824	94.32726211	93.01679103	91.73708396
190718A00012	7/18/2019	2.55	7/18/2029	105.3307	102.646028	100.0484837	97.53472797	95.10156578	92.74594305	90.46493952	88.25576206	86.11573838
190724A00021	7/24/2019	2.33	7/23/2027	101.85346	100.9503481	100.0632204	99.19165137	98.33523428	97.49357649	96.66629879	95.85303487	95.05343081
190724A00024	7/24/2019	2.49	7/24/2029	105.75464	102.8469702	100.0345591	97.31377633	94.68115376	92.13337357	89.66726113	87.27977791	84.96801486
190807A00041	8/7/2019	2.27	8/7/2034	100.20302	99.87495272	97.88518288	94.7749539	91.39485519	88.10306571	84.97762408	82.01730203	79.21182364
190807A00044	8/7/2019	2.27	8/7/2034	100.20302	99.87495272	97.88518288	94.7749539	91.39485519	88.10306571	84.97762408	82.01730203	79.21182364
190809A00020	8/9/2019	2.44	8/9/2034	112.50096	104.6332594	97.3806642	90.69176129	84.51968418	78.82169011	73.5587779	68.69534306	64.19886625

Classification | Internal

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Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190809A00021	8/9/2019	2.12	8/9/2029	104.73257	101.7981102	98.96123557	96.21817896	93.5653375	90.99926705	88.51667426	86.1144091	83.78945778
190813A00051	8/13/2019	2.19	8/13/2029	104.66358	101.790182	99.01343969	96.32953617	93.73483187	91.22585205	88.79927827	86.45194039	84.18080895
190813A00052	8/13/2019	2.24	8/13/2029	104.66433	101.7934812	99.01913481	96.33748497	93.74489995	91.23791243	88.81321096	86.46763196	84.19815216
190814A00003	8/14/2019	2.01	8/14/2029	104.42325	101.4803462	98.63577276	95.8857112	93.22651538	90.6547006	88.16693549	85.76003433	83.43094982
190819A00030	8/19/2019	2.01	8/20/2029	104.44321	101.484352	98.62485903	95.86085466	93.18863583	90.60466439	88.10555873	85.6880859	83.34915418
190820A00021	8/20/2019	2.13	8/20/2029	104.62222	101.6648906	98.80675865	96.04396127	93.37280474	90.7897597	88.29145278	85.87465882	83.53629339
190823A00009	8/23/2019	1.8	8/23/2029	102.11318	100.5770572	99.07953608	97.61933315	96.1952155	94.80600065	93.45055412	92.12778705	90.83665401
190826A00018	8/26/2019	1.9	8/27/2029	104.13511	101.1626502	98.29064269	95.51514686	92.8323967	90.23879498	87.73090467	85.30544082	82.95926287
190826A00032	8/26/2019	1.72	8/24/2029	102.00385	100.4559148	98.94700965	97.47583384	96.04113865	94.64172653	93.27644856	91.94420207	90.64392845
190826A00060	8/26/2019	2.02	8/26/2027	101.64901	100.6553691	99.68108264	98.72559186	97.78835693	96.86885854	95.96659689	95.08109083	94.21187693
190826A00063	8/26/2019	2.05	8/28/2028	103.06519	101.0810019	99.14509747	97.25599808	95.41228352	93.6125866	91.85559075	90.14002774	88.4646756
190826A00065	8/26/2019	2.09	8/28/2029	104.52964	101.5528597	98.67662147	95.89698022	93.21016727	90.61258289	88.10078764	85.67149422	83.3215599
190827A00044	8/27/2019	1.9	8/27/2029	100.17218	100.0515296	99.13956211	97.74215032	96.30804458	94.90455711	93.5352309	92.1990387	90.89491773
190828A00015	8/28/2019	2.04	8/28/2029	104.37902	101.4045149	98.53049935	95.75302527	93.06832589	90.47280321	87.96301948	85.53568903	83.18767067
190828A00019	8/28/2019	2	3/28/2028	102.38546	100.8160972	99.27839218	97.77145916	96.29444173	94.84651497	93.42688396	92.03478246	90.66947155
190828A00020	8/28/2019	1.95	5/28/2027	101.23982	100.4929516	99.75706788	99.03192883	98.31730045	97.61295552	96.91867332	96.23423944	95.55944548
190829A00039	8/29/2019	1.85	8/29/2034	104.87173	100.8002828	96.95663928	93.32567321	89.89338451	86.64680871	83.57393305	80.66361996	77.90553713
190905A00019	9/5/2019	2.08	9/5/2029	104.41606	101.494925	98.6734762	95.94771511	93.31383248	90.76819482	88.30733506	85.92794384	83.62686127
190905A00021	9/5/2019	2.08	9/5/2029	104.41606	101.494925	98.6734762	95.94771511	93.31383248	90.76819482	88.30733506	85.92794384	83.62686127
190905A00023	9/5/2019	2.08	9/5/2029	104.41606	101.494925	98.6734762	95.94771511	93.31383248	90.76819482	88.30733506	85.92794384	83.62686127
190905A00024	9/5/2019	2.08	9/5/2029	104.41606	101.494925	98.6734762	95.94771511	93.31383248	90.76819482	88.30733506	85.92794384	83.62686127
190905A00025	9/5/2019	2.08	9/5/2029	104.41606	101.494925	98.6734762	95.94771511	93.31383248	90.76819482	88.30733506	85.92794384	83.62686127
190910A00044	9/10/2019	2.02	9/10/2026	100.2353	100.124452	100.0138628	99.90353244	99.79345994	99.68364437	99.5740848	99.46478029	99.3557299
190911A00016	9/11/2019	1.9	9/11/2029	102.34144	100.7481558	99.1958085	97.68301626	96.20845187	94.77084294	93.3689693	92.00166035	90.6677927
190923A00012	9/23/2019	2.43	9/25/2034	112.56138	104.573721	97.21940533	90.44475988	84.20092345	78.44339399	73.13161878	68.22862525	63.70068796
190923A00020	9/23/2019	2.05	9/24/2029	104.69443	101.6381948	98.68717113	95.83714314	93.08408939	90.42417312	87.85373255	85.36927176	82.96745211
190925A00009	9/25/2019	2	9/25/2026	100.31615	100.1638739	100.0120651	99.86072604	99.70985444	99.55944814	99.40950497	99.26002278	99.11099943
190926A00002	9/30/2019	2.01	9/29/2034	105.58411	101.4444165	97.53844304	93.85054207	90.36623725	87.07213156	83.95581923	81.00580537	78.21143275
190926A00015	9/26/2019	2.32	11/26/2030	107.12876	102.9018966	98.86588689	95.01105033	91.32825539	87.8088851	84.44480472	81.22833167	78.15220757
190926A00016	9/26/2019	2.28	5/24/2030	106.22424	102.5040018	98.93432197	95.50824636	92.21918319	89.06088468	86.02742672	83.1131899	80.31284177
190926A00017	9/26/2019	2.23	9/26/2029	105.07253	102.0094666	99.05184423	96.19543242	93.43619965	90.77029974	88.19406204	85.70398229	83.29671397
190930A00075	9/30/2019	2.19	9/29/2027	101.94218	100.8551893	99.79129671	98.74977031	97.72991071	96.73104738	95.75253721	94.79376313	93.85413276
190930A00077	9/30/2019	2.23	9/28/2029	105.08097	102.0123771	99.04954862	96.18823955	93.42440047	90.75416839	88.17385693	85.67994706	83.26907843

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190930A00079	9/30/2019	2.04	10/1/2029	100.18385	100.0788684	99.29351997	97.88880739	96.4182317	94.97626713	93.57001126	92.19846769	90.86050601
190930A00083	9/30/2019	2.04	10/1/2029	100.18385	100.0788684	99.29351997	97.88880739	96.4182317	94.97626713	93.57001126	92.19846769	90.86050601
191004A00001	10/4/2019	2.47	10/4/2034	112.41241	104.4305389	97.08245978	90.31437831	84.07732902	78.32672215	73.02193159	68.12592368	63.60492242
191004A00002	10/4/2019	2.08	10/4/2029	104.63789	101.5603884	98.5894469	95.72076623	92.95024883	90.27398675	87.68825166	85.18948536	82.7742909
191004A00003	10/4/2019	1.89	10/5/2026	100.19303	100.0958694	99.99890683	99.90214051	99.80556975	99.70919396	99.61301252	99.51702481	99.42123022
191004A00017	10/4/2019	2.02	10/4/2029	104.32745	101.3381512	98.45289937	95.66743391	92.97769807	90.37982711	87.87013777	85.44511843	83.1014199
191004A00019	10/4/2019	2.02	10/4/2029	104.32745	101.3381512	98.45289937	95.66743391	92.97769807	90.37982711	87.87013777	85.44511843	83.1014199
191004A00022	10/4/2019	2.02	10/4/2029	104.32745	101.3381512	98.45289937	95.66743391	92.97769807	90.37982711	87.87013777	85.44511843	83.1014199
191004A00023	10/4/2019	2.02	10/4/2029	104.32745	101.3381512	98.45289937	95.66743391	92.97769807	90.37982711	87.87013777	85.44511843	83.1014199
191004A00032	10/4/2019	2.01	1/3/2028	102.06619	100.7291374	99.415822	98.12566879	96.85811856	95.61262967	94.38867735	93.18575303	92.00336374
191007A00012	10/7/2019	2	10/5/2029	100.1755	100.05586	99.13503272	97.67881181	96.1744301	94.70216475	93.26704299	91.86795508	90.50371204
191007A00013	10/7/2019	2	10/5/2029	100.1755	100.05586	99.13503272	97.67881181	96.1744301	94.70216475	93.267043	91.86795508	90.50371204
191007A00029	10/7/2019	1.88	10/9/2029	104.21763	101.1291946	98.14821365	95.27033176	92.49139842	89.80745631	87.21473092	84.70962087	82.28868882
191008A00007	10/8/2019	1.67	10/9/2029	102.01291	100.3838301	98.79741817	97.25220463	95.74678665	94.27982007	92.85001645	91.45614036	90.09700679
191008A00014	10/8/2019	1.85	10/8/2026	100.36393	100.1727469	99.98230085	99.7925894	99.60360822	99.41535304	99.22781963	99.04100379	98.85490135
191011A00027	10/11/2019	1.84	10/11/2029	102.296	100.662196	99.07118916	97.52150721	96.0117427	94.54054704	93.10662758	91.70874487	90.34571003
191015A00025	10/15/2019	2.01	10/15/2029	102.48059	100.8450212	99.25227348	97.70087286	96.18941177	94.71654146	93.2809691	91.88145504	90.51681021
191017A00022	10/17/2019	2.25	7/17/2028	103.29061	101.4146808	99.58199763	97.7913067	96.0414017	94.33111873	92.6593345	91.02496466	89.42696218
191017A00026	10/17/2019	2.3	7/17/2029	104.99589	102.1217028	99.34111255	96.6505817	94.04672319	91.52629588	89.08619743	86.72345763	84.43523197
191021A00021	10/21/2019	2.22	12/21/2027	102.28806	100.9817035	99.70114999	98.44565369	97.21449458	96.00698038	94.82244531	93.66024871	92.51977392
191025A00009	10/25/2019	2.26	5/25/2029	104.6621	101.9340469	99.29088418	96.72941425	94.24658644	91.83948705	89.50533207	87.24146033	85.04532703
191025A00010	10/25/2019	2.24	7/25/2028	103.3056	101.4084438	99.55547039	97.7453925	95.97696504	94.24898725	92.56030073	90.90978768	89.29636918
191028A00015	10/28/2019	2.49	10/27/2034	100.22135	100.0508062	98.41782351	95.41925984	92.00954934	88.64244417	85.44012267	82.40959666	79.54035422
191031A00033	10/31/2019	2.2	5/31/2028	102.98853	101.2422996	99.53390822	97.86218742	96.22602194	94.62434222	93.056122	91.52037608	90.01615827
191031A00036	10/31/2019	2.9	10/31/2039	100.2505	99.90639331	97.5376625	93.35230554	88.46752568	83.63116042	79.11667888	74.95845728	71.12725597
191031A00037	10/31/2019	2.59	10/30/2034	100.22467	100.0646334	98.52824628	95.57116512	92.17447764	88.8080963	85.60414946	82.57181634	79.70070808
191101A00004	11/1/2019	1.91	11/1/2029	104.03935	101.1513313	98.3640316	95.67328185	93.07511501	90.5657549	88.14160547	85.79924089	83.53539616
191101A00005	11/1/2019	1.83	11/2/2026	100.49135	100.2337435	99.97746046	99.72249036	99.46882311	99.21644872	98.9653573	98.71553907	98.46698435
191104A00022	11/4/2019	2.17	8/4/2027	101.70733	100.7730433	99.85586625	98.95533482	98.07099897	97.20242481	96.3491938	95.51090214	94.68716005
191104A00023	11/4/2019	2.24	8/4/2028	103.34774	101.4238199	99.54528762	97.71080134	95.91906586	94.16883271	92.45889812	90.78810107	89.1553215
191104A00024	11/4/2019	2.26	8/3/2029	104.94561	102.0277902	99.2063925	96.47771428	93.83821693	91.28451674	88.81337718	86.42170164	84.1065266
191104A00025	11/4/2019	2.33	8/2/2030	106.69799	102.7847881	99.03718016	95.44730327	92.00771229	88.71135212	85.55153513	82.5219201	79.61649245
191105A00007	11/5/2019	1.98	11/5/2026	100.38452	100.2011209	100.0183992	99.83635083	99.65497221	99.47425957	99.29420919	99.1148174	98.93608055

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
191105A00012	11/5/2019	2.07	11/3/2034	105.92549	101.6917953	97.7013414	93.93757408	90.38520036	87.03008477	83.85915358	80.86030748	78.02234214
191106A00022	11/6/2019	2.34	1/2/2030	105.829	102.4950821	99.28398168	96.19054691	93.20987149	90.33727904	87.56831109	84.89871583	82.32443744
191108A00013	11/8/2019	2.25	11/8/2029	105.50068	102.3128979	99.2381206	96.27167287	93.40910207	90.64616819	87.978832	85.40324415	82.91573483
191108A00014	11/8/2019	2.25	11/8/2029	105.50068	102.3128979	99.2381206	96.27167287	93.40910207	90.64616819	87.978832	85.40324415	82.91573483
191112A00022	11/12/2019	2.36	11/13/2029	105.52232	102.4140739	99.41691041	96.52620743	93.73756076	91.04677607	88.44985735	85.94299624	83.52256197
191112A00023	11/12/2019	2.36	11/13/2029	105.52232	102.4140739	99.41691041	96.52620743	93.73756076	91.04677607	88.44985735	85.94299624	83.52256197
191113A00013	11/13/2019	2.17	11/13/2026	100.62364	100.3357753	100.0495724	99.76501688	99.48209432	99.20079061	98.92109177	98.64298399	98.36645361
191115A00028	11/15/2019	2.34	9/28/2029	105.42164	102.3477543	99.37976532	96.51342711	93.74468584	91.0696743	88.48470207	85.98624622	83.57094267
191115A00029	11/15/2019	2.07	11/15/2029	102.6134	100.9522318	99.33520198	97.76077609	96.22748438	94.73391932	93.27873248	91.86063153	90.4783775
191115A00030	11/15/2019	2.35	11/9/2029	105.6321	102.4442425	99.36934776	96.40274485	93.53998334	90.77682525	88.10923336	85.5333602	83.04553777
191120A00005	11/20/2019	2.63	11/20/2034	113.83836	105.6840327	98.18475593	91.284239	84.93131626	79.07945299	73.68630331	68.71331255	64.12535928
191120A00006	11/20/2019	2.67	11/20/2035	115.29182	106.1762525	97.86978245	90.2959121	83.385762	77.07727661	71.31451522	66.04701991	61.2292519
191120A00024	11/20/2019	2.23	11/16/2029	105.27582	102.0748693	98.98797252	96.01038072	93.13757719	90.36526223	87.68934107	85.10591257	82.61125868
191121A00009	11/21/2019	2.55	11/21/2036	115.605	105.5579376	96.4890146	88.29721427	80.89245977	74.19437853	68.13121062	62.63884492	57.65996775
191121A00010	11/21/2019	2.59	11/20/2037	116.3824	105.4361501	95.64541574	86.88111529	79.02924351	71.98903602	65.67136911	59.99736033	54.89714358
191121A00034	11/21/2019	2.28	11/2/2029	105.37725	102.2123174	99.15901906	96.21275489	93.36914876	90.62403208	87.9734325	85.41356329	82.94081331
191122A00003	11/22/2019	2.32	11/22/2039	110.55364	101.8494409	94.05485054	87.06323692	80.7813808	75.12769763	70.03070646	65.42770924	61.26365038
191122A00018	11/26/2019	3.11	11/22/2039	122.35501	109.443466	98.0894081	88.09391636	79.28453889	71.51164663	64.64530406	58.57258299	53.19525494
191122A00020	11/26/2019	3.2	11/23/2037	122.3199	111.0889564	101.0327624	92.02073077	83.93747609	76.68097192	70.16093978	64.29743998	59.01963789
191122A00021	11/26/2019	3.4	11/22/2038	125.23299	112.9816209	102.1053637	92.44025274	83.84275766	76.18713525	69.36313922	63.27403535	57.83487996
191125A00036	11/25/2019	2.29	11/23/2029	105.49988	102.2764538	99.16842329	96.17095679	93.27946249	90.48957047	87.79712032	85.1981495	82.68888251
191126A00026	11/26/2019	1.91	11/25/2026	100.47719	100.2382338	100.0004159	99.76373243	99.52817513	99.29373595	99.06040693	98.82818016	98.59704782
191203A00009	12/3/2019	2.21	12/3/2029	105.11934	101.9711066	98.9371157	96.01260544	93.19304024	90.47409657	87.85165184	85.321774	82.88071173
191203A00010	12/3/2019	2.21	12/3/2029	105.11934	101.9711066	98.9371157	96.01260544	93.19304024	90.47409657	87.85165184	85.321774	82.88071173
191203A00011	12/3/2019	2.21	12/3/2029	105.11934	101.9711066	98.9371157	96.01260544	93.19304024	90.47409657	87.85165184	85.321774	82.88071173
191206A00005	12/6/2019	2.18	12/7/2026	100.7614	100.4047441	100.0506218	99.69900802	99.3498761	99.00319973	98.65895297	98.31711023	97.97764631
191206A00008	12/6/2019	2.44	12/6/2030	107.68083	103.4160633	99.34480805	95.45722093	91.74401814	88.19643874	84.80621197	81.5655268	78.46700362
191206A00009	12/6/2019	2.87	12/4/2037	118.75273	107.6864104	97.78597574	88.92119549	80.97705721	73.85191425	67.45586912	61.70935972	56.54192224
191206A00013	12/6/2019	3.05	12/6/2044	130.38226	112.8991529	98.16243297	85.71447895	75.17676418	66.23579045	58.63158609	52.14829005	46.60643498
191209A00005	12/9/2019	2.22	12/10/2029	104.90088	101.9134603	99.03300459	96.25507451	93.57543792	90.99006075	88.49509663	86.08687709	83.76190237
191220A00001	12/20/2019	2.62	12/19/2031	110.11134	104.7975419	99.77455531	95.0249437	90.53240679	86.28169946	82.25855794	78.44963163	74.84241994
191220A00002	12/20/2019	3.02	12/20/2038	120.80734	108.7482308	98.058108	88.57238509	80.14711852	72.6563202	65.98963406	60.05032344	54.7535266
191220A00029	12/20/2019	2.57	12/19/2031	100.223	100.1328236	99.35312649	97.34819152	94.98653688	92.62690197	90.34865621	88.15628065	86.04592494

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
191223A00055	12/23/2019	2.46	12/7/2029	106.11683	102.8461322	99.69360827	96.65430088	93.72348912	90.89667961	88.16959384	85.53815637	82.99848373
191223A00056	12/23/2019	2.46	12/14/2029	106.14789	102.8583462	99.6882654	96.63263965	93.68669956	90.84590352	88.10592536	85.46264268	82.91212593
191224A00002	12/24/2019	2.17	12/24/2029	102.87502	101.1498253	99.47154762	97.83852762	96.24917784	94.70197874	93.19547529	91.72827375	90.29903861
191226A00019	12/26/2019	2.4	12/22/2028	104.32429	102.0153556	99.76897318	97.58307529	95.45567791	93.38487525	91.36883605	89.40580009	87.49407499
191226A00020	12/26/2019	2.44	12/21/2029	106.11242	102.8051314	99.61857087	96.54768132	93.58764501	90.73387236	87.98198976	85.32782811	82.76741198
200103A00002	1/3/2020	2.07	1/3/2030	104.6964	101.6593986	98.73310418	95.91283595	93.1941383	90.57276807	88.04468323	85.60603215	83.25314361
200108A00009	1/8/2020	2.4	1/8/2035	99.998944	99.832464	97.85118359	94.57722874	90.96805276	87.44324349	84.10685028	80.96097686	77.99303334
200108A00040	1/8/2020	2.52	1/8/2030	100.21883	100.1181004	99.18344068	96.93122414	94.28199125	91.63591928	89.07750745	86.60973719	84.22893084
200109A00006	1/9/2020	1.95	1/9/2030	102.64792	100.8846396	99.17020849	97.50287179	95.88095564	94.30285836	92.76704683	91.27205301	89.81647074
200109A00008	1/9/2020	1.95	1/9/2030	102.64792	100.8846396	99.17020849	97.5028718	95.88095564	94.30285836	92.76704683	91.27205301	89.81647074
200110A00012	1/10/2020	2.57	1/10/2035	100.223	100.0497146	98.38734036	95.32991541	91.84304295	88.39721605	85.12287265	82.02837266	79.10253658
200110A00037	1/10/2020	2.32	1/10/2030	105.61778	102.3680705	99.2395822	96.22711572	93.32572796	90.53071387	87.83759362	85.24210053	82.74016973
200110A00038	1/10/2020	2.32	1/10/2030	105.61778	102.3680705	99.2395822	96.22711572	93.32572796	90.53071387	87.83759362	85.24210053	82.74016973
200110A00039	1/10/2020	2.32	1/10/2030	105.61778	102.3680705	99.2395822	96.22711572	93.32572796	90.53071387	87.83759362	85.24210053	82.74016973
200110A00043	1/10/2020	2.32	1/10/2030	105.61778	102.3680705	99.2395822	96.22711572	93.32572796	90.53071387	87.83759362	85.24210053	82.74016973
200115A00013	1/15/2020	2.18	1/15/2030	104.50297	101.7006428	98.99807077	96.39106375	93.87563645	91.44799366	89.10452009	86.84177076	84.65646191
200115A00023	1/15/2020	2.16	1/15/2030	100.18883	100.0837679	99.26876559	97.74932878	96.1378129	94.55669867	93.01755487	91.51930166	90.06052984
200116A00012	1/16/2020	2.16	1/19/2027	100.96787	100.4934999	100.0236074	99.5581249	99.09699045	98.64014315	98.18752325	97.73907212	97.29473222
200124A00008	1/24/2020	1.92	1/22/2027	100.76282	100.3628686	99.96609306	99.57246024	99.18193275	98.79447383	98.41004732	98.02861761	97.65014966
200131A00032	1/31/2020	2.1	1/31/2030	105.12128	101.72424	98.45515729	95.30855144	92.27920329	89.36214387	86.55264105	83.84618692	81.23848595
200203A00046	2/3/2020	1.98	2/3/2040	107.00021	100.4869281	94.53827283	89.09706319	84.11250294	79.53941334	75.33756514	71.47109471	67.90799328
200204A00012	2/4/2020	1.98	2/4/2027	100.82261	100.3869138	99.9549772	99.52675242	99.10219176	98.68124834	98.26387603	97.85002953	97.43966426
200206A00027	2/6/2020	2.15	2/6/2030	105.14872	101.8503956	98.67731091	95.62399632	92.68525626	89.85615033	87.1319792	84.50827145	81.98077115
200206A00031	2/6/2020	2.15	2/6/2030	105.14872	101.8503956	98.67731091	95.62399632	92.68525626	89.85615033	87.1319792	84.50827145	81.98077115
200206A00032	2/6/2020	2.15	2/6/2030	105.14872	101.8503956	98.67731091	95.62399632	92.68525626	89.85615033	87.1319792	84.50827145	81.98077115
200206A00033	2/6/2020	2.15	2/6/2030	105.14872	101.8503956	98.67731091	95.62399632	92.68525626	89.85615033	87.1319792	84.50827145	81.98077115
200207A00017	2/7/2020	1.96	2/8/2027	100.83104	100.3843057	99.94153078	99.50266072	99.06764391	98.6364297	98.2089683	97.78521081	97.36510916
200207A00018	2/7/2020	2.14	2/7/2030	105.29039	101.870379	98.57990031	95.41337335	92.36548575	89.43118143	86.60564676	83.88429759	81.26276705
200210A00005	2/10/2020	1.77	2/10/2027	100.78049	100.3280661	99.87970525	99.43535237	98.99495381	98.55845685	98.1258097	97.69696148	97.27186222
200212A00013	2/12/2020	1.98	2/12/2027	100.96774	100.4365773	99.91102446	99.3909948	98.87640128	98.36715873	97.86318372	97.36439458	96.87071132
200220A00013	2/20/2020	2.09	12/14/2029	104.92438	101.6551005	98.50473742	95.46830299	92.54104607	89.71844262	86.99618327	84.37016173	81.8364639
200220A00014	2/20/2020	2.09	12/21/2029	104.94838	101.660477	98.4927786	95.44024532	92.49807712	89.66170135	86.92676061	84.28910131	81.74476289
200220A00026	2/20/2020	2.22	2/21/2040	108.49206	101.372254	94.89905439	89.00442999	83.62819426	78.71704028	74.22369829	70.10620232	66.32725098

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200221A00012	2/21/2020	2.14	2/21/2040	107.9127	100.8330062	94.39631163	88.53495316	83.18907762	78.30567387	73.83773489	69.74352833	65.98596075
200221A00023	2/21/2020	2.05	12/7/2029	104.76887	101.5203655	98.38944745	95.37117149	92.46083666	89.65396866	86.94630727	84.33379458	81.81256393
200221A00024	2/21/2020	2.05	12/28/2029	104.83857	101.5342841	98.35143199	95.28492884	92.32992697	89.48180636	86.73616279	84.0887965	81.53570165
200225A00017	2/25/2020	1.94	2/25/2030	104.6706	101.2098463	97.88220105	94.68183779	91.6032182	88.64107539	85.79039906	83.04642154	80.40460465
200225A00018	2/25/2020	1.94	2/25/2030	104.6706	101.2098463	97.88220105	94.68183779	91.6032182	88.64107539	85.79039906	83.04642154	80.40460465
200225A00028	2/25/2020	1.89	12/21/2029	104.28321	101.0063888	97.84946874	94.80742474	91.87546689	89.0490322	86.32377253	83.69554313	81.16039199
200225A00029	2/25/2020	1.89	12/28/2029	104.30339	101.0080676	97.83393515	94.77591684	91.82917317	88.989092	86.25127666	83.61153461	81.06586694
200225A00049	2/25/2020	1.79	2/24/2040	105.73217	99.30850456	93.43978431	88.07003439	83.14949853	78.63390087	74.48379691	70.66400586	67.14311376
200226A00009	2/26/2020	1.75	2/26/2030	104.2189	100.7577581	97.43005148	94.22993124	91.15183496	88.19047346	85.3408157	82.59807472	79.9576944
200227A00004	2/27/2020	1.65	2/27/2030	103.87109	100.4131956	97.08878383	93.8919951	90.81725971	87.85928175	85.01302402	82.27369394	79.63673028
200228A00025	2/28/2020	1.57	3/2/2027	100.72637	100.2193852	99.71748534	99.22059782	98.72864786	98.24156218	97.75926893	97.28169767	96.80877933
200228A00026	2/28/2020	2.14	2/28/2035	110.07184	101.8214356	94.25782483	87.32013252	80.953177	75.10690772	69.73590434	64.79892691	60.25851191
200228A00059	2/28/2020	1.79	2/28/2030	104.15549	100.695209	97.36843018	94.16929497	91.09223391	88.13195128	85.2834101	82.54181795	79.90261372
200228A00071	2/28/2020	1.74	12/14/2029	103.76701	100.516895	97.38518393	94.36690345	91.4573198	88.65192555	85.94642724	83.33673381	80.81894575
200228A00091	2/28/2020	1.72	12/7/2029	103.68392	100.4532849	97.33975702	94.33840881	91.4445554	88.65373789	85.96171076	83.36443021	80.85804311
200303A00012	3/3/2020	1.71	3/1/2030	103.87689	100.4189282	97.09450374	93.89775461	90.82310562	87.86525585	85.01916355	82.28003198	79.64329606
200303A00028	3/3/2020	1.54	3/4/2030	102.99076	99.8696522	96.86678201	93.97695327	91.19522578	88.51690538	85.93753016	83.45285747	81.05885177
200304A00010	3/4/2020	1.2	3/4/2027	100.57266	100.0602704	99.55309019	99.05103893	98.55403907	98.06201463	97.57489113	97.09259559	96.61505649
200304A00030	3/4/2020	1.6	12/22/2028	102.45911	100.1722502	97.94746801	95.78271639	93.67602476	91.62550023	89.62932394	87.68574764	85.79309043
200304A00032	3/4/2020	1.6	12/15/2028	102.44289	100.1745327	97.96731511	95.81920232	93.72823964	91.69255134	89.71033681	87.77986688	85.89948042
200304A00052	3/6/2020	2.11	3/8/2027	101.02685	100.5024952	99.98358444	99.47002886	98.96174579	98.45865423	97.96067482	97.46772983	96.97974309
200304A00054	3/6/2020	2.35	3/8/2027	101.15282	100.6280938	100.1088059	99.59487598	99.08622133	98.58276089	98.08441529	97.59110675	97.10275908
200305A00030	3/5/2020	1.58	3/5/2030	103.42829	99.96792734	96.64158425	93.44336095	90.36764791	87.40911233	84.56268292	81.82353552	79.18707963
200305A00032	3/5/2020	1.58	3/5/2030	103.42829	99.96792734	96.64158425	93.44336095	90.36764791	87.40911233	84.56268292	81.82353552	79.18707963
200305A00036	3/5/2020	1.36	3/5/2027	100.6264	100.1114831	99.60182237	99.09733936	98.5979554	98.10359341	97.61417791	97.12963487	96.64989179
200305A00037	3/5/2020	1.43	3/6/2028	101.42975	99.92618852	98.45236476	97.00746789	95.590719	94.20136669	92.83868584	91.50197648	90.19056267
200305A00038	3/5/2020	1.51	3/5/2029	102.42389	99.93971806	97.5283727	95.18729411	92.914032	90.70623707	88.56165616	86.47812765	84.45357713
200305A00039	3/5/2020	1.58	3/5/2030	103.42829	99.96792734	96.64158425	93.44336095	90.36764791	87.40911233	84.56268292	81.82353552	79.18707963
200306A00014	3/6/2020	1.38	3/6/2030	102.72446	99.27394586	95.95727405	92.76854842	89.70216113	86.75278124	83.91533949	81.18501385	78.55721611
200306A00021	3/6/2020	1.16	3/6/2030	100.08063	99.19202223	97.57324437	95.86992503	94.20361965	92.58365603	91.00866705	89.47704925	87.98726353
200306A00022	3/6/2020	1.2	3/8/2027	100.54918	100.0262674	99.50878644	98.99665019	98.48977605	97.98808313	97.49149222	96.99992568	96.51330748
200306A00048	3/6/2020	1.04	3/6/2035	101.50907	97.29657404	93.33461177	89.60556955	86.09321996	82.78260133	79.65991004	76.71240264	73.92830689
200306A00050	3/6/2020	0.87	3/6/2030	100.73787	98.92661937	97.16740138	95.45829866	93.79747768	92.18318575	90.61374688	89.08755785	87.60308452

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200306A00057	3/6/2020	0.92	3/8/2027	100.46119	99.86420504	99.27437429	98.69156667	98.11565681	97.54652232	96.9840437	96.42810426	95.87859
200306A00064	3/6/2020	1.2	3/8/2027	100.54918	100.0262674	99.50878644	98.99665019	98.48977605	97.98808313	97.49149222	96.99992568	96.51330748
200306A00065	3/6/2020	1.38	3/6/2030	102.72446	99.27394586	95.95727405	92.76854842	89.70216113	86.75278124	83.91533949	81.18501385	78.55721611
200306A00066	3/6/2020	1.2	3/8/2027	100.54918	100.0262674	99.50878644	98.99665019	98.48977605	97.98808313	97.49149222	96.99992568	96.51330748
200309A00007	3/9/2020	1.11	3/9/2027	100.5035	99.97798318	99.45795708	98.94333113	98.43402146	97.92994589	97.43102396	96.93717683	96.44832729
200309A00013	3/9/2020	1.1	3/8/2030	100.06742	99.10275641	97.46739743	95.76358125	94.09889597	92.48059317	90.90722521	89.37718923	87.88894723
200309A00030	3/9/2020	1.11	3/9/2027	100.5035	99.97798318	99.45795708	98.94333113	98.43402146	97.92994589	97.43102396	96.93717683	96.44832729
200309A00034	3/9/2020	0.96	3/9/2035	101.15816	96.96016426	93.01184266	89.29564547	85.79540008	82.49619544	79.38427468	76.44693755	73.67245178
200309A00038	3/9/2020	1.26	3/11/2030	102.30717	98.85122847	95.52980697	92.33695428	89.26701698	86.31462187	83.47466038	80.74227405	78.11284074
200309A00081	3/9/2020	1.18	3/8/2030	101.9407	98.64614384	95.47932641	92.43455789	89.50643464	86.68982458	83.97985186	81.37188243	78.86151054
200309A00082	3/9/2020	1.18	3/8/2030	101.9407	98.64614384	95.47932641	92.43455789	89.50643464	86.68982458	83.97985186	81.37188243	78.86151054
200309A00084	3/9/2020	1.06	3/9/2027	100.51404	99.90962113	99.31249541	98.72252901	98.13959346	97.56356333	96.99431618	96.43173247	95.87569542
200310A00005	3/10/2020	1.41	3/8/2030	102.83368	99.3761104	96.05279111	92.85780023	89.78550688	86.83055862	83.98786608	81.25258846	78.62011993
200310A00015	3/10/2020	1.37	3/11/2030	102.69694	99.23409501	95.90596719	92.70659694	89.63032399	86.67176861	83.82581597	81.08760162	78.45249768
200310A00034	3/10/2020	1.41	3/11/2030	102.83867	99.37331921	96.04275272	92.84101245	89.76243564	86.80164015	83.95350892	81.21317528	78.5760093
200310A00038	3/10/2020	1.41	3/11/2030	102.83867	99.37331921	96.04275272	92.84101245	89.76243564	86.80164015	83.95350892	81.21317528	78.5760093
200310A00040	3/10/2020	1.36	3/10/2028	101.33054	99.81724488	98.33398975	96.87995391	95.45434561	94.05640128	92.68538424	91.34058359	90.02131299
200310A00041	3/10/2020	1.39	3/12/2029	102.13243	99.63379902	97.20881315	94.85487023	92.56947776	90.35024673	88.19488662	86.10120067	84.06708137
200310A00042	3/10/2020	1.41	3/11/2030	102.83867	99.37331921	96.04275272	92.84101245	89.76243564	86.80164015	83.95350892	81.21317528	78.5760093
200310A00051	3/10/2020	1.41	3/8/2030	102.83368	99.3761104	96.05279111	92.85780023	89.78550688	86.83055862	83.98786608	81.25258846	78.62011993
200310A00073	3/12/2020	2.12	3/11/2027	101.04518	100.5125362	99.98550444	99.46399851	98.94793169	98.43721905	97.93177745	97.43152545	96.93638328
200311A00015	3/11/2020	1.26	3/11/2027	100.63892	100.0285835	99.42567488	98.83005899	98.24160375	97.66018028	97.0856628	96.51792849	95.95685745
200311A00026	3/11/2020	1.34	3/11/2030	102.44204	99.1982993	96.07962429	93.08044971	90.19549468	87.41974375	84.74843182	82.17703008	79.70123277
200311A00031	3/11/2020	1.41	12/24/2027	101.22575	99.91950924	98.63825061	97.38128477	96.1479455	94.93759105	93.74960301	92.58338524	91.43836284
200311A00055	3/11/2020	1.66	12/17/2027	101.53377	100.2423429	98.97755857	97.73860047	96.52468444	95.33505831	94.16900021	93.02581707	91.90484316
200312A00009	3/12/2020	1.46	3/12/2027	100.69578	100.1614566	99.6328003	99.10971884	98.59212428	98.07993047	97.57305307	97.07140952	96.57491891
200316A00008	3/16/2020	1.31	3/15/2030	101.41329	99.64463655	97.92573103	96.25476571	94.63001467	93.04982717	91.51262381	90.01689293	88.56118717
200316A00030	3/16/2020	1.35	3/15/2030	100.12634	99.52941949	98.00334188	96.3040783	94.62884069	92.99957668	91.41559408	89.87528291	88.37709211
200316A00032	3/16/2020	1.35	3/15/2030	100.12634	99.52941949	98.00334188	96.3040783	94.62884069	92.99957668	91.41559408	89.87528291	88.37709211
200316A00050	3/16/2020	1.54	3/16/2027	100.74967	100.2042102	99.66465279	99.1309007	98.60286049	98.0804407	97.56355181	97.05210617	96.54601802
200317A00009	3/17/2020	1.61	3/16/2035	103.76699	99.46664045	95.42181623	91.61456838	88.02835714	84.64793202	81.45922221	78.44923685	75.60597457
200318A00012	3/18/2020	1.68	3/18/2033	104.36973	100.0737896	96.01849205	92.18815622	88.56823532	85.14522631	81.90658848	78.84066879	75.93663358
200318A00015	3/18/2020	1.69	3/18/2030	100.15478	99.85939236	98.55704186	96.8998011	95.23070367	93.60617144	92.02856542	90.49622834	89.00749739

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200319A00035	3/19/2020	1.72	3/18/2033	104.54506	100.2415781	96.17914737	92.34206411	88.71575698	85.28670016	82.04233176	78.97097906	76.06179008
200323A00090	3/23/2020	1.55	3/23/2027	100.66055	100.1785128	99.70184948	99.23046649	98.76427099	98.30317239	97.84708223	97.39591415	96.94958383
200326A00029	3/26/2020	1.82	3/26/2027	100.93814	100.3646403	99.79763984	99.23703261	98.68271094	98.13456953	97.59250541	97.05641792	96.52620859
200326A00032	3/26/2020	1.49	3/26/2030	101.78537	99.95579147	98.17878268	96.45240156	94.77479504	93.14419182	91.55889816	90.0172939	88.51782873
200326A00035	3/26/2020	1.68	3/26/2030	100.14883	99.8227489	98.46456311	96.78633987	95.10570159	93.46919845	91.87812715	90.33090809	88.82598341
200326A00037	3/26/2020	1.78	3/26/2035	104.43598	100.2099675	96.23224592	92.48549471	88.95374363	85.62226173	82.47745233	79.50675744	76.69857102
200327A00043	3/27/2020	1.48	3/27/2028	101.64966	100.0873994	98.55666417	97.05657214	95.58627105	94.14493997	92.73178783	91.34605204	89.98699722
200327A00045	3/27/2020	2.24	3/27/2034	110.6069	103.1459773	96.24571568	89.8609939	83.95054819	78.47662004	73.40464153	68.70295044	64.34253219
200327A00094	3/27/2020	1.6	3/27/2030	103.22553	100.0527495	97.00173334	94.06705535	91.2435615	88.5263586	85.91079935	83.39246839	80.96716917
200330A00038	3/30/2020	1.79	3/29/2030	104.23363	100.6970993	97.29927568	94.03396451	90.89528475	87.87765028	84.97575327	82.1845486	79.4992393
200330A00045	3/30/2020	1.47	3/30/2027	100.74717	100.163323	99.58621348	99.01572933	98.45175708	97.89418581	97.34290711	96.797815	96.25880586
200330A00047	3/30/2020	1.5	3/30/2035	103.27831	98.9979213	94.97190287	91.18238398	87.61289715	84.24825884	81.07446019	78.07856781	75.24863352
200330A00058	3/30/2020	1.49	3/29/2030	102.8709	99.70306533	96.65697309	93.7271882	90.90855129	88.1961645	85.58537647	83.07176826	80.65114026
200330A00079	3/30/2020	1.51	3/30/2035	103.32268	99.04045121	95.01270318	91.2215563	87.65053601	84.28445224	81.10929011	78.11211068	75.28096064
200331A00056	3/31/2020	0.96	3/29/2030	100.88857	99.1232184	97.40763437	95.74000923	94.11861271	92.54179007	91.00795824	89.51560219	88.06327148
200402A00044	4/2/2020	1.65	4/2/2030	103.74048	100.2023483	96.80340704	93.53742432	90.39848302	87.38096362	84.47952738	81.68910059	79.00485981
200406A00014	4/6/2020	1.33	4/6/2035	102.79786	98.49264104	94.4456382	90.63855192	87.05453537	83.67806557	80.49482996	77.49162334	74.65625436
200406A00027	4/6/2020	1.31	4/5/2030	102.48726	99.31122158	96.25782592	93.32157278	90.49724163	87.77987791	85.16477765	82.64747315	80.22371948
200406A00029	4/6/2020	1.61	4/5/2030	103.46297	100.0677219	96.80610546	93.67206646	90.65986514	87.76405577	84.9794696	82.30119894	79.72458224
200406A00030	4/6/2020	1.61	4/5/2030	103.46297	100.0677219	96.80610546	93.67206646	90.65986514	87.76405577	84.9794696	82.30119894	79.72458224
200413A00009	4/13/2020	0.77	4/13/2027	100.26659	99.89449138	99.52579909	99.16046621	98.79844208	98.43967717	98.08412294	97.7317319	97.3824575
200413A00013	4/13/2020	1.19	4/12/2030	101.24481	99.38511197	97.57975534	95.82671216	94.12404134	92.46988845	90.86248115	89.30012494	87.78119922
200414A00024	4/14/2020	1.37	4/14/2027	100.76996	100.071001	99.38177865	98.70208769	98.03173089	97.37051647	96.71825786	96.07477357	95.43988698
200415A00021	4/15/2020	1.37	4/15/2027	100.72012	100.0926379	99.47295652	98.86093074	98.25641923	97.65928411	97.06939088	96.48660828	95.91080824
200415A00023	4/15/2020	1.71	4/15/2030	103.9922	100.4150209	96.97964902	93.67967937	90.50903724	87.46195643	84.53296153	81.71685149	79.0086841
200415A00024	4/15/2020	2.2	4/16/2035	110.66638	102.2780079	94.59622294	87.55766193	81.10495181	75.18611799	69.75405069	64.76602656	60.18327965
200415A00038	4/15/2020	1.37	4/15/2027	100.72012	100.0926379	99.47295652	98.86093074	98.25641923	97.65928411	97.06939088	96.48660828	95.91080824
200417A00009	4/17/2020	1.35	4/16/2027	100.70941	100.0792321	99.45692444	98.84233789	98.23532931	97.63575908	97.04349101	96.45839219	95.88033295
200421A00026	4/21/2020	1.34	4/19/2030	102.40596	99.2088709	96.13612726	93.18210593	90.3414758	87.60917979	84.98041883	82.45063695	80.01550725
200421A00032	4/21/2020	1.31	4/21/2027	100.693	100.049226	99.41366043	98.78614682	98.1665328	97.55466984	96.95041314	96.35362147	95.76415709
200423A00008	4/23/2020	1.59	4/23/2030	99.996761	99.20047338	96.72365983	93.72395968	90.71255175	87.80668392	85.01244718	82.32513433	79.74001579
200423A00009	4/23/2020	1.59	4/23/2030	99.996761	99.20047338	96.72365983	93.72395968	90.71255175	87.80668392	85.01244718	82.32513433	79.74001579
200423A00010	4/23/2020	1.59	4/23/2030	99.996761	99.20047338	96.72365983	93.72395968	90.71255175	87.80668392	85.01244718	82.32513433	79.74001579

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200423A00017	4/23/2020	1.82	4/23/2035	107.97202	99.65407791	92.04193331	85.0719727	78.68662696	72.83376595	67.46615884	62.54099064	58.01942871
200424A00022	4/24/2020	1.39	4/24/2030	102.5762	99.36522756	96.27948149	93.31328061	90.46124135	87.71825779	85.07948539	82.54032577	80.09641254
200427A00018	4/27/2020	1.51	4/27/2028	101.68644	100.0415645	98.43099444	96.85371822	95.3087675	93.79521157	92.31215542	90.85873809	89.43413094
200428A00002	4/28/2020	1.47	4/26/2030	103.36136	99.76068228	96.30396528	92.98465386	89.79653308	86.73370648	83.79057766	80.96183308	78.24242594
200428A00009	4/28/2020	1.08	4/29/2030	101.03538	99.17863251	97.37618089	95.62599562	93.92613559	92.27474639	90.67005581	89.1103696	87.59406743
200428A00018	4/28/2020	1.33	4/27/2035	102.50347	98.2940295	94.33467905	90.60779913	87.09716159	83.78780842	80.66594323	77.71883267	74.93471688
200429A00030	4/29/2020	1.41	4/29/2030	102.74424	99.38938806	96.1675364	93.07259361	90.09878657	87.24064226	84.49297006	81.85084515	79.3095931
200429A00057	4/29/2020	1.4	4/29/2027	100.73424	100.0688857	99.41228528	98.7642643	98.12465565	97.49329648	96.87002812	96.25469596	95.64714928
200429A00061	4/29/2020	1.66	10/29/2029	103.22974	100.1135389	97.10716514	94.20611198	91.40608294	88.70298466	86.09291584	83.57215687	81.13716012
200430A00021	4/30/2020	1.2	4/30/2030	100.08711	99.22266238	97.5815435	95.84147965	94.13791709	92.48252203	90.87394226	89.310483	87.79051771
200430A00027	4/30/2020	1.31	4/30/2035	102.44466	98.15980293	94.13173261	90.34226894	86.77466639	83.41349478	80.24452659	77.25463462	74.43169907
200501A00002	5/1/2020	1.3	5/1/2035	102.40663	98.08505557	94.02457069	90.20654574	86.61383803	83.23066074	80.04246599	77.03583879	74.19840068
200504A00007	5/4/2020	1.47	5/4/2028	101.6364	99.97331752	98.34519633	96.75099873	95.18972844	93.66042833	92.16217844	90.69409417	89.25532457
200505A00010	5/5/2020	0.89	5/6/2030	100.00473	98.79963355	97.05934471	95.28289229	93.55236149	91.87188885	90.23974465	88.65415252	87.11341207
200511A00006	5/11/2020	1.65	5/13/2030	103.84111	100.1935767	96.6931581	93.33309103	90.10696652	87.00870783	84.03255092	81.17302626	78.42494186
200511A00019	5/11/2020	1.18	2/1/2027	100.46737	100.0408428	99.61791951	99.19855941	98.78271764	98.37035014	97.96141354	97.55586521	97.15366322
200511A00020	5/11/2020	1.4	2/1/2028	101.29645	99.88838376	98.50663887	97.15053987	95.81943649	94.51269995	93.22972212	91.9699146	90.73270802
200511A00021	5/11/2020	1.53	2/1/2029	102.38147	99.98852455	97.66337517	95.40372238	93.20736239	91.07217871	88.99613808	86.97728674	85.01374676
200511A00022	5/11/2020	1.6	2/1/2030	103.40566	100.0352806	96.79225259	93.67111064	90.66665086	87.77391918	84.98819798	82.30499352	79.72002408
200511A00023	5/11/2020	1.7	2/3/2031	104.63935	100.2885643	96.14282262	92.19143236	88.42431025	84.83194682	81.40537087	78.13611623	75.01619083
200512A00001	5/12/2020	1.17	5/12/2027	100.6728	99.8975086	99.13420267	98.38260647	97.64245148	96.91347734	96.19543154	95.48806915	94.7911525
200512A00010	5/12/2020	1.48	5/10/2030	103.06798	99.6017665	96.275011	93.08129589	90.01453412	87.06895385	84.23908008	81.51971745	78.90593422
200512A00011	5/12/2020	1.48	5/10/2030	103.06798	99.6017665	96.275011	93.08129589	90.01453412	87.06895385	84.23908008	81.51971745	78.90593422
200512A00013	5/12/2020	1.17	5/12/2027	100.6728	99.8975086	99.13420267	98.38260647	97.64245148	96.91347734	96.19543154	95.48806915	94.7911525
200512A00014	5/12/2020	1.17	5/12/2027	100.6728	99.8975086	99.13420267	98.38260647	97.64245148	96.91347734	96.19543154	95.48806915	94.7911525
200512A00023	5/12/2020	1.78	5/11/2035	99.866472	97.81003984	93.82105541	89.09957815	84.39302464	79.9656787	75.85052393	72.02749307	68.47297768
200514A00008	5/14/2020	1.23	5/14/2030	102.06929	98.82781755	95.71443752	92.72330903	89.84889482	87.08594175	84.42946447	81.87473005	79.41724367
200520A00009	5/20/2020	1.63	5/20/2038	105.17078	96.56722391	88.8404669	81.89278725	75.63800614	70.00006002	64.91175698	60.31369226	56.1533018
200521A00005	5/21/2020	0.75	5/21/2030	100.52265	98.64231968	96.81785794	95.04714361	93.32815289	91.65895355	90.03770004	88.462629	86.93205494
200521A00013	5/21/2020	2.09	5/21/2035	109.79242	101.3565622	93.63903763	86.57477479	80.10492141	74.17621748	68.7404368	63.75388708	59.176962
200521A00015	5/21/2020	2.14	5/21/2036	110.7514	101.4035927	92.93093489	85.24659834	78.27280002	71.93981439	66.18510054	60.95252808	56.19168998
200521A00016	5/21/2020	2.18	5/21/2037	111.34514	101.1203079	91.93825605	83.68661547	76.2656836	69.58693346	63.57170887	58.15007802	53.25982532
200521A00017	5/21/2020	2.22	5/21/2038	111.57083	100.5125108	90.67341878	81.9118596	74.10330746	67.13824433	60.92028196	55.3645274	50.39615928

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200522A00009	5/22/2020	0.96	5/22/2030	100.83441	98.85846854	96.94395405	95.08840818	93.28949509	91.54499095	89.85277764	88.21083681	86.61724435
200527A00012	5/27/2020	1.2	5/27/2027	100.63919	99.89801841	99.16771073	98.44803317	97.73875506	97.03965236	96.35050741	95.67110874	95.0012508
200527A00013	5/27/2020	1.13	11/25/2026	100.26478	100.0264354	99.78923142	99.553156	99.31820108	99.0843587	98.85162097	98.61998005	98.3894282
200604A00012	6/4/2020	1.59	6/4/2030	103.66422	99.96329705	96.41372025	93.00844838	89.74081535	86.60450394	83.59352517	80.70219907	77.92513668
200604A00013	6/4/2020	2.21	6/4/2035	110.84488	102.3311815	94.54412231	87.41770043	80.89223456	74.91372992	69.43330905	64.40670228	59.79379139
200604A00014	6/4/2020	2.42	6/4/2040	113.75897	100.9703913	89.79736405	80.02513593	71.46859584	63.96804436	57.38558869	51.60206476	46.51440716
200608A00001	6/8/2020	1.34	6/7/2030	102.4649	99.16566837	95.99864722	92.95778104	90.03732057	87.23180969	84.53606883	81.94517952	79.45446981
200609A00003	6/9/2020	1.66	6/8/2035	99.609578	96.83539438	92.22931291	86.95043295	81.75975875	76.91135251	72.42970474	68.28843136	64.45877243
200610A00006	6/10/2020	1.11	6/10/2027	100.66777	99.81868151	98.98397666	98.16328858	97.35626564	96.5625679	95.78186663	95.01384383	94.25819183
200611A00010	6/11/2020	1.08	6/11/2027	100.60714	99.82482935	99.05463608	98.29627626	97.54947877	96.81398073	96.08952716	95.37587072	94.67277141
200611A00011	6/11/2020	1.2	6/9/2028	101.23648	99.48181446	97.76568141	96.08693008	94.44445146	92.83717981	91.26409051	89.72419808	88.21655424
200612A00001	6/12/2020	0.75	6/12/2030	99.901896	98.52462311	96.7246279	94.91413263	93.15373836	91.44521914	89.78668704	88.17627759	86.61220744
200612A00004	6/12/2020	1.42	6/12/2040	102.77402	95.7604199	89.39725208	83.61479572	78.35151523	73.55303396	69.17124281	65.16352588	61.4920873
200616A00005	6/16/2020	0.74	6/17/2030	100.50836	98.57968005	96.70937949	94.89521223	93.13503351	91.4267967	89.76854811	88.15842201	86.59463607
200623A00028	6/23/2020	1.23	6/23/2038	102.31213	96.57070232	91.28175028	86.40374208	81.89935169	77.73499908	73.88044524	70.30843374	66.99437311
200629A00020	6/29/2020	1.4	6/28/2030	102.79922	99.05654677	95.46942596	92.03061906	88.7332608	85.57083844	82.53717179	79.62639455	76.83293673
200629A00021	6/29/2020	1.21	6/29/2028	101.19987	99.39299795	97.6268422	95.90025302	94.21211706	92.56135938	90.94694179	89.36786138	87.82314912
200708A00011	7/10/2020	2.87	7/10/2031	110.66015	105.7555329	101.0995103	96.67820914	92.47859749	88.48843146	84.69620353	81.09109466	77.66292975
200709A00005	7/10/2020	2.23	7/10/2030	106.22097	102.3764205	98.69227642	95.1610379	91.7755905	88.52918693	85.41542609	82.42823359	79.56184336
200709A00006	7/10/2020	2.58	7/10/2030	107.57606	103.7053523	99.99584769	96.44001337	93.03070566	89.76114925	86.62491637	83.6159071	80.72833103
200709A00007	7/10/2020	1.67	7/9/2027	101.1587	100.2977867	99.45147699	98.619399	97.80119598	96.99652305	96.20504667	95.4264442	94.66040344
200709A00025	7/9/2020	1.37	7/9/2030	102.56947	98.98574455	95.55170154	92.26026403	89.10473035	86.07874973	83.17630203	80.3916787	77.71946502
200716A00004	7/16/2020	0.97	7/16/2027	100.58479	99.63944847	98.71194977	97.80179535	96.90850099	96.03160038	95.17064428	94.32519974	93.49484941
200720A00035	7/20/2020	1.81	7/20/2035	107.44541	98.96675291	91.2248457	84.15182129	77.68638179	71.77313384	66.36199324	61.40765235	56.86910321
200724A00011	7/24/2020	1.41	7/26/2038	103.07099	94.38914032	86.61110629	79.63432854	73.36855857	67.73431294	62.66153013	58.08840153	53.96035338
200730A00011	7/30/2020	1.15	7/28/2028	101.12185	99.2401256	97.40245491	95.60754986	93.85416474	92.14109826	90.46719166	88.83132689	87.23242489
200813A00019	8/13/2020	1.44	8/13/2030	102.87473	99.20480198	95.69126851	92.326579	89.10359359	86.01555474	83.05606452	80.21906342	77.49881058
200813A00020	8/13/2020	1.44	8/13/2030	102.87473	99.20480198	95.69126851	92.326579	89.10359359	86.01555474	83.05606452	80.21906342	77.49881058
200814A00003	8/14/2020	0.96	8/14/2035	101.13004	96.74049576	92.62306225	88.75785018	85.12659314	81.71250251	78.50013725	75.47528607	72.62486061
200814A00009	8/18/2020	1.36	8/16/2028	101.65523	99.71686554	97.82502608	95.97830781	94.17536206	92.41488969	90.69563885	89.01640293	87.37601859
200814A00011	8/18/2020	1.58	8/16/2030	103.77382	99.88221808	96.15745772	92.59152736	89.17684661	85.90623646	82.77289581	79.77037962	76.89257828
200818A00005	8/18/2020	1.05	8/18/2027	100.67178	99.70496489	98.75660795	97.8261894	96.91320419	96.01716608	95.13760678	94.27407509	93.42613618
200818A00006	8/18/2020	1.18	8/18/2028	101.30131	99.36132276	97.46803342	95.62003092	93.81595802	92.05450738	90.33441944	88.65448024	87.01351952

Classification | Internal

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Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200818A00007	8/18/2020	1.31	8/20/2029	102.16987	99.24939424	96.42719789	93.69944442	91.06246948	88.51277185	86.04700519	83.66197024	81.35460748
200818A00008	8/18/2020	1.5	8/18/2031	104.04839	99.20540038	94.61516164	90.26321436	86.13599981	82.22079827	78.50567287	74.97941746	71.63150826
200818A00009	8/18/2020	1.7	8/18/2033	105.89973	99.1736063	92.91952172	87.10195837	81.68824525	76.64831249	71.954472	67.58121762	63.50504307
200818A00010	8/18/2020	1.88	8/20/2035	108.07987	99.50181187	91.67484323	84.52921679	78.00198996	72.03633359	66.58091024	61.58931862	57.01959655
200818A00012	8/18/2020	0.97	8/18/2027	100.59964	99.5686601	98.55890675	97.56973177	96.60050948	95.65063936	94.71954482	93.80667198	92.9114886
200909A00001	9/9/2020	0.98	9/8/2028	101.0432	99.04815301	97.10231098	95.20414529	93.35218828	91.54502802	89.78130573	88.05971337	86.37899133
200910A00006	9/10/2020	0.96	9/10/2027	100.58847	99.50100175	98.43716113	97.39618344	96.3773359	95.37991681	94.40325389	93.44670274	92.50964543
200911A00011	9/11/2020	1.18	9/11/2030	102.10485	98.39032066	94.8365923	91.43578034	88.18043491	85.06351199	82.07834888	79.21864129	76.4784219
200911A00012	9/11/2020	1.18	9/11/2030	102.10485	98.39032066	94.8365923	91.43578034	88.18043491	85.06351199	82.07834888	79.21864129	76.4784219
200922A00034	9/24/2020	2.24	9/23/2026	100.15056	100.0866821	100.0228934	99.95919729	99.89559367	99.83208228	99.76866294	99.70533544	99.64209959
200928A00009	9/28/2020	1.51	9/28/2032	104.4475	98.5690769	93.05689268	87.88628607	83.0343766	78.47992971	74.20323008	70.18596536	66.41111943
201007A00008	10/7/2020	1.22	10/7/2030	102.23573	98.54716599	95.01920144	91.64388724	88.41371179	85.32157833	82.36077939	79.52497297	76.80816038
201007A00010	10/7/2020	1.22	10/7/2030	102.23573	98.54716599	95.01920144	91.64388724	88.41371179	85.32157833	82.36077939	79.52497297	76.80816038
201015A00020	10/15/2020	0.94	10/15/2027	100.55908	99.38001068	98.22873915	97.1042887	96.00572799	94.93216842	93.88276169	92.85669755	91.85320166
201015A00024	10/19/2020	1.53	10/18/2027	101.24685	100.1131504	99.00470292	97.92067223	96.86025871	95.82269729	94.80725563	93.81323237	92.83995555
201015A00025	10/19/2020	1.54	10/18/2027	101.2583	100.1245333	99.01601727	97.93191908	96.87143908	95.83381218	94.818306	93.82421918	92.85087972
201015A00030	10/19/2020	2.39	10/18/2027	102.23177	101.0920799	99.97773703	98.88790118	97.82177043	96.77857748	95.75758787	94.75809817	93.77943442
201015A00032	10/19/2020	2.33	10/19/2026	100.32769	100.1915955	100.0558896	99.92056637	99.78562422	99.65106148	99.5168765	99.38306766	99.24963334
201021A00011	10/21/2020	1.11	10/21/2027	100.76639	99.62761833	98.51440924	97.42590997	96.3613055	95.31981629	94.30069638	93.30323159	92.32673786
201021A00012	10/21/2020	1.85	10/19/2035	107.87012	99.15921478	91.2233268	83.98936966	77.3914999	71.37036714	65.87244346	60.84942511	56.25769854
201022A00008	10/22/2020	1.02	10/22/2035	99.254588	96.41359039	92.64963677	88.77951691	85.09095488	81.62177378	78.36067263	75.29290349	72.404765
201022A00012	10/26/2020	2.25	10/24/2030	106.70276	102.5721152	98.62470892	94.85141807	91.24362471	87.7931866	84.49240805	81.33401271	78.31111828
201029A00004	10/29/2020	1.49	10/29/2038	103.67643	94.8164304	86.89399044	79.80092973	73.44227165	67.73456033	62.60439848	57.98717808	53.82597787
201029A00008	10/29/2020	0.92	10/29/2030	99.949964	98.57135646	96.65415572	94.7006334	92.80181071	90.96261517	89.1808639	87.45429513	85.78074836
201030A00001	11/2/2020	2.54	10/29/2040	115.50203	102.2937417	90.79148317	80.76321205	72.00964437	64.35948058	57.66534687	51.80034275	46.65510187
201030A00002	11/2/2020	2.8	10/29/2040	118.97383	105.5360467	93.82544241	83.60771456	74.68158755	66.87400096	60.03602221	54.0393693	48.77344994
201030A00003	11/2/2020	2.58	10/29/2040	116.03615	102.7925578	91.25824613	81.20082782	72.42071255	64.74632987	58.03006615	52.14480837	46.98100157
201030A00004	11/2/2020	2.56	10/29/2040	115.76909	102.5431497	91.02486465	80.98201994	72.21517846	64.55290522	57.84770651	51.97257556	46.81805172
201030A00005	11/2/2020	2.49	10/29/2040	114.83438	101.6702215	90.20802947	80.21619234	71.49580914	63.87591897	57.20944776	51.36976072	46.24772724
201030A00016	10/30/2020	1.14	10/8/2027	100.79755	99.69323006	98.61294733	97.55592466	96.52141765	95.50871331	94.51712851	93.54600836	92.59472481
201030A00017	10/30/2020	1.14	10/15/2027	100.79941	99.67642154	98.57829286	97.50420406	96.45337291	95.42505079	94.4185209	93.43309659	92.46811977
201030A00018	10/30/2020	1.15	10/22/2027	100.81282	99.67110313	98.55506819	97.46385999	96.39665787	95.35267698	94.33116635	93.33140707	92.35271059
201030A00019	10/30/2020	1.15	10/29/2027	100.81486	99.65448161	98.52061747	97.41237187	96.32888514	95.26933569	94.23293789	93.21894014	92.22662305

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
201030A00025	10/30/2020	2.02	10/28/2050	98.419162	93.82506817	87.13311305	79.71553116	72.60212373	66.22581417	60.64664405	55.7786106	51.51645976
201105A00003	11/6/2020	2.24	11/4/2030	106.70267	102.5433139	98.56957045	94.77214238	91.14225042	87.6716032	84.35236712	81.17713825	78.13891613
201105A00016	11/9/2020	2.18	11/8/2027	102.05856	100.863669	99.69665587	98.55655549	97.44244509	96.3534437	95.28870973	94.24743887	93.22886199
201109A00012	11/9/2020	1.39	11/8/2030	102.79063	98.93174872	95.2449662	91.72161187	88.35350172	85.13290946	82.05253813	79.10549354	76.28525968
201110A00003	11/10/2020	1.12	11/10/2027	100.79965	99.55716923	98.34211551	97.15358111	95.99069588	94.8526278	93.73858089	92.64779324	91.5795352
201116A00019	11/16/2020	1.32	11/15/2030	99.994676	98.31354201	95.38973063	92.16088559	88.99795547	85.965622	83.06252624	80.28246966	77.61949625
201116A00024	11/18/2020	2.36	11/15/2034	111.64145	103.5870006	96.18063462	89.36665016	83.09441515	77.31787809	71.99513115	67.08801717	62.56177576
201116A00025	11/18/2020	1.96	11/15/2032	107.24957	101.1671692	95.46908651	90.12902798	85.12263529	80.42733289	76.02218811	71.88778295	68.00609666
201118A00015	11/18/2020	1.66	11/18/2036	99.47032	95.56811371	90.11733585	84.04288163	78.14151292	72.69506648	67.72515782	63.19169236	59.05245814
201118A00017	11/18/2020	1.66	11/18/2036	99.47032	95.56811371	90.11733585	84.04288163	78.14151292	72.69506648	67.72515782	63.19169236	59.05245814
201118A00018	11/18/2020	1.85	11/18/2036	99.890557	96.21290962	90.9575074	84.94749768	79.03027666	73.54612087	68.53765774	63.96803476	59.79495983
201119A00021	11/23/2020	2.22	11/21/2030	106.68466	102.4804751	98.4657067	94.63077173	90.96662884	87.46474465	84.11706194	80.91597007	77.85427746
201119A00023	11/23/2020	2.23	11/21/2030	106.727	102.5219256	98.50629461	94.67052502	91.00557432	87.50290804	84.15446794	80.9526424	77.89023887
201202A00016	12/2/2020	1.32	12/3/2035	99.630015	97.16861085	93.5027523	89.58552111	85.81458063	82.26543109	78.93187453	75.79871012	72.85154361
201202A00017	12/2/2020	1.32	12/3/2035	99.630015	97.16861085	93.5027523	89.58552111	85.81458063	82.26543109	78.93187453	75.79871012	72.85154361
201203A00005	12/3/2020	0.78	12/3/2026	100.22328	99.96259152	99.70326322	99.44528185	99.18863691	98.93331802	98.67931488	98.42661733	98.17521528
201207A00009	12/7/2020	1.01	12/7/2027	100.70096	99.39357391	98.10954395	96.84830098	95.6092896	94.39197206	93.19582755	92.02035153	90.86505513
201207A00021	12/7/2020	1.85	12/7/2050	107.76397	96.10068156	86.16178796	77.65567066	70.34411934	64.03199317	58.5589708	53.79295131	49.62476389
201210A00021	12/10/2020	0.89	12/10/2027	100.59105	99.32179631	98.0807513	96.86697478	95.67956889	94.5176752	93.38047254	92.26717499	91.17702999
201211A00001	12/11/2020	0.95	12/11/2030	101.40601	97.76390726	94.28371046	90.95726535	87.77687495	84.7352691	81.82557853	79.0413107	76.37632708
201221A00015	12/21/2020	0.88	12/4/2026	100.23578	99.9724841	99.71057062	99.45003152	99.19085596	98.93303324	98.67655277	98.42140404	98.16757668
201223A00012	12/23/2020	0.91	12/18/2026	100.27169	99.96966741	99.66947832	99.37110177	99.0745213	98.77972062	98.48668365	98.19539451	97.90583751
201223A00013	12/23/2020	0.9	12/11/2026	100.25486	99.97220059	99.69114474	99.41167874	99.13378904	98.85746223	98.58268508	98.30944447	98.03772745
201228A00013	12/28/2020	0.84	12/30/2030	100.61894	98.44844997	96.35034206	94.32159503	92.35933669	90.46083511	88.62349073	86.84482904	85.12249365
201229A00003	12/29/2020	1.28	12/30/2030	99.952178	98.13636849	95.11767933	91.81621083	88.59120966	85.50333211	82.55038968	79.72576428	77.02311564
201230A00018	12/30/2020	1.52	12/28/2035	99.401626	95.50471428	90.18800375	84.35673935	78.72229324	73.50809922	68.72278803	64.33114301	60.29756723
210104A00006	11/22/2021	0.88	11/20/2026	100.20565	99.98110959	99.75758258	99.53506546	99.31355135	99.09303341	98.87350488	98.65495907	98.43738934
210104A00007	11/23/2021	0.88	11/23/2026	100.21239	99.97954055	99.74777711	99.51709538	99.28748776	99.05894674	98.83146485	98.60503472	98.37964902
210104A00009	12/20/2021	0.89	12/18/2026	100.26563	99.96362296	99.66344533	99.36508019	99.06851107	98.7737217	98.48069598	98.18941805	97.89987221
210104A00010	11/22/2021	0.88	11/20/2026	100.20565	99.98110959	99.75758258	99.53506546	99.31355135	99.09303341	98.87350488	98.65495907	98.43738934
210104A00011	11/23/2021	0.88	11/23/2026	100.21239	99.97954055	99.74777711	99.51709538	99.28748776	99.05894674	98.83146485	98.60503472	98.37964902
210104A00012	12/20/2021	0.89	12/18/2026	100.26563	99.96362296	99.66344533	99.36508019	99.06851107	98.7737217	98.48069598	98.18941805	97.89987221
210108A00007	1/8/2021	1.65	1/8/2036	99.452353	96.43274104	91.58292131	86.0843674	80.70303864	75.69760972	71.09043078	66.85104647	62.94676971

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210114A00009	1/19/2021	2.66	1/17/2030	106.97744	103.5850434	100.318823	97.17343056	94.14377525	91.22500746	88.41250617	85.70186693	83.08889054
210125A00006	1/27/2021	2.16	1/26/2027	100.85586	100.4449089	100.0373026	99.6330037	99.23197196	98.83416791	98.43955264	98.0480879	97.65973604
210125A00007	1/27/2021	2.98	1/27/2031	110.27396	105.8181159	101.569774	97.5181989	93.6532636	89.96541356	86.44563161	83.0854049	79.87669418
210127A00008	1/27/2021	0.93	1/27/2027	100.35197	99.93949828	99.53041143	99.12466715	98.7222246	98.3230436	97.92708461	97.53430873	97.14467769
210127A00009	1/27/2021	1.3	7/27/2029	102.11044	99.25260765	96.48898847	93.81598581	91.23015686	88.72820862	86.30699052	83.96348741	81.69481301
210127A00010	1/27/2021	1.41	7/26/2030	103.06882	99.24453781	95.5821707	92.07405054	88.71291166	85.49186772	82.40438986	79.44428632	76.60568327
210201A00002	2/1/2021	1.19	2/1/2036	101.91641	97.2682504	92.92183969	88.85414275	85.04408099	81.4723523	78.12126837	74.97460808	72.01748504
210212A00004	2/12/2021	1.1	2/12/2036	101.76556	97.11705796	92.7706745	88.70331997	84.89387046	81.32298408	77.97293769	74.82747964	71.87169685
210212A00008	2/12/2021	0.95	10/13/2026	100.12346	100.0042025	99.88524321	99.76658274	99.64821993	99.53015363	99.41238266	99.29490588	99.17772214
210216A00006	2/16/2021	1.44	2/15/2030	103.09955	99.68935427	96.40967328	93.25483081	90.21942907	87.2983329	84.48665552	81.77974512	79.17317222
210216A00007	2/16/2021	1.3	2/16/2029	102.00339	99.56892298	97.20470955	94.90832674	92.67744925	90.50984573	88.40337445	86.35597904	84.36568455
210216A00009	2/16/2021	0.92	2/16/2027	100.40506	99.9371357	99.47356708	99.01429532	98.5592608	98.10840497	97.66167037	97.21900058	96.78034022
210218A00010	2/18/2021	1.72	2/18/2031	104.77282	100.3769544	96.19018504	92.20150175	88.40053011	84.77749201	81.32316831	78.02886393	74.8863754
210225A00007	2/25/2021	1.79	8/23/2030	104.62504	100.6986556	96.94115283	93.34439286	89.90067376	86.60270326	83.44357467	80.41674442	77.51601101
210226A00012	2/26/2021	2.31	2/26/2036	112.22124	103.006804	94.63547133	87.02535959	80.1029371	73.80213307	68.0635462	62.83374081	58.06462041
210305A00013	3/5/2021	2.41	3/5/2036	113.16462	103.8877863	95.46034192	87.79968888	80.83166566	74.48964693	68.71374286	63.45008705	58.65020302
210324A00002	3/24/2021	2.06	3/24/2031	106.4054	101.8834274	97.57984262	93.48295453	89.58176137	85.86590535	82.32563136	78.95174862	75.73559498
210330A00021	3/30/2021	2.16	3/28/2031	106.87511	102.3322133	98.00897978	93.89363289	89.97509105	86.24292246	82.68730336	79.29897931	76.06922904
210331A00007	3/31/2021	1.25	3/31/2031	101.60324	99.29016554	97.05782899	94.90272281	92.82152242	90.81107085	88.86836916	86.99056744	85.17495632
210405A00013	4/5/2021	1.82	4/7/2036	100.08064	98.54059378	95.25822745	91.32533612	87.39225954	83.66721148	80.17252918	76.89414703	73.81612781
210408A00007	4/8/2021	1.05	4/8/2031	101.28315	98.93573515	96.67147081	94.48670546	92.37797339	90.34198561	88.37561955	86.47590948	84.64003758
210409A00010	4/9/2021	1.05	4/9/2031	101.27522	98.94645127	96.69989609	94.53195216	92.43919894	90.41839006	88.46644324	86.58043084	84.75757105
210420A00035	4/20/2021	1.92	4/20/2034	105.62118	100.6831412	96.0565101	91.71854734	87.64834524	83.82666786	80.23580646	76.85944825	73.68255735
210423A00001	4/23/2021	1.72	4/23/2036	104.85157	99.98271469	95.43517824	91.18405025	87.20656466	83.48190257	79.99101145	76.71644236	73.64220318
210423A00003	4/23/2021	1.31	4/23/2031	101.91306	99.55034218	97.27136224	95.07243491	92.95006821	90.90094833	88.9219293	87.01002326	85.16239149
210428A00007	4/28/2021	1.74	10/27/2028	102.62225	100.4825817	98.39785123	96.36626328	94.38609466	92.45569207	90.57346869	88.73790088	86.94752512
210428A00008	4/28/2021	1.93	4/26/2030	104.82926	101.2075503	97.73021004	94.3906804	91.18273941	88.10048353	85.13830922	82.29089576	79.55318919
210428A00015	4/28/2021	2.02	4/28/2031	106.32998	101.7179907	97.3326145	93.16151031	89.19307743	85.416407	81.82123667	78.39790865	75.13733059
210429A00005	4/29/2021	2.08	4/29/2031	106.61286	101.9916853	97.59760107	93.41823244	89.44195135	85.6578235	82.05556291	78.62548976	75.3584912
210507A00008	5/7/2021	1.94	5/7/2031	105.98039	101.353438	96.95495259	92.77243649	88.7941422	85.00902639	81.40670352	77.97740281	74.7119283
210507A00009	5/7/2021	2.02	5/7/2032	107.25189	101.6534544	96.38225598	91.41744726	86.73962197	82.33070465	78.17385215	74.25336299	70.55459391
210514A00007	5/14/2021	0.95	5/15/2028	100.55975	99.64878407	98.75454349	97.87656109	97.01438621	96.16758532	95.3357411	94.51845171	93.71533007
210514A00010	5/14/2021	1.34	5/14/2031	101.99489	99.61463017	97.31955536	95.10587988	92.97001817	90.90856935	88.91830636	86.9961659	85.13923893

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

8/31/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210514A00033	5/18/2021	2.8	5/18/2028	103.97247	102.2518023	100.5678349	98.91945991	97.30561284	95.72527217	94.17745687	92.66122445	91.17566901
210526A00017	5/26/2021	2.13	5/26/2033	108.7053	102.092144	95.92727345	90.17792985	84.81391336	79.80737372	75.13261519	70.76591872	66.6853798
210527A00026	6/1/2021	2.78	6/1/2028	104.02032	102.2619505	100.5416994	98.85839816	97.21092665	95.59821042	94.01921824	92.47295999	90.95848445
210603A00015	6/7/2021	2.71	6/7/2028	103.93214	102.1581029	100.4228348	98.72517148	97.06399189	95.43821932	93.84681901	92.28879615	90.76319386
210608A00017	6/10/2021	2.67	6/8/2029	105.86476	103.0824131	100.3875487	97.77687253	95.24723876	92.79564134	90.41920659	88.11518636	85.8809516
210609A00007	6/11/2021	2.6	6/11/2029	105.68497	102.8969839	100.1969107	97.58144396	95.04742612	92.59183897	90.21179647	87.90453793	85.66742165
210611A00006	6/11/2021	1.85	6/11/2031	105.63978	100.9310218	96.45899975	92.21057824	88.17341762	84.33592546	80.68720698	77.21701921	73.91572839
210622A00004	6/22/2021	2.42	6/20/2036	100.14117	98.77352238	94.99378485	89.80711976	84.26343493	78.94971479	74.03932777	69.53150887	65.39103115
210624A00025	6/24/2021	1.43	6/24/2027	100.91435	100.0953393	99.28956928	98.49671842	97.71647804	96.94854919	96.19264229	95.44847681	94.71578085
210624A00026	6/24/2021	1.6	6/23/2028	101.99447	100.1947133	98.43520039	96.71477071	95.03230723	93.38673301	91.7770094	90.20213438	88.66114099
210629A00014	6/29/2021	1.78	12/28/2029	103.93546	100.6462937	97.47815606	94.42597108	91.48490493	88.65035088	85.91791744	83.28341706	80.74285558
210629A00015	6/29/2021	1.89	6/27/2031	105.8719	101.1156416	96.6004465	92.31289691	88.24038503	84.37106338	80.69379509	77.19810784	73.87415086
210707A00008	7/9/2021	2.44	7/7/2031	108.56107	103.7146542	99.1142161	94.74602921	90.59719981	86.65561311	82.90988243	79.34930188	75.96380238
210709A00002	7/9/2021	1.36	7/9/2029	102.432	99.61184886	96.88328802	94.24286631	91.68728464	89.2133852	86.81814467	84.4986677	82.25218079
210709A00005	7/9/2021	1.69	7/9/2031	104.92793	100.1638347	95.64302747	91.35188734	87.27761821	83.40819903	79.73233303	76.23940061	72.91941544
210709A00006	7/13/2021	2.4	7/11/2031	108.3811	103.5288039	98.92334854	94.55093205	90.39858891	86.45413868	82.70613452	79.14381546	75.75706195
210720A00035	7/22/2021	2.27	7/21/2031	107.78082	102.9175398	98.30313372	93.92360986	89.76582835	85.81744921	82.06687973	78.5032255	75.11624495
210721A00009	7/21/2021	1.7	7/21/2031	104.9958	100.1999705	95.65053576	91.33361472	87.23617424	83.34597545	79.65152147	76.14200879	72.80728205
210722A00008	7/21/2023	1.84	7/22/2030	104.74197	100.89527	97.21064053	93.68043344	90.29740139	87.05467417	83.94573706	80.96441062	78.10483174
210722A00009	7/21/2023	1.96	7/22/2032	107.04881	101.2641786	95.82883639	90.71993777	85.91623986	81.3979843	77.14678637	73.14553298	69.37828873
210729A00004	7/29/2021	1.74	7/29/2031	105.20497	100.3839894	95.81163066	91.4738329	87.35739709	83.44993184	79.73980003	76.21606911	72.86846507
210729A00006	7/29/2021	1.87	11/30/2032	106.71793	100.6135463	94.89742627	89.54283838	84.52503449	79.8210892	75.40975573	71.27133415	67.38755056
210804A00008	8/6/2021	2.28	8/4/2028	103.42563	101.5009281	99.62163414	97.78640062	95.99393201	94.24297943	92.53233875	90.86084858	89.22738851
210826A00013	8/26/2021	1.97	2/28/2033	107.49613	101.1388962	95.20042644	89.65098085	84.46307899	79.61131563	75.07219396	70.82397309	66.84652843
210907A00004	9/7/2021	2.01	9/7/2033	108.0715	101.2220532	94.85512172	88.93421188	83.42576807	78.29892227	73.52526589	69.07864208	64.93495657
210907A00006	9/7/2021	2.1	9/7/2034	109.40923	101.6117863	94.43132181	87.81573846	81.71759209	76.09365261	70.90450997	66.11421872	61.68997733
210907A00007	9/7/2021	2.35	9/4/2037	113.11076	102.5541647	93.09720316	84.61881813	77.01187251	70.181487	64.04358167	58.52359755	53.55537509
210907A00008	9/7/2021	2.42	9/7/2038	113.77569	102.3541954	92.21604042	83.20910009	75.20004154	68.07191341	61.72205865	56.06030223	51.00737659
210907A00009	9/7/2021	2.5	9/7/2039	114.66457	102.393972	91.59943786	82.09384929	73.714751	66.32098958	59.7898233	54.01443637	48.90179961
210907A00010	9/7/2021	2.58	9/7/2040	115.95353	102.8247088	91.37624906	81.38156651	72.64580053	65.00122573	58.30334883	52.42758377	47.26641698
210907A00011	9/7/2021	2.65	9/6/2041	117.76319	103.7508031	91.63571059	81.14715417	72.05445173	64.16088103	57.29852281	51.32390927	46.11434859
210907A00014	9/9/2021	2.45	9/9/2026	100.0652	100.0402001	100.0152288	99.9902841	99.96536586	99.94047406	99.91560864	99.89076956	99.86595677
210907A00015	9/9/2021	2.21	9/9/2026	100.059	100.0340039	100.0090378	99.98409824	99.95918515	99.93429847	99.90943818	99.88460423	99.85979656

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210910A00009	9/10/2021	1.77	9/10/2036	100.06905	98.41709822	95.00377686	90.92923043	86.85935271	83.01241487	79.41207754	76.0428097	72.88699036
210913A00014	9/13/2021	1.15	9/13/2028	100.80231	99.68267482	98.58588515	97.51127609	96.45820788	95.42606494	94.41425478	93.42220687	92.44937163
210913A00015	9/13/2021	1.08	9/14/2026	100.14203	100.020614	99.89950822	99.77871278	99.6582265	99.53804814	99.41817646	99.29861027	99.17934834
210914A00012	9/14/2021	1.18	9/14/2027	100.88981	99.84826869	98.82810509	97.82866569	96.84932424	95.88947953	94.94855409	94.02599306	93.12126311
210914A00014	9/14/2021	0.97	9/14/2026	100.04481	100.0059366	99.96711364	99.9283377	99.88960862	99.85092631	99.81229069	99.77370166	99.73515913
210914A00017	9/14/2021	1.32	9/14/2028	101.75177	99.73307149	97.7643796	95.84412911	93.97081901	92.14300578	90.35930071	88.61836737	86.91891926
210914A00018	9/14/2021	1.43	9/14/2029	102.75714	99.7577101	96.86112142	94.06327589	91.36026487	88.74835781	86.22399298	83.78376877	81.42443545
210915A00024	9/15/2021	1.1	9/15/2026	100.14798	100.0234462	99.89923647	99.77535186	99.65179105	99.52855275	99.40563565	99.28303844	99.16075984
210915A00025	9/15/2021	1.09	9/15/2026	100.1466	100.0221761	99.89808183	99.77431235	99.6508663	99.52774237	99.40493926	99.28245568	99.16029033
210915A00026	9/15/2021	1.1	9/15/2026	100.14798	100.0234462	99.89923647	99.77535186	99.65179105	99.52855275	99.40563565	99.28303844	99.16075984
210915A00027	9/15/2021	1.1	9/15/2026	100.14798	100.0234462	99.89923647	99.77535186	99.65179105	99.52855275	99.40563565	99.28303844	99.16075984
210916A00008	9/16/2021	1.48	9/15/2028	101.96157	99.94031336	97.96910896	96.04639728	94.17067529	92.34049753	90.55447347	88.81126494	87.10958377
210916A00009	9/16/2021	2.25	9/16/2036	111.93638	102.2566833	93.50838189	85.59656036	78.43643703	71.95223713	66.07619441	60.74766799	55.91236053
210917A00008	9/17/2021	1.55	9/15/2028	102.10595	100.0831703	98.11047594	96.18630353	94.30914922	92.47756676	90.69016484	88.94560456	87.24259703
210917A00012	9/17/2021	1.2	9/11/2026	100.0399	100.0093765	99.97889126	99.94844012	99.91802298	99.88763978	99.85729047	99.82697497	99.79669325
210920A00014	9/9/2022	1.28	9/9/2026	100.03497	100.0099938	99.98504769	99.96012806	99.93523487	99.91036809	99.88552767	99.86071357	99.83592573
210920A00015	9/9/2022	1.28	9/9/2026	100.03497	100.0099938	99.98504769	99.96012806	99.93523487	99.91036809	99.88552767	99.86071357	99.83592573
210921A00006	9/21/2021	1.43	9/21/2028	101.87619	99.83203127	97.83970131	95.89751801	94.00387041	92.15721231	90.35605908	88.59898469	86.88461884
210921A00009	9/21/2021	1.28	9/21/2028	101.68596	99.64282727	97.6515433	95.71042394	93.81785643	91.97229289	90.17224716	88.41629177	86.70305508
210924A00003	9/24/2021	2.37	9/24/2036	113.12232	103.3663769	94.54932434	86.57539643	79.35906459	72.82389719	66.90154997	61.5308729	56.65711975
210924A00004	9/24/2021	2.37	9/24/2036	113.12232	103.3663769	94.54932434	86.57539643	79.35906459	72.82389719	66.90154997	61.5308729	56.65711975
210924A00005	9/24/2021	2.37	9/24/2036	113.12232	103.3663769	94.54932434	86.57539643	79.35906459	72.82389719	66.90154997	61.5308729	56.65711975
210924A00011	9/24/2021	2.19	9/25/2034	110.16199	102.2904343	95.04430506	88.3705614	82.22091701	76.55139439	71.3219199	66.49595871	62.04018575
210924A00016	9/24/2021	1.91	9/24/2036	100.11544	98.78292455	95.56658452	91.54381355	87.46480555	83.59281554	79.9670928	76.57403728	73.39595759
210928A00008	9/28/2021	1.35	9/28/2026	100.11339	100.0356853	99.95810382	99.88064579	99.80331087	99.72609879	99.64900925	99.57204198	99.49519668
210928A00009	9/28/2021	2.18	9/28/2033	109.30282	102.3578823	95.90470887	89.90588971	84.32704921	79.13658186	74.30541547	69.80679587	65.61609094
211007A00006	10/7/2021	1.28	10/7/2026	100.25143	100.0632377	99.87576257	99.68899928	99.50294375	99.31759193	99.13293977	98.94898326	98.76571845
211014A00012	10/14/2021	1.46	10/14/2031	102.46447	99.84554125	97.32751945	94.90563205	92.57536879	90.33246455	88.17288425	86.09280894	84.08862268
211019A00005	10/19/2021	2.49	10/20/2036	100.45409	99.00802898	95.35749735	90.17247819	84.52826477	79.08330924	74.05077755	69.44065796	65.21592871
211019A00009	10/19/2021	1.48	10/9/2026	100.16997	100.0617477	99.95377402	99.84604668	99.7385648	99.63132748	99.52433386	99.41758307	99.31107424
211019A00011	10/19/2021	1.48	10/16/2026	100.19938	100.0717328	99.94443025	99.81746773	99.69084381	99.5645571	99.43860621	99.31298976	99.18770638
211026A00012	10/26/2021	1.52	10/26/2026	100.24761	100.0922002	99.93727756	99.78284169	99.62889028	99.47542106	99.32243175	99.16992009	99.01788384
211026A00013	10/26/2021	1.52	10/26/2026	100.24761	100.0922002	99.93727756	99.78284169	99.62889028	99.47542106	99.32243175	99.16992009	99.01788384

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
211028A00012	10/28/2021	1.64	10/15/2027	101.36789	100.2414712	99.13996232	98.06254466	97.00843474	95.97688266	94.96717043	93.97861022	93.01054283
211028A00013	10/28/2021	1.65	10/22/2027	101.39097	100.2457065	99.12617998	98.0315341	96.96094686	95.91363206	94.88883745	93.88584287	92.90395858
211028A00020	10/28/2021	2.05	1/28/2031	106.17087	101.8024821	97.63878725	93.66916125	89.88358228	86.2725964	82.82728249	79.53921952	76.40045596
211028A00021	10/28/2021	2.28	10/28/2033	110.07348	103.027957	96.48562878	90.40787644	84.75924122	79.50714823	74.62165753	70.07523793	65.84256132
211110A00012	11/10/2021	1.44	11/10/2026	100.40277	100.1237965	99.84638308	99.57051983	99.29619362	99.02339154	98.75210081	98.4823088	98.21400301
211110A00013	11/10/2021	1.44	11/10/2026	100.40277	100.1237965	99.84638308	99.57051983	99.29619362	99.02339154	98.75210081	98.4823088	98.21400301
211110A00014	11/10/2021	1.44	11/10/2026	100.40277	100.1237965	99.84638308	99.57051983	99.29619362	99.02339154	98.75210081	98.4823088	98.21400301
211110A00017	11/10/2021	2.01	11/10/2036	100.46958	98.99012963	95.8561744	91.82903027	87.69389965	83.75828147	80.07438237	76.63004896	73.40689104
211115A00032	11/15/2021	1.75	11/12/2027	101.54968	100.3473532	99.17335834	98.02670021	96.90643283	95.81165341	94.7414999	93.69514876	92.67181282
211116A00012	11/16/2021	2.22	12/18/2034	100.66113	99.73548827	97.42164149	94.12799435	90.6280371	87.24471421	84.04071952	81.01178706	78.14658988
211119A00009	11/19/2021	1.68	11/19/2027	101.47821	100.25768	99.06635368	97.90319271	96.76720778	95.65745538	94.57303522	93.51308781	92.47679214
211123A00011	11/23/2021	1.69	11/23/2026	100.40141	100.1682639	99.93620719	99.70523323	99.47533443	99.24650325	99.01873223	98.79201399	98.5663412
211123A00012	11/23/2021	2.27	11/23/2033	110.06781	102.9569462	96.35839919	90.23250839	84.54288945	79.25614335	74.34159626	69.77106336	65.51863442
211124A00006	11/26/2021	4.07	11/25/2026	100.05181	100.0490322	100.0457032	100.0418295	100.0374177	100.0324742	100.0270056	100.0210183	100.0145183
211124A00008	11/24/2021	2.62	11/22/2041	100.65738	99.14549722	95.53276882	90.41298064	84.87813702	79.58358729	74.73034449	70.31368176	66.28947411
211129A00011	11/29/2021	1.53	11/20/2026	100.35192	100.127153	99.90340616	99.68066996	99.45893751	99.23820198	99.01845661	98.79969469	98.58190958
211129A00012	11/29/2021	1.53	11/25/2026	100.37218	100.1335392	99.89603916	99.65967035	99.42442469	99.19029417	98.95727086	98.72534689	98.49451449
211206A00010	12/6/2021	1.54	12/4/2026	100.40996	100.146366	99.88415414	99.62331783	99.36384626	99.1057287	98.84895454	98.59351328	98.33939454
211207A00011	12/7/2021	1.62	12/1/2026	100.41916	100.1638372	99.90980683	99.65706193	99.40559282	99.15538986	98.90644354	98.65874442	98.41228316
211207A00012	12/7/2021	1.62	12/4/2026	100.43108	100.1674426	99.90519456	99.64432224	99.38481478	99.12666148	98.86985172	98.614375	98.36022095
211208A00012	12/8/2021	1.62	12/8/2026	100.56463	100.2061052	99.85014875	99.49673363	99.14583258	98.7974187	98.45146552	98.10794691	97.76683714
211208A00013	12/8/2021	1.63	12/8/2026	100.56894	100.2099247	99.85348358	99.49958867	99.14821266	98.79932862	98.45291	98.10893061	97.76736466
211209A00006	12/9/2021	1.61	12/8/2026	100.44421	100.1695018	99.89630185	99.62459999	99.35438379	99.08564103	98.81835959	98.55252752	98.28813297
211209A00007	12/9/2021	1.61	12/8/2026	100.44421	100.1695018	99.89630185	99.62459999	99.35438379	99.08564103	98.81835959	98.55252752	98.28813297
211210A00015	12/10/2021	1.63	12/10/2026	100.45771	100.177449	99.89876098	99.62163309	99.34605219	99.07200526	98.79947942	98.52846196	98.25894029
211210A00016	12/10/2021	1.76	12/10/2027	101.63839	100.3632189	99.11632967	97.89678422	96.70368331	95.53616711	94.39341307	93.27463391	92.17907575
211215A00020	12/15/2021	1.85	12/15/2031	100.66309	99.76620129	97.9247242	95.57363825	93.17512851	90.85291733	88.61850427	86.46843905	84.39879744
211217A00021	12/21/2021	2.44	12/18/2026	100.73497	100.4320678	100.1310022	99.83175304	99.53430384	99.23863829	98.94474026	98.65259385	98.36218334
211221A00025	12/21/2021	1.59	12/21/2026	100.48925	100.1785254	99.86973054	99.56284772	99.25785916	98.95474728	98.65349472	98.35408433	98.05649917
211222A00035	12/22/2021	2.15	12/22/2033	109.26747	102.1134319	95.48046028	89.32789211	83.61843283	78.31786289	73.39476976	68.82030439	64.56796003
211227A00005	12/27/2021	1.61	12/18/2026	100.48364	100.1812231	99.88063302	99.58185725	99.28487933	98.98968295	98.69625204	98.40457068	98.11462318
211227A00009	12/27/2021	1.6	12/23/2026	100.50019	100.1839163	99.86963773	99.55733722	99.24699603	98.9385957	98.63211801	98.32754497	98.02485878
211227A00012	12/27/2021	2.39	12/29/2036	102.792	99.09555642	94.28806021	88.53168084	82.49391208	76.73451506	71.44436771	66.62095179	62.22091771

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220104A00006	1/4/2022	1.76	1/4/2029	102.90889	100.6564017	98.46678934	96.33793266	94.26779313	92.25441317	90.29591244	88.39048429	86.53639238
220106A00007	1/6/2022	2.42	1/6/2034	111.25745	103.9957405	97.26408985	91.02102162	85.22850119	79.85163638	74.85840339	70.21939776	65.9076082
220106A00008	1/6/2022	2.5	1/5/2035	112.91261	104.6826912	97.12377703	90.17750667	83.79087354	77.9157117	72.50823165	67.52860269	62.94057709
220106A00009	1/6/2022	2.57	1/4/2036	114.49886	105.3102746	96.94784736	89.33261331	82.39353686	76.06668032	70.29446239	65.02499735	60.21150588
220106A00010	1/6/2022	2.64	1/6/2037	115.94587	105.8075123	96.66485838	88.4142126	80.96318907	74.22942527	68.13944898	62.62767831	57.63553851
220106A00011	1/6/2022	2.7	1/6/2038	116.91683	105.873915	96.00557472	87.17959922	79.27931719	72.2016999	65.85570397	60.16082255	55.04581801
220106A00013	1/6/2022	2.75	1/6/2039	117.62935	105.7176259	95.1685548	85.81741943	77.52024804	70.15110504	63.59974929	57.76960666	52.57601316
220106A00018	1/10/2022	3.11	1/8/2032	112.80446	107.36826	102.231223	97.37533023	92.78373728	88.44069153	84.33145626	80.44224019	76.76013231
220106A00019	1/10/2022	3.17	1/7/2033	114.97113	108.5161388	102.4730276	96.81331609	91.5106352	86.5405583	81.8804487	77.50932006	73.40770835
220114A00010	1/14/2022	1.86	1/13/2027	100.67609	100.3014512	99.9296128	99.56053909	99.19419915	98.83056258	98.4695994	98.11128009	97.75557557
220124A00007	1/24/2022	1.88	1/22/2027	100.72317	100.3235806	99.92716949	99.53389504	99.14371999	98.75660771	98.37252215	97.99142785	97.61328985
220124A00008	1/24/2022	1.88	1/22/2027	100.72317	100.3235806	99.92716949	99.53389504	99.14371999	98.75660771	98.37252215	97.99142785	97.61328985
220125A00010	1/25/2022	1.89	1/25/2027	100.74044	100.3325315	99.92792504	99.52658184	99.12846249	98.73352822	98.34174087	97.95306289	97.56745733
220126A00002	1/26/2022	1.9	12/18/2026	100.57146	100.2688676	99.9681114	99.66917024	99.37202765	99.07666735	98.78307322	98.49122938	98.20112011
220126A00003	1/26/2022	1.9	12/18/2026	100.57146	100.2688676	99.9681114	99.66917024	99.37202765	99.07666735	98.78307322	98.49122938	98.20112011
220131A00003	1/31/2022	1.98	2/1/2027	100.80958	100.3821768	99.95838632	99.53816436	99.12146603	98.7082472	98.29846447	97.89207516	97.48903727
220131A00006	1/31/2022	1.83	2/1/2027	100.77071	100.343107	99.91912363	99.49871436	99.08183414	98.66843867	98.25848444	97.85192863	97.44872913
220203A00009	2/3/2022	1.99	2/2/2027	100.81823	100.3880504	99.9615336	99.538633	99.1193028	98.70349794	98.29117412	97.88228779	97.47679611
220204A00004	2/4/2022	2.08	1/8/2027	100.73382	100.3728539	100.0144821	99.65867442	99.30540336	98.95464174	98.60636283	98.26054022	97.91714793
220209A00010	2/9/2022	2.14	1/11/2027	100.77085	100.401519	100.0349065	99.67097876	99.3097064	98.95106027	98.59501171	98.24153244	97.89059463
220209A00011	2/9/2022	2.14	1/11/2027	100.77085	100.401519	100.0349065	99.67097876	99.3097064	98.95106027	98.59501171	98.24153244	97.89059463
220214A00010	2/14/2022	2.46	12/21/2029	106.17894	102.8705402	99.68290186	96.61096338	93.64990603	90.79513927	88.04228857	85.38718392	82.82584907
220214A00012	2/14/2022	2.47	12/28/2029	106.24342	102.9156026	99.70986121	96.62108535	93.64440569	90.77518155	88.00898887	85.34160895	82.76901777
220216A00003	2/16/2022	2.49	12/14/2029	106.2471	102.9559067	99.78422713	96.72704533	93.77959038	90.93731927	88.19590445	85.55122222	82.99934178
220217A00012	2/17/2022	2.28	2/16/2027	101.01554	100.5462717	100.0813663	99.62076164	99.16439818	98.7122174	98.26416189	97.82017528	97.38020222
220217A00015	2/17/2022	2.28	2/16/2027	101.01554	100.5462717	100.0813663	99.62076164	99.16439818	98.7122174	98.26416189	97.82017528	97.38020222
220217A00016	2/17/2022	2.24	9/15/2026	100.09786	100.0562055	100.0146041	99.9730538	99.93155452	99.89010613	99.84870853	99.80736164	99.76606535
220217A00017	2/17/2022	2.27	1/29/2027	100.91752	100.4981259	100.0822078	99.66972614	99.26063861	98.85490344	98.45247957	98.05332659	97.65740477
220217A00018	2/17/2022	2.28	2/17/2027	101.02071	100.5486753	100.0810501	99.61777556	99.15879102	98.70403699	98.25345508	97.80698796	97.36457937
220217A00024	2/17/2022	2.43	2/17/2027	99.99396	99.99128052	99.97813983	99.59642234	99.06948214	98.54712287	98.0301996	97.51862842	97.01232583
220217A00027	2/16/2024	2.56	2/17/2032	110.01498	104.5476984	99.38824206	94.51768088	89.91834044	85.57371591	81.46838878	77.58794999	73.91892886
220218A00003	2/18/2022	2.16	9/4/2026	100.02706	100.015954	100.0048562	99.99376874	99.98269148	99.97162444	99.9605676	99.94952095	99.93848448
220222A00018	2/22/2022	2.5	12/19/2031	109.47648	104.179307	99.1722874	94.43802043	89.9602355	85.72371559	81.71422352	77.91843379	74.32386958

Classification | Internal

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220225A00014	2/25/2022	2.42	2/23/2029	104.67719	102.1918743	99.77855551	97.43473146	95.15800548	92.9460785	90.79674443	88.70788574	86.67746937
220225A00015	2/25/2022	2.26	2/25/2027	101.05221	100.5580324	100.0686754	99.58407297	99.10415597	98.62885673	98.15810885	97.6918472	97.23000788
220301A00013	3/1/2022	2.01	2/16/2027	100.8888	100.4198805	99.95532006	99.49505809	99.03903503	98.5871924	98.13947283	97.69581996	97.25617848
220301A00015	3/1/2022	2	1/4/2027	100.686	100.3361791	99.98878848	99.64380317	99.30119819	98.96094894	98.62303114	98.28742086	97.95409449
220302A00010	3/2/2022	2.14	1/13/2027	100.78109	100.4062146	100.0341396	99.66483047	99.29825641	98.93438697	98.57319217	98.21464248	97.85870879
220302A00011	3/2/2022	2.14	1/13/2027	100.78109	100.4062146	100.0341396	99.66483047	99.29825641	98.93438697	98.57319217	98.21464248	97.85870879
220304A00004	3/4/2022	2.12	12/29/2028	103.69767	101.3777192	99.12110898	96.92576262	94.78968417	92.71095438	90.68772733	88.71822716	86.80074499
220308A00012	3/8/2022	2.51	3/8/2032	108.54013	103.7879809	99.2942697	95.04324012	91.02018523	87.21137442	83.60398312	80.18602794	76.94630689
220309A00010	3/9/2022	2.27	3/8/2027	101.11083	100.5862276	100.0670654	99.55326027	99.04472948	98.541392	98.04316847	97.54998111	97.06175375
220310A00009	3/10/2022	2.31	3/10/2027	101.27786	100.6682413	100.0659995	99.47100114	98.88311573	98.30221589	97.72817727	97.1608785	96.60020102
220310A00010	3/10/2022	2.31	3/10/2027	101.27786	100.6682413	100.0659995	99.47100114	98.88311573	98.30221589	97.72817727	97.1608785	96.60020102
220311A00013	3/15/2022	2.35	3/15/2027	101.18783	100.6437498	100.1055246	99.57305752	99.04625636	98.52503085	98.00929262	97.4989552	96.99393392
220314A00004	3/14/2022	2.44	3/12/2027	101.22107	100.6851352	100.1548794	99.63021046	99.11104026	98.59728251	98.08885275	97.58566824	97.08764796
220314A00007	3/14/2022	2.44	3/12/2027	101.22107	100.6851352	100.1548794	99.63021046	99.11104026	98.59728251	98.08885275	97.58566824	97.08764796
220315A00014	3/15/2022	2.78	3/15/2032	111.33238	105.7580782	100.5007843	95.54079208	90.85971796	86.44040903	82.26685426	78.32410269	74.59818787
220315A00015	3/15/2022	3.18	3/13/2037	121.56436	110.9839301	101.4511406	92.8556004	85.09912199	78.09431105	71.76332894	66.03680282	60.85286496
220315A00018	3/15/2022	2.43	3/15/2027	101.23137	100.6871612	100.1488016	99.61620124	99.08926777	98.56791094	98.05204238	97.5415756	97.03642592
220315A00036	3/17/2022	2.63	3/16/2027	101.34602	100.798697	100.2572917	99.72170576	99.1918457	98.66761984	98.14893847	97.6357138	97.12785988
220315A00037	3/17/2022	2.63	3/16/2027	101.34602	100.798697	100.2572917	99.72170576	99.1918457	98.66761984	98.14893847	97.6357138	97.12785988
220317A00026	5/3/2022	2.59	5/3/2027	101.58521	100.9053012	100.2344782	99.57255982	98.91936962	98.27473578	97.63849096	97.01047219	96.39052065
220317A00027	5/3/2022	2.59	5/3/2027	101.58521	100.9053012	100.2344782	99.57255982	98.91936962	98.27473578	97.63849096	97.01047219	96.39052065
220317A00028	5/3/2022	2.59	5/3/2027	101.58521	100.9053012	100.2344782	99.57255982	98.91936962	98.27473578	97.63849096	97.01047219	96.39052065
220325A00015	3/28/2022	2.86	3/23/2027	101.51675	100.9496182	100.3888238	99.83426068	99.28582543	98.74341672	98.20693549	97.67628484	97.15136998
220325A00017	3/28/2022	2.86	3/23/2027	101.51675	100.9496182	100.3888238	99.83426068	99.28582543	98.74341672	98.20693549	97.67628484	97.15136998
220325A00018	3/28/2022	2.85	9/10/2026	100.08355	100.0557679	100.0280136	100.0002896	99.97259576	99.94493208	99.91729849	99.88969493	99.86212136
220325A00019	3/28/2022	2.86	3/23/2027	101.51675	100.9496182	100.3888238	99.83426068	99.28582543	98.74341672	98.20693549	97.67628484	97.15136998
220325A00020	3/28/2022	2.86	3/23/2027	101.51675	100.9496182	100.3888238	99.83426068	99.28582543	98.74341672	98.20693549	97.67628484	97.15136998
220329A00007	3/29/2022	2.94	3/29/2029	106.18793	103.5919047	101.0729603	98.6283367	96.2553949	93.95160739	91.71455256	89.5419095	87.4314531
220329A00009	3/29/2022	2.94	3/29/2029	106.18793	103.5919047	101.0729603	98.6283367	96.2553949	93.95160739	91.71455256	89.5419095	87.4314531
220401A00009	4/1/2022	2.98	4/1/2027	101.64511	101.0527713	100.4673233	99.88864884	99.31663098	98.75115534	98.19211019	97.63938631	97.09287696
220404A00010	4/4/2022	2.93	4/2/2027	101.62182	101.0268115	100.4387642	99.85755382	99.2830618	98.7151721	98.15377138	97.59874889	97.04999636
220404A00014	4/4/2022	2.94	4/5/2027	101.64668	101.0433604	100.4471984	99.85806736	99.27584327	98.70040512	98.13163468	97.56941646	97.01363765
220407A00014	4/7/2022	3.14	4/6/2029	106.17013	103.7811115	101.4625753	99.21196248	97.02682317	94.90481402	92.8436929	90.84131366	88.89562128

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220407A00017	4/7/2022	3.16	4/6/2029	106.48925	103.9906604	101.5667615	99.21482028	96.93222444	94.71647589	92.56518483	90.4760642	88.44692439
220408A00013	4/8/2022	3.15	1/14/2027	101.16777	100.7892518	100.4135803	100.0407202	99.67063982	99.30330813	98.93869439	98.57676841	98.2175004
220411A00002	4/11/2022	3.18	4/9/2027	101.81919	101.2042961	100.5968347	99.9966688	99.40366732	98.81770237	98.23864907	97.66638549	97.10079255
220411A00008	4/11/2022	3.02	4/12/2027	101.95905	101.2600605	100.5707215	99.89083232	99.22019903	98.5586329	97.90595032	97.26197264	96.62652597
220412A00010	4/12/2022	3.09	3/15/2027	101.59063	101.0453051	100.5058373	99.97213694	99.44411188	98.92167168	98.40472787	97.89319387	97.38698488
220412A00016	4/12/2022	3.09	3/19/2027	101.61885	101.0624069	100.5120686	99.96773025	99.42929398	98.89666394	98.36974642	97.84844968	97.33268397
220412A00017	4/12/2022	3.09	3/19/2027	101.61885	101.0624069	100.5120686	99.96773025	99.42929398	98.89666394	98.36974642	97.84844968	97.33268397
220412A00018	4/12/2022	3.09	3/15/2027	101.59063	101.0453051	100.5058373	99.97213694	99.44411188	98.92167168	98.40472787	97.89319387	97.38698488
220418A00016	4/22/2022	3.11	9/15/2026	100.13464	100.0929564	100.0513239	100.0097425	99.96821221	99.92673283	99.88530428	99.84392647	99.8025993
220419A00016	4/19/2022	3.21	4/19/2027	101.90812	101.2654453	100.6308776	100.0042672	99.38546516	98.77432583	98.17070734	97.5744713	96.98548268
220420A00033	4/20/2022	3.29	4/20/2027	101.96671	101.3210713	100.6836141	100.054183	99.43262673	98.81879811	98.21255346	97.61375267	97.02225907
220420A00034	6/15/2022	3.3	6/15/2027	102.38753	101.5865635	100.7981361	100.0219532	99.25773086	98.50519382	97.76407525	97.03411641	96.31506631
220420A00037	6/15/2022	3.3	6/15/2027	102.38753	101.5865635	100.7981361	100.0219532	99.25773086	98.50519382	97.76407525	97.03411641	96.31506631
220420A00061	6/15/2022	3.3	6/15/2027	102.38753	101.5865635	100.7981361	100.0219532	99.25773086	98.50519382	97.76407525	97.03411641	96.31506631
220421A00013	4/21/2022	3.33	9/15/2026	100.14394	100.1022497	100.0606093	100.0190201	99.97748197	99.93599475	99.89455838	99.85317275	99.81183777
220422A00014	4/22/2022	3.36	9/29/2026	100.27947	100.198849	100.118361	100.0380032	99.95777543	99.87767726	99.79770843	99.71786863	99.63815757
220425A00028	4/29/2022	3.16	4/23/2027	101.9037	101.2500432	100.6047719	99.96772559	99.33874762	98.71768529	98.1043897	97.4987157	96.90052171
220426A00004	4/26/2022	3.41	4/26/2032	115.06099	109.2729553	103.8180813	98.67536119	93.82522226	89.24942292	84.93095513	80.85395437	77.00361661
220427A00011	4/29/2022	3.15	4/29/2027	101.93847	101.2681893	100.6067117	99.95386613	99.30948446	98.67340289	98.04546183	97.42550574	96.81338304
220428A00019	4/28/2022	3.27	4/28/2027	102.01155	101.3437487	100.6846813	100.0341804	99.39207975	98.75821742	98.13243557	97.51458038	96.90450189
220429A00002	4/29/2022	3.63	4/29/2032	116.32034	110.4891052	104.9933726	99.81197903	94.92520837	90.31468637	85.96328222	81.85501761	77.97498307
220506A00016	5/6/2022	3.35	5/6/2027	102.12463	101.4344477	100.7535985	100.0818913	99.41914274	98.76517432	98.11981221	97.48288717	96.85423438
220509A00013	7/15/2022	3.37	7/15/2027	102.67762	101.7931339	100.9238983	100.0695181	99.22961431	98.40382099	97.59178425	96.79316205	96.00762358
220509A00014	7/15/2022	3.37	7/15/2027	102.67762	101.7931339	100.9238983	100.0695181	99.22961431	98.40382099	97.59178425	96.79316205	96.00762358
220509A00016	7/15/2022	3.37	7/15/2027	102.67762	101.7931339	100.9238983	100.0695181	99.22961431	98.40382099	97.59178425	96.79316205	96.00762358
220510A00016	5/13/2022	3.23	5/5/2027	102.03485	101.3477582	100.669915	100.0011376	99.3412451	98.69006101	98.04741369	97.41313593	96.78706489
220511A00015	5/11/2022	3.29	5/11/2027	102.11989	101.4160132	100.72185	100.0371954	99.36185473	98.69563862	98.03836278	97.38984789	96.7499194
220512A00013	5/12/2022	3.18	5/12/2027	102.04963	101.3432891	100.6467315	99.95975364	99.28215861	98.61375487	97.95435608	97.3037809	96.66185284
220518A00009	5/18/2022	3.38	5/18/2028	104.97736	103.247715	101.5549386	99.89791378	98.27557178	96.6868868	95.13087375	93.60658623	92.11311454
220519A00010	5/19/2022	3.15	11/19/2026	100.7079	100.4853727	100.263841	100.0432981	99.82373727	99.60515197	99.38753564	99.17088177	98.95518393
220520A00006	5/20/2022	3.02	5/20/2027	102.20849	101.4084803	100.6211304	99.84614011	99.08321881	98.33208501	97.59246592	96.86409715	96.14672234
220526A00011	5/26/2022	3.29	5/24/2029	107.49094	104.7262936	102.0473078	99.45077034	96.93361006	94.49289335	92.12581696	89.82970105	87.60198274
220527A00015	5/27/2022	3.03	5/27/2027	102.04271	101.29526	100.5587543	99.83295111	99.1176183	98.41253043	97.71746847	97.03221962	96.35657703

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220601A00038	6/3/2022	3.69	5/28/2032	116.84417	110.9220912	105.3445648	100.0896074	95.13675659	90.46695997	86.06246989	81.90674689	77.98437081
220602A00039	6/2/2022	3.11	6/2/2027	102.18956	101.4244426	100.6707762	99.92830167	99.19677099	98.47594348	97.76558543	97.0654699	96.37537648
220608A00012	6/8/2022	4.4	6/8/2029	100.95591	100.9685328	100.9616067	100.9364332	100.8942358	100.836164	100.7632982	100.6766538	100.5771848
220615A00010	6/15/2022	3.86	6/15/2027	102.83518	102.0322609	101.2418962	100.4637971	99.69767933	98.94326726	98.2002937	97.46849954	96.74763343
220622A00006	6/22/2022	3.58	6/22/2027	102.6699	101.8484791	101.0402131	100.2447868	99.46189571	98.69124481	97.93254842	97.18552966	96.44992014
220623A00005	6/23/2022	3.45	6/23/2027	102.57146	101.7477359	100.9372473	100.1396771	99.35471805	98.5820724	97.82145186	97.07257702	96.33517712
220624A00003	6/24/2022	3.5	6/24/2027	102.62068	101.7939868	100.9806211	100.18026	99.39259324	98.61732031	97.85415013	97.10280066	96.36299857
220624A00033	6/24/2022	3.5	6/24/2027	102.62068	101.7939868	100.9806211	100.18026	99.39259324	98.61732031	97.85415013	97.10280066	96.36299857
220628A00034	6/28/2022	3.61	6/28/2027	102.74513	101.9068865	101.0823248	100.2711107	99.47292198	98.68744656	97.91438233	97.15343667	96.40432612
220628A00044	8/15/2022	3.6	8/13/2027	103.1215	102.155479	101.2075737	100.2772816	99.36411445	98.46760207	97.58729129	96.72274527	95.87354275
220628A00052	8/15/2022	3.6	8/13/2027	103.1215	102.155479	101.2075737	100.2772816	99.36411445	98.46760207	97.58729129	96.72274527	95.87354275
220628A00053	8/15/2022	3.6	8/13/2027	103.1215	102.155479	101.2075737	100.2772816	99.36411445	98.46760207	97.58729129	96.72274527	95.87354275
220629A00003	6/29/2022	3.59	6/29/2027	102.73681	101.8958567	101.0686721	100.2549194	99.45427302	98.66641826	97.89105021	97.12787362	96.37660249
220629A00034	6/29/2022	3.51	6/29/2027	101.53715	101.0729252	100.6140613	100.1604524	99.71199793	99.26860018	98.83016402	98.39659682	97.96780843
220630A00036	6/30/2022	3.42	6/30/2027	102.60224	101.7591562	100.929922	100.1141972	99.3116536	98.52197366	97.74484983	96.97998435	96.22708878
220701A00050	7/1/2022	3.26	7/1/2027	102.47522	101.6299827	100.7986834	99.98097536	99.17652719	98.38501823	97.6061381	96.83958625	96.08507162
220706A00032	7/6/2022	3.15	7/6/2027	102.46998	101.610396	100.7652316	99.93412391	99.11672406	98.31269478	97.52170973	96.74345313	95.97761934
220715A00001	7/15/2022	3.44	7/15/2027	102.73939	101.8546113	100.9850837	100.1304149	99.290226	98.4641509	97.6518357	96.85293825	96.0671277
220715A00027	7/15/2022	3.44	7/15/2027	102.73939	101.8546113	100.9850837	100.1304149	99.290226	98.4641509	97.6518357	96.85293825	96.0671277
220715A00047	7/15/2022	3.44	7/15/2027	102.73939	101.8546113	100.9850837	100.1304149	99.290226	98.4641509	97.6518357	96.85293825	96.0671277
220719A00004	7/19/2022	3.46	7/19/2027	102.78934	101.8933624	101.013017	100.1478966	99.29760825	98.46177253	97.6400228	96.83200475	96.03737588
220722A00044	9/1/2022	3.23	9/1/2027	102.89931	101.8826065	100.8859794	99.90884169	98.95062573	98.01078566	97.08879645	96.18415292	95.29636879
220722A00051	9/15/2022	3.23	9/15/2027	102.98901	101.9338763	100.900365	99.88781587	98.89559544	97.92309549	96.96973187	96.03494332	95.11819035
220727A00004	7/27/2022	3.23	7/27/2027	102.64332	101.7261386	100.8253453	99.94050131	99.07118566	98.216992	97.37752808	96.5524151	95.74128717
220727A00027	7/27/2022	3.23	7/27/2027	102.64332	101.7261386	100.8253453	99.94050131	99.07118566	98.216992	97.37752808	96.5524151	95.74128717
220727A00035	10/24/2022	3.33	10/24/2029	108.66694	105.4733997	102.3913464	99.41622959	96.54371394	93.76966775	91.09015219	88.50141089	85.99986024
220729A00035	8/3/2022	3.14	8/3/2027	102.61019	101.6740514	100.7549828	99.85252043	98.96621705	98.09564138	97.24037735	96.40002345	95.57419211
220729A00043	7/29/2022	3.04	7/29/2027	102.48316	101.5612962	100.6560049	99.76683775	98.89336666	98.03517866	97.19187514	96.36307127	95.54839535
220729A00045	7/29/2022	3.03	7/29/2027	102.47394	101.5521298	100.6468839	99.75776149	98.88433462	98.02619029	97.18292992	96.35416867	95.53953486
220729A00047	7/29/2022	3.06	1/29/2027	101.24887	100.8286448	100.4119013	99.99859939	99.58869652	99.1821509	98.77892143	98.37896767	97.98224981
220801A00066	8/1/2022	2.93	7/30/2027	102.60379	101.6090999	100.6338617	99.67750435	98.73948193	97.81926941	96.91636162	96.03027241	95.16053366
220802A00009	8/2/2022	3	8/2/2027	102.47282	101.540098	100.6243351	99.72507326	98.84186938	97.9742961	97.12194112	96.2844065	95.46130811
220804A00023	8/4/2022	3.19	8/4/2027	102.66393	101.7247942	100.8028346	99.89758138	99.00858318	98.1354049	97.27762679	96.43484387	95.60666523

Classification | Internal

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220808A00025	8/8/2022	3.25	8/6/2027	102.7345	101.7895578	100.8619978	99.9513424	99.05713234	98.17892479	97.31629268	96.46882407	95.63612139
220812A00001	8/12/2022	3.17	8/12/2027	102.75814	101.7959092	100.8516983	99.92500515	99.0153452	98.12225155	97.24527425	96.38397954	95.53794912
220812A00002	8/12/2022	3.17	8/12/2027	102.75814	101.7959092	100.8516983	99.92500515	99.0153452	98.12225155	97.24527425	96.38397954	95.53794912
220816A00009	8/16/2022	3.33	8/16/2027	102.88367	101.910691	100.9561255	100.0194522	99.10017093	98.19780014	97.31187585	96.44195095	95.58759442
220817A00036	10/14/2022	3.41	10/15/2027	103.38032	102.2417471	101.1282722	100.0390704	98.97335358	97.93036747	96.90938975	95.90972846	94.93072043
220817A00037	10/14/2022	3.41	10/15/2027	103.38032	102.2417471	101.1282722	100.0390704	98.97335358	97.93036747	96.90938975	95.90972846	94.93072043
220817A00038	10/14/2022	3.41	10/15/2027	103.38032	102.2417471	101.1282722	100.0390704	98.97335358	97.93036747	96.90938975	95.90972846	94.93072043
220817A00047	8/17/2022	3.29	8/17/2027	102.91049	101.9338089	100.9756763	100.0355638	99.11296603	98.20739631	97.31838597	96.44548337	95.58825319
220819A00034	8/19/2022	3.73	8/19/2032	117.60698	111.4430464	105.6502806	100.2042954	95.08243018	90.26361964	85.72827391	81.45816775	77.43633881
220823A00002	8/23/2022	3.38	8/23/2027	103.04418	102.050395	101.0757884	100.1198063	99.18191825	98.26161358	97.35840079	96.47180656	95.6013749
220823A00009	8/23/2022	3.52	8/23/2027	103.12342	102.1300654	101.1558638	100.2002639	99.26273599	98.34277064	97.43987718	96.55358318	95.68343348
220823A00015	8/23/2022	3.78	8/30/2032	117.97461	111.7709379	105.9423721	100.4641591	95.31330504	90.46844236	85.90970678	81.61862397	77.57800549
220825A00006	8/25/2022	3.56	8/25/2027	103.17904	102.1799238	101.2001716	100.2392243	99.29654387	98.37161259	97.46393221	96.57302295	95.6984227
220830A00055	8/30/2022	3.7	8/30/2029	109.3953	106.3395232	103.3864966	100.532189	97.77275328	95.10451468	92.52396216	90.02774009	87.6126404
220830A00093	11/16/2022	3.69	11/16/2029	109.99242	106.7150982	103.5538504	100.5038589	97.56054	94.71952975	91.97667187	89.32800624	86.76975824
220831A00108	8/31/2022	4.07	8/31/2027	100.34834	100.2617563	100.1753104	100.0878916	99.65830323	98.79873095	97.92256085	97.06370807	96.2218282
220901A00033	9/1/2022	3.72	9/1/2027	103.39682	102.377401	101.3781004	100.3983259	99.43750889	98.49510275	97.57058168	96.66343974	95.7731899
220901A00035	9/1/2022	3.82	9/1/2028	106.66277	104.6307625	102.6482431	100.7136973	98.82566372	96.98273607	95.18356023	93.42683214	91.7112955
220906A00046	9/6/2022	3.79	9/7/2027	103.51564	102.4792757	101.4636955	100.4682763	99.49242148	98.53555782	97.59713424	96.67662082	95.77350781
220907A00010	9/7/2022	3.9	9/9/2032	119.14712	112.8678581	106.9695951	101.4270918	96.21691048	91.31727825	86.70796021	82.37014313	78.28632844
220907A00023	9/7/2022	3.76	9/8/2026	100.08853	100.0662887	100.0440662	100.0218667	99.9996901	99.97753643	99.95540563	99.93329767	99.9112125
220912A00050	11/15/2022	3.76	11/15/2027	104.01343	102.7871903	101.5899196	100.4205979	99.27825383	98.16196038	97.07083277	96.00402587	94.96073206
220912A00051	11/15/2022	3.76	11/15/2027	104.01343	102.7871903	101.5899196	100.4205979	99.27825383	98.16196038	97.07083277	96.00402587	94.96073206
220913A00017	9/13/2022	3.98	9/14/2026	100.16031	100.1213726	100.0824851	100.0436442	100.00485	99.96610219	99.92740085	99.88874584	99.85013707
220913A00018	9/13/2022	3.91	9/13/2027	103.68919	102.6355524	101.6033721	100.5919975	99.60080327	98.62918901	97.67657792	96.74241568	95.82616937
220916A00018	9/16/2022	4.07	9/16/2027	103.99055	102.8880518	101.8095396	100.7542335	99.72138415	98.71027436	97.72021729	96.75055487	95.80065631
220916A00021	9/16/2022	4.17	9/16/2027	102.2934	101.7033612	101.1219716	100.5490207	99.9843046	99.42762638	98.87879566	98.33762843	97.80394672
220916A00042	9/16/2022	4.07	9/16/2030	114.19332	110.0037377	105.9946715	102.1573535	98.48348725	94.96522298	91.59513101	88.36617685	85.27169797
220916A00043	9/16/2022	4.07	9/16/2031	117.35674	112.0972629	107.111313	102.3831597	97.89806072	93.64219479	89.60259917	85.76711183	82.12431776
220916A00045	9/16/2022	4.1	9/16/2032	120.40322	114.0674711	108.1165431	102.5248985	97.26882805	92.32631008	87.67688179	83.30152092	79.18253705
220919A00033	9/19/2022	4	9/17/2027	103.81769	102.7524445	101.7091111	100.6870173	99.68551838	98.7039956	97.74185475	96.79852502	95.87345784
220919A00036	9/19/2022	4.11	9/19/2029	110.7282	107.6192877	104.6171872	101.7175821	98.91635697	96.20958821	93.59353398	91.06462443	88.61945266
220920A00025	9/20/2022	4.23	9/18/2026	100.2189	100.1688177	100.1188011	100.0688502	100.0189649	99.96914498	99.91939044	99.8697011	99.82007682

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
220920A00026	9/20/2022	4.1	9/20/2027	103.95007	102.8759044	101.8239949	100.793655	99.78422531	98.79507301	97.82559072	96.87519508	95.94332564
220921A00014	9/21/2022	4.08	9/21/2027	103.93747	102.8606464	101.8061954	100.7734196	99.761655	98.77026415	97.79863533	96.84618108	95.91233704
220921A00069	9/21/2022	3.98	9/21/2027	103.89491	102.8173863	101.7622639	100.7288467	99.71646909	98.72449252	97.75230403	96.79931502	95.86496007
220921A00074	9/21/2022	3.98	9/21/2027	103.89491	102.8173863	101.7622639	100.7288467	99.71646909	98.72449252	97.75230403	96.79931502	95.86496007
220929A00039	9/29/2022	4.44	9/28/2029	101.13406	101.14527	101.1341635	101.1023836	101.0514677	100.9828507	100.8978721	100.7977826	100.68375
220929A00041	9/29/2022	4.38	9/29/2027	104.33528	103.2343466	102.1567121	101.1016455	100.0684424	99.0564275	98.06495316	97.09339783	96.14116483
220929A00043	9/29/2022	4.44	9/28/2029	111.92541	108.7504099	105.6839023	102.7215532	99.85922473	97.09296904	94.41901836	91.83377558	89.33380543
220929A00063	9/29/2022	4.38	9/29/2027	104.33528	103.2343466	102.1567121	101.1016455	100.0684424	99.0564275	98.06495316	97.09339783	96.14116483
221005A00041	10/5/2022	4.3	10/5/2027	104.30223	103.1852085	102.092182	101.0223865	99.97508596	98.94957535	97.94517876	96.96124805	95.99716134
221006A00012	10/6/2022	4.37	10/6/2027	104.38908	103.2688314	102.1727057	101.0999304	100.049764	99.02149614	98.01444606	97.02796087	96.06141428
221011A00036	10/11/2022	4.59	10/6/2026	100.46839	100.3682266	100.2682699	100.1685222	100.0689827	99.96965072	99.87052565	99.77160678	99.67289345
221014A00026	10/14/2022	4.63	10/14/2027	104.75751	103.613339	102.4942743	101.3994938	100.3282118	99.27967605	98.25316631	97.24799238	96.2634927
221014A00027	10/14/2022	4.63	10/14/2027	104.75751	103.613339	102.4942743	101.3994938	100.3282118	99.27967605	98.25316631	97.24799238	96.2634927
221014A00032	10/14/2022	4.67	10/14/2027	104.92581	103.7432154	102.5880498	101.4593577	100.3562286	99.2777934	98.22322213	97.19172184	96.18253453
221014A00043	10/14/2022	4.49	10/14/2027	104.66727	103.5226231	102.4031089	101.3079082	100.236234	99.1873325	98.16048222	97.15499174	96.17019832
221014A00050	10/14/2022	4.49	10/14/2027	104.66727	103.5226231	102.4031089	101.3079082	100.236234	99.1873325	98.16048222	97.15499174	96.17019832
221018A00006	10/18/2022	4.55	10/18/2027	104.70551	103.5507866	102.4216367	101.3172204	100.2367301	99.17939285	98.14446885	97.13124948	96.13905579
221018A00007	10/18/2022	4.68	10/18/2027	102.78705	102.1472324	101.5175318	100.8976838	100.2874322	99.68653	99.09473929	98.51183056	97.93758244
221018A00048	10/18/2022	4.71	10/19/2026	100.65166	100.5152352	100.3791946	100.2435374	100.108262	99.97336682	99.83885012	99.7047103	99.57094574
221018A00049	10/18/2022	4.59	10/18/2027	104.75132	103.5963182	102.4668941	101.3622078	100.2814516	99.22385239	98.18867035	97.17519673	96.18275248
221025A00027	10/25/2022	4.57	10/25/2027	104.79658	103.6222575	102.474364	101.3520126	100.2543564	99.18058521	98.12992438	97.10163225	96.09499868
221027A00050	10/27/2022	4.52	10/27/2027	104.75754	103.5780212	102.4251663	101.2980797	100.195903	99.11781586	98.06303342	97.0308047	96.02041071
221027A00056	4/25/2023	4.48	4/25/2030	114.1731	110.3830373	106.7421361	103.2436619	99.88122728	96.64877015	93.54053515	90.55105612	87.67513974
221027A00060	12/1/2022	4.46	12/1/2027	105.02451	103.7485392	102.503341	101.287809	100.1008887	98.94157546	97.80891119	96.70198168	95.61991424
221027A00061	12/15/2022	4.45	12/15/2027	105.16872	103.8571989	102.5732137	101.3159021	100.0844353	98.87801886	97.69589106	96.53732135	95.4016086
221027A00062	12/15/2022	4.45	12/15/2027	105.16872	103.8571989	102.5732137	101.3159021	100.0844353	98.87801886	97.69589106	96.53732135	95.4016086
221027A00063	12/15/2022	4.45	12/15/2027	105.16872	103.8571989	102.5732137	101.3159021	100.0844353	98.87801886	97.69589106	96.53732135	95.4016086
221031A00035	10/31/2022	4.67	10/30/2026	100.78991	100.622739	100.4561173	100.2900472	100.1245258	99.95955054	99.7951187	99.63122761	99.46787463
221031A00036	10/31/2022	4.59	10/29/2027	104.85903	103.673431	102.5147548	101.3820868	100.2745574	99.19133503	98.13162463	97.09466548	96.07972938
221031A00042	10/31/2022	4.73	10/30/2026	100.79992	100.6327275	100.4660934	100.3000109	100.1344772	99.96948956	99.80504542	99.64114207	99.47777686
221102A00026	11/2/2022	4.66	11/2/2027	104.98162	103.7843873	102.6145828	101.4712675	100.3535477	99.26056941	98.19151638	97.14560794	96.12209705
221107A00029	11/7/2022	4.83	11/9/2026	100.94907	100.7539522	100.5595967	100.3660024	100.1731648	99.98107925	99.78974144	99.59914692	99.40929129
221107A00030	11/7/2022	4.7	11/5/2027	105.05992	103.8540563	102.6760074	101.5248135	100.3995622	99.29938219	98.2234407	97.17094161	96.14112336

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221107A00056	11/7/2022	4.73	11/8/2027	105.12684	103.9124144	102.7261861	101.5671787	100.4344612	99.32714478	98.24438017	97.18535572	96.14929522
221108A00033	11/8/2022	4.7	11/8/2027	105.09074	103.8765468	102.6905446	101.5317596	100.399261	99.29216006	98.20960758	97.15079199	96.11493719
221110A00025	11/10/2022	4.39	11/10/2026	100.87551	100.6777106	100.4807024	100.2844772	100.0890304	99.89435726	99.70045309	99.50731331	99.31493334
221110A00026	11/10/2022	4.29	11/10/2027	104.61569	103.3991077	102.2109179	101.0501375	99.91582448	98.80707967	97.7230442	96.66289733	95.62585436
221110A00038	11/10/2022	4.34	11/10/2027	104.67613	103.4591598	102.27059	101.1094356	99.97475468	98.86564771	97.78125573	96.72075784	95.68336922
221110A00039	11/10/2022	4.34	11/10/2027	104.67613	103.4591598	102.27059	101.1094356	99.97475468	98.86564771	97.78125573	96.72075784	95.68336922
221110A00064	1/17/2023	4.25	1/14/2028	105.21606	103.8270789	102.4632274	101.1238825	99.80843985	98.51631473	97.24694103	95.99977054	94.77427226
221110A00065	1/17/2023	4.25	1/14/2028	105.21606	103.8270789	102.4632274	101.1238825	99.80843985	98.51631473	97.24694103	95.99977054	94.77427226
221110A00076	11/10/2022	4.45	11/10/2026	100.88734	100.6895289	100.4925046	100.2962634	100.1008006	99.90611145	99.71219137	99.51903572	99.32663992
221110A00086	11/10/2022	4.34	11/8/2027	104.65757	103.4461357	102.2628462	101.1067304	99.97685876	98.87234344	97.79233646	96.73602726	95.70264073
221114A00002	11/14/2022	4.37	11/15/2027	104.7592	103.528143	102.3261348	101.1521527	100.0052232	98.88441734	97.78884839	96.71766935	95.67007081
221115A00039	11/15/2022	4.22	11/16/2026	100.07961	100.0765799	100.073108	100.0692004	100.0648621	100.0600977	100.0549119	100.0493095	100.043295
221117A00025	11/17/2022	4.28	11/17/2027	104.66739	103.4315052	102.224916	101.0465852	99.89552696	98.7708007	97.67150886	96.59679425	95.54583787
221118A00023	11/18/2022	4.12	11/18/2027	104.55384	103.3148472	102.1053062	100.9241769	99.77046535	98.6432236	97.54154686	96.46457127	95.4114715
221118A00046	11/18/2022	4.4	11/18/2026	100.97368	100.7535339	100.5343611	100.3161549	100.0989088	99.88261647	99.66727149	99.45286761	99.23939862
221121A00047	11/21/2022	4.89	11/21/2033	128.78524	121.020593	113.8012747	107.0856441	100.8354698	95.01562896	89.59383877	84.54041147	79.82803248
221121A00052	11/21/2022	4.35	11/22/2027	104.79986	103.5495584	102.3292048	101.1377303	99.97411696	98.8373943	97.72663639	96.64095943	95.57951939
221121A00064	11/21/2022	4.34	11/22/2027	104.78744	103.5372209	102.3169473	101.1255515	99.96201564	98.82536916	97.71468621	96.62908304	95.56771562
221122A00029	11/22/2022	4.31	11/22/2027	104.75018	103.5002083	102.2801749	101.0890152	99.92571166	98.78929373	97.67883568	96.59345384	95.53230431
221122A00040	11/22/2022	4.31	11/22/2027	104.75018	103.5002083	102.2801749	101.0890152	99.92571166	98.78929373	97.67883568	96.59345384	95.53230431
221123A00016	11/23/2022	4.58	11/23/2029	112.82188	109.5052992	106.3077308	103.2242328	100.2500958	97.38083185	94.61216287	91.94000938	89.36048023
221123A00034	11/23/2022	4.43	11/23/2026	101.0408	100.8066614	100.5736127	100.3416502	100.1107664	99.88095365	99.6522046	99.42451177	99.19786784
221123A00039	11/23/2022	4.29	11/23/2027	104.73448	103.4818957	102.2593804	101.065859	99.90030742	98.76174931	97.64925332	96.56193054	95.49893213
221128A00034	11/28/2022	4.27	11/26/2027	104.73682	103.4760842	102.2458044	101.0448849	99.87228232	98.72700228	97.60809651	96.51466018	95.44582949
221129A00035	11/29/2022	4.09	11/29/2027	104.61318	103.343951	102.1055989	100.8970073	99.71711159	98.5648975	97.43939808	96.33969098	95.2648959
221129A00056	11/29/2022	4.31	11/29/2027	104.8145	103.545106	102.3065688	101.0977676	99.91763965	98.76517208	97.63939939	96.53940054	95.46429647
221130A00032	11/30/2022	4.37	11/30/2027	104.89952	103.6268481	102.3851694	101.1733589	99.99034692	98.83511439	97.70668983	96.60414662	95.52660043
221130A00033	11/30/2022	4.37	11/30/2027	104.89952	103.6268481	102.3851694	101.1733589	99.99034692	98.83511439	97.70668983	96.60414662	95.52660043
221130A00069	11/30/2022	4.15	11/30/2027	104.6978	103.4252895	102.1837978	100.9721987	99.78942094	98.63444389	97.50629467	96.40404532	95.32681026
221130A00075	11/30/2022	4.15	11/30/2027	104.6978	103.4252895	102.1837978	100.9721987	99.78942094	98.63444389	97.50629467	96.40404532	95.32681026
221130A00076	11/30/2022	4.15	11/30/2027	104.6978	103.4252895	102.1837978	100.9721987	99.78942094	98.63444389	97.50629467	96.40404532	95.32681026
221130A00081	11/30/2022	4.15	11/30/2027	104.6978	103.4252895	102.1837978	100.9721987	99.78942094	98.63444389	97.50629467	96.40404532	95.32681026
221130A00085	11/30/2022	4.19	11/30/2027	104.67201	103.4008518	102.1606643	100.9503199	99.7687496	98.61493508	97.48790549	96.38673481	95.31053933

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221130A00110	11/30/2022	4.15	11/30/2027	104.62145	103.3506304	102.1107743	100.9007556	99.71950575	98.56600635	97.43928674	96.33842107	95.26252575
221201A00011	12/1/2022	3.95	12/1/2027	104.4549	103.181548	101.9389527	100.7260067	99.54165555	98.38489396	97.25476351	96.15034973	95.07077967
221201A00043	12/1/2022	4.37	12/3/2029	106.94216	105.1073305	103.3232652	101.5881485	99.90024273	98.25788501	96.65948364	95.10351438	93.58851713
221201A00068	12/1/2022	4.21	12/1/2027	104.82303	103.5292648	102.258334	101.0096782	99.78275637	98.57704499	97.39203691	96.22724085	95.08218079
221202A00018	12/2/2022	4.16	12/2/2027	104.6549	103.3789354	102.1334684	100.9174107	99.729725	98.56942241	97.43555963	96.32723635	95.24359284
221202A00025	12/2/2022	4.06	12/2/2026	101.06897	100.8096094	100.5515813	100.2948758	100.0394826	99.78539159	99.53259295	99.28107677	99.03083328
221205A00024	12/5/2022	4.13	12/3/2027	104.62714	103.3488977	102.1009179	100.8821284	99.69150795	98.52808263	97.39092299	96.27914172	95.19189116
221205A00088	12/5/2022	4.13	12/3/2027	104.62714	103.3488977	102.1009179	100.8821284	99.69150795	98.52808263	97.39092299	96.27914172	95.19189116
221206A00025	12/6/2022	4.27	12/4/2026	101.13044	100.8656048	100.6021587	100.3400931	100.0793971	99.82005989	99.56207095	99.30541969	99.05009569
221206A00036	12/6/2022	4.13	12/6/2027	104.65811	103.3722697	102.1159973	100.8882723	99.68812099	98.51461415	97.36686395	96.24402193	95.14527678
221206A00039	12/6/2022	4.29	12/7/2026	101.16988	100.8966648	100.6249297	100.354667	100.0858646	99.81851081	99.55259373	99.28810176	99.0250234
221207A00010	12/7/2022	4.08	12/7/2027	104.60427	103.3163284	102.0577172	100.8274321	99.62451572	98.44805381	97.29717278	96.17103739	95.06884868
221207A00012	12/7/2022	4.21	12/7/2026	101.1481	100.8749234	100.6032263	100.3330015	100.0642369	99.79692066	99.53104101	99.26658631	99.00354508
221207A00017	12/7/2022	3.86	12/7/2027	104.39932	103.1115615	101.8531531	100.6230927	99.42042152	98.24422402	97.09362538	95.96778922	94.86591552
221207A00032	12/7/2022	4.52	12/7/2032	122.89886	116.2921571	110.0972362	104.2860483	98.83260295	93.7128093	88.90432712	84.3864303	80.13988176
221208A00001	12/8/2022	4.6	12/8/2033	126.85673	119.1139637	111.9194039	105.230934	99.00989801	93.22079792	87.83101967	82.81058398	78.13192015
221208A00005	12/8/2022	4.88	12/8/2037	140.62464	128.3778707	117.3873032	107.5146093	98.63748317	90.6477021	83.44943327	76.95775301	71.0973497
221208A00006	12/8/2022	4.88	12/8/2037	140.62464	128.3778707	117.3873032	107.5146093	98.63748317	90.6477021	83.44943327	76.95775301	71.0973497
221208A00020	12/8/2022	4.11	12/8/2027	104.65303	103.3623009	102.1006696	100.8671547	99.66081488	98.48075076	97.32610264	96.19604828	95.08980085
221208A00050	12/8/2022	4.11	12/8/2027	104.65303	103.3623009	102.1006696	100.8671547	99.66081488	98.48075076	97.32610264	96.19604828	95.08980085
221208A00052	2/15/2023	4.01	2/15/2028	105.18711	103.7098158	102.2608038	100.8393327	99.44468519	98.07616846	96.73311306	95.41487198	94.12081971
221208A00054	2/1/2023	4.02	2/1/2028	105.06338	103.6270436	102.2175137	100.8341045	99.47615294	98.14301769	96.83407866	95.54873594	94.28640902
221208A00061	12/8/2022	4.11	12/8/2027	104.65303	103.3623009	102.1006696	100.8671547	99.66081488	98.48075076	97.32610264	96.19604828	95.08980085
221208A00062	12/8/2022	4.24	12/8/2028	108.48039	106.1600325	103.9013628	101.7023144	99.5609057	97.47523702	95.44348623	93.46390507	91.53481541
221208A00110	12/8/2022	4.07	12/8/2027	104.60159	103.3112074	102.0499184	100.8167399	99.6107309	98.43099208	97.27666393	96.14692434	95.04098661
221209A00035	12/9/2022	3.91	12/9/2027	104.48328	103.1900194	101.9256577	100.6892228	99.47978796	98.29646764	97.13841493	96.00481955	94.89490588
221209A00037	12/9/2022	3.91	12/9/2027	104.48328	103.1900194	101.9256577	100.6892228	99.47978796	98.29646764	97.13841493	96.00481955	94.89490588
221209A00070	12/9/2022	4.42	12/9/2037	121.87209	115.3028224	109.2319646	103.6153995	98.41332691	93.58980514	89.11234737	84.95156308	81.08083895
221212A00004	12/12/2022	4.36	12/10/2032	105.11193	103.7893751	102.4345318	100.9172993	98.99906415	96.58238242	93.88920743	91.229484	88.68110727
221212A00011	12/12/2022	3.89	12/10/2027	104.46732	103.1717033	101.9047505	100.6655075	99.45306395	98.26654945	97.10513132	95.96801258	94.85443001
221212A00041	12/12/2022	4.15	12/10/2027	104.72523	103.4290786	102.1615723	100.9217607	99.70873471	98.52162491	97.35959963	96.22186279	95.10765205
221212A00071	12/12/2022	4.15	12/13/2027	104.75636	103.4525999	102.1767918	100.9280384	99.70547916	98.50829042	97.33568302	96.18690074	95.06121847
221212A00131	12/12/2023	3.77	12/11/2026	101.06809	100.783964	100.501448	100.2205279	99.94119022	99.66342145	99.3872083	99.11253766	98.83939651

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221213A00004	12/13/2022	3.99	12/13/2027	104.54839	103.2460466	101.9716356	100.7242554	99.50304637	98.30718526	97.13588363	95.98838583	94.86396733
221213A00017	12/13/2022	4.1	12/14/2026	101.19418	100.9015012	100.6105341	100.3212587	100.0336602	99.747724	99.46343555	99.18078054	98.89974482
221213A00047	12/13/2022	3.8	12/13/2027	104.37977	103.0773528	101.8028954	100.5554932	99.33428504	98.13844667	96.96718837	95.81975341	94.69541624
221213A00051	12/13/2022	4.02	12/13/2027	104.58738	103.2847753	102.0101024	100.7624647	99.54100252	98.34489248	97.17334602	96.02560737	94.90095192
221213A00061	12/13/2022	4.15	12/11/2026	101.17576	100.8914449	100.6087355	100.3276229	100.0480935	99.77013381	99.49373054	99.21887055	98.94554084
221214A00031	12/14/2022	3.97	12/14/2027	104.53227	103.2275763	101.9505783	100.7003951	99.47618317	98.27713484	97.10247597	95.95146437	94.82338808
221214A00077	12/14/2022	3.84	12/14/2027	104.44147	103.1361687	101.858599	100.607877	99.38315779	98.18363217	97.00852466	95.85709175	94.72862028
221214A00079	12/14/2022	3.84	12/14/2027	104.44147	103.1361687	101.858599	100.607877	99.38315779	98.18363217	97.00852466	95.85709175	94.72862028
221215A00115	12/15/2022	4	12/15/2027	104.58131	103.2738166	101.9937927	100.7403749	99.51273622	98.310084	97.13165839	95.9767305	94.84460081
221216A00013	12/16/2022	4.04	12/16/2027	104.6436	103.333211	102.0500703	100.7933288	99.56217582	98.35583394	97.17355751	96.01463095	94.8783672
221216A00018	12/16/2022	4.22	12/16/2026	100.10592	100.1028357	100.0991091	100.0947473	100.0897606	100.0841593	100.0779536	100.0711533	100.0637681
221216A00023	12/16/2022	4.04	12/13/2027	104.61338	103.3105945	102.0357469	100.7879376	99.56630662	98.37003062	97.19832094	96.05042174	94.92560831
221219A00043	12/19/2022	4.07	12/17/2027	104.693	103.379804	102.0936321	100.8336512	99.59906688	98.38911718	97.20307071	96.04022527	94.89990636
221221A00053	12/21/2022	4.15	12/21/2027	104.83937	103.5152935	102.2173323	100.9447249	99.69674314	98.47268665	97.27188196	96.09368103	94.93746009
221222A00026	12/22/2022	4.22	12/15/2026	101.24037	100.9448364	100.6510421	100.3589718	100.0686104	99.77994261	99.49295366	99.20762878	98.92395344
221222A00027	12/22/2022	4.16	12/15/2027	104.79017	103.4812414	102.1998091	100.9450068	99.71600702	98.5120164	97.33227445	96.17605169	95.04264802
221222A00053	12/22/2022	4.18	12/22/2027	105.05488	103.6845101	102.3392266	101.0183954	99.72140387	98.44765957	97.19658919	95.96763794	94.76026877
221223A00025	12/23/2022	4.25	12/23/2027	104.99286	103.6627787	102.3583664	101.0788997	99.82368335	98.59204795	97.38334897	96.19696549	95.03229914
221228A00044	12/28/2022	4.31	12/28/2027	105.12658	103.7832015	102.4643536	101.169404	99.89774159	98.64877598	97.42193655	96.21667169	95.03244801
221228A00075	12/28/2022	4.09	12/28/2027	104.91254	103.5693873	102.2507859	100.9560983	99.68471232	98.43603704	97.20950117	96.00455252	94.8206571
221228A00129	12/28/2022	4.11	12/28/2027	105.14156	103.7414942	102.36735	101.0184707	99.69421741	98.39397251	97.11713859	95.86313768	94.63141047
221229A00075	12/29/2022	5.2	12/29/2037	144.24194	131.746742	120.5336305	110.4612021	101.4044513	93.25278958	85.90831183	79.28427822	73.3037851
221230A00088	12/30/2022	4.42	12/30/2026	101.47547	101.1377977	100.802374	100.4691735	100.1381743	99.80935458	99.48269293	99.15816816	98.83575937
221230A00111	12/30/2022	4.42	12/30/2026	101.47547	101.1377977	100.802374	100.4691735	100.1381743	99.80935458	99.48269293	99.15816816	98.83575937
230104A00004	1/4/2023	4.19	1/4/2028	105.03586	103.6749854	102.3383038	101.0252234	99.73517219	98.46759626	97.22195907	95.99774071	94.79443732
230104A00044	1/4/2023	4.2	1/4/2028	105.04946	103.6884938	102.3517169	101.0385427	99.74839932	98.48073274	97.23500638	96.01070029	94.80731058
230105A00020	1/5/2023	4.32	1/5/2028	105.22278	103.8578936	102.5173113	101.2004401	99.90670431	98.63554643	97.38642647	96.15882126	94.95222377
230106A00017	1/6/2023	4.23	1/6/2028	105.10989	103.7431256	102.4007469	101.0821537	99.78676757	98.51402846	97.26339381	96.03433801	94.82635171
230106A00019	1/6/2023	4.23	1/6/2028	105.10989	103.7431256	102.4007469	101.0821537	99.78676757	98.51402846	97.26339381	96.03433801	94.82635171
230109A00042	1/9/2023	4.07	12/20/2027	104.72346	103.4026577	102.1081854	100.8392669	99.5951575	98.37514164	97.17853153	96.00466577	94.85290805
230110A00006	1/10/2023	4.06	1/10/2028	104.91499	103.5389094	102.1875543	100.8603143	99.55659901	98.27583677	97.01747409	95.78097486	94.56581966
230110A00035	1/10/2023	4.08	1/10/2028	105.13866	103.7047816	102.2980492	100.9177583	99.56322546	98.23379051	96.92881539	95.6476833	94.38979774
230110A00040	1/13/2023	4.07	12/13/2027	104.65237	103.3493232	102.0742137	100.8261469	99.60426277	98.40773784	97.23578333	96.08764328	94.9625929

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8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230110A00043	1/10/2023	3.84	1/10/2028	104.69508	103.3192653	101.9681899	100.6412447	99.33783851	98.05739909	96.79937235	95.56322157	94.34842681
230110A00047	1/10/2023	3.84	1/10/2028	104.69508	103.3192653	101.9681899	100.6412447	99.33783851	98.05739909	96.79937235	95.56322157	94.34842681
230111A00004	1/11/2023	3.83	1/11/2028	104.69017	103.3117088	101.9580807	100.6286709	99.32288501	98.04014774	96.77990209	95.54160859	94.32474462
230111A00019	1/11/2023	3.83	1/11/2028	104.69017	103.3117088	101.9580807	100.6286709	99.32288501	98.04014774	96.77990209	95.54160859	94.32474462
230112A00004	1/12/2023	4	1/12/2028	104.8507	103.4697241	102.1136524	100.7818651	99.4737659	98.18877714	96.92633973	95.68591215	94.46696981
230112A00014	1/12/2023	4.09	1/12/2027	101.50181	101.1280766	100.7571064	100.3888702	100.0233379	99.66047944	99.30026555	98.94266722	98.58765592
230112A00042	1/12/2023	4.09	1/12/2027	101.50181	101.1280766	100.7571064	100.3888702	100.0233379	99.66047944	99.30026555	98.94266722	98.58765592
230112A00044	1/12/2023	4	1/12/2028	104.8507	103.4697241	102.1136524	100.7818651	99.4737659	98.18877714	96.92633973	95.68591215	94.46696981
230112A00062	3/15/2023	3.83	3/15/2028	105.18459	103.6270187	102.1004379	100.6039952	99.13686782	97.69826236	96.28741378	94.90358401	93.54606073
230112A00063	3/15/2023	3.83	3/15/2028	105.18459	103.6270187	102.1004379	100.6039952	99.13686782	97.69826236	96.28741378	94.903584	93.54606073
230112A00065	1/12/2023	4.09	1/12/2027	101.50181	101.1280766	100.7571064	100.3888702	100.0233379	99.66047944	99.30026555	98.94266722	98.58765592
230112A00066	1/12/2023	4	1/12/2028	104.8507	103.4697241	102.1136524	100.7818651	99.4737659	98.18877714	96.92633973	95.68591215	94.46696981
230113A00055	1/13/2023	3.88	1/13/2028	104.69362	103.3111056	101.9535667	100.6203821	99.3109526	98.0246982	96.76105729	95.51948601	94.29945752
230113A00057	1/13/2023	3.99	1/13/2028	104.90086	103.5004036	102.1265254	100.7785258	99.45573133	98.15749183	96.88317904	95.63218578	94.40392508
230117A00040	1/17/2023	4.07	1/19/2027	101.56772	101.1744318	100.7842011	100.396993	100.0127724	99.63150461	99.25315562	98.87769184	98.50508024
230117A00048	1/17/2023	3.97	1/14/2028	104.82738	103.4412244	102.0801467	100.7435285	99.43076679	98.14127811	96.87449752	95.62987795	94.40688951
230117A00087	1/17/2023	3.93	1/18/2028	104.80775	103.4110152	102.0397351	100.6932691	99.37100145	98.07233637	96.79669717	95.54352554	94.31228081
230118A00019	1/18/2023	3.59	1/18/2028	104.41626	103.0210484	101.6512779	100.3063165	98.98554831	97.68837733	96.41422677	95.16253823	93.93277093
230118A00033	1/18/2023	3.81	1/18/2028	104.63985	103.2443438	101.8742707	100.5289911	99.20789004	97.91037209	96.63586114	95.38379938	94.15364661
230118A00039	1/18/2023	3.81	1/18/2028	104.63985	103.2443438	101.8742707	100.5289911	99.20789004	97.91037209	96.63586114	95.38379938	94.15364661
230119A00034	1/19/2023	3.82	1/19/2028	104.66251	103.2641603	101.8913406	100.5434067	99.21974027	97.91974283	96.64283518	95.38845659	94.15606409
230119A00105	1/19/2023	3.9	1/19/2027	101.50114	101.1080052	100.7179301	100.3308768	99.94681006	99.56569533	99.18749852	98.81218608	98.43972498
230119A00108	1/19/2023	3.81	1/19/2028	104.64849	103.2502439	101.8775251	100.5296904	99.20612159	97.90622011	96.62940683	95.37512109	94.14281993
230119A00137	1/19/2023	3.9	1/19/2027	101.50114	101.1080052	100.7179301	100.3308768	99.94681006	99.56569533	99.18749852	98.81218608	98.43972498
230120A00022	1/20/2023	3.9	1/20/2028	104.78355	103.381636	102.0053592	100.6540728	99.32715467	98.02400294	96.74403503	95.48668699	94.25141278
230120A00029	1/20/2023	3.9	1/20/2028	104.78355	103.381636	102.0053592	100.6540728	99.32715467	98.02400294	96.74403503	95.48668699	94.25141278
230120A00079	1/20/2023	3.68	1/20/2028	104.55914	103.1575196	101.7815496	100.4305857	99.10400499	97.80120485	96.52160208	95.26463213	94.02974835
230120A00117	1/20/2023	3.9	1/20/2028	104.78355	103.381636	102.0053592	100.6540728	99.32715467	98.02400294	96.74403503	95.48668699	94.25141278
230123A00051	1/23/2023	3.75	1/21/2028	104.66615	103.2610637	101.8817338	100.5275132	99.19777519	97.89191385	96.6093426	95.3494937	94.11181747
230124A00004	1/24/2023	3.99	1/24/2028	104.94651	103.5326755	102.1448726	100.7824406	99.44474371	98.1311669	96.84111514	95.57401253	94.32930155
230124A00015	1/24/2023	4.09	1/25/2027	101.63875	101.2286515	100.8218644	100.4183533	100.0180788	99.62100194	99.22708448	98.83628873	98.44857762
230124A00025	1/24/2023	4.09	1/25/2027	101.63875	101.2286515	100.8218644	100.4183533	100.0180788	99.62100194	99.22708448	98.83628873	98.44857762
230124A00045	1/24/2023	3.99	1/24/2028	104.94651	103.5326755	102.1448726	100.7824406	99.44474371	98.1311669	96.84111514	95.57401253	94.32930155

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230124A00046	1/24/2023	3.99	1/24/2028	104.94651	103.5326755	102.1448726	100.7824406	99.44474371	98.1311669	96.84111514	95.57401253	94.32930155
230124A00055	6/15/2023	4.13	6/15/2032	119.49971	113.4534704	107.7605265	102.3982605	97.34562467	92.58302143	88.09219541	83.85613476	79.85897995
230124A00056	3/28/2023	4.19	3/28/2033	122.02157	115.1280356	108.6839298	102.6573732	97.01891272	91.74132581	86.79944045	82.16997016	77.83136341
230124A00058	6/15/2023	4.21	6/15/2034	125.46468	117.2637541	109.6812631	102.666857	96.17454534	90.16229987	84.59169382	79.42757537	74.63777253
230125A00010	1/25/2023	4.01	1/25/2027	101.60609	101.1960654	100.7893575	100.3859252	99.9857291	99.58873017	99.19489017	98.80417143	98.41653688
230125A00022	1/25/2023	3.8	1/25/2027	101.5446	101.1344408	100.7276047	100.3240491	99.9237343	99.5266213	99.13267172	98.74184777	98.35411228
230125A00023	1/25/2023	3.69	1/25/2028	104.61556	103.2001269	101.8108165	100.4469704	99.10794918	97.79313425	96.5019272	95.23374894	93.98803886
230125A00031	1/25/2023	3.74	1/25/2028	104.73239	103.3019574	101.8992464	100.5235187	99.17405792	97.8501726	96.55119523	95.27648114	94.02540758
230126A00015	1/26/2023	4.08	1/26/2027	101.64518	101.2322824	100.8227477	100.4165318	100.0135944	99.61389595	99.21739736	98.82406029	98.43384698
230127A00012	1/27/2023	4	1/27/2028	104.98815	103.5659611	102.170091	100.7998688	99.45464858	98.13380574	96.83673604	95.56285474	94.31159589
230127A00045	1/27/2023	4.12	1/27/2027	101.67224	101.2565	100.8441668	100.4351956	100.0295453	99.62717552	99.22804661	98.83211945	98.43935558
230127A00046	1/27/2023	4	1/27/2028	104.98815	103.5659611	102.170091	100.7998688	99.45464858	98.13380574	96.83673604	95.56285474	94.31159589
230127A00048	1/27/2023	4	1/27/2028	104.98815	103.5659611	102.170091	100.7998688	99.45464858	98.13380574	96.83673604	95.56285474	94.31159589
230127A00053	1/27/2023	4	1/27/2028	104.98815	103.5659611	102.170091	100.7998688	99.45464858	98.13380574	96.83673604	95.56285474	94.31159589
230127A00056	1/27/2023	3.78	1/27/2028	104.76072	103.338846	101.9433006	100.5734192	99.22855508	97.90808293	96.61139781	95.33791434	94.08706595
230130A00045	1/30/2023	4.02	1/28/2028	105.02584	103.6006926	102.2019584	100.8289675	99.48107078	98.15764027	96.85806856	95.58176791	94.32816946
230130A00086	1/30/2023	4.16	2/1/2027	101.74209	101.3123121	100.8861584	100.4635879	100.0445554	99.6290167	99.21692828	98.80824727	98.40293157
230130A00087	1/30/2023	4.04	1/28/2028	105.05438	103.6290147	102.2300715	100.8568752	99.50877658	98.18514752	96.88538056	95.60888785	94.35510045
230130A00127	1/30/2023	4.02	2/1/2028	105.06338	103.6270436	102.2175137	100.8341045	99.47615294	98.14301769	96.83407866	95.54873594	94.28640902
230131A00004	1/31/2023	3.76	1/31/2028	104.76689	103.334235	101.92829	100.5483744	99.19382827	97.86401346	96.55831277	95.2761291	94.01688465
230131A00009	1/31/2023	3.98	1/31/2028	104.99609	103.5631094	102.156828	100.7765598	99.4216456	98.09144792	96.78535028	95.50275629	94.24308874
230131A00034	2/3/2023	3.99	12/23/2027	104.64773	103.3200506	102.0180025	100.7408598	99.48792817	98.2585395	97.05205025	95.86784049	94.70531281
230131A00057	1/31/2023	4.1	1/29/2027	101.68508	101.2637582	100.8459283	100.4315465	100.0205702	99.61295769	99.20866769	98.80765972	98.40989392
230201A00003	2/1/2023	3.93	1/31/2028	104.92434	103.4918969	102.0861439	100.706395	99.35199131	98.02229562	96.71669167	95.43458325	94.1753934
230201A00011	2/1/2023	3.93	2/1/2028	104.93398	103.4986163	102.0900409	100.7075699	99.35054055	98.01831212	96.71026489	95.42579933	94.16433532
230201A00012	2/1/2023	4.08	2/1/2027	101.70787	101.2781787	100.8521117	100.4296274	100.0106805	99.59522699	99.18322318	98.77462628	98.36939416
230202A00006	2/2/2023	3.92	2/2/2027	101.64916	101.2168547	100.7882228	100.3632202	99.94180107	99.52392009	99.10953287	98.69859571	98.29106567
230202A00008	2/2/2023	3.81	2/2/2028	104.77077	103.3337725	101.9236515	100.5397135	99.18129269	97.84774512	96.5384482	95.25279964	93.99021665
230202A00011	2/2/2023	3.92	2/2/2027	101.64916	101.2168547	100.7882228	100.3632202	99.94180107	99.52392009	99.10953287	98.69859571	98.29106567
230202A00038	2/2/2023	3.84	2/2/2028	104.81398	103.3766631	101.9662228	100.581971	99.22324169	97.88939077	96.57979552	95.29385353	94.03098187
230202A00041	2/2/2023	3.82	2/2/2028	104.78517	103.3480693	101.9378419	100.5537994	99.19527569	97.861627	96.55223064	95.26648427	94.00380505
230202A00042	2/2/2023	3.82	2/2/2028	104.78517	103.3480693	101.9378419	100.5537994	99.19527569	97.861627	96.55223064	95.26648427	94.00380505
230202A00045	2/2/2023	3.62	2/2/2028	104.58384	103.1468471	101.7367489	100.3528557	98.99450053	97.66103867	96.35184663	95.06632132	93.80387919

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230202A00050	2/2/2023	3.82	2/2/2028	104.78517	103.3480693	101.9378419	100.5537994	99.19527569	97.861627	96.55223064	95.26648427	94.00380505
230202A00096	2/2/2023	3.81	2/2/2028	104.77077	103.3337725	101.9236515	100.5397135	99.18129269	97.84774512	96.5384482	95.25279964	93.99021665
230203A00026	2/3/2023	3.98	2/3/2028	105.02544	103.5836735	102.1689182	100.7804776	99.41768104	98.07988025	96.76644834	95.47677895	94.21028541
230203A00038	2/3/2023	4.1	2/3/2027	101.73689	101.3015922	100.8700222	100.4421308	100.017871	99.5971967	99.18006258	98.76642404	98.35623725
230203A00039	2/3/2023	3.98	2/3/2028	105.02544	103.5836735	102.1689182	100.7804776	99.41768104	98.07988025	96.76644834	95.47677895	94.21028541
230208A00029	2/8/2023	4.27	2/8/2027	101.86406	101.4146026	100.9691245	100.5275685	100.0898829	99.65601664	99.22591992	98.79954364	98.37683954
230208A00038	2/8/2023	4.27	2/8/2027	101.86406	101.4146026	100.9691245	100.5275685	100.0898829	99.65601664	99.22591992	98.79954364	98.37683954
230208A00039	2/8/2023	4.17	2/8/2028	105.35119	103.8926721	102.4617216	101.0576268	99.67969695	98.32726461	96.99968445	95.69633253	94.41660535
230208A00040	2/8/2023	4.26	2/8/2029	109.12679	106.629611	104.2031893	101.8451186	99.55308671	97.32487383	95.15834816	93.05146193	91.00224748
230208A00041	2/8/2023	4.32	2/8/2030	112.83573	109.2823138	105.8622848	102.5699136	99.39974955	96.34660475	93.40553954	90.57184944	87.84105256
230208A00060	2/8/2023	4.06	2/8/2027	101.79685	101.347255	100.9016439	100.4599604	100.0221526	99.58816941	99.15796087	98.73147773	98.30867162
230209A00025	2/9/2023	4.25	2/5/2027	101.82318	101.3821283	100.9449057	100.5114593	100.0817401	99.65570004	99.23329208	98.81446979	98.39918759
230209A00027	2/9/2023	4.12	2/7/2028	105.26817	103.8131414	102.3855664	100.9847364	99.60996451	98.26058729	96.93596317	95.6354718	94.35851311
230209A00037	2/9/2023	4.12	2/9/2028	105.28851	103.8276024	102.3943634	100.9880725	99.60803551	98.25358128	96.92406127	95.61884839	94.33733614
230210A00055	2/10/2023	4.02	2/10/2028	105.24089	103.7760404	102.3390087	100.929067	99.54551532	98.18767772	96.8549007	95.5465525	94.26202219
230210A00062	2/10/2023	4.13	2/10/2027	101.84914	101.3938722	100.9426861	100.4955263	100.0523388	99.61307076	99.17767016	98.74608594	98.31826795
230210A00065	2/10/2023	4.02	2/10/2028	105.24089	103.7760404	102.3390087	100.929067	99.54551532	98.18767772	96.8549007	95.5465525	94.26202219
230213A00020	2/15/2023	4.28	1/25/2028	105.36699	103.9473666	102.5539141	101.1859751	99.84290914	98.52409663	97.22893821	95.95685382	94.70728195
230214A00031	2/14/2023	4.31	2/14/2028	105.61933	104.1415785	102.6920626	101.2700422	99.87480243	98.50565273	97.1619258	95.84297667	94.54818175
230215A00008	2/15/2023	4.49	2/16/2027	102.05292	101.5808069	101.1130779	100.6496685	100.1905188	99.73557012	99.28476491	98.83804657	98.39535956
230215A00045	2/15/2023	4.37	2/15/2028	105.7186	104.2372211	102.7841944	101.3587775	99.96025141	98.58792138	97.24111629	95.91918746	94.62150772
230217A00036	2/17/2023	4.44	2/17/2028	105.84404	104.3559593	102.896457	101.4647845	100.0602142	98.68204366	97.32959411	96.00220966	94.69925629
230217A00052	2/17/2023	4.55	2/17/2027	102.09256	101.617566	101.1470086	100.6808214	100.2189436	99.76131545	99.30787843	98.85857498	98.41334861
230221A00004	2/21/2023	4.47	2/18/2028	105.89963	104.4082465	102.9455581	101.5108086	100.1032666	98.72222544	97.36700273	96.03693895	94.73139661
230221A00007	2/21/2023	4.5	10/18/2027	104.64825	103.4938721	102.3650649	101.2609862	100.1808282	99.12381842	98.08921697	97.07631543	96.08443493
230223A00033	2/23/2023	4.5	2/23/2028	106.00023	104.4937052	103.0164211	101.5676016	100.1464951	98.75237573	97.38454268	96.04231887	94.72505001
230228A00010	2/28/2023	4.5	2/26/2027	102.20096	101.7003466	101.2046399	100.7137701	100.2276663	99.7462595	99.26948174	98.79726644	98.3295483
230301A00029	3/1/2023	4.59	3/1/2028	106.21475	104.6865917	103.188433	101.7194649	100.2789074	98.86600779	97.48003958	96.12030115	94.78611484
230301A00047	3/1/2023	4.61	3/1/2028	106.45302	104.8715806	103.3219949	101.8033644	100.3148234	98.85553852	97.42470663	96.02155392	94.64533437
230302A00047	3/2/2023	4.76	3/2/2028	106.50735	104.9683038	103.460151	101.9820221	100.533077	99.11250675	97.71953227	96.35340267	95.01339416
230303A00035	5/15/2023	4.65	5/15/2030	115.00503	111.1451114	107.4388043	103.8790867	100.4593054	97.17315114	94.01463826	90.978086	88.05810088
230303A00036	5/15/2023	4.53	5/15/2028	106.93773	105.198665	103.4964873	101.8300862	100.1983972	98.60039817	97.03510738	95.50158145	93.99891345
230303A00038	4/14/2023	4.56	4/14/2028	106.64965	104.9980356	103.3802646	101.7953598	100.2423839	98.72043496	97.22864488	95.76617793	94.33222905

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Classification | Public

	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230303A00041	4/14/2023	4.56	4/14/2028	106.64965	104.9980356	103.3802646	101.7953598	100.2423839	98.72043496	97.22864488	95.76617793	94.33222905
230303A00057	3/3/2023	4.77	3/3/2027	102.36452	101.8499474	101.3405582	100.8362717	100.3370114	99.8427024	99.35327118	98.86864573	98.38875544
230303A00059	3/3/2023	4.56	3/3/2027	102.28806	101.7733464	101.2638187	100.7594005	100.260015	99.76558707	99.27604311	98.7913109	98.31131964
230307A00004	3/7/2023	4.67	3/7/2028	106.61383	105.0148679	103.4483164	101.9132556	100.4087971	98.93408579	97.48829814	96.07064097	94.68034986
230307A00021	3/7/2023	4.63	3/7/2028	106.34154	104.7962073	103.2813746	101.7962137	100.3399241	98.91173386	97.51089806	96.13669768	94.78843849
230307A00022	3/7/2023	4.77	3/8/2027	102.42311	101.894546	101.3714555	100.8537511	100.3413496	99.83416973	99.33213166	98.83515735	98.34317026
230307A00025	3/7/2023	4.22	3/7/2028	100.3196	100.3301812	100.3316797	100.3245637	100.3092739	100.2862281	100.255823	100.2184355	100.174423
230307A00034	3/7/2023	4.41	3/7/2028	106.09735	104.552411	103.037992	101.553264	100.0974256	98.6697038	97.26935278	95.89565267	94.54790841
230307A00114	3/7/2023	4.65	3/7/2028	106.37223	104.8266477	103.3115749	101.8261779	100.3696563	98.94123799	97.54017798	96.16575715	94.81728116
230309A00027	3/9/2023	4.68	3/9/2028	106.44055	104.8890346	103.3681933	101.8771932	100.4152266	98.98151502	97.5753071	96.19587781	94.84252718
230309A00036	3/9/2023	4.46	3/9/2028	106.19553	104.6444051	103.1239822	101.6334198	100.1719095	98.73867135	97.33295335	95.95402953	94.60119909
230309A00057	3/9/2023	4.86	3/9/2027	102.48232	101.9508107	101.4248361	100.9043056	100.3891349	99.87924125	99.37454369	98.87496286	98.38042103
230309A00080	3/9/2023	4.68	3/9/2028	106.44055	104.8890346	103.3681933	101.8771932	100.4152266	98.98151502	97.5753071	96.19587781	94.84252718
230309A00091	3/9/2023	4.68	3/9/2028	106.44055	104.8890346	103.3681933	101.8771932	100.4152266	98.98151502	97.5753071	96.19587781	94.84252718
230309A00096	3/9/2023	4.68	3/9/2028	106.44055	104.8890346	103.3681933	101.8771932	100.4152266	98.98151502	97.5753071	96.19587781	94.84252718
230310A00017	3/10/2023	4.43	3/9/2029	109.85611	107.2660033	104.7513716	102.3095701	99.93805984	97.63440671	95.39627656	93.22143029	91.10771935
230310A00024	3/10/2023	4.38	3/10/2028	105.98895	104.4383464	102.9184414	101.4283937	99.96739421	98.53466276	97.12944659	95.75101928	94.39867959
230310A00030	3/10/2023	4.38	3/10/2028	105.98895	104.4383464	102.9184414	101.4283937	99.96739421	98.53466276	97.12944659	95.75101928	94.39867959
230310A00039	3/10/2023	4.33	3/10/2028	105.91182	104.3618381	102.8425398	101.3530884	99.89267486	98.46051936	97.0558694	95.67799882	94.32620664
230310A00047	6/9/2023	4.22	6/9/2028	106.65167	104.8470494	103.0818937	101.355018	99.66528843	98.01161515	96.39295037	94.80828629	93.25665317
230310A00054	9/8/2023	4.09	9/11/2028	107.30607	105.2396434	103.2239461	101.2573998	99.3384904	97.4657618	95.63781273	93.85329441	92.11090816
230310A00071	3/10/2023	4.38	3/10/2028	105.98895	104.4383464	102.9184414	101.4283937	99.96739421	98.53466276	97.12944659	95.75101928	94.39867959
230310A00091	3/10/2023	4.53	3/10/2027	102.31923	101.7854555	101.2572661	100.7345742	100.2172942	99.70534197	99.19863542	98.69709398	98.20063875
230310A00092	3/10/2023	4.38	3/10/2028	105.98895	104.4383464	102.9184414	101.4283937	99.96739421	98.53466276	97.12944659	95.75101928	94.39867959
230310A00114	3/10/2023	4.5	3/10/2027	102.30332	101.7695901	101.2414487	100.7188045	100.2015718	99.6896666	99.18300669	98.68151155	98.18510229
230310A00120	3/10/2023	4.33	3/10/2028	105.91182	104.3618381	102.8425398	101.3530884	99.89267486	98.46051936	97.0558694	95.67799882	94.32620664
230313A00036	3/13/2023	4.06	3/13/2028	105.52366	103.9687258	102.4446659	100.9506341	99.485813	98.04941438	96.64067809	95.25887067	93.90328421
230313A00052	3/13/2023	4.17	3/15/2027	102.17852	101.6313589	101.0900774	100.5545772	100.0247659	99.50055288	98.98184959	98.46856921	97.96062682
230313A00057	3/13/2023	4.06	3/13/2028	105.52366	103.9687258	102.4446659	100.9506341	99.485813	98.04941438	96.64067809	95.25887067	93.90328421
230313A00061	3/13/2023	4.06	3/13/2028	105.52366	103.9687258	102.4446659	100.9506341	99.485813	98.04941438	96.64067809	95.25887067	93.90328421
230313A00072	3/13/2023	4.06	3/13/2028	105.52366	103.9687258	102.4446659	100.9506341	99.485813	98.04941438	96.64067809	95.25887067	93.90328421
230313A00091	3/13/2023	4.15	3/13/2028	105.66323	104.1071734	102.58201	101.086894	99.62100736	98.18356144	96.77379559	95.39097587	94.03439391
230313A00102	3/13/2023	4.15	3/13/2028	105.66323	104.1071734	102.58201	101.086894	99.62100736	98.18356144	96.77379559	95.39097587	94.03439391

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230313A00112	3/13/2023	4.15	3/13/2028	105.66323	104.1071734	102.58201	101.086894	99.62100736	98.18356144	96.77379559	95.39097587	94.03439391
230313A00121	3/13/2023	4.29	3/15/2027	102.24384	101.696476	101.1549929	100.6192928	100.089283	99.56487302	99.04597422	98.53249981	98.02436481
230313A00123	3/13/2023	4.22	9/15/2027	104.03251	102.9715024	101.9321979	100.9139377	99.91608629	98.93803355	97.97919354	97.03900325	96.11692152
230313A00128	3/13/2023	4.18	12/15/2027	104.81628	103.5071695	102.2255611	100.9705858	99.74141587	98.53725795	97.35735146	96.20096684	95.06740393
230313A00134	3/13/2023	4.16	4/14/2028	105.99407	104.3480151	102.7357007	101.1561559	99.60844575	98.09167097	96.60496598	95.14749735	93.71846231
230313A00135	3/13/2023	4.17	6/15/2028	106.62191	104.8008707	103.0199732	101.2780324	99.57391245	97.90652041	96.27480397	94.67774975	93.11438141
230313A00149	3/13/2023	4.15	3/13/2028	105.66323	104.1071734	102.58201	101.086894	99.62100736	98.18356144	96.77379559	95.39097587	94.03439391
230313A00179	3/13/2023	4.29	3/15/2027	102.24384	101.696476	101.1549929	100.6192928	100.089283	99.56487302	99.04597422	98.53249981	98.02436481
230313A00180	3/13/2023	4.15	3/13/2028	105.66323	104.1071734	102.58201	101.086894	99.62100736	98.18356144	96.77379559	95.39097587	94.03439391
230313A00215	3/13/2023	4.13	3/13/2028	105.63222	104.0764072	102.5514891	101.056614	99.59096417	98.15375098	96.74421392	95.36161916	94.00525842
230314A00014	3/14/2023	4.18	3/14/2028	105.93258	104.3377589	102.7754961	101.2448517	99.74492463	98.27484771	96.83378649	95.42093753	94.03552691
230314A00015	3/14/2023	4.55	9/14/2026	100.18284	100.1438904	100.1049839	100.066124	100.0273107	99.98854403	99.94982375	99.91114983	99.87252218
230314A00067	3/14/2023	4.16	3/14/2028	105.7828	104.2215055	102.6912657	101.191222	99.7205504	98.27845688	96.86417549	95.47696728	94.11611912
230314A00070	3/14/2023	4.25	3/12/2027	102.22355	101.6841531	101.1504609	100.6223876	100.0998445	99.58274477	99.07100347	98.56453735	98.06326494
230314A00081	3/14/2023	4.16	3/14/2028	105.7828	104.2215055	102.6912657	101.191222	99.7205504	98.27845688	96.86417549	95.47696728	94.11611912
230315A00016	3/15/2023	4.08	3/16/2027	102.13933	101.5895281	101.0456645	100.5076391	99.97535814	99.44872971	98.92766386	98.41207258	97.9018697
230315A00024	3/15/2023	4.03	3/15/2028	105.49585	103.935765	102.4067152	100.9078467	99.43833541	97.99738682	96.58423481	95.19814027	93.83838989
230315A00030	3/15/2023	4.03	3/15/2028	105.49585	103.935765	102.4067152	100.9078467	99.43833541	97.99738682	96.58423481	95.19814027	93.83838989
230315A00084	3/15/2023	4.08	3/24/2027	102.21771	101.6455562	101.0798158	100.5203836	99.96715426	99.42002497	98.87889503	98.34366602	97.81424162
230315A00098	3/15/2023	4.08	3/15/2027	102.12953	101.5825211	101.0413907	100.5060405	99.97637804	99.45231278	98.93375611	98.42062127	97.91282332
230315A00117	3/15/2023	4.17	3/15/2027	102.17852	101.6313589	101.0900774	100.5545772	100.0247659	99.50055288	98.98184959	98.46856921	97.96062682
230315A00125	3/15/2023	4.11	3/15/2027	102.14586	101.5988004	101.0576196	100.5222194	99.99250732	99.46839282	98.94978727	98.43660392	97.92875782
230315A00131	3/15/2023	4.13	3/15/2027	102.15674	101.6096532	101.0684388	100.5330053	100.0032602	99.47911284	98.96047471	98.44725901	97.93938082
230316A00001	3/16/2023	3.81	3/16/2028	105.25663	103.6942062	102.1629252	100.6619249	99.19037668	97.74748187	96.3324703	94.94459904	93.58315115
230316A00017	3/16/2023	3.81	3/16/2028	105.25663	103.6942062	102.1629252	100.6619249	99.19037668	97.74748187	96.3324703	94.94459904	93.58315115
230316A00047	3/16/2023	4.07	9/16/2027	103.88313	102.820241	101.7791543	100.759206	99.75975639	98.78019097	97.81991979	96.878376	95.95501481
230316A00048	3/16/2023	4.05	6/16/2028	106.4144	104.5925182	102.8108491	101.068216	99.36348362	97.69555921	96.06339063	94.46596436	92.90230376
230316A00055	3/16/2023	4.03	3/16/2028	105.50521	103.942358	102.410629	100.9091613	99.43712728	97.99372937	96.57819833	95.1897921	93.82779461
230316A00060	3/16/2023	3.89	3/16/2027	102.0683	101.5183237	100.9742872	100.4360968	99.90365816	99.37687933	98.85567014	98.33994234	97.82960956
230316A00067	3/16/2023	3.89	3/16/2027	102.0683	101.5183237	100.9742872	100.4360968	99.90365816	99.37687933	98.85567014	98.33994234	97.82960956
230316A00072	3/16/2023	4.1	3/16/2027	102.15027	101.6004361	101.0565386	100.5184796	99.98616521	99.45950363	98.9384049	98.42278098	97.9125457
230316A00078	3/16/2023	4.34	3/16/2027	102.28157	101.7313323	101.1870279	100.6485651	100.11585	99.58879078	99.06729738	98.55128174	98.04065767
230316A00082	3/16/2023	4.3	3/16/2028	105.92615	104.3598978	102.8248244	101.3200706	99.84480736	98.3982355	96.97958431	95.58811034	94.22309613

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230317A00015	3/17/2023	4.13	3/17/2028	105.67074	104.1038658	102.5682144	101.0629261	99.58716938	98.14014278	96.72107346	95.3292159	93.96385075
230317A00016	3/17/2023	4.22	3/17/2027	102.22611	101.6732766	101.1264398	100.5855013	100.0503659	99.52094025	98.9971331	98.47885513	97.9660189
230317A00026	3/17/2023	4.22	3/17/2027	102.22611	101.6732766	101.1264398	100.5855013	100.0503659	99.52094025	98.9971331	98.47885513	97.9660189
230317A00047	3/17/2023	4.1	3/17/2028	105.54498	103.9804398	102.4470647	100.9439902	99.47038689	98.02545541	96.60842484	95.21855159	93.85511807
230317A00048	3/17/2023	4.1	3/17/2028	105.54498	103.9804398	102.4470647	100.9439902	99.47038689	98.02545541	96.60842484	95.21855159	93.85511807
230317A00049	3/17/2023	4.1	3/17/2028	105.54498	103.9804398	102.4470647	100.9439902	99.47038689	98.02545541	96.60842484	95.21855159	93.85511807
230317A00050	3/17/2023	4.1	3/17/2028	105.54498	103.9804398	102.4470647	100.9439902	99.47038689	98.02545541	96.60842484	95.21855159	93.85511807
230321A00009	3/21/2023	4.27	3/21/2028	105.92946	104.3497118	102.8015587	101.2841218	99.79655524	98.33804355	96.90780075	95.50506885	94.12911661
230321A00053	3/21/2023	4.27	3/21/2028	105.92946	104.3497118	102.8015587	101.2841218	99.79655524	98.33804355	96.90780075	95.50506885	94.12911661
230321A00074	3/21/2023	4.23	3/21/2028	105.86655	104.2873118	102.7396626	101.2227209	99.73564092	98.27760747	96.84783478	95.44556507	94.07006731
230322A00007	3/22/2023	4.54	3/21/2031	117.69999	112.9301333	108.3868589	104.0581459	99.93267709	95.99979371	92.2494534	88.67219117	85.25908308
230322A00009	3/22/2023	4.59	3/22/2032	121.39107	115.5231746	109.9854769	104.7575338	99.82027483	95.15590417	90.7478089	86.58047416	82.63940489
230322A00015	3/22/2023	4.24	3/22/2028	105.89221	104.3100694	102.7596044	101.2399301	99.75019718	98.28958724	96.85731129	95.45260854	94.07474511
230322A00020	3/22/2023	4.2	3/22/2029	109.55351	106.9288179	104.3814289	101.9085945	99.50768489	97.17618064	94.91166713	92.71182946	90.57444766
230323A00028	3/23/2023	4.1	3/23/2028	105.79079	104.1759002	102.5942664	101.0449224	99.52693684	98.03941431	96.58149352	95.1523456	93.75117261
230323A00029	3/23/2023	4.39	3/24/2031	117.04416	112.2810291	107.7446738	103.4230368	99.30477237	95.37919584	91.63624156	88.06642359	84.66079914
230323A00030	3/23/2023	4.72	3/23/2037	137.36367	125.963191	115.6717109	106.3733972	97.96515467	90.35516384	83.46159229	77.21145865	71.5396314
230323A00048	3/23/2023	4.07	3/23/2028	105.63382	104.0511042	102.5001056	100.9799412	99.48975916	98.0287387	96.59608874	95.19104644	93.81287598
230323A00051	3/23/2023	3.85	3/23/2028	105.3822	103.799935	102.249405	100.7297289	99.24005378	97.77955778	96.34744885	94.94296322	93.56536422
230323A00054	3/23/2023	3.95	3/23/2028	105.44442	103.8632533	102.3137771	100.7951084	99.30639603	97.84682003	96.41558993	95.01194356	93.63514571
230323A00056	3/23/2023	4	3/23/2027	102.16259	101.5933792	101.0305194	100.4739073	99.92343926	99.37901366	98.84053127	98.30789497	97.78100979
230323A00058	3/23/2023	3.96	9/23/2027	103.82583	102.7442012	101.6851571	100.6479932	99.63203567	98.63663817	97.66118043	96.70506693	95.76772565
230323A00065	3/23/2023	3.85	3/23/2028	105.3822	103.799935	102.249405	100.7297289	99.24005378	97.77955778	96.34744885	94.94296322	93.56536422
230323A00081	3/23/2023	3.85	3/23/2028	105.3822	103.799935	102.249405	100.7297289	99.24005378	97.77955778	96.34744885	94.94296322	93.56536422
230324A00021	3/24/2023	3.72	3/24/2028	105.21405	103.6219239	102.0625878	100.5350851	99.03849645	97.57193801	96.13455964	94.72554329	93.34410153
230324A00023	3/24/2023	3.69	3/24/2028	105.13813	103.5551717	102.0040009	100.4837295	98.99350193	97.53249412	96.09991173	94.69498892	93.31698703
230324A00032	3/24/2023	3.93	3/24/2028	105.42193	103.8382606	102.2863611	100.7653456	99.27435986	97.81258054	96.37921423	94.97349589	93.59468764
230324A00036	3/24/2023	3.98	3/24/2027	102.16078	101.5888103	101.0232528	100.464002	99.91095268	99.36400196	98.82304921	98.28799599	97.75874603
230327A00047	3/27/2023	4.08	3/27/2028	105.68757	104.0936429	102.5317817	101.0010825	99.50067959	98.02973893	96.58745686	95.17305861	93.78579707
230328A00020	3/28/2023	3.98	3/28/2028	105.6344	104.0365959	102.4709839	100.9366628	99.43276162	97.95844115	96.51289291	95.09533755	93.70502358
230328A00024	3/28/2023	4.2	3/28/2028	105.88811	104.2898388	102.7237445	101.1889212	99.68449888	98.20963957	96.76353575	95.34540902	93.95450878
230328A00026	3/28/2023	4.34	3/28/2029	109.81413	107.1732269	104.6103496	102.1227115	99.70764837	97.36260791	95.08514474	92.87291495	90.72367117
230328A00027	3/28/2023	4.22	3/28/2028	106.01502	104.3896645	102.7979444	101.2388707	99.71149558	98.21490826	96.74823278	95.31062648	93.90127837

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230328A00037	3/28/2023	4.21	3/28/2028	106.08115	104.4328342	102.8186979	101.2377412	99.68900022	98.17154843	96.68449487	95.2269825	93.79818644
230328A00045	3/28/2023	4.21	3/28/2028	106.08115	104.4328342	102.8186979	101.2377412	99.68900022	98.17154843	96.68449487	95.2269825	93.79818644
230328A00047	3/28/2023	4.21	3/28/2028	106.08115	104.4328342	102.8186979	101.2377412	99.68900022	98.17154843	96.68449487	95.2269825	93.79818644
230328A00051	3/28/2023	4.53	3/28/2033	122.21396	115.8649112	109.9189934	104.3478841	99.12541128	94.22738128	89.63141811	85.31681716	81.26441125
230328A00052	3/28/2023	4.53	3/28/2033	122.21396	115.8649112	109.9189934	104.3478841	99.12541128	94.22738128	89.63141811	85.31681716	81.26441125
230328A00098	3/28/2023	4.24	3/29/2027	102.36	101.7735464	101.1938165	100.6206959	100.0540718	99.49383433	98.93987581	98.39209107	97.85037726
230328A00100	3/28/2023	4.19	3/28/2028	105.87219	104.2740491	102.7080838	101.1733873	99.66908953	98.19435264	96.74836915	95.33036072	93.93957679
230329A00020	3/29/2023	4.23	3/29/2028	105.94577	104.3443328	102.7751598	101.2373467	99.73001982	98.25233758	96.80348918	95.38269306	93.98919562
230330A00011	3/30/2023	4.21	3/30/2028	105.92372	104.3197689	102.7481639	101.2079965	99.69838955	98.21849827	96.76750881	95.34463674	93.94912573
230330A00083	3/30/2023	4.1	3/30/2027	102.32345	101.7339164	101.1511742	100.5751108	100.0056118	99.44256541	98.88586234	98.3353958	97.79106138
230331A00057	3/31/2023	4.08	3/31/2028	105.72552	104.1205147	102.5479134	101.006802	99.49630086	98.01556264	96.56377106	95.14013944	93.74390928
230404A00002	4/4/2023	4.1	4/2/2027	102.31711	101.7197603	101.1293895	100.545875	99.96909786	99.39894185	98.83529335	98.27804135	97.72707735
230405A00012	4/5/2023	3.8	4/5/2028	105.32265	103.7071672	102.1244888	100.5736816	99.05384823	97.56412488	96.10367965	94.67171107	93.26744665
230405A00022	4/5/2023	3.8	4/5/2028	105.32265	103.7071672	102.1244888	100.5736816	99.05384823	97.56412488	96.10367965	94.67171107	93.26744665
230405A00044	4/5/2023	3.8	4/5/2028	105.32265	103.7071672	102.1244888	100.5736816	99.05384823	97.56412488	96.10367965	94.67171107	93.26744665
230405A00046	4/5/2023	3.82	10/5/2027	103.76976	102.6558755	101.565947	100.4992034	99.45490983	98.43236239	97.43088621	96.44983417	95.48858541
230405A00049	4/5/2023	3.81	4/5/2028	105.33879	103.7231738	102.1403629	100.5894256	99.06946429	97.57961527	96.11904653	94.68695653	93.28257274
230406A00016	4/6/2023	3.89	4/6/2028	105.44759	103.8372222	102.2603819	100.7160753	99.20334913	97.72128741	96.26900981	94.84566983	93.45045314
230406A00023	4/6/2023	3.84	4/6/2028	105.39637	103.7775081	102.1915518	100.6375656	99.114648	97.62193134	96.15857999	94.72378893	93.31678238
230406A00026	4/6/2023	3.92	4/6/2027	102.24624	101.6381287	101.037257	100.443498	99.85672586	99.27681749	98.70365288	98.1371147	97.57708839
230406A00029	4/6/2023	3.84	4/6/2028	105.39637	103.7775081	102.1915518	100.6375656	99.114648	97.62193134	96.15857999	94.72378893	93.31678238
230406A00044	9/30/2024	3.16	9/30/2026	100.27217	100.1887949	100.1055563	100.0224546	99.93948965	99.85666104	99.77396845	99.69141158	99.60899009
230406A00046	6/28/2024	3.35	6/30/2027	102.54337	101.7005614	100.8715943	100.0561335	99.253851	98.46442914	97.6875605	96.92294735	96.17030133
230406A00047	8/30/2024	3.31	8/31/2027	102.97391	101.959503	100.9650753	99.99003881	99.03383027	98.09590809	97.17575129	96.27285849	95.38674702
230406A00049	10/31/2024	3.29	10/29/2027	103.33071	102.154642	101.0053424	99.88190385	98.78346032	97.70918411	96.65828371	95.63000184	94.62361362
230406A00050	4/6/2023	3.67	4/6/2027	102.13127	101.5230983	100.9221731	100.3283686	99.74155852	99.16161965	98.58843168	98.02187704	97.46184092
230406A00105	4/6/2023	3.84	4/6/2028	105.3148	103.6980088	102.1140609	100.5620231	99.04099626	97.55011468	96.08854471	94.65548322	93.25015616
230410A00011	4/10/2023	4.08	4/9/2027	102.3715	101.7547024	101.1453477	100.5433046	99.94844184	99.36063131	98.77974791	98.20566948	97.63827674
230410A00012	4/10/2023	3.98	4/10/2028	105.6609	104.0287488	102.4299129	100.8634404	99.32841308	97.82394779	96.34919408	94.90333292	93.48557519
230410A00022	4/10/2023	4.33	4/10/2028	100.51793	100.5277559	100.5274723	100.5175473	100.4984314	100.4705539	100.4343249	100.3901355	100.3383586
230411A00054	4/11/2023	3.74	4/11/2028	105.37786	103.7436368	102.1428419	100.5745165	99.03773771	97.53161746	96.05530088	94.60796473	93.18881591
230412A00006	4/12/2023	4.04	4/12/2027	102.37502	101.7499486	101.1325229	100.5226056	99.92006001	99.32475281	98.73655389	98.15533622	97.5809758
230412A00007	4/12/2023	3.95	4/12/2028	105.63098	103.9935398	102.3895996	100.8181965	99.27840499	97.76933442	96.29012758	94.83995897	93.41803333

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230412A00028	4/12/2023	3.69	4/12/2028	105.3052	103.6688204	102.0659521	100.495632	98.95693347	97.44896512	95.97086886	94.52181838	93.10101773
230412A00033	4/12/2023	4.04	4/12/2027	102.37502	101.7499486	101.1325229	100.5226056	99.92006001	99.32475281	98.73655389	98.15533622	97.5809758
230412A00038	4/12/2023	3.69	4/12/2028	105.3052	103.6688204	102.0659521	100.495632	98.95693347	97.44896512	95.97086886	94.52181838	93.10101773
230413A00017	4/13/2023	3.88	4/13/2028	105.5259	103.8865835	102.2808406	100.7077086	99.16625853	97.65559659	96.17486241	94.72322756	93.29989402
230413A00018	4/13/2023	3.96	4/13/2027	102.3344	101.7067098	101.0867391	100.4743414	99.86937827	99.27171461	98.68121865	98.09776175	97.52121834
230413A00020	4/13/2023	3.88	4/13/2028	105.5259	103.8865835	102.2808406	100.7077086	99.16625853	97.65559659	96.17486241	94.72322756	93.29989402
230413A00082	4/13/2023	4.01	4/13/2027	102.36563	101.737839	101.1177596	100.5052542	99.90018418	99.3024146	98.71181361	98.12825257	97.55160589
230417A00023	4/17/2023	3.86	4/7/2028	105.53611	103.9116327	102.3202405	100.760985	99.2329583	97.73528628	96.2671274	94.827671	93.41613589
230417A00045	4/17/2023	4.21	4/16/2027	102.52007	101.8834598	101.2547779	100.633873	100.0206012	99.41482204	98.81639856	98.22519708	97.64108716
230417A00046	4/17/2023	4.13	4/17/2028	105.97476	104.3205426	102.7003473	101.1131884	99.55811926	98.0342296	96.54064336	95.07651725	93.6410391
230418A00035	4/18/2023	4.13	4/18/2028	103.35281	102.4650316	101.5932374	100.7369814	99.89583784	99.06939702	98.25726444	97.45906012	96.67441783
230419A00035	4/19/2023	4.16	4/19/2028	106.04424	104.3838827	102.7577432	101.1648309	99.60419112	98.07490584	96.57609168	95.10689839	93.66650727
230420A00056	4/20/2023	4.38	4/20/2033	123.44721	116.4450556	109.9023198	103.7861853	98.06635239	92.71483342	87.70576439	83.01523294	78.62112106
230420A00059	4/20/2023	4.72	4/20/2038	139.60058	127.0643492	115.8522293	105.8142873	96.818421	88.74814894	81.50068521	74.98526021	69.12165528
230420A00060	4/20/2023	4.72	4/20/2038	139.60058	127.0643492	115.8522293	105.8142873	96.818421	88.74814894	81.50068521	74.98526021	69.12165528
230420A00063	4/20/2023	4.65	4/20/2037	136.82015	125.3735582	115.0481318	105.7260157	97.30239603	89.68399424	82.7877395	76.53960098	70.87355893
230421A00006	4/21/2023	4.04	4/21/2028	105.86532	104.2009431	102.570946	100.9743304	99.41013451	97.8774335	96.37533762	94.90299057	93.45956793
230421A00025	4/21/2023	4.04	4/21/2028	105.86532	104.2009431	102.570946	100.9743304	99.41013451	97.8774335	96.37533762	94.90299057	93.45956793
230421A00041	4/21/2023	4.22	4/21/2027	102.54319	101.8931264	101.2513198	100.6176141	99.99185638	99.37389758	98.76359231	98.16079879	97.56537874
230421A00043	4/21/2023	4.1	4/21/2028	105.96482	104.2995837	102.6687493	101.0713113	99.50630758	97.97281281	96.46993688	94.99682315	93.55264685
230421A00044	4/21/2023	4.13	10/21/2027	104.25008	103.0899822	101.9557811	100.8466134	99.76165565	98.70012044	97.66125404	96.64433483	95.64867156
230421A00062	4/21/2023	4.33	4/21/2028	103.51564	102.6172517	101.7350802	100.8686802	100.0176191	99.18148056	98.35986364	97.55238222	96.75866414
230421A00064	4/21/2023	4.1	4/21/2028	105.96482	104.2995837	102.6687493	101.0713113	99.50630758	97.97281281	96.46993688	94.99682315	93.55264685
230424A00003	4/24/2023	4.15	4/26/2027	102.57865	101.9142474	101.2584655	100.6111336	99.97208884	99.34117279	98.71823088	98.10311249	97.49567076
230424A00005	4/24/2023	4.08	4/24/2028	105.96109	104.2875604	102.6487154	101.0435391	99.47105725	97.93033342	96.42046682	94.94059073	93.48987082
230425A00031	4/25/2023	3.69	4/25/2028	105.42107	103.7476737	102.1090373	100.5041408	98.93200583	97.39169192	95.88229468	94.40294392	92.95280211
230425A00045	4/25/2023	3.95	4/25/2028	105.7539	104.0793822	102.4396112	100.8335687	99.26027748	97.7187981	96.208227	94.72769484	93.27636484
230425A00047	4/25/2023	4.01	4/26/2027	102.48613	101.8220743	101.1666312	100.519635	99.88092285	99.25033641	98.62772116	98.0129265	97.40580562
230425A00052	4/25/2023	4.01	4/26/2027	102.48613	101.8220743	101.1666312	100.519635	99.88092285	99.25033641	98.62772116	98.0129265	97.40580562
230426A00003	4/26/2023	3.89	5/9/2028	105.78059	104.0678778	102.3912753	100.7497019	99.14212326	97.56754569	96.02501455	94.51361211	93.03245579
230426A00004	4/26/2023	3.89	5/9/2028	105.78059	104.0678778	102.3912753	100.7497019	99.14212326	97.56754569	96.02501455	94.51361211	93.03245579
230426A00005	4/26/2023	3.91	6/13/2028	106.13287	104.3219389	102.5508308	100.8183699	99.12342329	97.46490131	95.84175538	94.2529761	92.69759137
230426A00006	4/26/2023	3.91	6/13/2028	106.13287	104.3219389	102.5508308	100.8183699	99.12342329	97.46490131	95.84175538	94.2529761	92.69759137

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230426A00007	4/26/2023	3.92	7/11/2028	106.40646	104.5162759	102.6692058	100.8640103	99.09949625	97.37451204	95.68794609	94.03872501	92.42581209
230426A00008	4/26/2023	3.92	7/11/2028	106.40646	104.5162759	102.6692058	100.8640103	99.09949625	97.37451204	95.68794609	94.03872501	92.42581209
230426A00009	4/26/2023	3.94	8/8/2028	106.69321	104.7252255	102.8037636	100.9274396	99.09492012	97.30492015	95.5562009	93.84756789	92.177869
230426A00010	4/26/2023	3.94	8/8/2028	106.69321	104.7252255	102.8037636	100.9274396	99.09492012	97.30492015	95.5562009	93.84756789	92.177869
230426A00011	4/26/2023	3.96	9/12/2028	107.04869	104.9821865	102.96647	100.9999584	99.08113432	97.2085383	95.38076602	93.59646583	91.85433635
230426A00012	4/26/2023	3.96	9/12/2028	107.04869	104.9821865	102.96647	100.9999584	99.08113432	97.2085383	95.38076602	93.59646583	91.85433635
230426A00013	4/26/2023	3.98	10/10/2028	107.34819	105.2017255	103.1092779	101.0691199	99.07958962	97.13909076	95.24608985	93.39911307	91.59674349
230426A00014	4/26/2023	3.98	10/10/2028	107.34819	105.2017255	103.1092779	101.0691199	99.07958962	97.13909076	95.24608985	93.39911307	91.59674349
230426A00025	4/26/2023	3.62	4/26/2028	105.31288	103.6376471	101.9972517	100.390671	98.81692335	97.27506481	95.76418784	94.28341929	92.83191878
230426A00033	4/26/2023	3.88	4/26/2028	105.64631	103.9699522	102.3284158	100.720683	99.14577286	97.60274266	96.09068568	94.60872961	93.15603483
230426A00040	4/26/2023	3.9	4/26/2028	105.67975	104.0031031	102.3612831	100.7532716	99.17808787	97.6347888	96.12246762	94.64025188	93.18730187
230426A00046	4/26/2023	3.95	4/26/2028	105.76335	104.0859804	102.4434512	100.8347433	99.25887539	97.71490415	96.20192246	94.71905757	93.26546945
230426A00064	6/15/2023	3.87	6/15/2028	106.07902	104.263036	102.487095	100.7500196	99.05067639	97.38797489	95.76086516	94.16833606	92.60941346
230426A00065	6/15/2023	3.87	6/15/2028	106.07902	104.263036	102.487095	100.7500196	99.05067639	97.38797489	95.76086516	94.16833606	92.60941346
230427A00066	4/27/2023	4.07	4/27/2027	102.53521	101.8682162	101.2099045	100.5601092	99.91866564	99.28541347	98.66019639	98.04286206	97.43326195
230427A00077	4/27/2023	4.14	10/27/2026	100.6668	100.5081182	100.3499435	100.1922723	100.0351023	99.87843104	99.72225617	99.56657533	99.41138618
230428A00018	4/28/2023	3.99	4/28/2028	105.84936	104.1656929	102.5170756	100.9024758	99.32090361	97.77140797	96.25307419	94.76502243	93.30640593
230501A00011	5/1/2023	4.09	4/26/2027	102.539	101.8747447	101.219108	100.5719199	99.9330177	99.30224291	98.679441	98.06446135	97.45715713
230501A00012	5/1/2023	3.98	5/1/2028	105.86084	104.168843	102.512189	100.8898304	99.30076543	97.74403134	96.21870262	94.72388909	93.25873426
230502A00038	5/2/2023	3.86	5/2/2028	105.6674	103.974414	102.3168359	100.6936163	99.10375022	97.54627175	96.02025249	94.52479955	93.05905384
230502A00052	5/2/2023	3.96	5/3/2027	102.51712	101.8336771	101.1593527	100.4939659	99.83733962	99.18930168	98.54968422	97.91832375	97.295061
230502A00076	5/2/2023	3.95	5/3/2027	102.51032	101.8269007	101.1526018	100.4872403	99.83063911	99.18262602	98.54303318	97.9116971	97.28845852
230502A00079	5/2/2023	3.6	5/2/2028	105.33068	103.6388555	101.9824489	100.3604122	98.77173913	97.21546299	95.6906544	94.19641961	92.73189874
230502A00081	5/2/2023	3.96	5/3/2027	102.51712	101.8336771	101.1593527	100.4939659	99.83733962	99.18930168	98.54968422	97.91832375	97.295061
230502A00122	5/2/2023	3.7	5/3/2027	102.38119	101.6977315	101.0234066	100.3580284	99.70141948	99.05340723	98.41382349	97.78250447	97.15929061
230503A00004	5/3/2023	3.94	5/3/2027	102.50352	101.8201242	101.1458509	100.4805147	99.82393859	99.17595036	98.53638213	97.90507044	97.28185603
230503A00012	5/3/2023	3.82	5/3/2028	105.6086	103.9134538	102.253802	100.6285926	99.03681656	97.47750456	95.94972467	94.45258076	92.98521068
230503A00014	5/3/2023	3.94	5/3/2027	102.50352	101.8201242	101.1458509	100.4805147	99.82393859	99.17595036	98.53638213	97.90507044	97.28185603
230503A00020	5/3/2023	3.84	5/3/2028	105.64242	103.9469837	102.2870419	100.6615476	99.06949185	97.509905	95.98185505	94.48444574	93.0168148
230503A00025	5/3/2023	3.84	5/3/2028	105.64242	103.9469837	102.2870419	100.6615476	99.06949185	97.509905	95.98185505	94.48444574	93.0168148
230503A00030	5/3/2023	3.84	5/3/2028	105.64242	103.9469837	102.2870419	100.6615476	99.06949185	97.509905	95.98185505	94.48444574	93.0168148
230503A00034	5/3/2023	3.84	5/3/2028	105.64242	103.9469837	102.2870419	100.6615476	99.06949185	97.509905	95.98185505	94.48444574	93.0168148
230504A00006	5/4/2023	3.79	12/6/2027	104.22273	102.9398277	101.6864412	100.461553	99.26419108	98.09342731	96.94837523	95.82818758	94.73205422

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230504A00007	5/4/2023	3.82	7/6/2027	102.99307	102.1317477	101.2848531	100.4520219	99.6329055	98.82716682	98.03447973	97.25452861	96.48700798
230504A00042	5/4/2023	3.83	5/4/2027	102.4375	101.7516171	101.0749215	100.4072334	99.74837361	99.09816777	98.45644601	97.82304294	97.19779739
230504A00043	5/4/2023	3.76	5/4/2028	105.5157	103.8186922	102.1572609	100.5303507	98.93694894	97.37608261	95.84681656	94.34825152	92.87952239
230504A00058	5/4/2023	3.69	5/4/2028	105.39712	103.701148	102.0407349	100.4148247	98.82240509	97.26250366	95.7341857	94.23655238	92.76873905
230504A00084	5/4/2023	3.5	5/4/2028	105.1778	103.4819589	101.8217108	100.1959952	98.60379821	97.04414587	95.51610211	94.01876681	92.55127406
230505A00014	5/5/2023	3.59	5/5/2028	105.33861	103.638693	101.9744854	100.3449283	98.74900298	97.18573108	95.65417213	94.15342192	92.68261066
230505A00016	5/5/2023	3.85	5/5/2028	105.67698	103.9758915	102.3104973	100.6797422	99.08260871	97.5181193	95.9853345	94.48335095	93.01129968
230505A00022	5/5/2023	3.85	5/5/2028	105.67698	103.9758915	102.3104973	100.6797422	99.08260871	97.5181193	95.9853345	94.48335095	93.01129968
230505A00071	5/5/2023	3.85	5/5/2028	105.67698	103.9758915	102.3104973	100.6797422	99.08260871	97.5181193	95.9853345	94.48335095	93.01129968
230508A00007	5/8/2023	3.92	5/8/2028	105.82281	104.1124024	102.4380146	100.7985689	99.19303457	97.62042192	96.07977978	94.57019377	93.09078447
230508A00017	5/8/2023	4.01	5/10/2027	102.61631	101.9132508	101.2198452	100.535893	99.86120148	99.19558314	98.53885555	97.89084113	97.25136702
230508A00018	5/8/2023	3.92	5/8/2028	105.82281	104.1124024	102.4380146	100.7985689	99.19303457	97.62042192	96.07977978	94.57019377	93.09078447
230509A00036	5/9/2023	4.02	5/10/2027	102.6233	101.92022	101.2267875	100.5428086	99.86809072	99.20244625	98.54569277	97.89765271	97.25815319
230509A00060	5/9/2023	3.92	5/9/2028	105.83182	104.11866	102.4416143	100.7996058	99.19159965	97.61660218	96.07365847	94.56185061	93.08029582
230510A00018	11/10/2023	3.61	11/10/2026	100.72166	100.5240718	100.3272731	100.1312568	99.93601823	99.74155268	99.54785549	99.35492206	99.16274781
230510A00037	5/10/2023	3.84	5/10/2028	105.70399	103.9892811	102.3107627	100.6673554	99.0580208	97.48176183	95.93762037	94.42467546	92.94204148
230511A00036	5/11/2023	3.79	5/19/2027	102.54067	101.8131706	101.0960089	100.3889666	99.69183005	99.00439197	98.32645064	97.65780993	96.99827908
230511A00039	5/11/2023	3.86	11/27/2026	100.94989	100.7047732	100.4608493	100.2181093	99.97654472	99.73614698	99.49690765	99.25881837	99.02187087
230511A00042	5/11/2023	3.72	5/11/2028	105.50719	103.7915423	102.1121528	100.4679376	98.85785507	97.28090494	95.73612616	94.22259505	92.73942336
230511A00043	5/11/2023	3.72	5/16/2028	105.5495	103.8201056	102.1274666	100.4704802	98.84808361	97.25925661	95.70301932	94.17843017	92.68458407
230511A00044	5/11/2023	3.79	5/11/2027	102.47109	101.7658477	101.0703296	100.3843332	99.7076636	99.04013124	98.38155165	97.73174529	97.09053742
230511A00058	5/11/2023	4.29	5/11/2028	100.48075	100.4913205	100.4906768	100.4793528	100.4578597	100.4266853	100.3862943	100.3371306	100.279617
230511A00080	5/11/2023	3.49	5/11/2028	105.21684	103.5019389	101.8233224	100.1798997	98.57062773	96.99450504	95.45056942	93.93789607	92.45559576
230512A00011	5/12/2023	3.78	5/12/2028	105.61862	103.8993079	102.2163743	100.5687266	98.9553184	97.375145	95.82724122	94.31067941	92.82456759
230512A00037	5/12/2023	3.86	5/12/2027	102.52915	101.8209351	101.1225213	100.4337053	99.75428976	99.08408297	98.42289829	97.7705541	97.12687365
230515A00078	5/15/2023	3.96	5/17/2027	102.64551	101.9230942	101.2108635	100.5086065	99.81611456	99.13318456	98.4596191	97.79522619	97.13981904
230515A00080	5/15/2023	3.88	5/15/2028	105.81693	104.0878305	102.3954341	100.7386379	99.116382	97.52764912	95.97146202	94.44688167	92.95300532
230516A00036	5/16/2023	4	5/17/2027	102.67427	101.9517412	101.2393972	100.5370281	99.84442514	99.16138518	98.48771083	97.82321007	97.16769611
230516A00037	5/16/2023	3.91	5/16/2028	105.87765	104.145325	102.449818	100.7900154	99.16485303	97.57330919	96.0144027	94.48719076	92.99076702
230518A00019	5/18/2023	3.81	5/18/2028	105.82753	104.0884493	102.3864426	100.7203887	99.08921237	97.49188175	95.9274059	94.3948328	92.89324741
230519A00030	5/19/2023	4.27	5/19/2027	102.88847	102.1595748	101.441034	100.7326262	100.0341378	99.34536107	98.66609418	97.99614076	97.33530986
230519A00038	5/19/2023	3.92	5/19/2028	106.02739	104.2838411	102.5774943	100.9072275	99.27196019	97.67065574	96.10231859	94.56599237	93.06075788
230519A00041	5/19/2023	3.92	5/19/2028	106.02739	104.2838411	102.5774943	100.9072275	99.27196019	97.67065574	96.10231859	94.56599237	93.06075788

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230522A00043	5/22/2023	4.17	5/16/2028	106.32668	104.5903622	102.8909305	101.2272742	99.59832698	98.00306534	96.44050629	94.90970525	93.40975421
230522A00046	5/22/2023	4.17	5/22/2028	106.38488	104.6319167	102.9164516	101.2373431	99.59349946	97.98387274	96.40745701	94.86328602	93.35043122
230523A00024	5/23/2023	4.06	5/24/2027	102.82796	102.0849523	101.3527051	100.6309817	99.919556	99.21820848	98.52672577	97.84490051	97.17253113
230523A00049	5/23/2023	4.31	5/24/2027	102.96813	102.2251422	101.4928959	100.7711629	100.0597176	99.35834083	98.66681973	97.98494726	97.31252221
230523A00083	5/23/2023	4.21	5/23/2028	106.46443	104.708064	102.9893087	101.3070187	99.66009739	98.04749262	96.46819429	94.92123224	93.40567421
230523A00085	5/23/2023	4.39	5/23/2029	110.50649	107.7027327	104.9854722	102.3514718	99.79763801	97.32101576	94.91878086	92.58823328	90.32679057
230523A00086	5/23/2023	4.42	5/23/2030	114.22722	110.3601479	106.6478673	103.0832652	99.65960254	96.37049057	93.20987019	90.1719927	87.2514018
230523A00088	5/23/2023	4.59	5/23/2033	125.10839	117.9632492	111.2913922	105.0586581	99.23353887	93.78695768	88.69206803	83.92407089	79.4600478
230523A00089	5/23/2023	4.65	5/23/2034	128.64756	120.3885818	112.7454362	105.6683897	99.11199534	93.03469965	87.39848864	82.1685682	77.31307486
230523A00090	5/23/2023	4.71	5/23/2035	132.22007	122.8352231	114.2264223	106.3244418	99.06660534	92.3961351	86.26156676	80.61622515	75.41775433
230523A00091	5/23/2023	4.77	5/23/2036	135.70042	125.184122	115.6209859	106.9180539	98.99194479	91.76782172	85.17847291	79.16349634	73.66857541
230524A00009	5/24/2023	3.9	5/24/2028	106.03829	104.2812031	102.5618262	100.8790099	99.23165246	97.618697	96.03912888	94.49197366	92.97629509
230525A00094	5/25/2023	4.31	5/25/2028	106.65923	104.8957253	103.170067	101.4810975	99.82771067	98.20884553	96.62348352	95.07064647	93.54939453
230526A00016	5/26/2023	4.46	5/26/2027	103.1	102.350954	101.6128156	100.8853479	100.1683203	99.46150905	98.76469657	98.0776715	97.40022842
230526A00033	5/26/2023	4.63	5/27/2031	118.77604	113.7975181	109.063028	104.5592022	100.2734826	96.19406766	92.30986243	88.61043183	85.08595751
230526A00034	5/26/2023	4.66	5/26/2032	122.37426	116.3012748	110.5788265	105.1846453	100.0980029	95.29959475	90.7714342	86.49675503	82.45992192
230530A00027	5/30/2023	4.22	5/30/2028	106.55073	104.7747535	103.0371068	101.3366143	99.67214892	98.0426297	96.44701931	94.88432182	93.35358063
230530A00118	5/30/2023	4.4	5/28/2027	103.07613	102.3216641	101.5782634	100.845685	100.1236933	99.41205993	98.7105629	98.01898654	97.33712123
230531A00038	5/31/2023	4.01	5/28/2027	102.8289	102.0748617	101.3318963	100.5997592	99.87821467	99.16703397	98.46599473	97.77488096	97.09348276
230531A00042	5/31/2023	4.01	5/28/2027	102.8289	102.0748617	101.3318963	100.5997592	99.87821467	99.16703397	98.46599473	97.77488096	97.09348276
230531A00091	5/31/2023	4.26	6/1/2027	103.01143	102.2462167	101.4923814	100.7496759	100.0178549	99.2966802	98.5859206	97.8853515	97.19475474
230601A00025	6/1/2023	4.12	6/1/2028	106.39358	104.613564	102.8720671	101.1679076	99.49995468	97.86712342	96.26837268	94.70270271	93.16915306
230602A00020	6/2/2023	3.94	6/2/2028	106.19197	104.4091097	102.6649155	100.9582074	99.28785257	97.65276379	96.05189757	94.48425175	92.94886337
230602A00051	6/2/2023	4.33	6/2/2038	120.50929	114.2060502	108.3821576	102.9945766	98.00456643	93.37721442	89.08102661	85.08756529	81.37112735
230606A00008	6/6/2023	3.98	6/6/2028	106.30151	104.5065247	102.7506745	101.0327785	99.35170248	97.70635686	96.09569498	94.51871074	92.97443665
230606A00014	6/6/2023	4.35	6/7/2027	103.14289	102.3606304	101.5902589	100.8315099	100.0841217	99.34783996	98.62241814	97.90761688	97.20320383
230606A00015	6/6/2023	4.24	6/6/2028	106.657	104.8606776	103.1034799	101.3842243	99.70177762	98.05505163	96.44300064	94.86461953	93.31894174
230607A00007	6/7/2023	4.24	6/7/2028	106.66718	104.8679795	103.1080211	101.3861194	99.70114086	98.05199655	96.43764011	94.8570655	93.30930505
230607A00020	6/7/2023	4.28	6/7/2028	106.87314	105.034827	103.2379963	101.4814661	99.76409448	98.08477957	96.44245732	94.83610022	93.26471571
230608A00003	6/8/2023	4.23	6/8/2028	106.65945	104.8575419	103.0949845	101.3705954	99.68324092	98.03183161	96.41532045	94.8327005	93.28300308
230609A00026	6/9/2023	4.11	6/9/2027	103.02315	102.2352763	101.4594731	100.6954686	99.94299486	99.20179177	98.47160711	97.75219613	97.04332128
230609A00027	6/9/2023	3.99	6/9/2028	106.34836	104.5445961	102.7803159	101.0543371	99.3655241	97.71278576	96.095073	94.5113768	92.96072629
230609A00034	6/9/2023	3.99	6/9/2028	106.34836	104.5445961	102.7803159	101.0543371	99.3655241	97.71278576	96.095073	94.5113768	92.96072629

Classification | Internal

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230609A00040	6/9/2023	4.38	5/12/2027	102.89584	102.1861939	101.4863606	100.7961389	100.1153312	99.44374564	98.78119527	98.12749831	97.4824778
230609A00042	6/9/2023	4.46	11/25/2026	101.07219	100.8324342	100.5938245	100.3563501	100.1200028	99.88477472	99.65065782	99.41764422	99.18572613
230609A00043	6/9/2023	4.32	9/29/2027	104.26972	103.1691642	102.0919062	101.0372105	100.004373	98.99271845	98.0015993	97.03039414	96.07850641
230609A00076	7/10/2023	4.19	7/10/2028	106.90475	105.0124459	103.1632236	101.3558516	99.58913908	97.86193676	96.17313503	94.52166243	92.90648406
230613A00015	6/13/2023	4.73	6/13/2033	107.06052	105.3456002	103.6230069	101.8085855	99.75589145	97.35303556	94.65668445	91.93922326	89.33304576
230613A00021	6/13/2023	4.35	6/14/2027	103.21639	102.4145471	101.6251994	100.8480527	100.0828251	99.32924347	98.58704293	97.8559666	97.13576527
230615A00026	6/15/2023	4.84	6/15/2038	141.25001	128.4793373	117.0703081	106.8672196	97.73306451	89.54719248	82.20327541	75.6075353	69.67719968
230615A00039	6/15/2023	4.16	6/15/2027	103.12316	102.3183277	101.5260905	100.7461513	99.97822496	99.22203497	98.4773133	97.74380004	97.02124309
230616A00037	6/16/2023	4.48	6/16/2027	103.34166	102.5337668	101.7385417	100.9556891	100.1849212	99.42595945	98.67853345	97.94238116	97.21724844
230616A00038	6/16/2023	4.32	6/16/2028	106.90374	105.0772989	103.2911558	101.544131	99.83508696	98.16292877	96.52660214	94.92509151	93.35741826
230620A00035	6/20/2023	4.36	6/20/2030	114.27545	110.3301317	106.545598	102.9144141	99.42953464	96.08427699	92.87230058	89.78758729	86.82442326
230621A00022	6/21/2023	4.24	6/21/2028	106.80962	104.9701213	103.1714825	101.4125192	99.69209238	98.0091043	96.36249692	94.7512499	93.17437907
230621A00041	6/21/2023	4.24	6/21/2028	106.80962	104.9701213	103.1714825	101.4125192	99.69209238	98.0091043	96.36249692	94.7512499	93.17437907
230621A00047	6/21/2023	4.44	6/21/2028	103.95495	102.9797421	102.0227549	101.0834779	100.1614176	99.2560992	98.36706578	97.49387719	96.63610948
230622A00004	6/22/2023	4.23	6/22/2027	103.25147	102.426782	101.6152979	100.8167018	100.0306881	99.25696072	98.49523269	97.74522606	97.00667139
230622A00005	6/22/2023	4.05	6/22/2028	106.58375	104.7415837	102.9404296	101.1791024	99.45646077	97.77140454	96.12287307	94.50984339	92.93132858
230622A00019	6/22/2023	4.33	6/22/2028	106.99431	105.1461448	103.340339	101.5756652	99.85093633	98.16500768	96.51677482	94.90517197	93.32917039
230622A00028	6/22/2023	4.35	6/22/2027	103.30036	102.4761154	101.6650608	100.8668769	100.0812588	99.30791087	98.54654696	97.79688961	97.05866991
230622A00030	6/22/2023	4.17	6/22/2028	106.69177	104.8505929	103.0503695	101.2899166	99.56809522	97.88380757	96.23599523	94.62363729	93.04574884
230622A00095	6/22/2023	4.38	6/22/2027	103.32492	102.5005688	101.6894055	100.8911142	100.1053898	99.33193682	98.57046898	97.82070883	97.08238743
230622A00096	6/22/2023	4.21	6/22/2028	106.76492	104.9230605	103.1221625	101.3610474	99.63857595	97.95365006	96.30521093	94.69223738	93.11374416
230623A00003	6/23/2023	4.29	6/23/2027	103.26156	102.4347362	101.6211854	100.8205873	100.0326341	99.25702728	98.49347807	97.74170644	97.00144102
230623A00004	6/23/2023	4.13	6/23/2028	106.62848	104.7851174	102.9828086	101.2203746	99.49667636	97.81061569	96.16113351	94.54720816	92.96785373
230623A00051	6/23/2023	4.18	6/23/2028	106.72006	104.8758368	103.0726823	101.3094182	99.584905	97.8980442	96.24777628	94.63307919	93.05296663
230623A00056	6/23/2023	4.18	6/23/2028	106.72006	104.8758368	103.0726823	101.3094182	99.584905	97.8980442	96.24777628	94.63307919	93.05296663
230623A00058	6/23/2023	4.38	6/23/2027	103.3355	102.5083434	101.6944645	100.893542	100.1052679	99.32934387	98.56548088	97.81339887	97.07282644
230626A00022	6/26/2023	4.34	6/25/2027	103.32357	102.4909562	101.6717928	100.8657535	100.0725243	99.29180112	98.52328966	97.76670461	97.02176954
230626A00023	6/26/2023	4.18	6/26/2028	106.75008	104.8972132	103.0857693	101.3145674	99.58246641	97.88836558	96.23120255	94.60995182	93.02362322
230627A00005	6/27/2023	4.3	6/28/2027	103.32155	102.4806772	101.6535166	100.8397333	100.0390045	99.25101744	98.47546962	97.71206786	96.96052818
230627A00006	6/27/2023	4.12	6/27/2028	106.64953	104.7948259	102.9816452	101.2088049	99.47516405	97.77962149	96.12111442	94.49861665	92.91113715
230627A00030	6/27/2023	4.17	6/27/2028	106.74166	104.8860852	103.0720487	101.2983686	99.56390324	97.86755122	96.20824929	94.58497086	92.99672453
230627A00035	6/27/2023	4.21	6/27/2028	106.81537	104.9590927	103.1443716	101.3700195	99.63489459	97.937895	96.27795718	94.65405423	93.06519443
230627A00036	6/27/2023	4.38	6/28/2027	103.38838	102.5472037	101.7197418	100.9056606	100.1046372	99.316359	98.54052322	97.7768367	97.02501537

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230627A00090	6/27/2023	4.21	6/27/2028	106.81537	104.9590927	103.1443716	101.3700195	99.63489459	97.937895	96.27795718	94.65405423	93.06519443
230628A00017	6/28/2023	4.41	6/28/2027	103.41344	102.5721511	101.7445762	100.9303833	100.1292495	99.34086208	98.56491832	97.80112501	97.04919807
230628A00045	6/28/2023	4.18	6/28/2028	106.77009	104.9114602	103.0944885	101.317994	99.58083452	97.88190765	96.22014912	94.59453109	93.00406074
230628A00068	6/28/2023	4.29	6/28/2027	103.31319	102.4723614	101.6452385	100.8314924	100.0308004	99.24284975	98.46733792	97.70397176	96.95246728
230629A00008	6/29/2023	4.34	6/29/2028	107.0758	105.2114759	103.3889854	101.6071409	99.8647984	98.16085339	96.49423922	94.8639256	93.26891715
230629A00019	6/29/2023	4.51	6/24/2027	103.45324	102.6227955	101.8057236	101.0016981	100.2104079	99.43155164	98.66483753	97.90998282	97.16671349
230629A00046	6/29/2023	4.51	6/29/2027	103.50792	102.6634354	101.832763	101.0155623	100.2115073	99.42028225	98.64158162	97.87510946	97.12057907
230629A00071	6/29/2023	4.41	6/29/2028	107.37921	105.465449	103.5961527	101.7700144	99.98577682	98.24222769	96.53819791	94.8725596	93.24422436
230629A00076	6/29/2023	4.51	6/29/2027	103.50792	102.6634354	101.832763	101.0155623	100.2115073	99.42028225	98.64158162	97.87510946	97.12057907
230629A00094	6/29/2023	4.41	6/29/2028	107.37921	105.465449	103.5961527	101.7700144	99.98577682	98.24222769	96.53819791	94.8725596	93.24422436
230629A00097	6/29/2023	4.41	6/29/2028	107.37921	105.465449	103.5961527	101.7700144	99.98577682	98.24222769	96.53819791	94.8725596	93.24422436
230630A00003	6/30/2023	4.54	6/30/2027	103.54408	102.6966728	101.8631648	101.0432153	100.2364952	99.44268598	98.66147924	97.89257633	97.135688
230630A00028	6/30/2023	4.42	6/30/2027	103.49395	102.6460809	101.8121321	100.99176	100.1846348	99.39043709	98.60885802	97.8395983	97.08236809
230630A00030	6/30/2023	4.23	6/30/2028	106.99569	105.1272902	103.300908	101.5153514	99.76947305	98.06216521	96.39235787	94.75901732	93.16114468
230630A00055	6/30/2023	4.35	6/30/2028	107.10475	105.237362	103.4119261	101.6272575	99.88221171	98.17568315	96.50660411	94.87394305	93.27670312
230630A00088	6/30/2023	4.54	6/30/2027	103.54408	102.6966728	101.8631648	101.0432153	100.2364952	99.44268598	98.66147924	97.89257634	97.135688
230630A00094	6/30/2023	4.42	6/30/2027	103.49395	102.6460809	101.8121321	100.99176	100.1846348	99.39043709	98.60885802	97.8395983	97.08236809
230703A00013	7/3/2023	4.34	7/3/2028	107.11633	105.2407763	103.4075292	101.6153856	99.86318666	98.1498136	96.47418587	94.83525973	93.23202668
230703A00015	7/3/2023	4.34	7/3/2028	107.11633	105.2407763	103.4075292	101.6153856	99.86318666	98.1498136	96.47418587	94.83525973	93.23202668
230703A00043	7/3/2023	4.53	7/6/2027	103.60193	102.737766	101.8880637	101.0524576	100.2305984	99.42214841	98.62678095	97.84417979	97.07403887
230705A00040	7/5/2023	4.38	7/5/2028	107.21097	105.3291416	103.4898699	101.6919418	99.93418843	98.21548166	96.53473198	94.89088708	93.28293032
230705A00042	7/5/2023	4.42	7/5/2028	107.28555	105.4030131	103.563041	101.7644254	100.0059974	98.28662822	96.60522818	94.96074462	93.35216058
230705A00103	7/5/2023	4.56	7/6/2027	103.62765	102.7633725	101.9135515	101.0778281	100.255853	99.44728848	98.65180776	97.86909463	97.09884299
230706A00006	7/6/2023	4.59	7/6/2028	107.61326	105.7248877	103.8792638	102.0751658	100.3114186	98.58688736	96.9004766	95.25112815	93.63781979
230706A00014	7/6/2023	4.99	7/6/2038	143.07108	130.1444755	118.5992216	108.2769139	99.03821729	90.76047724	83.33564023	76.66844288	70.67483404
230707A00021	9/1/2023	4.61	8/30/2030	115.94974	111.7792262	107.7861934	103.9621158	100.298922	96.78897024	93.42502299	90.20022326	87.10807259
230707A00022	9/1/2023	4.61	8/30/2030	115.94974	111.7792262	107.7861934	103.9621158	100.298922	96.78897024	93.42502299	90.20022326	87.10807259
230707A00023	9/1/2023	4.61	8/30/2030	115.94974	111.7792262	107.7861934	103.9621158	100.298922	96.78897024	93.42502299	90.20022326	87.10807259
230710A00013	7/10/2023	4.55	7/10/2029	111.44529	108.4959361	105.6413024	102.8778383	100.2021469	97.61097657	95.10121385	92.66987685	90.31410895
230712A00002	7/12/2023	4.31	7/12/2028	107.15004	105.25	103.3933213	101.5787616	99.80511948	98.07123521	96.37598947	94.71830145	93.09712735
230712A00016	7/12/2023	4.45	7/12/2027	103.59824	102.717597	101.8519771	101.0009929	100.1642748	99.34146567	98.53222005	97.73620398	96.95309436
230712A00017	7/12/2023	4.45	7/12/2027	103.59824	102.717597	101.8519771	101.0009929	100.1642748	99.34146567	98.53222005	97.73620398	96.95309436
230712A00018	7/12/2023	4.31	7/12/2028	107.15004	105.25	103.3933213	101.5787616	99.80511948	98.07123521	96.37598947	94.71830145	93.09712735

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230712A00019	7/12/2023	4.31	7/12/2028	107.15004	105.25	103.3933213	101.5787616	99.80511948	98.07123521	96.37598947	94.71830145	93.09712735
230712A00020	7/12/2023	4.31	7/12/2028	107.15004	105.25	103.3933213	101.5787616	99.80511948	98.07123521	96.37598947	94.71830145	93.09712735
230712A00021	7/12/2023	4.31	7/12/2028	107.15004	105.25	103.3933213	101.5787616	99.80511948	98.07123521	96.37598947	94.71830145	93.09712735
230712A00040	7/12/2023	4.45	7/12/2027	103.59824	102.717597	101.8519771	101.0009929	100.1642748	99.34146567	98.53222005	97.73620398	96.95309436
230712A00041	7/12/2023	4.31	7/12/2028	107.15004	105.25	103.3933213	101.5787616	99.80511948	98.07123521	96.37598947	94.71830145	93.09712735
230712A00056	7/12/2023	4.22	7/12/2028	106.98049	105.0820883	103.227017	101.4140347	99.64194058	97.90957589	96.21582203	94.55959896	92.93986359
230713A00014	7/13/2023	4.2	7/13/2028	106.95245	105.0516362	103.1942647	101.3790899	99.60490652	97.87055131	96.17490146	94.51687292	92.89541876
230713A00058	7/13/2023	4.08	7/13/2028	106.84114	104.9392997	103.0809684	101.2648943	99.48986943	97.75472796	96.05834474	94.39963342	92.77754494
230714A00022	7/14/2023	4.36	7/14/2027	103.5407	102.6548329	101.7841722	100.928325	100.0869148	99.25957814	98.44596324	97.6457302	96.85855024
230714A00023	7/14/2023	4.18	7/14/2028	106.9243	105.0210754	103.1614053	101.3440399	99.56776919	97.83142545	96.13388169	94.47404981	92.85087906
230714A00026	7/14/2023	4.18	7/14/2028	106.9243	105.0210754	103.1614053	101.3440399	99.56776919	97.83142545	96.13388169	94.47404981	92.85087906
230714A00034	7/14/2023	4.37	7/16/2027	103.57068	102.6791769	101.8030632	100.9419462	100.0954428	99.26318236	98.4448071	97.63997097	96.84833938
230714A00036	7/14/2023	4.37	7/12/2030	114.52524	110.5150265	106.6705303	102.9840306	99.44820521	96.05610937	92.80115401	89.67708581	86.67796837
230717A00088	7/17/2023	4.43	7/19/2027	103.65608	102.7559074	101.8714174	101.0022027	100.1478693	99.30803675	98.48233745	97.67041617	96.87192951
230718A00014	7/18/2023	4.37	7/19/2027	103.60247	102.7025541	101.8183205	100.949359	100.0952758	99.25569051	98.43023551	97.61855567	96.82030764
230718A00015	7/18/2023	4.19	7/18/2028	106.98164	105.0671131	103.1966317	101.3689184	99.58274353	97.83692079	96.1303054	94.46179236	92.83031476
230718A00038	7/18/2023	4.46	11/13/2026	100.92589	100.7196974	100.5143618	100.3098769	100.1062375	99.90343818	99.70147373	99.50033892	99.30002858
230718A00065	7/18/2023	4.3	7/18/2033	112.91099	109.2583358	105.7821943	102.4722671	99.31893478	96.31321125	93.44669787	90.71154079	88.10039185
230718A00070	7/18/2023	4.06	7/18/2028	106.8505	104.935127	103.0638618	101.2354227	99.44857726	97.70213683	95.99495423	94.32592223	92.69397179
230718A00093	7/18/2023	4.06	7/18/2028	106.8505	104.935127	103.0638618	101.2354227	99.44857726	97.70213683	95.99495423	94.32592223	92.69397179
230719A00015	7/19/2023	4.37	7/19/2027	103.60247	102.7025541	101.8183205	100.949359	100.0952758	99.25569051	98.43023551	97.61855567	96.82030764
230719A00034	7/19/2023	4.19	7/19/2028	106.99125	105.0739428	103.2008028	101.3705462	99.58193852	97.83378878	96.12494776	94.45430619	92.82079315
230719A00081	12/16/2024	3.6	12/18/2026	101.08621	100.7826458	100.4809157	100.181005	99.88289714	99.58657587	99.29202501	98.99922865	98.70817103
230721A00006	7/21/2023	4.32	7/21/2028	107.25859	105.3332949	103.4524555	101.6147756	99.81900952	98.06395578	96.34845507	94.67138854	93.03167606
230724A00037	7/24/2023	4.29	7/24/2028	107.23097	105.2978837	103.4095993	101.5648121	99.76226202	98.00073368	96.2790546	94.59609336	92.95075789
230724A00064	7/24/2023	4.53	7/19/2027	103.74544	102.8448295	101.9599123	101.0902755	100.2355251	99.39528049	98.56917401	97.75685034	96.95796597
230724A00065	7/24/2023	4.37	7/18/2028	107.32371	105.4058504	103.5320994	101.701178	99.91185485	98.16294197	96.453293	94.78180139	93.14739877
230725A00018	7/25/2023	4.4	7/25/2028	107.45201	105.5140602	103.6210726	101.7717371	99.96478751	98.19900273	96.47320477	94.78625698	93.13706226
230725A00023	7/25/2023	4.57	4/9/2027	102.67221	102.0543681	101.4439825	100.8409174	100.2450413	99.65622596	99.07434617	98.49927965	97.93090702
230725A00028	7/25/2023	4.46	7/25/2030	114.99997	110.9455694	107.0600076	103.3353548	99.76409454	96.33910074	93.05361555	89.90122827	86.87585573
230725A00071	7/25/2023	4.4	7/25/2028	107.45201	105.5140602	103.6210726	101.7717371	99.96478751	98.19900273	96.47320477	94.78625698	93.13706226
230726A00011	7/26/2023	4.24	7/26/2028	107.27209	105.3310533	103.435158	101.5830802	99.77354647	98.00532864	96.27724206	94.58814371	92.93693044
230726A00012	7/26/2023	4.24	7/26/2028	107.27209	105.3310533	103.435158	101.5830802	99.77354647	98.00532864	96.27724206	94.58814371	92.93693044

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230726A00023	7/26/2023	4.24	7/26/2028	107.27209	105.3310533	103.435158	101.5830802	99.77354647	98.00532864	96.27724206	94.58814371	92.93693044
230727A00016	7/27/2023	4.51	7/27/2033	125.10609	117.7856929	110.9617644	104.5977496	98.65997074	93.11738746	87.94137762	83.10553711	78.58549739
230727A00020	7/27/2023	4.39	7/27/2028	107.45313	105.5097776	103.6116331	101.7573705	99.94571386	98.17543258	96.44533978	94.75429024	93.10117876
230727A00063	7/27/2023	4.38	7/27/2028	107.55168	105.6051897	103.7040119	101.8468181	100.0323283	98.25930828	96.52656763	94.83295776	93.17737021
230727A00075	7/27/2023	4.5	7/27/2028	107.66489	105.7194529	103.8192592	101.9629862	100.1493568	98.37713947	96.64514631	94.95223113	93.29728778
230728A00005	7/28/2023	4.59	7/28/2027	103.89986	102.9736974	102.0640945	101.1706101	100.292818	99.43030674	98.58267941	97.7495526	96.93055601
230728A00006	7/28/2023	4.46	7/28/2028	107.59823	105.6507571	103.7486333	101.8905332	100.0751749	98.30132261	96.56778415	94.8734094	93.21708845
230731A00012	7/31/2023	4.5	7/31/2029	111.5109	108.5039628	105.5953287	102.7812512	100.0581442	97.42257717	94.87126869	92.40107832	90.00900002
230801A00021	8/1/2023	4.49	8/1/2028	107.69771	105.7384726	103.8250907	101.9562137	100.1305393	98.34681194	96.60382088	94.90039824	93.23541714
230801A00022	8/1/2023	4.65	8/2/2027	104.01112	103.0706441	102.1472283	101.2404102	100.3497449	99.47480294	98.61517009	97.77044657	96.94024641
230802A00022	9/8/2023	4.41	9/8/2028	107.93089	105.8662721	103.8521789	101.8870448	99.96936703	98.09770009	96.27065265	94.48688532	92.74510824
230802A00023	10/16/2023	4.37	10/16/2028	108.23959	106.06728	103.9498818	101.8856278	99.87281853	97.9098224	95.99507248	94.12706328	92.30434784
230804A00030	8/4/2023	4.88	8/4/2027	102.51467	101.9688867	101.4304421	100.8991682	100.3749065	99.85750341	99.34681016	98.84268239	98.34498015
230807A00010	8/7/2023	4.4	8/7/2028	107.58384	105.6096168	103.681963	101.7994966	99.96088471	98.1648428	96.41013245	94.6955595	93.01997208
230808A00054	8/8/2023	4.19	8/8/2028	107.30237	105.3260559	103.3964771	101.5122376	99.6719974	97.87446483	96.11839495	94.40258734	92.7258842
230808A00057	8/8/2023	4.19	8/8/2028	107.30237	105.3260559	103.3964771	101.5122376	99.6719974	97.87446483	96.11839495	94.40258734	92.7258842
230808A00060	8/8/2023	4.19	8/8/2028	107.30237	105.3260559	103.3964771	101.5122376	99.6719974	97.87446483	96.11839495	94.40258734	92.7258842
230809A00020	8/9/2023	4.51	11/9/2026	100.88684	100.6918079	100.4975364	100.3040258	100.1112717	99.91926939	99.72801458	99.53750279	99.34772965
230810A00013	8/10/2023	4.34	8/10/2028	107.49633	105.5149264	103.5804438	101.6914857	99.84670411	98.04479981	96.28452066	94.56465941	92.88405171
230810A00024	8/10/2023	4.34	8/7/2028	107.46652	105.493469	103.5669671	101.6856306	99.84812727	98.05317312	96.29953033	94.58600528	92.91144665
230810A00025	8/10/2023	4.37	5/8/2028	106.59007	104.8729172	103.1919025	101.5459489	99.93402255	98.35513059	96.80831879	95.29266987	93.80730155
230810A00026	8/10/2023	4.4	1/10/2028	105.3832	104.0037476	102.6490752	101.3185742	100.0116525	98.72773697	97.46627282	96.22672249	95.00856524
230814A00029	8/14/2023	4.71	2/12/2027	102.1085	101.6473279	101.1903297	100.7374537	100.2886441	99.84384616	99.40300608	98.96607108	98.53298928
230815A00037	8/15/2023	4.53	8/15/2028	107.92171	105.9225688	103.9710523	102.0657333	100.205235	98.38823094	96.61344297	94.87963911	93.18563148
230815A00038	8/15/2023	4.57	8/16/2027	104.1464	103.1659953	102.2041172	101.2602441	100.3338729	99.42451909	98.53171604	97.655014	96.79397939
230816A00019	8/16/2023	4.27	8/16/2028	100.5131	100.5259887	100.5244517	100.5093879	100.4816447	100.4420199	100.391265	100.3300877	100.2591547
230818A00025	8/18/2023	4.68	8/18/2027	104.2168	103.2313634	102.2646402	101.3160975	100.3852248	99.47153078	98.57454214	97.69380284	96.82887335
230821A00006	8/21/2023	4.66	8/21/2028	108.24365	106.2250609	104.2549145	102.3317435	100.4541372	98.62073697	96.83023407	95.08136737	93.37292131
230823A00066	8/23/2023	4.68	8/23/2027	104.27231	103.2728411	102.2926089	101.331059	100.38766	99.46190045	98.55328823	97.6613492	96.78562661
230824A00008	8/24/2023	4.69	8/24/2028	107.63914	105.784495	103.974397	102.207464	100.4823637	98.79781526	97.15258693	95.54549362	93.97539486
230824A00031	8/24/2023	4.49	8/24/2028	108.05845	106.0313604	104.0531519	102.1223347	100.237479	98.39720811	96.60019615	94.8451657	93.13088568
230824A00061	8/24/2023	4.61	8/24/2028	108.17598	106.149986	104.1728001	102.2429365	100.3589688	98.51952335	96.72327703	94.96895516	93.25532927
230825A00010	8/25/2023	4.62	8/25/2028	108.2067	106.177694	104.1976271	102.2650089	100.3784072	98.53644312	96.73778846	94.98116376	93.26533596

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230830A00028	8/30/2023	4.45	8/30/2027	104.17867	103.1595919	102.1605028	101.1808219	100.2199871	99.27745764	98.35271355	97.44525423	96.55459777
230830A00029	8/30/2023	4.45	8/30/2027	104.17867	103.1595919	102.1605028	101.1808219	100.2199871	99.27745764	98.35271355	97.44525423	96.55459777
230830A00034	8/30/2023	4.44	8/30/2028	107.89685	105.8575465	103.867751	101.9259469	100.0306765	98.18053648	96.37417577	94.61029297	92.88763425
230830A00051	8/30/2023	4.45	8/30/2027	104.17867	103.1595919	102.1605028	101.1808219	100.2199871	99.27745764	98.35271355	97.44525423	96.55459777
230830A00055	8/30/2023	4.47	8/30/2028	107.96361	105.9201279	103.9271024	101.9829384	100.0861058	98.23513372	96.42860854	94.66517069	92.94351231
230831A00006	8/31/2023	4.61	8/31/2027	104.29022	103.2686619	102.2671766	101.2851791	100.3221038	99.37740701	98.45056572	97.54107654	96.64845486
230831A00007	8/31/2023	4.48	8/31/2028	107.9879	105.9449658	103.9516792	102.0065229	100.1080332	98.25480112	96.44547015	94.67873373	92.95333315
230831A00041	8/31/2023	4.48	8/31/2028	107.9879	105.9449658	103.9516792	102.0065229	100.1080332	98.25480112	96.44547015	94.67873373	92.95333315
230831A00078	8/29/2025	3.91	8/30/2030	113.14289	109.0284403	105.0897157	101.3182617	97.70607316	94.24557124	90.92957849	87.75129529	84.7042779
230831A00079	8/30/2024	4.28	8/29/2031	117.93397	112.7200357	107.774573	103.0822846	98.62882452	94.40073456	90.38538478	86.5709182	82.9461995
230901A00007	9/1/2023	4.55	9/1/2027	104.23953	103.2155223	102.2116932	101.2274522	100.2622293	99.31547661	98.38666688	97.47529292	96.58086647
230901A00037	9/1/2023	4.3	9/1/2028	107.75818	105.7125066	103.7166422	101.769061	99.86829179	98.01291848	96.2015778	94.43295683	92.70579081
230901A00044	9/1/2023	4.55	9/1/2027	104.23953	103.2155223	102.2116932	101.2274522	100.2622293	99.31547661	98.38666688	97.47529292	96.58086647
230905A00030	9/5/2023	4.55	9/5/2028	108.18412	106.1252229	104.1165682	102.1566066	100.2438491	98.37686252	96.55426743	94.77473565	93.03698794
230905A00033	9/5/2023	4.71	9/4/2026	100.05902	100.0478806	100.0367485	100.0256268	100.0145155	100.0034146	99.99232391	99.98124359	99.97017356
230908A00009	9/8/2023	4.55	9/8/2028	108.3148	106.2197944	104.177032	102.184848	100.2416428	98.34588018	96.49608374	94.69083447	92.92876785
230908A00010	9/8/2023	4.73	9/9/2030	109.03348	106.8117526	104.6606977	102.5774844	100.5594133	98.60391254	96.70853068	94.87093026	93.08888166
230911A00010	9/11/2023	4.9	9/11/2026	100.15577	100.1251581	100.0945759	100.0640278	100.0335138	100.0030339	99.97258802	99.94217604	99.91179793
230912A00026	9/12/2023	4.84	9/14/2026	100.19431	100.1553468	100.1164306	100.0775611	100.0387382	99.9999618	99.9612319	99.92254836	99.8839111
230912A00036	9/12/2023	4.57	9/12/2028	108.3018	106.2221586	104.1935582	102.214415	100.2832046	98.39846048	96.55877178	94.76278046	93.00917899
230912A00053	9/12/2023	4.74	9/7/2027	104.49596	103.4541805	102.4332591	101.432573	100.4515238	99.48953648	98.54605846	97.62055824	96.71252457
230913A00013	9/13/2023	4.87	9/14/2026	100.1955	100.156532	100.1176147	100.0787442	100.0399203	100.001143	99.96241205	99.92372752	99.88508926
230913A00031	9/13/2023	4.91	9/15/2026	100.21074	100.1689927	100.1272959	100.0856502	100.0440557	100.0025122	99.96101962	99.91957785	99.87818679
230913A00032	9/13/2023	4.74	9/15/2027	104.58062	103.5165181	102.4741708	101.4529108	100.4521017	99.47113232	98.50941583	97.56638827	96.64150759
230913A00046	9/13/2023	4.91	9/14/2026	100.19708	100.1581122	100.1191936	100.0803217	100.0414965	100.0027178	99.96398559	99.92529973	99.88666015
230913A00049	9/13/2023	4.74	9/13/2027	104.55946	103.5009402	102.4639514	101.447836	100.4519671	99.47574286	98.51858488	97.57993744	96.65926625
230913A00050	9/13/2023	4.6	9/13/2028	108.37451	106.2913119	104.2592848	102.2768359	100.3424354	98.45461185	96.61194943	94.81308553	93.0567083
230914A00009	9/14/2023	4.19	9/14/2028	100.36234	100.3777625	100.3780605	100.3641656	100.3369529	100.297247	100.2458248	100.1834188	100.1107195
230914A00027	9/14/2023	4.76	1/8/2027	101.70162	101.3385251	100.9780338	100.6201179	100.2647495	99.9119015	99.56154701	99.21365956	98.86821306
230914A00050	9/14/2023	4.67	9/14/2027	104.49645	103.4355537	102.3962934	101.3780076	100.3800648	99.40185865	98.44280666	97.50234913	96.57994798
230914A00051	9/14/2023	4.84	9/14/2026	100.19431	100.1553468	100.1164306	100.0775611	100.0387382	99.9999618	99.9612319	99.92254836	99.8839111
230914A00069	7/26/2024	4.34	7/26/2027	103.64923	102.7298189	101.8267609	100.939621	100.0679804	99.211435	98.36959465	97.54208249	96.72853449
230914A00070	7/26/2024	4.3	7/26/2028	107.26996	105.3311057	103.4373044	101.5872366	99.77963217	98.01326625	96.28695724	94.59956503	92.94998927

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230914A00125	9/16/2024	4.46	9/16/2031	118.99985	113.7096416	108.6936808	103.9362228	99.42251466	95.13872338	91.07187415	87.20979233	83.54104994
230914A00143	9/15/2025	4.06	9/16/2030	113.89707	109.7205688	105.7239136	101.8983704	98.23567888	94.72802331	91.3680058	88.14862172	85.06323653
230915A00026	9/15/2023	4.57	9/15/2028	108.33479	106.2464272	104.2094512	102.2222588	100.2833103	98.39112494	96.54427833	94.7413996	92.9811691
230915A00030	9/15/2023	4.7	9/8/2027	104.46516	103.4208184	102.397446	101.3944116	100.4111124	99.44696886	98.50142424	97.5739431	96.66401041
230915A00055	9/15/2023	4.7	9/15/2027	104.53845	103.4745938	102.4324806	101.4114514	100.4108697	99.43012472	98.4686295	97.52582019	96.60115482
230915A00057	9/15/2023	4.75	6/15/2027	103.54664	102.7406013	101.9471577	101.1660132	100.3968831	99.63949113	98.89356946	98.15885844	97.43510618
230918A00008	9/18/2023	4.91	9/18/2026	100.25324	100.203128	100.1530822	100.1031021	100.0531877	100.0033387	99.95355517	99.90383684	99.85418361
230918A00010	9/18/2023	4.72	9/18/2029	112.68247	109.5237303	106.4721248	103.523403	100.673508	97.91856733	95.25488384	92.67892642	90.18732153
230918A00011	9/18/2023	4.91	9/18/2026	100.25324	100.203128	100.1530822	100.1031021	100.0531877	100.0033387	99.95355517	99.90383684	99.85418361
230918A00013	9/18/2023	4.74	9/18/2030	116.67669	112.4384474	108.3822523	104.4992745	100.7811583	97.21999736	93.80830852	90.53900623	87.40537935
230918A00023	9/18/2023	4.91	9/18/2026	100.25324	100.203128	100.1530822	100.1031021	100.0531877	100.0033387	99.95355517	99.90383684	99.85418361
230918A00030	9/18/2023	5.01	9/17/2027	102.78801	102.1954963	101.6116738	101.0363296	100.4692583	99.91026207	99.35914929	98.81573492	98.27984
230919A00010	9/19/2023	4.76	9/20/2027	104.65486	103.5766792	102.52081	101.4865672	100.4732899	99.48034412	98.50712121	97.55303656	96.61752853
230919A00029	9/19/2023	4.63	9/19/2028	108.50318	106.4018673	104.3524287	102.3532363	100.4027294	98.49940748	96.64182715	94.82859979	93.05838887
230919A00043	9/19/2023	4.62	9/19/2028	108.48244	106.3813516	104.3321281	102.3331465	100.3828463	98.47972707	96.62234558	94.80931328	93.03929373
230919A00044	9/19/2023	4.93	9/21/2026	100.29566	100.2371927	100.1788117	100.1205122	100.0622941	100.0041572	99.94610141	99.88812647	99.83023223
230919A00055	9/19/2023	4.65	9/19/2028	108.54465	106.4428988	104.3930301	102.393416	100.4424957	98.5387683	96.6807903	94.86717283	93.09657914
230920A00002	9/20/2023	4.47	10/2/2028	108.43951	106.3002541	104.2144451	102.1803803	100.1964287	98.2610231	96.37265751	94.52988379	92.73130914
230920A00026	9/20/2023	4.9	9/16/2026	100.2253	100.180751	100.1362627	100.0918305	100.0474541	100.0031336	99.95886868	99.91465935	99.87050547
230921A00021	9/21/2023	4.62	9/21/2028	108.63252	106.5218173	104.4633373	102.4554443	100.4965626	98.58517725	96.71983153	94.89912391	93.12170565
230922A00022	9/22/2023	4.99	9/22/2026	100.31314	100.2518957	100.1907339	100.1296591	100.0686714	100.0077703	99.94695591	99.88622787	99.82558604
230922A00036	9/22/2023	4.16	9/22/2028	100.30182	100.3178523	100.3187202	100.3053352	100.2785584	100.2392018	100.1880316	100.125771	100.0531025
230925A00003	9/25/2023	4.99	9/25/2026	100.35504	100.2854448	100.2159507	100.1465614	100.0772767	100.0080962	99.93901988	99.87004735	99.80117844
230925A00004	9/25/2023	4.74	9/25/2028	108.80002	106.678775	104.6101449	102.5924696	100.6241562	98.70367391	96.82955062	95.00037049	93.2147712
230926A00010	9/26/2023	4.74	9/26/2028	108.81148	106.6873109	104.6158752	102.5955051	100.6246028	98.70163232	96.82511714	94.99363698	93.2058254
230926A00021	9/26/2023	4.73	9/26/2028	108.79055	106.666607	104.5953902	102.5752348	100.6045429	98.6817788	96.80546599	94.97418434	93.18656751
230926A00076	9/26/2023	4.73	9/26/2028	108.79055	106.666607	104.5953902	102.5752348	100.6045429	98.6817788	96.80546599	94.97418434	93.18656751
230927A00020	9/27/2023	5.01	10/16/2026	100.65047	100.5223858	100.3946396	100.2672343	100.1401686	100.0134411	99.88705026	99.7609948	99.63527333
230927A00021	9/27/2023	4.96	1/29/2027	102.04579	101.6235636	101.2048352	100.7895604	100.3776966	99.96920176	99.56403478	99.16215507	98.76352271
230927A00032	9/27/2023	5.02	9/23/2026	100.32904	100.265003	100.2010619	100.1372136	100.073458	100.0097949	99.94622403	99.88274522	99.81935828
230927A00033	9/27/2023	4.78	9/25/2028	108.88362	106.7614833	104.6919795	102.6734478	100.7042948	98.78298916	96.90805841	95.07808622	93.29170986
230927A00034	9/27/2023	4.82	9/27/2028	108.99057	106.8616924	104.7856944	102.7609078	100.7857285	98.85861501	96.97808504	95.14271311	93.3511278
230928A00001	9/28/2023	4.91	9/28/2026	100.39541	100.3174139	100.2395452	100.1618009	100.0841806	100.0066841	99.92931105	99.8520612	99.77493425

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230928A00014	9/28/2023	4.9	9/28/2027	104.8925	103.7910505	102.7128421	101.6571402	100.6232444	99.61048294	98.61821149	97.6458117	96.69268991
230928A00016	9/28/2023	4.83	9/28/2028	109.02323	106.8911992	104.8121701	102.7844682	100.806484	98.87667089	96.99354193	95.15566714	93.36167083
230928A00017	9/28/2023	4.83	9/28/2028	109.02323	106.8911992	104.8121701	102.7844682	100.806484	98.87667089	96.99354193	95.15566714	93.36167083
230928A00033	9/28/2023	5.03	9/28/2026	100.40006	100.3221077	100.2442807	100.1665775	100.0889978	100.0115413	99.93420777	99.85699688	99.77990836
230928A00051	9/28/2023	5.04	9/28/2026	100.82315	100.6616326	100.5006361	100.3401586	100.1801978	100.020751	99.86181586	99.70338987	99.5454706
230928A00058	9/28/2023	5.04	9/28/2026	100.82315	100.6616326	100.5006361	100.3401586	100.1801978	100.020751	99.86181586	99.70338987	99.5454706
230928A00059	9/28/2023	4.84	9/28/2028	109.13706	106.9800091	104.8776639	102.8282451	100.8300446	98.88142334	96.980808	95.12668787	93.31761172
230928A00060	9/28/2023	4.84	9/28/2028	109.13706	106.9800091	104.8776639	102.8282451	100.8300446	98.88142334	96.980808	95.12668787	93.31761172
230928A00061	9/28/2023	4.84	9/28/2028	109.13706	106.9800091	104.8776639	102.8282451	100.8300446	98.88142334	96.980808	95.12668787	93.31761172
230928A00064	9/28/2023	4.78	9/30/2027	104.84941	103.7417581	102.6576041	101.5962046	100.5568477	99.53885099	98.54155994	97.56434655	96.606608
230929A00033	9/29/2023	4.92	9/29/2026	100.40526	100.3245379	100.243942	100.1634766	100.0831414	100.0029359	99.92285997	99.84291323	99.7630954
230929A00046	9/29/2023	4.66	9/29/2027	104.70738	103.6033001	102.5225905	101.4645148	100.4283665	99.41346808	98.41916984	97.44484826	96.48990477
230929A00049	9/29/2023	4.87	9/30/2030	109.05749	106.9011463	104.8125388	102.7889735	100.8278803	98.92681009	97.08342793	95.29550698	93.56092271
230929A00061	9/29/2023	4.92	9/29/2026	100.40526	100.3245379	100.243942	100.1634766	100.0831414	100.0029359	99.92285997	99.84291323	99.7630954
230929A00062	9/29/2023	4.78	9/29/2027	104.77238	103.6688959	102.5887515	101.5312117	100.4955714	99.48115446	98.48731224	97.51342243	96.55888758
231002A00018	10/2/2023	4.87	10/1/2027	104.89224	103.7825979	102.6965394	101.6333156	100.5922107	99.5725386	98.57364125	97.5948874	96.63567116
231002A00042	10/2/2023	4.73	10/2/2028	108.98826	106.8430979	104.7514995	102.7117604	100.7222462	98.7813868	96.88767295	95.03965362	93.23593322
231003A00005	10/3/2023	4.84	10/3/2028	109.10168	106.9550933	104.8620989	102.820995	100.8301458	98.88797964	96.9929861	95.14371288	93.3387632
231003A00011	10/3/2023	4.89	10/15/2027	105.06303	103.9142942	102.7908138	101.6917586	100.6163366	99.56378979	98.53339234	97.52444881	96.53629266
231003A00036	10/3/2023	4.84	10/3/2028	109.10168	106.9550933	104.8620989	102.820995	100.8301458	98.88797964	96.9929861	95.14371288	93.3387632
231004A00006	10/4/2023	4.88	10/4/2028	109.1976	107.0472786	104.950683	102.9061079	100.9119117	98.96651723	97.06840884	95.21612931	93.40827721
231005A00035	10/5/2023	4.98	10/5/2026	100.49347	100.3960569	100.2988391	100.2018179	100.1049927	100.0083629	99.91192783	99.81568697	99.71963966
231005A00037	10/5/2023	4.88	10/5/2027	104.94565	103.8248191	102.7280493	101.6545661	100.6036321	99.57454102	98.5666156	97.57920648	96.61169059
231005A00040	10/5/2023	4.98	10/5/2026	100.49347	100.3960569	100.2988391	100.2018179	100.1049927	100.0083629	99.91192783	99.81568697	99.71963966
231005A00054	10/5/2023	4.98	10/5/2026	100.49347	100.3960569	100.2988391	100.2018179	100.1049927	100.0083629	99.91192783	99.81568697	99.71963966
231006A00009	10/6/2023	4.98	10/15/2027	105.16535	104.0160031	102.8919143	101.7922599	100.7162477	99.66311953	98.63214925	97.62264126	96.63392881
231006A00010	10/6/2023	4.93	10/16/2028	109.44228	107.2568094	105.1265192	103.0496316	101.0244399	99.04930536	97.12265413	95.24297411	93.40881195
231006A00032	10/6/2023	5.08	10/6/2026	100.5174	100.4171888	100.3171902	100.2174005	100.1178191	100.0184453	99.91927848	99.82031794	99.72156301
231006A00033	10/6/2023	4.98	10/6/2027	105.06746	103.9431929	102.8431119	101.7664402	100.7124349	99.68038423	98.66960601	97.67944606	96.70927681
231010A00007	10/10/2023	4.83	10/12/2027	104.96343	103.8234581	102.708375	101.6173682	100.5496625	99.50451557	98.48121639	97.4790836	96.49746395
231010A00030	10/10/2023	4.88	10/15/2026	100.62021	100.4949339	100.3699812	100.2453556	100.1210556	99.99708007	99.87342755	99.75009679	99.62708648
231010A00057	10/10/2023	4.66	10/10/2028	108.92861	106.7624406	104.6507503	102.59179	100.5838835	98.62542103	96.71485606	94.85070233	93.03153094
231010A00075	10/10/2023	4.78	10/10/2028	109.05314	106.8881546	104.7775619	102.7196212	100.7126602	98.7550727	96.84531555	94.9819057	93.16341727

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231010A00076	10/10/2023	4.66	10/10/2028	108.92861	106.7624406	104.6507503	102.59179	100.5838835	98.62542103	96.71485606	94.85070233	93.03153094
231010A00101	10/10/2023	4.78	10/10/2028	109.05314	106.8881546	104.7775619	102.7196212	100.7126602	98.7550727	96.84531555	94.9819057	93.16341727
231010A00129	10/10/2023	4.93	10/13/2026	100.59889	100.4791879	100.3597825	100.2406767	100.1218695	100.0033597	99.88514603	99.76722747	99.64960282
231011A00004	10/11/2023	4.81	10/8/2027	104.89922	103.7705154	102.6662143	101.5855326	100.527717	99.49204592	98.47782783	97.4843998	96.51112599
231011A00016	10/11/2023	4.75	10/11/2028	109.00029	106.8331738	104.7205567	102.6606912	100.6519	98.69257208	96.78115998	94.91617642	93.09619161
231011A00028	10/11/2023	4.92	10/9/2026	100.54267	100.4341166	100.3258122	100.2177547	100.1099433	100.0023771	99.89505513	99.78797661	99.68114065
231011A00029	10/11/2023	4.81	10/8/2027	104.89922	103.7705154	102.6662143	101.5855326	100.527717	99.49204592	98.47782783	97.4843998	96.51112599
231011A00030	10/11/2023	4.75	10/11/2028	109.00029	106.8331738	104.7205567	102.6606912	100.6519	98.69257208	96.78115998	94.91617642	93.09619161
231012A00027	10/12/2023	4.78	10/16/2028	109.12013	106.9381854	104.8113485	102.7378449	100.7159699	98.74408671	96.82062333	94.94406943	93.11297334
231013A00020	10/13/2023	4.98	10/13/2026	100.60487	100.4851551	100.365744	100.2466327	100.1278199	100.0093045	99.89108527	99.77316115	99.65553097
231016A00016	10/16/2023	5.01	10/16/2026	100.65047	100.5223858	100.3946396	100.2672343	100.1401686	100.0134411	99.88705026	99.7609948	99.63527333
231016A00047	10/16/2023	4.98	2/10/2027	102.2069	101.7510069	101.2991892	100.851397	100.4075766	99.96767512	99.53164065	99.09942223	98.67096979
231016A00049	10/16/2023	4.95	7/19/2027	104.12073	103.2183026	102.3315909	101.4601813	100.6036794	99.76170417	98.93388757	98.11987384	97.31931909
231017A00017	10/17/2023	5.11	10/16/2026	100.66325	100.5351521	100.4073934	100.2799756	100.1528974	100.0261573	99.89975406	99.77368617	99.64795228
231017A00029	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00032	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00033	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00034	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00035	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00036	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00037	10/17/2023	4.99	10/17/2028	109.68757	107.4704166	105.3105449	103.2060496	101.1551053	99.15596242	97.20694361	95.30643973	93.45290662
231017A00039	10/17/2023	5.12	10/16/2026	101.10183	100.8874068	100.673911	100.4613334	100.2496681	100.038909	99.82905022	99.62008603	99.4120106
231017A00040	10/17/2023	5.12	10/16/2026	101.10183	100.8874068	100.673911	100.4613334	100.2496681	100.038909	99.82905022	99.62008603	99.4120106
231017A00041	10/17/2023	5.12	10/16/2026	101.10183	100.8874068	100.673911	100.4613334	100.2496681	100.038909	99.82905022	99.62008603	99.4120106
231019A00007	10/19/2023	5.19	10/19/2026	100.717	100.580507	100.4443989	100.3086744	100.1733318	100.0383696	99.90378598	99.76957941	99.63574825
231019A00009	10/19/2023	5.14	10/19/2027	105.39253	104.2308948	103.095025	101.984066	100.8972028	99.83365581	98.79267877	97.77355696	96.77560562
231019A00041	10/19/2023	5.08	10/19/2028	109.80039	107.6028529	105.4609311	103.3728251	101.3368099	99.35122935	97.41449319	95.52507375	93.68150297
231019A00043	10/19/2023	5.19	10/19/2026	100.717	100.580507	100.4443989	100.3086744	100.1733318	100.0383696	99.90378598	99.76957941	99.63574825
231019A00044	10/19/2023	5.14	10/19/2027	105.39253	104.2308948	103.095025	101.984066	100.8972028	99.83365581	98.79267877	97.77355696	96.77560562
231020A00048	10/20/2023	5.08	10/20/2026	100.71623	100.5769564	100.4380834	100.2996086	100.16153	100.0238461	99.88655499	99.74965509	99.61314465
231020A00049	10/20/2023	5.03	10/20/2027	105.27725	104.1135982	102.9758137	101.8630437	100.7744678	99.70930149	98.66679374	97.64622543	96.6469076
231020A00051	10/20/2023	5.02	10/20/2028	109.68286	107.4838964	105.3406428	103.2512919	101.214114	99.22744853	97.2897012	95.39934043	93.55489446
231020A00069	10/20/2023	5.08	10/15/2026	100.64522	100.519912	100.3949351	100.2702853	100.1459613	100.0219616	99.89828511	99.7749304	99.65189618

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231024A00017	10/24/2023	4.97	10/25/2027	105.26241	104.085214	102.9344881	101.8093485	100.7089469	99.63247227	98.57914872	97.54823361	96.53901581
231024A00029	10/24/2023	4.97	10/25/2027	105.26241	104.085214	102.9344881	101.8093485	100.7089469	99.63247227	98.57914872	97.54823361	96.53901581
231024A00030	10/24/2023	4.96	10/24/2028	109.59996	107.3910538	105.2383115	103.1399045	101.0940819	99.09916318	97.15353514	95.25564846	93.40401464
231024A00039	10/24/2023	5.06	10/26/2026	100.79833	100.6422794	100.4867165	100.331642	100.1770536	100.022949	99.8693259	99.71618211	99.56351534
231024A00046	10/24/2023	4.96	10/24/2028	109.59996	107.3910538	105.2383115	103.1399045	101.0940819	99.09916318	97.15353514	95.25564846	93.40401464
231024A00082	10/24/2023	5.05	10/23/2026	100.75442	100.6067627	100.4595503	100.3127804	100.1664511	100.0205603	99.87510603	99.7300863	99.58549914
231025A00013	10/25/2023	5.08	10/26/2026	100.80144	100.6453872	100.4898207	100.3347425	100.1801505	100.0260423	99.87241569	99.71926833	99.566598
231025A00024	10/25/2023	5	10/25/2028	109.6985	107.4857972	105.3293914	103.2274555	101.1782324	99.18003588	97.23124737	95.3303124	93.47573761
231025A00027	10/25/2023	4.19	10/25/2028	100.36309	100.3852822	100.3952119	100.3936097	100.3811623	100.3585186	100.3262923	100.2850637	100.2353812
231025A00036	10/25/2023	5.08	10/21/2026	100.73043	100.5883633	100.4467094	100.3054683	100.1646381	100.024217	99.88420322	99.7445949	99.60539026
231027A00028	10/27/2023	4.92	10/23/2028	109.50163	107.2965241	105.1474402	103.0525575	101.0101309	99.01848567	97.07601407	95.18117188	93.33247544
231027A00035	10/27/2023	4.99	10/30/2026	100.84325	100.6760112	100.5093233	100.343187	100.1775997	100.0125586	99.84806121	99.68410472	99.52068651
231030A00035	10/30/2023	4.85	10/30/2028	109.56435	107.336916	105.1664688	103.0511391	100.9891385	98.97875101	97.01833024	95.10629531	93.24112792
231031A00022	10/31/2023	5.04	10/30/2026	100.85159	100.684335	100.5176367	100.3514901	100.1858925	100.0208412	99.85633348	99.69236676	99.52893836
231031A00033	10/31/2023	5.05	10/30/2026	100.85325	100.6859998	100.5192994	100.3531507	100.187551	100.0224977	99.85798793	99.69401917	99.53058873
231102A00024	11/2/2023	4.78	11/2/2028	109.3104	107.0801422	104.9070713	102.7893074	100.7250511	98.71257641	96.7502273	94.83641396	92.9696097
231102A00032	11/2/2023	4.91	11/2/2026	100.87053	100.6949307	100.5199399	100.3455589	100.1717844	99.99861334	99.82604256	99.65406892	99.48268934
231102A00033	11/2/2023	4.83	11/2/2027	105.18335	103.9848534	102.8138006	101.6692568	100.5503278	99.45615899	98.38593377	97.33887094	96.31422302
231102A00039	11/2/2023	4.91	10/28/2026	100.80246	100.6408334	100.4797308	100.319148	100.1590823	99.99953129	99.84049251	99.68196347	99.52394174
231102A00070	2/15/2024	4.86	2/16/2027	102.2266	101.7540097	101.2858079	100.8219289	100.3623127	99.90690067	99.4556351	99.00845941	98.56531803
231103A00002	11/3/2023	4.67	11/29/2027	105.26853	103.9961187	102.754612	101.5428911	100.3598918	99.20460004	98.07604896	96.9733163	95.89552181
231103A00029	11/3/2023	4.75	11/3/2026	100.85553	100.6771733	100.4994513	100.3223601	100.1458964	99.97005674	99.79483793	99.62023661	99.44624953
231103A00034	11/3/2023	4.49	11/3/2028	108.8198	106.5895998	104.4167115	102.2992532	100.2354178	98.22347225	96.26175357	94.34866563	92.48267579
231106A00007	11/6/2023	4.78	11/5/2027	105.15551	103.9490483	102.7704044	101.6186249	100.4927973	99.39204986	98.31554976	97.26250061	96.2321406
231106A00009	11/6/2023	4.16	10/15/2026	100.04283	100.0395638	100.0361502	100.0325918	100.0288895	100.0250441	100.0210569	100.0169289	100.0126608
231107A00011	11/7/2023	4.84	11/9/2026	100.95102	100.7558942	100.5615361	100.3679392	100.1750989	99.98301081	99.79167041	99.6010733	99.41121509
231108A00028	11/8/2023	4.83	11/9/2026	100.94907	100.7539522	100.5595967	100.3660024	100.1731648	99.98107925	99.78974144	99.59914692	99.40929129
231109A00025	11/9/2023	4.75	11/9/2028	109.26166	107.0243641	104.8459239	102.7243803	100.6578536	98.64454149	96.68271467	94.77071368	92.90694522
231114A00006	11/14/2024	4.67	11/14/2031	120.62602	115.1329176	109.9315435	105.0047296	100.336417	95.91157583	91.71613343	87.73690798	83.96154703
231114A00007	11/14/2024	4.89	11/14/2034	132.06212	123.1990124	115.0299496	107.496139	100.5440913	94.1251112	88.19484267	82.71286061	77.6423022
231114A00046	11/14/2023	4.62	11/14/2028	109.09118	106.8299494	104.6273886	102.4815492	100.3905612	98.35263216	96.36604342	94.42914618	92.54035812
231114A00072	11/14/2023	4.67	11/15/2027	105.12597	103.8925459	102.6882078	101.5119337	100.3627491	99.23972404	98.14197082	97.06864155	96.01892593
231114A00074	11/14/2023	4.6	11/14/2028	109.04664	106.7859091	104.5838424	102.438487	100.3479731	98.31050876	96.3243754	94.38792455	92.49957413

Classification | Internal

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231115A00005	11/15/2023	4.15	11/16/2026	100.06464	100.0616477	100.0582137	100.0543439	100.0500432	100.0453162	100.0401677	100.0346025	100.0286249
231117A00002	11/17/2023	4.76	11/12/2026	100.97454	100.7710533	100.5684032	100.3665815	100.165583	99.96540258	99.7660352	99.56747583	99.36971951
231117A00003	11/17/2023	4.59	11/17/2028	109.05708	106.7878707	104.5777159	102.4246438	100.3267663	98.2822741	96.28943257	94.34657784	92.45211338
231127A00024	11/27/2023	4.78	11/27/2026	101.1748	100.9293167	100.6850284	100.4419255	100.1999993	99.95924133	99.7196431	99.48119624	99.24389249
231127A00025	11/27/2023	4.68	11/29/2027	105.28114	104.0086469	102.7670576	101.5552556	100.3721766	99.21680637	98.08817811	96.98536952	95.90750029
231127A00026	11/27/2023	4.61	11/27/2028	109.21135	106.9124886	104.6740182	102.4939059	100.3702012	98.30103592	96.28461981	94.31923673	92.40324078
231128A00002	11/28/2023	4.41	11/30/2028	108.9298	106.6230227	104.3770908	102.1899456	100.0596142	97.98420751	95.96191583	93.99100449	92.06981017
231128A00003	11/28/2023	4.41	11/30/2028	108.9298	106.6230227	104.3770908	102.1899456	100.0596142	97.98420751	95.96191583	93.99100449	92.06981017
231129A00006	11/29/2023	4.25	11/29/2028	108.55602	106.2563499	104.017302	101.836828	99.71296391	97.64382903	95.62762146	93.66261408	91.74715068
231130A00073	11/30/2023	4.61	11/30/2026	101.17106	100.9172367	100.6646806	100.4133853	100.1633411	99.91453893	99.66696952	99.42062376	99.17549262
231130A00074	11/30/2023	4.45	11/30/2028	108.88084	106.5774089	104.3346932	102.1506332	100.0232621	97.95069614	95.93113079	93.9628363	92.04415401
231201A00024	12/1/2023	4.36	12/1/2028	108.68633	106.3824483	104.1393684	101.9550308	99.82746776	97.75479459	95.73520545	93.76696922	91.84842571
231201A00026	12/1/2023	4.51	12/1/2026	101.15778	100.9012091	100.6459358	100.3919528	100.1392505	99.88781908	99.63764908	99.38873102	99.14105552
231206A00012	12/6/2023	4.31	12/6/2028	108.6214	106.3047944	104.0496406	101.8538758	99.71552192	97.632683	95.6035411	93.62635241	91.6994435
231206A00046	12/6/2023	4.39	12/6/2027	104.99105	103.7029606	102.4444814	101.214587	100.0123027	98.83669819	97.68688473	96.56201291	95.4612705
231206A00047	12/6/2023	4.31	12/6/2028	108.6214	106.3047944	104.0496406	101.8538758	99.71552192	97.632683	95.6035411	93.62635241	91.6994435
231207A00010	12/7/2023	4.38	12/7/2027	104.98925	103.6987123	102.4375445	101.2047461	99.99935865	98.82046669	97.66719548	96.5387087	95.43420636
231207A00011	12/7/2023	4.28	12/7/2028	108.56244	106.2438262	103.986782	101.7892457	99.6492374	97.56485908	95.53429069	93.55578613	91.62766957
231207A00016	12/7/2023	4.47	12/7/2026	101.21889	100.9455829	100.6737622	100.4034142	100.134527	99.86708864	99.60108735	99.33651151	99.07334961
231207A00035	12/7/2023	4.47	12/7/2026	101.21889	100.9455829	100.6737622	100.4034142	100.134527	99.86708864	99.60108735	99.33651151	99.07334961
231211A00057	12/11/2023	4.58	12/11/2029	113.12765	109.7306381	106.4556454	103.2975729	100.2515678	97.3130095	94.47749671	91.74083568	89.09902893
231212A00016	12/12/2023	4.59	12/7/2026	101.25156	100.9781949	100.7063172	100.4359124	100.1669686	99.89947386	99.63341643	99.36878467	99.10556708
231212A00018	12/12/2023	4.5	12/6/2027	105.1319	103.8428683	102.5834555	101.3526432	100.1494565	98.97296452	97.82227814	96.69654755	95.59496015
231213A00049	12/13/2023	4.14	12/13/2028	108.29751	105.9658121	103.6964384	101.4873086	99.33643133	97.24189584	95.20186836	93.21458825	91.27836452
231214A00036	12/14/2023	4.19	12/14/2026	101.22043	100.9277048	100.6366894	100.3473661	100.0597198	99.77373605	99.48940024	99.20669807	98.92561538
231215A00007	12/15/2023	4.14	12/1/2026	100.07253	100.0696103	100.0662207	100.0623707	100.0580668	100.0533152	100.0481224	100.0424947	100.0364379
231215A00018	12/15/2023	4.19	12/15/2027	104.82933	103.5201336	102.2384371	100.9833753	99.7541203	98.54987872	97.36988997	96.21342441	95.07978188
231215A00026	1/17/2025	3.71	1/15/2027	101.3888	101.0070158	100.6281152	100.2520697	99.87884682	99.50841488	99.14074246	98.77579867	98.41355309
231219A00016	12/19/2023	4.27	12/18/2026	101.28909	100.9851348	100.6830209	100.3827281	100.0842398	99.78753981	99.49261189	99.19944012	98.90800875
231219A00017	12/19/2023	4.26	1/15/2027	101.59811	101.2158431	100.836465	100.4599446	100.0862495	99.71534791	99.34720837	98.98179999	98.61909231
231219A00018	12/19/2023	4.25	2/16/2027	101.94026	101.4684592	101.0010369	100.537932	100.0790849	99.62443679	99.17393019	98.72750851	98.28511623
231219A00019	12/19/2023	4.17	12/15/2027	104.80322	103.4942055	102.2126851	100.9577963	99.72871145	98.52463717	97.34481296	96.18850926	95.05502597
231219A00020	12/19/2023	4.16	2/1/2028	105.26467	103.8268193	102.4158047	101.0309362	99.67155001	98.33700414	97.02667787	95.73997067	94.47630144

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231219A00021	12/19/2023	4.14	3/15/2028	105.66704	104.1055754	102.5751678	101.0749651	99.60414259	98.16190527	96.74748638	95.36014622	93.99917092
231219A00022	12/19/2023	4.13	4/14/2028	105.9449	104.2992635	102.6873584	101.1082156	99.56090038	98.04451368	96.55819006	95.10109631	93.67242981
231219A00023	12/19/2023	4.12	6/15/2028	106.53142	104.7112316	102.9311602	101.1900302	99.48670644	97.82009616	96.1891475	94.59284746	93.03022009
231219A00025	12/19/2023	4.06	12/15/2028	108.13109	105.7959623	103.5233849	101.311279	99.15764943	97.0605819	95.01823841	93.02885391	91.09073274
231219A00060	12/19/2023	4.22	6/21/2027	103.18378	102.3628147	101.5549423	100.7598513	99.97723955	99.20681457	98.44829286	97.70139968	96.96586869
231220A00028	12/20/2023	4.13	12/20/2027	104.80261	103.4812588	102.1862476	100.9167993	99.67216899	98.45164094	97.2545271	96.08016582	94.92792057
231220A00031	12/20/2023	4.23	12/21/2026	101.31063	100.9983103	100.6879246	100.3794581	100.0728932	99.7682121	99.46539744	99.16443202	98.86529885
231221A00008	12/21/2023	3.99	12/21/2028	108.02245	105.672455	103.3857993	101.1603936	98.99422971	96.88537872	94.83198749	92.83227496	90.88452886
231221A00014	12/21/2023	4.14	6/21/2027	103.1185	102.2978254	101.4902408	100.6954345	99.91310422	99.14295765	98.38471132	97.63809054	96.90282903
231221A00039	12/21/2023	3.99	12/21/2028	108.02245	105.672455	103.3857993	101.1603936	98.99422971	96.88537872	94.83198749	92.83227496	90.88452886
231222A00004	12/22/2023	4	12/22/2028	108.05464	105.7015664	103.4119835	101.1837931	99.0149842	96.90362529	94.84786025	92.84590498	90.8960441
231226A00016	12/26/2023	3.92	12/26/2028	108.04899	105.677981	103.3727657	101.131139	98.95098487	96.83027054	94.76704258	92.7594234	90.80560777
231226A00024	12/26/2023	4.03	12/26/2028	108.16049	105.7953933	103.4943595	101.2552838	99.07614492	96.95500022	94.88998193	92.87929386	90.92120817
231226A00095	12/26/2023	4.22	12/28/2026	101.38586	101.0539385	100.7241916	100.3965989	100.0711392	99.74779176	99.42653604	99.10735179	98.790219
231227A00005	12/27/2023	4.17	12/28/2026	101.36933	101.037444	100.707731	100.380172	100.0547458	99.73143173	99.41020923	99.09105802	98.77395813
231227A00023	12/27/2023	3.98	12/27/2028	108.05221	105.6857056	103.3833766	101.1431144	98.96289611	96.84077717	94.77488781	92.76342964	90.80467255
231228A00024	12/28/2023	4.15	12/28/2026	101.36272	101.0308462	100.7011468	100.3736012	100.0481885	99.72488772	99.4036785	99.08454052	98.76745378
231228A00025	12/28/2023	4.05	12/28/2027	104.77786	103.4369359	102.1205005	100.8279225	99.55859193	98.31191945	97.08733549	95.88428947	94.70224897
231228A00026	12/28/2023	3.96	12/28/2028	108.01409	105.6453477	103.3409083	101.0986617	98.91658289	96.79272488	94.7252154	92.71225345	90.75210612
240102A00055	1/2/2024	4.23	1/4/2027	101.46653	101.115023	100.76596	100.4193108	100.0750504	99.73315415	99.39359772	99.05635709	98.72140859
240103A00005	1/3/2024	4.28	1/4/2027	101.48403	101.1324859	100.7833853	100.4366988	100.0924013	99.75046817	99.410875	99.07359782	98.73861294
240103A00010	1/3/2024	4.84	1/18/2039	142.4017	129.0164805	117.118609	106.5309488	97.09848433	88.6854461	81.17282572	74.45622268	68.44397783
240103A00011	1/3/2024	4.84	1/18/2039	142.4017	129.0164805	117.118609	106.5309488	97.09848433	88.6854461	81.17282572	74.45622268	68.44397783
240103A00018	1/3/2024	4.28	1/4/2027	101.48403	101.1324859	100.7833853	100.4366988	100.0924013	99.75046817	99.410875	99.07359782	98.73861294
240103A00026	1/3/2024	4.28	1/4/2027	101.48403	101.1324859	100.7833853	100.4366988	100.0924013	99.75046817	99.410875	99.07359782	98.73861294
240104A00070	12/13/2024	3.83	3/5/2027	101.90237	101.3836465	100.8702136	100.3619858	99.85888419	99.36083135	98.86775145	98.37957018	97.8962147
240105A00017	1/5/2024	4.29	1/5/2027	101.49862	101.144278	100.7924177	100.4430109	100.0960322	99.75145619	99.40925787	99.06941266	98.73189628
240108A00023	1/8/2024	4.27	1/8/2027	101.52467	101.1619658	100.8018621	100.4443316	100.0893467	99.73688012	99.38690512	99.03939521	98.69432429
240108A00038	1/8/2024	4.13	1/8/2029	108.51437	106.1101437	103.7718915	101.4974412	99.28470406	97.13167188	95.03641333	92.99707057	91.01185602
240108A00040	1/8/2024	4.13	1/8/2029	108.51437	106.1101437	103.7718915	101.4974412	99.28470406	97.13167188	95.03641333	92.99707057	91.01185602
240108A00041	1/9/2024	4.13	1/9/2029	108.52354	106.1165253	103.7756276	101.4986695	99.2835555	97.12827114	95.03087904	92.98951568	91.00238806
240109A00042	1/9/2024	3.99	1/9/2029	108.33621	105.9284671	103.5869353	101.3094285	99.09384653	96.93817057	94.84045913	92.79884482	90.81153095
240109A00048	1/9/2024	4.12	1/9/2029	108.49973	106.0930047	103.7523881	101.4757052	99.26086066	97.10584007	95.00870627	92.96759589	90.9807161

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240110A00021	1/10/2024	4.13	1/10/2028	105.01139	103.6346114	102.2825733	100.9546619	99.65028648	98.36887505	97.10987383	95.87274643	94.65697316
240111A00025	1/11/2024	4.19	1/11/2027	101.52822	101.1571977	100.7888979	100.423292	100.0603503	99.70004376	99.34234352	98.98722127	98.63464909
240111A00031	1/11/2024	4.19	1/11/2027	101.52822	101.1571977	100.7888979	100.423292	100.0603503	99.70004376	99.34234352	98.98722127	98.63464909
240111A00046	12/13/2024	3.68	3/19/2027	101.94655	101.3890747	100.8377073	100.2923478	99.75289826	99.21926273	98.6913474	98.16906044	97.652312
240112A00017	1/12/2024	4.21	1/12/2029	100.40274	100.4239226	100.428996	100.4189838	100.3948452	100.3574822	100.3077435	100.2464278	100.1742864
240112A00036	1/12/2024	4.07	1/12/2027	101.49437	101.1206488	100.7496953	100.3814757	100.0159599	99.65311784	99.29292027	98.93533819	98.58034305
240112A00052	1/12/2024	4.07	1/12/2027	101.49437	101.1206488	100.7496953	100.3814757	100.0159599	99.65311784	99.29292027	98.93533819	98.58034305
240116A00030	1/16/2024	4.09	1/15/2027	100.08161	100.0783732	100.0743594	100.0695837	100.0640618	100.057809	100.0508402	100.0431702	100.0348132
240117A00021	1/17/2024	4.06	1/17/2029	108.57618	106.1440504	103.7793391	101.479804	99.24328971	97.06772476	94.95111793	92.89155456	90.88719317
240117A00023	1/17/2024	4.13	1/19/2027	101.61451	101.2208447	100.8302397	100.4426634	100.0580804	99.67645594	99.29775587	98.92194651	98.54899469
240117A00054	1/17/2024	4.22	1/18/2028	105.2135	103.8138044	102.4396075	101.0902742	99.76518738	98.46375005	97.18538425	95.92953044	94.69564681
240118A00020	1/18/2024	4.25	2/18/2027	101.96154	101.4841458	101.011228	100.5427281	100.0785844	99.61873597	99.16312342	98.71168823	98.26437303
240118A00057	3/14/2025	3.81	5/14/2027	102.5114	101.7977579	101.0940698	100.400127	99.71572765	99.04067554	98.3747798	97.71785471	97.06971957
240119A00029	1/19/2024	4.3	1/13/2027	101.5911	101.2143898	100.840489	100.469364	100.1009839	99.73531802	99.37233643	99.01200946	98.65430794
240119A00044	1/23/2024	4.23	1/23/2029	108.89382	106.4447317	104.06387	101.7489529	99.49778803	97.30826906	95.1783716	93.10614957	91.08973169
240122A00050	1/22/2024	4.25	1/22/2027	101.67115	101.2692981	100.8706291	100.4751097	100.0827026	99.69337107	99.30707887	98.92379042	98.54347068
240123A00037	1/23/2024	4.2	1/17/2029	108.76509	106.3336914	103.9696169	101.6706315	99.43458456	97.2594091	95.14311811	93.08380094	91.07961989
240125A00007	1/25/2024	4.27	1/25/2027	101.71225	101.3019704	100.8950049	100.4913164	100.0908656	99.69361343	99.29952169	98.90855266	98.52066928
240125A00040	1/25/2024	4.24	12/15/2026	101.24626	100.9507148	100.6569096	100.3648285	100.0744562	99.78577771	99.49877805	99.21344252	98.92975656
240125A00058	1/16/2025	3.85	6/11/2027	102.79074	101.9989961	101.2194681	100.451874	99.69594116	98.95140474	98.21800813	97.49550228	96.78364558
240130A00044	1/30/2024	4.14	1/30/2029	108.74043	106.2744275	103.8776224	101.5476876	99.28238397	97.07956094	94.93715225	92.85317214	90.82571172
240130A00047	1/30/2024	4.01	1/30/2029	108.57306	106.1060231	103.7082907	101.3775246	99.11148052	96.90800312	94.76502151	92.68054558	90.65266234
240130A00057	1/30/2024	4.15	1/29/2027	101.73098	101.309256	100.8910254	100.4762496	100.0648859	99.65689227	99.25222745	98.85085076	98.45272223
240130A00068	1/30/2024	4.17	1/30/2029	108.81358	106.3466742	103.9489853	101.6181857	99.35203594	97.14838472	95.00516529	92.92039138	90.89215361
240130A00089	1/30/2024	4.17	1/30/2029	108.81358	106.3466742	103.9489853	101.6181857	99.35203594	97.14838472	95.00516529	92.92039138	90.89215361
240131A00013	1/31/2024	4.13	2/1/2027	101.72926	101.2995121	100.8733909	100.4508527	100.0318523	99.61634556	99.20428887	98.7956394	98.39035504
240131A00014	1/31/2024	4.04	1/31/2029	108.50552	106.0397281	103.643224	101.3136671	99.04881329	96.84650726	94.70467824	92.62133626	90.59456846
240131A00015	1/31/2024	4.02	1/31/2029	106.01508	104.2835197	102.5949118	100.9478834	99.34111586	97.77334156	96.24334107	94.74994121	93.29201296
240131A00080	1/31/2024	4.16	1/29/2027	101.71025	101.2888609	100.8709683	100.4565242	100.045486	99.63781192	99.23346074	98.83239195	98.4345657
240201A00027	2/1/2024	3.83	2/1/2029	108.15188	105.6844146	103.2864438	100.9556221	98.68969395	96.48649304	94.34393837	92.26003028	90.23284674
240201A00040	2/1/2024	4.08	2/1/2030	111.937	108.4198035	105.03403	101.7740701	98.63458034	95.61047266	92.69690142	89.88925027	87.18312004
240201A00042	2/1/2024	4.24	2/1/2033	121.91118	115.1739106	108.8667693	102.9598695	97.42555251	92.23821118	87.37412715	82.81132267	78.52942431
240201A00043	2/1/2024	4.27	2/1/2034	124.89071	117.0729936	109.820461	103.0889239	96.83787371	91.03015766	85.63168494	80.61115942	75.93983727

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240202A00016	2/2/2024	4.25	2/2/2027	101.79124	101.3585673	100.9295738	100.5042119	100.0824355	99.66419952	99.24945949	98.83817168	98.43029311
240202A00029	2/2/2024	4.15	2/2/2029	108.79449	106.3192141	103.9136226	101.5753629	99.30217307	97.0918806	94.94239865	92.85172192	90.81792306
240202A00030	2/2/2024	4.32	2/3/2031	116.25623	111.6495515	107.2565993	103.0663143	99.06826378	95.25260605	91.61005407	88.13184122	84.80968943
240206A00017	2/6/2024	4.33	8/6/2027	103.75334	102.8032174	101.8705381	100.9548288	100.0556288	99.17249398	98.30499589	97.45272133	96.61527152
240207A00006	2/7/2024	4.06	2/7/2029	108.77542	106.2824304	103.8600943	101.5060034	99.2178496	96.99341705	94.83057767	92.72728723	90.68158145
240207A00022	2/7/2024	4.25	2/7/2028	105.45723	104.0007678	102.5717841	101.1695695	99.79343662	98.44272117	97.11678105	95.81499533	94.53676338
240207A00025	2/8/2024	4.2	1/8/2029	108.68084	106.2746011	103.9343848	101.6580122	99.44339333	97.28851875	95.19145598	93.1503461	91.16340047
240208A00055	2/8/2024	4.37	2/8/2027	101.90877	101.4592042	101.0136091	100.5719369	100.1341356	99.7001546	99.2699438	98.84345415	98.42063739
240209A00019	2/9/2024	4.39	2/9/2027	101.92875	101.4763611	101.0279961	100.583603	100.143129	99.70652235	99.27373213	98.84470834	98.41940184
240214A00019	2/15/2024	4.41	1/26/2029	109.35907	106.8961941	104.5021087	102.1745015	99.91115623	97.70994358	95.5688175	93.4858113	91.45903409
240215A00011	2/15/2024	4.07	2/16/2027	100.08389	100.0809	100.0768382	100.0717261	100.0655881	100.0584477	100.050328	100.0412516	100.0312401
240215A00026	2/15/2024	4.48	2/10/2027	101.98053	101.5252358	101.0740162	100.6268183	100.1835883	99.74427342	99.30882187	98.87718269	98.44930583
240215A00033	2/15/2024	4.35	2/16/2027	102.01537	101.5430306	101.0750762	100.6114478	100.1520856	99.69693069	99.24592522	98.79901251	98.35613688
240216A00012	2/16/2024	4.53	8/16/2027	104.04893	103.0698684	102.109297	101.1666966	100.2415652	99.33341955	98.44179415	97.56624028	96.70632542
240221A00014	2/21/2024	4.53	2/22/2027	102.14021	101.6512204	101.1669256	100.6872539	100.2121394	99.74151715	99.27532366	98.81349649	98.35597442
240221A00015	2/21/2024	4.48	2/22/2028	105.95911	104.4557737	102.9815705	101.5357238	100.1174858	98.72613493	97.36097391	96.02132931	94.7065503
240226A00010	2/26/2024	4.53	7/15/2027	103.70128	102.8119027	101.9378273	101.0786653	100.2340366	99.40357391	98.58692245	97.78373904	96.99369184
240226A00025	2/26/2024	4.43	2/26/2027	102.16616	101.6656402	101.1700335	100.6792627	100.1932574	99.7119484	99.23526772	98.76314884	98.29552645
240229A00027	2/29/2024	4.54	2/26/2027	102.19085	101.6906204	101.1952936	100.7047954	100.2190554	99.73800455	99.26157523	98.789701	98.32231673
240301A00023	3/1/2024	4.17	3/1/2029	109.27569	106.7112956	104.2213117	101.8031455	99.45430764	97.17241083	94.95516493	92.80037247	90.70592416
240301A00024	3/1/2024	4.17	3/1/2029	109.27569	106.7112956	104.2213117	101.8031455	99.45430764	97.17241083	94.95516493	92.80037247	90.70592416
240301A00025	3/1/2024	4.45	3/1/2027	102.17932	101.6708211	101.1673801	100.6689262	100.1753855	99.68668567	99.20275566	98.72352589	98.24892811
240305A00011	3/5/2024	4.55	9/4/2026	100.05607	100.0449439	100.0338234	100.0227131	100.0116131	100.0005233	99.98944377	99.97837443	99.96731529
240306A00010	3/6/2024	4.22	3/6/2029	109.29368	106.7188734	104.2189895	101.7914017	99.43359551	97.14315979	94.91778209	92.75524389	90.65341611
240307A00022	3/7/2024	4.09	3/7/2029	109.12986	106.55115	104.0476075	101.6165953	99.25558621	96.96215747	94.73398555	92.5688415	90.46458637
240308A00031	3/8/2024	4.46	9/16/2026	100.20549	100.1609593	100.1164878	100.0720724	100.0277128	99.98340892	99.93916073	99.89496807	99.85083085
240311A00009	3/11/2024	4.38	3/11/2027	102.25029	101.7139672	101.1832817	100.6581493	100.138483	99.62419744	99.11520925	98.61143662	98.11279949
240312A00015	3/12/2024	4.13	3/12/2029	109.27859	106.6844787	104.1662445	101.7212134	99.34682424	97.04062219	94.80025355	92.62346086	90.50807833
240314A00006	3/14/2024	4.17	3/14/2029	100.31838	100.338054	100.3408912	100.3279535	100.3002441	100.2587068	100.2042302	100.1376509	100.0597563
240315A00011	3/15/2024	4.05	3/15/2027	100.07615	100.0731928	100.0690464	100.063743	100.0573136	100.0497884	100.041197	100.0315678	100.0209285
240318A00015	3/18/2024	4.47	2/20/2029	109.77725	107.2362611	104.7681952	102.370538	100.0408755	97.77689113	95.57636203	93.43715396	91.35721746
240318A00020	3/18/2024	4.48	3/19/2029	109.61235	107.1163338	104.6936602	102.3416847	100.0578821	97.83983544	95.68523074	93.59185167	91.5575747
240319A00004	3/19/2024	4.47	3/19/2027	102.41882	101.8594402	101.3061889	100.7589668	100.2176753	99.68221821	99.1525013	98.62843237	98.10992117

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240319A00014	3/19/2024	4.44	3/19/2029	109.98263	107.3638617	104.8219501	102.3541727	99.95792382	97.63070628	95.3701266	93.17388971	91.03979427
240320A00010	3/20/2024	4.77	3/20/2036	135.19936	124.8765451	115.4753758	106.907292	99.09272556	91.96014147	85.44518696	79.48993491	74.04221061
240322A00018	3/22/2024	4.34	3/22/2027	102.37865	101.8110916	101.2498398	100.6947922	100.1458462	99.60290133	99.0658593	98.53462402	98.00910149
240322A00029	3/22/2024	4.36	3/22/2027	102.38993	101.8223326	101.2610449	100.7059617	100.1569804	99.61400037	99.07692353	98.54565371	98.0200969
240325A00040	3/25/2024	4.46	4/30/2027	102.82555	102.1491884	101.4817297	100.823002	100.1728347	99.5310617	98.89752112	98.27205522	97.65451029
240327A00025	3/27/2024	4.35	3/26/2027	102.42713	101.8483342	101.276089	100.7102861	100.150817	99.59757568	99.05045839	98.50936371	97.97419244
240327A00028	3/27/2024	4.4	3/27/2028	106.19616	104.5980474	103.0320708	101.4973287	99.99295304	98.51810812	97.07198839	95.65381735	94.26284614
240327A00032	3/27/2024	4.03	3/26/2027	100.06437	100.0613797	100.0571252	100.0516439	100.0449711	100.0371409	100.0281865	100.0181401	100.0070328
240328A00018	3/28/2024	4.39	3/29/2027	102.48259	101.8952963	101.314739	100.7408047	100.1733805	99.61235604	99.05762333	98.50907692	97.96661364
240328A00022	3/28/2024	4.3	3/28/2028	106.14413	104.5421149	102.9723684	101.4339857	99.92609358	98.44785101	96.99844766	95.57710242	94.1830621
240328A00023	3/28/2024	4.22	3/28/2029	109.66316	107.0208033	104.4565952	101.9677444	99.55157998	97.20554366	94.92718429	92.71415251	90.56419585
240328A00027	3/28/2024	4.39	3/29/2027	102.48259	101.8952963	101.314739	100.7408047	100.1733805	99.61235604	99.05762333	98.50907692	97.96661364
240328A00052	3/28/2024	4.34	3/28/2029	109.81413	107.1732269	104.6103496	102.1227115	99.70764837	97.36260791	95.08514474	92.87291495	90.72367117
240328A00053	3/28/2024	4.16	3/28/2029	100.29028	100.3111491	100.3147109	100.3020425	100.2741572	100.2320104	100.176503	100.108485	100.0287576
240328A00061	3/28/2024	4.35	3/28/2029	109.84007	107.1988311	104.6356214	102.1476585	99.73227772	97.38692666	95.10915972	92.89663276	90.74709823
240328A00063	3/28/2024	4.47	3/28/2030	113.85087	110.1444461	106.5814938	103.1556489	99.86086714	96.69140618	93.6418085	90.70688559	87.88170302
240328A00064	3/28/2024	4.48	3/28/2031	117.49319	112.7090483	108.1529712	103.812821	99.67717045	95.73525972	91.97695327	88.39270037	84.97349808
240328A00065	7/16/2024	4.46	7/16/2032	121.66364	115.4715779	109.6451403	104.1607125	98.9963227	94.13152114	89.54726738	85.22582629	81.15067224
240401A00006	4/1/2024	4.32	4/2/2029	109.77247	107.1645625	104.6347884	102.180291	99.79833887	97.48631947	95.24173343	93.0621886	90.94539458
240402A00015	4/2/2024	4.61	11/15/2027	105.05262	103.8196653	102.6157932	101.4399775	100.2912439	99.1686627	98.07134634	96.99844711	95.94915491
240403A00008	4/3/2024	4.67	4/2/2027	102.65584	102.0573507	101.4658479	100.8812109	100.3033206	99.73206045	99.16731688	98.60897871	98.05693732
240403A00010	4/3/2024	4.54	4/5/2027	102.64713	102.0399513	101.439968	100.8470552	100.2610882	99.68194522	99.10950743	98.54365866	97.98428545
240403A00012	4/3/2024	4.82	4/3/2029	103.42143	102.6460619	101.8769341	101.0724782	100.0273275	98.42326368	96.3946933	94.33242966	92.32543355
240403A00013	4/3/2024	4.58	4/17/2028	106.716	105.0554726	103.4290786	101.8358311	100.2747804	98.74501343	97.24565128	95.77584795	94.33478872
240403A00018	4/3/2024	4.67	4/5/2027	102.68916	102.0822881	101.4826048	100.8899819	100.3042952	99.72542319	99.15324726	98.58765152	98.02852278
240403A00022	4/3/2024	4.53	4/3/2029	110.36994	107.7052671	105.1196294	102.6101904	100.1742386	97.80917752	95.51251992	93.28188245	91.11498047
240404A00004	4/4/2024	4.45	4/4/2029	110.17146	107.5066236	104.9209073	102.4114692	99.97559237	97.61067516	95.31422551	93.08385556	90.91727648
240404A00012	4/4/2024	4.46	4/4/2029	110.19759	107.5324145	104.946361	102.4365934	100.0003944	97.63516226	95.3384046	93.10773336	90.94085954
240404A00015	4/4/2024	4.6	4/5/2027	102.64698	102.0402506	101.4407097	100.8482282	100.2626816	99.68394847	99.11191033	98.54645126	97.98745807
240404A00019	6/3/2024	4.55	6/1/2027	103.23201	102.4658642	101.7111136	100.9675024	100.234785	99.51272321	98.8010856	98.09964742	97.40819035
240404A00020	6/3/2024	4.55	6/1/2027	103.23201	102.4658642	101.7111136	100.9675024	100.234785	99.51272321	98.8010856	98.09964742	97.40819035
240404A00021	4/4/2024	4.57	4/1/2031	116.34588	111.9825035	107.8229495	103.8564005	100.0726758	96.46219271	93.01592764	89.72538018	86.58253969
240404A00023	4/4/2024	4.51	4/24/2028	106.67767	104.997977	103.3530729	101.7419456	100.1636178	98.6171503	97.10163953	95.61621613	94.16004322

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240405A00006	4/5/2024	4.63	4/5/2027	102.66506	102.0582667	101.4586647	100.8661226	100.280516	99.70172335	99.12962616	98.56410852	98.00505723
240405A00017	4/5/2024	4.5	4/5/2027	102.62302	102.015925	101.4160232	100.8231912	100.2373043	99.65824082	99.08588183	98.52011122	97.96081552
240408A00015	4/8/2024	4.54	4/5/2029	110.41731	107.7464501	105.1549227	102.639883	100.1986044	97.82847623	95.52699791	93.29177351	91.1205066
240409A00035	4/9/2024	4.66	4/9/2027	102.72744	102.1094087	101.4988338	100.895581	100.2995188	99.71051886	99.12845605	98.55320805	97.98465544
240410A00007	4/10/2024	4.64	4/10/2028	106.83468	105.1909482	103.5807706	102.0031869	100.4572722	98.94213656	97.45692312	96.00080676	94.57299246
240410A00008	4/10/2024	4.56	4/10/2029	110.68647	107.9945827	105.3830197	102.8488808	100.3893921	98.00189831	95.68385672	93.43283178	91.24648964
240415A00006	4/15/2024	4.02	4/15/2027	100.05404	100.0510523	100.0466748	100.0409503	100.0339212	100.0256283	100.0161111	100.0054078	99.99355534
240416A00020	4/16/2024	4.85	4/17/2028	107.16075	105.4964306	103.8663174	102.2694167	100.7047771	99.17148373	97.66865603	96.19544638	94.7510385
240416A00030	4/16/2024	4.78	4/16/2027	102.91914	102.2806345	101.6500778	101.0273227	100.4122247	99.80464273	99.20443943	98.61148061	98.02563536
240417A00013	4/17/2024	4.35	4/17/2031	100.98578	101.0075751	100.9971262	100.9573745	100.891025	100.800564	100.6882777	100.5562678	100.4064656
240417A00016	4/17/2024	4.63	4/17/2029	110.94812	108.2331588	105.5996325	103.0445847	100.5651867	98.15873199	95.82262942	93.55439792	91.35166072
240417A00017	4/17/2024	4.63	4/17/2029	110.94812	108.2331588	105.5996325	103.0445847	100.5651867	98.15873199	95.82262942	93.55439792	91.35166072
240418A00004	4/18/2024	4.87	4/18/2031	119.50388	114.6153265	109.9616417	105.530208	101.3091586	97.28732691	93.45420107	89.79988174	86.315043
240422A00040	4/22/2024	4.85	10/22/2026	100.72002	100.5750911	100.4305943	100.2865261	100.1428849	99.99966844	99.856875	99.71450261	99.57254938
240423A00027	4/23/2024	4.93	3/31/2027	102.78669	102.1932753	101.6067165	101.0268985	100.4537058	99.88702506	99.32674586	98.77276009	98.22496212
240423A00034	4/23/2024	4.92	4/19/2027	103.00494	102.3583244	101.7198501	101.0893679	100.4667281	99.85178478	99.2443955	98.64442138	98.05172693
240424A00030	4/24/2024	4.89	4/21/2027	103.00912	102.3569553	101.7130753	101.0773217	100.4495411	99.82958387	99.21730412	98.61255961	98.01521155
240425A00010	4/25/2024	4.83	4/26/2027	103.06792	102.401209	101.7431403	101.0935511	100.4522781	99.81916208	99.19404794	98.57678443	97.96722412
240425A00021	4/25/2024	4.83	4/26/2027	103.06792	102.401209	101.7431403	101.0935511	100.4522781	99.81916208	99.19404794	98.57678443	97.96722412
240425A00028	4/25/2024	4.9	4/25/2028	107.33967	105.6514788	103.9982779	102.3790453	100.792797	99.23858738	97.71550668	96.22267974	94.75926413
240425A00029	4/25/2024	4.85	4/25/2029	111.45794	108.7172999	106.0592676	103.4808207	100.979074	98.55126737	96.1947596	93.90702233	91.68563432
240425A00030	4/25/2024	4.85	4/25/2029	111.45794	108.7172999	106.0592676	103.4808207	100.979074	98.55126737	96.1947596	93.90702233	91.68563432
240425A00032	4/25/2024	4.92	4/25/2030	115.78594	111.9663623	108.296802	104.7704968	101.3810287	98.12230623	94.988546	91.9742551	89.07421462
240426A00024	4/26/2024	4.79	4/26/2029	111.07414	108.3881892	105.7840744	103.2587428	100.8092813	98.43290701	96.1269601	93.88889744	91.71628645
240426A00044	4/26/2024	4.78	4/26/2027	103.03488	102.3682828	101.7103352	101.060866	100.4197119	99.78671374	99.16171636	98.54456856	97.93512294
240429A00006	4/29/2024	4.86	10/29/2026	100.81775	100.6532175	100.4892281	100.3257758	100.162858	100.0004719	99.83861505	99.67728484	99.51647869
240429A00052	4/29/2024	4.91	5/3/2027	103.16334	102.4774415	101.800689	101.132897	100.4738882	99.82348972	99.18153356	98.54785586	97.92229701
240430A00034	4/30/2024	4.69	4/30/2029	111.25303	108.4975126	105.8254611	103.2338149	100.719644	98.28014611	95.91264063	93.614562	91.38345402
240430A00035	4/30/2024	4.94	4/30/2027	103.14807	102.4704927	101.8018339	101.1419172	100.4905719	99.84763172	99.21293467	98.58632283	97.96764232
240501A00018	12/23/2024	4.83	12/23/2026	101.52308	101.204785	100.8884936	100.5741896	100.2618542	99.95146886	99.64301538	99.33647564	99.03183179
240501A00054	5/6/2024	4.79	5/4/2029	111.39794	108.6332797	105.9525446	103.3526473	100.8306342	98.38368109	96.00908661	93.70426583	91.46674429
240502A00013	5/2/2024	4.68	5/2/2028	107.15523	105.447481	103.7754419	102.138053	100.5343004	98.96320986	97.42384496	95.91530503	94.43672358
240502A00030	5/2/2024	4.75	5/2/2029	111.26847	108.5109774	105.8370714	103.2436819	100.7278718	98.28683269	95.91787789	93.61843629	91.38604652

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240503A00009	5/3/2024	4.61	5/3/2029	110.90229	108.1470623	105.4754609	102.8844046	100.3709523	97.93229163	95.56573229	93.26869998	91.0387303
240506A00011	5/6/2024	4.46	5/4/2029	110.67586	107.9173553	105.2427375	102.6489122	100.1329238	97.6919466	95.32327777	93.02433119	90.79263136
240506A00020	5/6/2024	4.73	5/6/2027	103.07482	102.3809992	101.6965448	101.0212667	100.354981	99.69750857	99.04867513	98.40831093	97.77625064
240507A00017	5/7/2024	4.51	5/8/2028	106.93289	105.2109139	103.525193	101.874651	100.2582502	98.67499362	97.12392348	95.60411897	94.11469452
240507A00019	5/7/2024	4.51	5/8/2028	106.93289	105.2109139	103.525193	101.874651	100.2582502	98.67499362	97.12392348	95.60411897	94.11469452
240507A00020	5/7/2024	4.6	5/7/2027	103.03798	102.3410053	101.6534896	100.9752365	100.3060594	99.64577669	98.99421151	98.35119174	97.71654975
240507A00042	5/7/2024	4.57	5/7/2029	110.83588	108.0707683	105.3898504	102.7900209	100.2683083	97.82187194	95.44799499	93.14407812	90.90763347
240507A00048	5/7/2024	4.73	5/7/2027	103.08613	102.3895087	101.7023328	101.024407	100.355545	99.69556558	99.04429236	98.40155355	97.7671819
240507A00049	5/7/2024	4.64	5/8/2028	107.05043	105.3292261	103.6442352	101.9943768	100.3786153	98.79595579	97.24544221	95.72615552	94.2372118
240507A00051	5/7/2024	4.57	5/7/2029	110.83588	108.0707683	105.3898504	102.7900209	100.2683083	97.82187194	95.44799499	93.14407812	90.90763347
240508A00005	5/8/2024	4.59	5/8/2031	118.70561	113.7710366	109.0763791	104.6086089	100.3554758	96.30546071	92.44772811	88.77208112	85.26892025
240508A00008	5/8/2025	4.42	5/10/2027	102.90316	102.1989868	101.5044783	100.8194338	100.1436604	99.47697054	98.81918153	98.17011565	97.52959989
240509A00005	5/9/2024	4.62	5/9/2029	110.992	108.2193578	105.5312573	102.9245761	100.3963256	97.94364917	95.56381492	93.25420934	91.01233123
240509A00010	5/9/2024	4.6	5/10/2027	103.07131	102.365937	101.670251	100.9840499	100.3071403	99.63933385	98.98044759	98.33030321	97.68872722
240509A00022	5/9/2024	4.66	5/9/2028	107.09558	105.3712874	103.6833104	102.0305671	100.4120174	98.82666232	97.273542	95.75173367	94.2603499
240509A00023	5/9/2024	4.6	5/9/2029	110.93782	108.1659115	105.4785342	102.8725594	100.3449991	97.89299707	95.51382203	93.2048609	90.96361292
240510A00020	5/10/2024	4.63	5/10/2027	103.0923	102.3868493	101.6910826	101.0048015	100.3278126	99.65992769	99.0009637	98.35074232	97.70909005
240513A00024	5/13/2024	4.74	5/13/2027	103.16104	102.4475964	101.7440565	101.0502123	100.3658639	99.69081686	99.02488208	98.36787553	97.71961814
240513A00025	5/13/2024	4.67	5/12/2028	107.1459	105.4130725	103.7168694	102.0561912	100.4299851	98.83723986	97.2769843	95.74828487	94.25024392
240513A00026	5/13/2024	4.6	5/14/2029	110.98986	108.2037288	105.5028988	102.8841966	100.3445947	97.88120001	95.4912462	93.1720876	90.9211927
240513A00045	5/17/2024	4.73	6/17/2027	103.55375	102.7421667	101.9433494	101.1569978	100.3828212	99.62053774	98.86987441	98.13056643	97.40235702
240514A00065	5/14/2024	4.59	5/14/2029	110.96263	108.1768726	105.4764077	102.8580621	100.3188087	97.85575444	95.46613337	93.14730002	90.89672314
240515A00002	5/15/2024	4.4	11/13/2028	108.72757	106.4705402	104.2720869	102.130264	100.0432046	98.00911976	96.02629359	94.09308022	92.20790001
240515A00003	5/15/2024	4.36	5/15/2029	110.51526	107.7292296	105.0286878	102.4104481	99.87147086	97.40885143	95.01981301	92.70169995	90.45197147
240515A00015	5/15/2024	4.01	5/17/2027	100.04138	100.0388299	100.034618	100.0287982	100.0214244	100.0125484	100.0022203	99.99048812	99.97739816
240515A00023	5/15/2024	4.51	5/15/2029	110.75495	107.9693443	105.2691153	102.651083	100.1122146	97.64961148	95.26050286	92.94223854	90.69228291
240515A00024	5/15/2024	4.59	5/15/2028	107.04119	105.3012036	103.5981229	101.9308353	100.2982755	98.69942116	97.13329002	95.59893835	94.09545881
240515A00026	5/15/2024	4.64	5/17/2027	103.13446	102.4100933	101.6959372	100.9917739	100.2973943	99.61259503	98.93717842	98.27095217	97.61372921
240515A00027	5/15/2024	4.5	5/19/2027	103.0988	102.3684978	101.6485686	100.9387964	100.2389668	99.54887169	98.86830844	98.19708016	97.53499535
240515A00035	5/15/2024	4.57	5/15/2028	107.0067	105.267024	103.5642444	101.8972523	100.2649828	98.6664135	97.10056248	95.56648605	94.06327702
240515A00036	5/17/2024	4.63	6/17/2027	103.47326	102.6620285	101.8635617	101.0775568	100.3037231	99.54177878	98.79145097	98.05247493	97.32459394
240515A00037	5/15/2024	4.5	5/15/2029	110.72769	107.9424615	105.2425983	102.6249234	100.086404	97.62414203	95.23536677	92.91742832	90.66779129
240515A00038	5/15/2024	4.5	5/15/2029	110.72769	107.9424615	105.2425983	102.6249234	100.086404	97.62414203	95.23536677	92.91742832	90.66779129

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240515A00039	5/15/2024	4.57	5/15/2030	114.70744	110.8530493	107.1521041	103.5975917	100.1828647	96.90161958	93.74787592	90.71595808	87.80047748
240515A00041	7/1/2024	4.69	7/1/2027	103.68171	102.8309187	101.9941302	101.1709961	100.361184	99.56437184	98.78024824	98.00851149	97.24886944
240515A00048	7/1/2024	4.55	7/2/2029	111.36431	108.437666	105.6043766	102.8609635	100.204101	97.63060456	95.13742393	92.72163691	90.38044317
240515A00050	7/1/2024	4.55	7/2/2029	111.36431	108.437666	105.6043766	102.8609635	100.204101	97.63060456	95.13742393	92.72163691	90.38044317
240515A00052	7/1/2024	4.79	7/3/2034	130.07993	121.6552628	113.865911	106.6600647	99.99040976	93.81371217	88.09044683	82.78446158	77.86267326
240515A00089	5/15/2024	4.5	5/15/2029	110.72769	107.9424615	105.2425983	102.6249234	100.086404	97.62414203	95.23536677	92.91742832	90.66779129
240516A00025	5/17/2024	4.55	10/16/2028	108.62617	106.4496287	104.3280867	102.2597719	100.2429826	98.27608478	96.35750944	94.48574891	92.65935416
240517A00011	5/17/2024	4.61	5/17/2028	107.0975	105.3516199	103.6428546	101.9700814	100.3322267	98.72825971	97.1571905	95.61806795	94.10997778
240517A00017	5/17/2024	4.4	5/17/2029	110.64444	107.8512305	105.1438481	102.5190935	99.97391007	97.50537717	95.110703	92.78721776	90.53236737
240517A00026	5/17/2024	4.68	5/17/2027	103.16322	102.4387403	101.724471	101.0201955	100.3257049	99.64079564	98.96527014	98.29893605	97.64160628
240520A00016	5/20/2024	4.57	8/16/2027	104.1464	103.1659953	102.2041172	101.2602441	100.3338729	99.42451909	98.53171604	97.655014	96.79397939
240520A00018	5/20/2024	4.84	10/15/2026	100.61521	100.4899383	100.3649905	100.2403697	100.1160745	99.99210375	99.86845604	99.74513006	99.62212453
240520A00020	5/20/2024	4.79	1/15/2027	101.79981	101.4170766	101.0372384	100.6602605	100.2861103	99.91475611	99.54616644	99.18031035	98.81715737
240520A00025	5/20/2024	4.75	4/15/2027	102.85062	102.215597	101.5884443	100.9690125	100.3571592	99.75274577	99.15563667	98.56569979	97.98280617
240520A00027	5/20/2024	4.7	10/15/2027	104.847	103.6995753	102.5773794	101.4795891	100.4054131	99.35409368	98.32490552	97.31715363	96.3301719
240520A00041	5/20/2024	4.83	11/25/2026	101.16058	100.9206906	100.6819407	100.4443267	100.2078403	99.97247363	99.73821863	99.50506743	99.27301224
240522A00012	5/22/2024	4.67	5/22/2028	107.25666	105.4958704	103.772717	102.0860597	100.4348026	98.81789427	97.23432513	95.68312551	94.16336353
240522A00027	5/22/2024	4.62	5/21/2027	103.2081	102.4718293	101.7460988	101.0306805	100.3253551	99.62990973	98.94413749	98.26783714	97.60081302
240522A00039	5/22/2024	4.76	5/24/2027	103.30043	102.5560817	101.8224944	101.0994339	100.3866746	99.68399701	98.99118796	98.30804028	97.63435252
240523A00027	5/23/2024	4.49	5/24/2029	110.96239	108.1458391	105.4162793	102.7704511	100.2052392	97.71766807	95.30489399	92.96419857	90.69298198
240524A00027	5/24/2024	4.82	6/30/2027	103.77954	102.9310519	102.0964755	101.2754698	100.4677056	99.67286406	98.89063659	98.12072433	97.3628378
ADV1006428	5/28/2024	4.022	5/28/2027	100.04914	100.0469031	100.0428513	100.0370499	100.029558	100.0204324	100.0097279	99.99749718	99.98379064
ADV1006437	5/28/2024	4.799	6/28/2027	103.73895	102.8961418	102.0670717	101.251401	100.4488062	99.65897446	98.88160265	98.11639727	97.36307393
ADV1006438	5/28/2024	4.644	5/29/2029	111.26804	108.4374675	105.694556	103.0360109	100.458683	97.95956493	95.53578339	93.18459195	90.90336448
ADV1006478	5/28/2024	4.775	5/30/2028	107.53117	105.746274	103.9998688	102.2907783	100.6178709	98.98006127	97.37630795	95.80561101	94.26700995
ADV1006508	5/29/2024	4.746	9/12/2028	108.66372	106.580273	104.5479453	102.5651488	100.630357	98.74210144	96.89896915	95.09960024	93.34268534
ADV1006512	5/29/2024	4.762	7/17/2028	108.05784	106.1355108	104.2573102	102.4219587	100.6282263	98.87492593	97.16091213	95.48507921	93.84635956
ADV1006538	5/29/2024	4.952	11/25/2026	101.19011	100.9501486	100.7113336	100.4736547	100.2371037	100.0016726	99.76735351	99.53413845	99.30201964
ADV1006559	5/29/2024	4.894	7/30/2027	104.20353	103.2703205	102.3538882	101.4537789	100.5695589	99.70080943	98.84712663	98.00812042	97.18341417
ADV1006562	5/29/2024	4.768	6/29/2029	111.95492	109.0279725	106.1940794	103.4497831	100.7917738	98.2168821	95.72207254	93.30443686	90.96118812
ADV1006570	5/29/2024	4.908	5/28/2027	103.45725	102.7011861	101.9562067	101.2220657	100.4985277	99.78536373	99.08235165	98.38927549	97.7059254
ADV1006583	5/30/2024	4.859	5/28/2027	103.42016	102.6642677	101.9194589	101.1854866	100.4621155	99.74911663	99.04626793	98.35335344	97.67016335
ADV1006596	5/30/2024	4.859	5/28/2027	103.42016	102.6642677	101.9194589	101.1854866	100.4621155	99.74911663	99.04626793	98.35335344	97.67016335

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ADV1006598	5/30/2024	4.783	5/30/2028	107.54475	105.7597383	104.0132187	102.3040149	100.6309955	98.99307514	97.38921227	95.818407	94.27969886
ADV1006599	5/30/2024	4.695	5/30/2029	111.41913	108.5837564	105.8362489	103.1732988	100.5917477	98.08857921	95.66091163	93.30599068	91.0211828
ADV1006606	5/30/2024	4.579	5/30/2029	110.72732	108.0274846	105.4118025	102.8771756	100.4206347	98.03933643	95.73055662	93.49168497	91.32021957
ADV1006633	5/31/2024	4.653	5/28/2027	103.31095	102.5549227	101.8099827	101.0758914	100.3524127	99.63931747	98.93638307	98.24339317	97.56013754
ADV1006634	5/31/2024	4.572	5/31/2028	107.29112	105.5037952	103.7551013	102.0438489	100.3689002	98.72916439	97.12359458	95.5511858	94.01097281
ADV1006657	5/31/2024	4.811	5/28/2027	103.38418	102.6284399	101.8837783	101.1499518	100.4267249	99.71386887	99.01116152	98.31838697	97.63533541
ADV1006659	5/31/2024	4.732	5/31/2028	107.46595	105.678947	103.9305284	102.2195102	100.5447568	98.90517919	97.2997323	95.72741286	94.18725725
ADV1006681	6/3/2024	4.731	6/3/2027	103.39781	102.6254635	101.8646803	101.1152061	100.3767897	99.64918742	98.93216264	98.22548563	97.52893327
ADV1006683	6/3/2024	4.637	6/5/2028	107.35924	105.5592776	103.7984442	102.0755559	100.3894765	98.73911512	97.12342384	95.54139559	93.9920621
ADV1006699	6/3/2024	4.041	6/3/2027	100.0643	100.0619146	100.0576602	100.0516048	100.0438115	100.0343408	100.023251	100.0105979	99.99643505
ADV1006724	6/4/2024	4.536	6/4/2027	103.30541	102.5300723	101.7664026	101.0141366	100.2730199	99.54280556	98.82325405	98.11413272	97.41521565
ADV1006759	6/5/2024	4.502	6/5/2029	110.95121	108.1057211	105.3489214	102.6774765	100.0882018	97.57805485	95.14412783	92.78364038	90.49393309
ADV1006780	6/5/2024	4.435	6/1/2029	110.72383	107.8927043	105.1495335	102.4910003	99.91394071	97.41533328	94.9922911	92.64205488	90.36198621
ADV1006802	6/6/2024	4.287	6/6/2029	110.53532	107.689028	104.931647	102.2598368	99.67040278	97.16029304	94.72659037	92.36650539	90.07736996
ADV1006844	6/7/2024	4.772	6/7/2027	103.47503	102.6913046	101.9194908	101.1593157	100.4105169	99.67283993	98.94603795	98.2298713	97.52410736
ADV1006845	6/7/2024	4.686	6/7/2028	107.46852	105.661931	103.894719	102.1656971	100.473728	98.81771931	97.19662129	95.60942459	94.0551584
ADV1006846	6/7/2024	4.579	6/7/2029	111.18679	108.3323952	105.5671003	102.8875595	100.2905764	97.77309706	95.33220172	92.96509835	90.66911586
ADV1006860	6/10/2024	4.684	6/10/2030	115.40909	111.4702142	107.6905765	104.0628307	100.5800104	97.23551056	94.02306626	90.93673302	87.97086842
ADV1006862	6/10/2024	4.698	6/12/2028	107.5468	105.7255091	103.9441762	102.2016143	100.4966844	98.82829101	97.19538026	95.59693784	94.03198714
ADV1006864	6/10/2024	4.684	6/10/2030	115.40909	111.4702142	107.6905765	104.0628307	100.5800104	97.23551056	94.02306626	90.93673302	87.97086842
ADV1006866	6/10/2024	4.751	6/10/2032	123.03798	116.9048902	111.1277767	105.6839375	100.5522391	95.71300157	91.14789106	86.83982035	82.77285749
ADV1006868	6/10/2024	4.737	6/10/2031	119.42898	114.3962486	109.6117873	105.0619478	100.7339073	96.61561532	92.69574261	88.96363379	85.40926354
ADV1006870	6/10/2024	4.057	6/10/2027	100.079	100.0763864	100.071905	100.065624	100.0576093	100.0479242	100.0366294	100.0237831	100.0094413
ADV1006872	6/10/2024	4.778	6/10/2027	103.51438	102.7222037	101.9421945	101.174072	100.4175654	99.67241205	98.93835735	98.21515415	97.50256262
ADV1006873	6/10/2024	4.612	6/4/2029	111.24641	108.3995775	105.6413698	102.9684504	100.3776366	97.86588769	95.43029768	93.06808839	90.77660259
ADV1006874	6/11/2024	4.614	6/1/2029	111.21968	108.3816281	105.6316879	102.9665443	100.3830283	97.87811351	95.44890844	93.09264931	90.80669342
ADV1006931	6/12/2024	4.404	6/12/2029	110.74828	107.8860711	105.1136484	102.4276458	99.82484845	97.30218285	94.85670952	92.48561628	90.18621174
ADV1006936	6/12/2024	4.561	6/14/2027	103.38738	102.5847242	101.7945712	101.0166288	100.250615	99.49625649	98.75328811	98.02145281	97.30050122
ADV1006953	6/12/2024	4.55	6/14/2027	103.37861	102.5759928	101.7858778	101.007973	100.2419964	99.48767466	98.74474266	98.01294336	97.29202738
ADV1006954	6/12/2024	4.466	6/12/2028	107.12802	105.3105973	103.5330621	101.7942283	100.0929587	98.42815984	96.79877955	95.20380529	93.64226207
ADV1006955	6/12/2024	4.371	6/12/2029	110.65578	107.7948809	105.0237328	102.3389746	99.73739244	97.21591369	94.77159978	92.40163938	90.10334193
ADV1006956	6/12/2024	4.382	6/12/2029	110.68661	107.8252776	105.0537046	102.3685317	99.76654445	97.24467007	94.79996969	92.42963168	90.1309652
ADV1006965	6/17/2024	4.601	7/1/2027	103.60906	102.7586128	101.9221544	101.0993462	100.2898557	99.49336101	98.70955079	97.93812342	97.17878683

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1006966	6/12/2024	4.44	6/12/2029	110.84918	107.9855513	105.2117381	102.524378	99.92025501	97.39629466	94.94955652	92.57722745	90.27661516
ADV1006967	6/12/2024	4.643	6/14/2027	103.45275	102.6498125	101.8593763	101.0811537	100.3148628	99.56023012	98.81699053	98.08488691	97.36366982
ADV1006988	6/13/2024	4.393	6/13/2029	110.72754	107.8628336	105.088069	102.3998799	99.7950471	97.27049232	94.82327152	92.45056783	90.14968517
ADV1007001	6/13/2024	4.268	6/13/2029	110.23058	107.4421443	104.7422844	102.1276929	99.59520103	97.14177586	94.76451348	92.46063281	90.22746974
ADV1007016	6/13/2024	4.324	6/13/2028	106.99268	105.1717601	103.3908866	101.6488784	99.94459603	98.27694304	96.64486457	95.04734514	93.48340684
ADV1007017	6/13/2024	4.543	8/4/2027	103.93575	102.9901658	102.0618386	101.1502983	100.2550921	99.37578305	98.51194985	97.66318594	96.82909889
ADV1007019	6/13/2024	4.42	6/14/2027	103.32301	102.5199961	101.7294988	100.9512277	100.1849002	99.43024247	98.68698882	97.95488168	97.23367119
ADV1007020	6/13/2024	4.251	2/2/2029	109.19495	106.7116062	104.2982076	101.9523859	99.67186933	97.45447639	95.29811142	93.20076077	91.16048911
ADV1007038	6/14/2024	4.064	6/14/2027	100.08597	100.0832464	100.0786502	100.0722519	100.064119	100.0543161	100.0429056	100.0299469	100.0154971
ADV1007043	6/14/2024	4.124	6/14/2029	100.18641	100.2101837	100.2139887	100.1991742	100.1670038	100.1186634	100.055266	99.97785621	99.88741479
ADV1007052	6/14/2024	4.323	6/14/2029	110.54105	107.6761865	104.901369	102.2132283	99.60854224	97.08422979	94.63734379	92.26506422	89.96469177
ADV1007060	6/14/2024	4.361	5/21/2029	110.41011	107.6130658	104.9021888	102.2742557	99.7261899	97.25505189	94.85803231	92.53244498	90.27572052
ADV1007066	6/14/2024	4.562	6/14/2027	103.38818	102.5855179	101.7953615	101.0174157	100.2513986	99.49703666	98.75406497	98.02222639	97.30127157
ADV1007068	6/18/2024	4.512	11/1/2027	104.79846	103.6051012	102.439021	101.299292	100.1850272	99.09537881	98.02953648	96.98672503	95.96620266
ADV1007098	6/17/2024	4.614	6/17/2027	103.46279	102.6515374	101.8530457	101.067017	100.2931605	99.53119458	98.78084617	98.04185051	97.31395085
ADV1007099	6/17/2024	4.522	6/20/2028	107.31601	105.4745156	103.6738498	101.912832	100.1903214	98.50521863	96.85646419	95.24303671	93.66395113
ADV1007100	6/17/2024	4.415	6/18/2029	110.83956	107.9593047	105.1698673	102.4678543	99.8500213	97.31326496	94.85461573	92.47123116	90.16038963
ADV1007107	6/17/2024	4.278	6/18/2029	110.62834	107.7471609	104.9569353	102.2542587	99.63587937	97.09868673	94.63970454	92.25608406	89.94509775
ADV1007114	6/17/2024	4.74	6/18/2029	103.39917	102.6304723	101.8667334	101.0619194	100.0203049	98.45965439	96.48783115	94.47291111	92.51392158
ADV1007146	6/18/2024	4.482	6/20/2028	107.24289	105.4020676	103.6020694	101.8417073	100.1198404	98.43536978	96.78723636	95.174419	93.59593294
ADV1007153	6/20/2024	4.502	2/25/2028	106.02736	104.5148387	103.0317817	101.5774003	100.1509346	98.75165093	97.37884102	96.03182065	94.70992876
ADV1007160	6/18/2024	4.638	1/19/2027	101.79246	101.3985708	101.0077442	100.619944	100.2351349	99.85328236	99.47435217	99.09831077	98.72512508
ADV1007168	6/18/2024	4.556	6/18/2027	103.42697	102.6131192	101.8121152	101.0236556	100.2474469	99.48320452	98.73065289	97.98952469	97.25956075
ADV1007173	6/18/2024	4.389	6/20/2034	115.42453	111.0636735	106.9414928	103.0424586	99.35217841	95.85730425	92.54544974	89.40511397	86.42561209
ADV1007203	6/20/2024	4.063	6/21/2027	100.08774	100.0848955	100.0801677	100.0736266	100.0653428	100.0553834	100.0438131	100.0306939	100.0160849
ADV1007211	6/20/2024	4.562	9/27/2027	104.51572	103.4191756	102.345727	101.2946455	100.2652364	99.25683337	98.26879723	97.3005145	96.35139618
ADV1007219	6/20/2024	4.682	12/21/2026	101.45303	101.1403607	100.8296277	100.520816	100.2139077	99.90888498	99.60573056	99.30442718	99.00495784
ADV1007220	6/20/2024	4.59	6/21/2027	103.48741	102.6650267	101.8557518	101.0592746	100.2752928	99.50351341	98.74365273	97.9954357	97.25859569
ADV1007228	6/20/2024	4.588	6/21/2027	103.48578	102.6634013	101.8541336	101.0576635	100.2736888	99.5019164	98.74206263	97.99385243	97.25701919
ADV1007230	6/20/2024	4.494	6/20/2028	107.26426	105.4232352	103.6230352	101.8624752	100.1404143	98.45575352	96.80743359	95.19443329	93.61576777
ADV1007267	6/21/2024	4.49	6/21/2028	107.26782	105.4239692	103.6210559	101.8578984	100.1333554	98.4463272	96.79575366	95.1806125	93.59991761
ADV1007329	6/25/2024	4.377	6/25/2029	110.80149	107.9022346	105.0949614	102.3762426	99.7428004	97.19149749	94.71932989	92.32342062	90.00101349
ADV1007353	6/25/2024	4.575	6/25/2027	103.51895	102.6854109	101.8653287	101.0583815	100.264255	99.48264505	98.71325696	97.9558053	97.21001344

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1007378	6/26/2024	4.529	6/26/2030	114.98273	111.0071363	107.1940461	103.535953	100.0257345	96.65663263	93.42223418	90.31645071	87.33350054
ADV1007379	6/26/2024	4.573	6/26/2031	118.79889	113.7363347	108.9258247	104.3534478	100.006134	95.87159752	91.93828607	88.19533298	84.63251324
ADV1007380	6/26/2024	4.622	6/28/2032	122.4555	116.2888528	110.4832074	105.0154226	99.86396091	95.00876617	90.43115469	86.11371456	82.04021293
ADV1007385	6/26/2024	4.302	6/26/2029	110.77451	107.8688995	105.0556321	102.3312713	99.692525	97.13624156	94.65940338	92.25912027	89.93262328
ADV1007406	6/27/2024	4.515	6/27/2028	107.37787	105.5162506	103.696281	101.916779	100.1766001	98.4746398	96.80983198	95.18114729	93.58759162
ADV1007421	7/1/2024	4.411	6/18/2029	110.831	107.9509828	105.1617707	102.4599762	99.84235499	97.30580403	94.84735393	92.46416245	90.15350817
ADV1007426	6/27/2024	4.473	6/28/2027	103.51702	102.6745482	101.8458178	101.0304957	100.228258	99.43879142	98.66179231	97.89696675	97.14402994
ADV1007447	6/28/2024	4.576	6/28/2027	103.55263	102.7106758	101.8824471	101.067608	100.2658355	99.4768168	98.70024896	97.93583863	97.18330161
ADV1007449	6/28/2024	4.391	6/28/2029	110.871	107.9623887	105.1462849	102.4192502	99.77799123	97.21935508	94.74032198	92.33799911	90.00961453
ADV1007452	6/28/2024	4.403	6/28/2029	110.90516	107.9960524	105.179471	102.45197	99.81025598	97.25117544	94.77170832	92.36896151	90.04016274
ADV1007514	7/1/2024	4.075	7/1/2027	100.10161	100.0985862	100.0936436	100.0868585	100.0783052	100.0680545	100.0561743	100.0427295	100.0277823
ADV1007585	7/2/2024	4.518	7/2/2029	111.27785	108.3525108	105.520486	102.7783073	100.1226501	97.55033064	95.05829967	92.6436358	90.30353949
ADV1007586	7/2/2024	4.518	7/2/2029	111.27785	108.3525108	105.520486	102.7783073	100.1226501	97.55033064	95.05829967	92.6436358	90.30353949
ADV1007610	7/3/2024	4.582	7/6/2027	103.65139	102.7869927	101.9370594	101.1012253	100.2791411	99.47046892	98.67488208	97.89206427	97.12170937
ADV1007622	7/3/2024	4.58	7/6/2027	103.64967	102.7852834	101.9353581	101.0995318	100.2774553	99.46879085	98.67321157	97.89040123	97.12005372
ADV1007645	7/5/2024	4.781	7/5/2029	103.97107	103.0632479	102.1612645	101.212983	100.0352387	98.38372338	96.33567424	94.23889813	92.200979
ADV1007648	7/5/2024	4.367	7/5/2029	110.74706	107.8503605	105.04781	102.335815	99.71094092	97.16990368	94.70956155	92.32690845	90.01906721
ADV1007651	7/5/2024	4.224	7/5/2029	110.64222	107.7139132	104.8794141	102.1352223	99.47798341	96.90448598	94.41165463	91.99654346	89.65632987
ADV1007660	7/5/2024	4.343	7/6/2029	110.81493	107.8854572	105.0498144	102.3044936	99.64613985	97.07154142	94.57762245	92.16143666	89.82016109
ADV1007673	7/5/2024	4.194	7/5/2029	110.55617	107.6291009	104.7958136	102.0528044	99.39671993	96.82434955	94.33261878	91.91858254	89.57941904
ADV1007693	7/8/2024	4.357	4/9/2029	109.98284	107.306586	104.7101235	102.1905736	99.74518427	97.37132085	95.06646037	92.82818591	90.65418132
ADV1007695	7/8/2024	4.378	1/10/2029	109.12762	106.710619	104.3600339	102.0736767	99.84944094	97.68530128	95.5793102	93.52959442	91.53435167
ADV1007696	7/8/2024	4.411	9/13/2028	107.98956	105.9104013	103.8823285	101.9037566	99.97315789	98.08906289	96.25005788	94.45478217	92.70192578
ADV1007703	7/8/2024	4.366	7/8/2027	103.53835	102.6682303	101.8127791	100.971623	100.1444052	99.3307809	98.5304164	97.74298894	96.96818616
ADV1007736	7/9/2024	4.517	7/9/2027	103.62754	102.7549612	101.8971244	101.0536558	100.224196	99.40839737	98.60592396	97.81645059	97.03966264
ADV1007770	7/10/2024	4.353	7/12/2027	103.56964	102.688368	101.8221352	100.97056	100.1332722	99.30991356	98.50013809	97.70361103	96.92000857
ADV1007786	7/11/2024	4.084	7/11/2029	110.29428	107.3548452	104.5101087	101.7565134	99.09065564	96.50927779	94.00926083	91.58761781	89.24148754
ADV1007787	7/11/2024	4.357	7/12/2027	103.52022	102.6398965	101.7745908	100.9239178	100.0875081	99.2650044	98.45606143	97.6603452	96.87753264
ADV1007788	7/11/2024	4.292	7/11/2028	107.10946	105.2124561	103.3586932	101.5469311	99.77597293	98.04466384	96.35188889	94.69657152	93.07767196
ADV1007789	7/11/2024	4.221	7/11/2029	110.51056	107.5720414	104.7280834	101.975136	99.30980372	96.72883629	94.22912183	91.80768007	89.46165606
ADV1007793	7/11/2024	4.233	5/9/2029	109.94668	107.1882975	104.5141333	101.9210661	99.40611737	96.96644015	94.59931185	92.30212789	90.07239563
ADV1007827	7/12/2024	4.093	7/12/2029	110.32883	107.3862008	104.538454	101.7820189	99.11348282	96.52957922	94.02718092	91.60329322	89.25504761
ADV1007828	7/12/2024	4.233	7/12/2029	110.55392	107.61209	104.7649998	102.0090934	99.34096611	96.75735884	94.2551514	91.83135572	89.48310948

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1007829	7/12/2024	4.234	7/12/2029	110.55681	107.614933	104.7678019	102.0118557	99.34368947	96.76004421	94.25779969	91.83396778	89.48568616
ADV1007830	7/12/2024	4.234	7/12/2029	110.55681	107.614933	104.7678019	102.0118557	99.34368947	96.76004421	94.25779969	91.83396778	89.48568616
ADV1007841	7/12/2024	0	7/12/2029	98.164909	95.56932792	92.90341033	90.31634298	87.81292257	85.3901075	83.04490033	80.77443391	78.57595687
ADV1007842	7/12/2024	0	7/12/2029	98.164909	95.56932792	92.90341033	90.31634298	87.81292257	85.3901075	83.04490033	80.77443391	78.57595687
ADV1007874	7/15/2024	4.332	7/15/2027	103.52915	102.6405278	101.767202	100.9087816	100.0648866	99.23514993	98.41921675	97.61674408	96.82740021
ADV1007889	7/15/2024	4.252	3/12/2027	102.22719	101.6877163	101.1539567	100.6258168	100.103208	99.58604355	99.07423833	98.56770915	98.06637449
ADV1007928	7/16/2024	4.295	1/18/2028	105.32085	103.9203136	102.5452982	101.195161	99.86928437	98.56707093	97.28794229	96.03133855	94.79671749
ADV1007941	7/16/2024	4.12	7/17/2028	106.95731	105.0435429	103.1737821	101.3467546	99.56123226	97.81603043	96.11000576	94.44205463	92.81111147
ADV1007957	7/17/2024	4.221	7/19/2027	103.52543	102.6250869	101.7404469	100.8710993	100.0166492	99.17671549	98.35092991	97.53893654	96.74039134
ADV1007965	7/17/2024	4.072	7/19/2027	100.10783	100.1046896	100.0995334	100.0924462	100.0835101	100.0728032	100.0604003	100.0463726	100.030788
ADV1007970	7/17/2024	0	7/17/2029	98.15513	95.54561626	92.86780847	90.26985415	87.75626919	85.32396415	82.96990346	80.69118405	78.4850207
ADV1008000	7/23/2024	4.195	7/2/2029	110.35139	107.4393156	104.620242	101.8907032	99.24738439	96.68711164	94.20684485	91.80367153	89.47480066
ADV1008031	7/19/2024	4.252	7/19/2027	103.55251	102.6520358	101.7672666	100.8977912	100.043215	99.2031566	98.3772478	97.56513264	96.76646705
ADV1008036	7/19/2024	0	7/19/2029	98.151195	95.53612757	92.85357197	90.25126625	87.73361902	85.29752204	82.93992446	80.65790881	78.44867632
ADV1008090	7/23/2024	0	7/23/2029	98.143296	95.51714313	92.82510674	90.21410353	87.68833782	85.24466393	82.88000027	80.59140062	78.37603906
ADV1008102	7/23/2024	4.373	7/23/2027	103.64886	102.7376535	101.8425164	100.9630221	100.0987626	99.24934391	98.41438548	97.59351979	96.78639165
ADV1008109	7/23/2024	4.252	7/23/2029	110.391	107.5045789	104.7128915	102.0122798	99.39924484	96.87044286	94.42267751	92.05289246	89.75816439
ADV1008145	7/24/2024	4.328	7/26/2027	103.63941	102.7200141	101.8169709	100.9298459	100.0582202	99.20168983	98.35986447	97.53236732	96.71883431
ADV1008146	7/24/2024	4.302	11/29/2027	104.80554	103.5362033	102.2977161	101.0889638	99.90888358	98.75646263	97.63073548	96.53078114	95.45572056
ADV1008152	7/24/2024	0	7/24/2029	98.141316	95.51239551	92.81799208	90.20481558	87.6770215	85.23145483	82.86502627	80.57478239	78.35789047
ADV1008198	7/25/2024	4.133	7/25/2029	110.56158	107.5805947	104.6967726	101.9064214	99.20600915	96.59215697	94.06163177	91.61133903	89.23831609
ADV1008200	7/25/2024	0	7/25/2029	98.139335	95.50764766	92.81087807	90.19552871	87.66570678	85.21824791	82.85005509	80.55816767	78.33974617
ADV1008212	7/26/2024	0	7/26/2029	98.137353	95.50289984	92.80376472	90.18624293	87.65439366	85.20504317	82.83508671	80.54155648	78.32160616
ADV1008216	7/26/2024	4.284	7/26/2029	110.64268	107.6456518	104.7475491	101.9445457	99.23298188	96.60936053	94.07033856	91.61271938	89.23344553
ADV1008218	7/26/2024	4.53	7/26/2033	125.23543	117.9132904	111.0874827	104.7214767	98.7816176	93.23688522	88.05867493	83.22059794	78.69829897
ADV1008219	7/26/2024	4.588	7/26/2035	131.67936	122.1471806	113.4179553	105.4188629	98.08406965	91.35402483	85.17483029	79.4976769	74.2783396
ADV1008220	7/26/2024	4.464	7/26/2032	121.76969	115.547879	109.6949496	104.1869777	99.00171152	94.11844707	89.51791319	85.18216521	81.09448726
ADV1008221	7/26/2024	4.2	7/26/2029	110.58478	107.604917	104.7221775	101.9328661	99.23345245	96.62055915	94.09095456	91.64154552	89.26937068
ADV1008223	7/26/2024	4.252	7/26/2028	107.17816	105.2401872	103.3472519	101.4980349	99.69126649	97.92572218	96.20022072	94.51362237	92.8648271
ADV1008224	7/26/2024	4.252	7/26/2028	107.17816	105.2401872	103.3472519	101.4980349	99.69126649	97.92572218	96.20022072	94.51362237	92.8648271
ADV1008225	7/26/2024	4.588	7/26/2035	131.67936	122.1471806	113.4179553	105.4188629	98.08406965	91.35402483	85.17483029	79.4976769	74.2783396
ADV1008226	7/26/2024	4.2	7/26/2029	110.58478	107.604917	104.7221775	101.9328661	99.23345245	96.62055915	94.09095456	91.64154552	89.26937068
ADV1008228	7/26/2024	4.498	7/26/2034	121.54357	115.2440865	109.37701	103.9087419	98.80852292	94.04817607	89.6018746	85.4459322	81.55861306

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1008231	7/26/2024	4.099	11/26/2029	111.6096	108.2733934	105.0560593	101.9526273	98.95837071	96.06879176	93.27960834	90.58674222	87.98630781
ADV1008245	7/29/2024	4.292	7/29/2027	103.63685	102.7092279	101.7982422	100.9034518	100.0244273	99.16075433	98.31203278	97.47787647	96.65791238
ADV1008257	7/29/2024	4.184	7/30/2029	110.57432	107.5838834	104.6912465	101.8926762	99.18460583	96.56362409	94.02646727	91.57001206	89.19126868
ADV1008260	7/29/2024	4.444	7/29/2032	121.67646	115.4493643	109.591974	104.0802783	98.89194872	94.00621199	89.40373426	85.06651425	80.97778487
ADV1008263	7/31/2024	4.308	5/25/2027	102.97679	102.2310034	101.496044	100.7716741	100.0576657	99.35379744	98.65985404	97.97562638	97.30091119
ADV1008308	7/31/2024	0	7/31/2029	98.127125	95.47912872	92.76820722	90.13983038	87.59785194	85.13905201	82.76028708	80.4585533	78.23097037
ADV1008320	7/31/2024	4.126	7/30/2027	103.5492	102.6185001	101.7045531	100.8069135	99.92514741	99.05883607	98.20757545	97.37097548	96.54865948
ADV1008323	7/31/2024	4.191	7/31/2028	107.10846	105.1577502	103.252667	101.3918628	99.57404364	97.79796186	96.06241417	94.36623983	92.70831882
ADV1008348	8/1/2024	4.031	2/1/2029	108.49805	106.0294443	103.6302844	101.2982231	99.03100874	96.82647849	94.6825547	92.59724084	90.56861781
ADV1008367	8/1/2024	0	8/1/2029	98.108005	95.47243792	92.76102195	90.13052144	87.58651901	85.12583269	82.74531112	80.44194282	78.21284033
ADV1008389	8/2/2024	3.794	8/2/2029	109.45827	106.4763538	103.5923351	100.8024719	98.10318271	95.49104261	92.96277524	90.51524559	88.14545312
ADV1008391	8/2/2024	3.99	9/16/2026	100.18645	100.1420014	100.0976124	100.0532791	100.0090017	99.96477986	99.92061359	99.87650275	99.83244723
ADV1008396	8/2/2024	3.86	8/2/2028	106.48909	104.5392103	102.6350797	100.7753464	98.95870917	97.18391367	95.44975025	93.75505219	92.09869377
ADV1008398	8/2/2024	3.791	8/2/2029	109.44945	106.4676564	103.583765	100.794026	98.09485803	95.4828362	92.95468426	90.5072673	88.13758488
ADV1008404	8/2/2024	3.886	8/2/2027	103.30312	102.3662149	101.4463262	100.5429909	99.65576488	98.78421966	97.9279419	97.08653264	96.25960676
ADV1008407	8/2/2024	3.891	8/2/2027	103.30778	102.3708584	101.4509465	100.5475883	99.66033962	98.78877205	97.93247221	97.09104116	96.26409374
ADV1008411	8/2/2024	3.804	8/2/2029	109.4877	106.5053452	103.620902	100.8306247	98.13093162	95.51839732	92.98974516	90.54183986	88.17168058
ADV1008416	8/2/2024	3.874	8/2/2027	103.29192	102.3550705	101.4352375	100.5319572	99.6447855	98.77329393	97.91706914	97.07571221	96.24883802
ADV1008417	8/2/2024	3.857	8/2/2028	106.48326	104.53344	102.6293663	100.7696887	98.95310624	97.17836442	95.4442537	93.74960735	92.09329972
ADV1008418	8/2/2024	3.791	8/2/2029	109.44945	106.4676564	103.583765	100.794026	98.09485803	95.4828362	92.95468426	90.5072673	88.13758488
ADV1008424	8/2/2024	3.748	8/2/2028	106.3896	104.438522	102.5332651	100.6724722	98.85483932	97.07910911	95.34406935	93.64855074	91.99142519
ADV1008426	8/2/2024	3.679	8/2/2029	109.3012	106.3174294	103.4317296	100.6403436	97.93968057	95.32630686	92.79693794	90.34843113	87.97777863
ADV1008427	8/2/2024	0	8/2/2029	98.106058	95.46768089	92.7538859	90.12121374	87.57518767	85.11261554	82.73033798	80.42533587	78.19471459
ADV1008432	8/5/2024	3.693	8/5/2027	103.14725	102.2029219	101.2759017	100.3657159	99.47190872	98.59404046	97.73168716	96.88443978	96.05190354
ADV1008441	8/5/2024	3.734	8/6/2029	109.31234	106.3218744	103.4299474	100.6327738	97.92673653	95.30837694	92.77438715	90.32160255	87.9469947
ADV1008442	8/5/2024	3.826	8/7/2028	106.46477	104.5017404	102.5850621	100.7133623	98.88531392	97.09963791	95.35510134	93.65051522	91.98473272
ADV1008443	8/5/2024	3.838	9/7/2027	103.56849	102.5318049	101.51591	100.5201812	99.54402158	98.58685782	97.64813871	96.7273342	95.82393443
ADV1008444	8/5/2024	3.836	10/5/2027	103.79083	102.6768087	101.5867441	100.5198667	99.4754417	98.45276494	97.45116157	96.46998439	95.50861249
ADV1008448	8/5/2024	3.892	8/5/2027	103.3346	102.3893237	101.4613636	100.55025	99.65552669	98.77675377	97.91350706	97.06537728	96.23196942
ADV1008449	8/5/2024	3.821	8/6/2029	109.56928	106.5750009	103.6793543	100.8785526	98.16897572	95.5471621	93.00980113	90.55372553	88.17590435
ADV1008450	8/5/2024	3.892	8/5/2027	103.3346	102.3893237	101.4613636	100.55025	99.65552669	98.77675377	97.91350706	97.06537728	96.23196942
ADV1008451	8/5/2024	4.008	8/5/2031	116.39316	111.2814247	106.4302327	101.8249079	97.45167278	93.2975924	89.35051837	85.5990371	82.03242165
ADV1008462	8/7/2024	3.893	8/2/2027	103.30877	102.3718335	101.451915	100.5485498	99.66129381	98.78971861	97.93341083	97.09197155	96.26501562

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1008472	8/5/2024	3.867	8/5/2027	103.31107	102.3659064	101.4380644	100.5270674	99.6324591	98.75379984	97.89066537	97.04264644	96.20934808
ADV1008503	10/4/2024	3.864	10/4/2027	103.81471	102.7032577	101.6156475	100.5511151	99.50893072	98.48839549	97.48883917	96.50961904	95.55011837
ADV1008506	10/4/2024	3.867	10/4/2027	103.81803	102.7065609	101.6189314	100.5543799	99.51217685	98.49162316	97.49204865	96.51281058	95.55329224
ADV1008510	8/6/2024	3.806	8/6/2029	109.70733	106.7068035	103.8051854	100.9986772	98.28364584	95.65661782	93.11427103	90.65342738	88.27104563
ADV1008511	8/6/2024	3.955	8/6/2027	103.40301	102.4546459	101.5237041	100.6097105	99.71220485	98.83074349	97.96489843	97.11425684	96.27842036
ADV1008512	8/6/2024	3.806	8/6/2029	109.70733	106.7068035	103.8051854	100.9986772	98.28364584	95.65661782	93.11427103	90.65342738	88.27104563
ADV1008515	8/6/2024	0	8/6/2029	98.098243	95.44864963	92.72534813	90.08399395	87.5298784	85.05976881	82.67047368	80.35894334	78.1222545
ADV1008523	8/6/2024	3.939	8/6/2027	103.38791	102.439615	101.5087491	100.5948306	99.69739906	98.81601084	97.95023802	97.09966778	96.26390176
ADV1008530	8/7/2024	0	8/7/2029	98.096284	95.44389128	92.7182153	90.07469175	87.51855509	85.04656258	82.65551466	80.34235402	78.10415019
ADV1008547	8/7/2024	3.99	8/9/2027	103.46365	102.5067562	101.5675997	100.6456882	99.74054943	98.85172793	97.97878478	97.12129665	96.27885516
ADV1008591	8/9/2024	0	8/9/2029	98.092357	95.43437407	92.70395157	90.05609064	87.49591329	85.02015667	82.62560508	80.30918594	78.06795442
ADV1008646	8/13/2024	3.838	8/13/2029	109.67568	106.661075	103.7463596	100.92767	98.2013186	95.56378074	93.01168617	90.54181159	88.1510733
ADV1008647	8/13/2024	3.885	8/13/2027	103.39836	102.430848	101.4814766	100.5497383	99.63514433	98.73722412	97.85552403	96.9896068	96.13905078
ADV1008648	8/15/2024	3.881	8/16/2027	103.42104	102.4452016	101.4878146	100.5483576	99.62632954	98.7212481	97.83264846	96.96008274	96.10311916
ADV1008654	8/13/2024	0	8/13/2029	98.084478	95.41533755	92.67543182	90.01890161	87.45064893	84.96737101	82.56581977	80.24289204	77.99561427
ADV1008686	8/14/2024	3.893	8/16/2027	103.43285	102.4569556	101.4995126	100.5600001	99.63791732	98.73278171	97.84412851	96.97150983	96.11449389
ADV1008702	8/15/2024	4.103	8/16/2027	100.14594	100.142836	100.1374659	100.1299278	100.1203182	100.1087284	100.0952456	100.0799526	100.0629279
ADV1008713	8/15/2024	3.965	8/15/2029	109.91972	106.9366212	104.0536101	101.2667394	98.57224135	95.96651934	93.44613849	91.00781752	88.64842088
ADV1008768	8/26/2024	3.971	8/26/2027	103.59796	102.5938401	101.6092217	100.6435385	99.6962473	98.76682592	97.85477157	96.95960022	96.08084572
ADV1008769	8/19/2024	0	8/20/2029	98.070618	95.38201669	92.62554741	89.95386306	87.371498	84.87508	82.46130394	80.12701313	77.86918365
ADV1008771	8/19/2024	3.982	8/19/2027	103.54579	102.5610934	101.5951646	100.6474707	99.7174982	98.80475268	97.90875798	97.02905537	96.16520276
ADV1008780	8/19/2024	0	8/20/2029	98.070618	95.38201669	92.62554741	89.95386306	87.371498	84.87508	82.46130394	80.12701313	77.86918365
ADV1008800	8/20/2024	3.845	8/20/2029	109.75266	106.7181806	103.7848339	100.9486895	98.20599191	95.55315294	92.98674255	90.50348122	88.10023234
ADV1008824	8/21/2024	4.103	8/23/2027	100.14751	100.1445368	100.1392156	100.1316486	100.121936	100.1101731	100.0964504	100.0808539	100.0634651
ADV1008832	8/21/2024	3.867	8/23/2027	103.46854	102.4733056	101.4972523	100.5398259	99.60049622	98.67875309	97.77410539	96.88608014	96.01422167
ADV1008862	8/22/2024	3.953	8/23/2027	103.55359	102.5579054	101.5814018	100.6235311	99.68376316	98.76158761	97.8565132	96.96806681	96.09579267
ADV1008881	8/22/2024	0	8/22/2029	98.066643	95.37249485	92.61130072	89.9352905	87.34889786	84.84873074	82.43146761	80.09393649	77.83309907
ADV1008893	8/23/2024	0	8/23/2029	98.064652	95.36773394	92.60417838	89.92600586	87.33760019	84.83555937	82.41655367	80.07740345	77.81506318
ADV1008894	8/23/2024	0	8/23/2029	98.064652	95.36773394	92.60417838	89.92600586	87.33760019	84.83555937	82.41655367	80.07740345	77.81506318
ADV1008945	8/26/2024	3.761	8/26/2027	103.44824	102.4440633	101.459407	100.4937041	99.54641061	98.61700337	97.70497877	96.809852	95.93115614
ADV1008946	8/26/2024	3.841	8/26/2027	103.46811	102.4646892	101.4807584	100.5157536	99.56913172	98.6403708	97.72896825	96.83444023	95.95632075
ADV1009014	8/26/2024	3.869	8/26/2027	103.49608	102.4925063	101.5084275	100.5432765	99.59651046	98.66760729	97.75606435	96.86139777	95.98314151
ADV1009074	8/27/2024	3.885	8/27/2027	103.52096	102.5145143	101.5276688	100.5598532	99.61052018	98.67914364	97.76521707	96.86825292	95.98778165

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009082	8/27/2024	4.187	8/26/2033	123.11346	115.7810653	108.9526147	102.5905502	96.66030496	91.13005104	85.97046918	81.15453872	76.65734616
ADV1009084	8/27/2024	3.811	8/27/2029	109.70651	106.6540163	103.7038672	100.8520572	98.09476453	95.42833787	92.84928833	90.35428096	87.94012707
ADV1009085	8/27/2024	3.854	8/25/2028	106.67142	104.6581382	102.6934843	100.7759822	98.90420795	97.07679075	95.29241016	93.54979413	91.84771675
ADV1009086	8/27/2024	3.817	8/1/2029	109.21111	106.3248992	103.5341827	100.8352424	98.22452483	95.69863579	93.2543318	90.88851258	88.59821386
ADV1009087	10/1/2024	3.806	10/1/2027	103.72801	102.625208	101.5458823	100.4892921	99.4547241	98.4414945	97.44894759	96.4764543	95.52341083
ADV1009097	8/27/2024	3.831	8/28/2028	106.6509	104.6297931	102.6576872	100.733089	98.85455847	97.02070936	95.23020668	93.4817645	91.77414375
ADV1009099	8/27/2024	0	8/27/2029	98.056672	95.34869075	92.57569562	89.88887826	87.29242552	84.78289564	82.35692601	80.01130635	77.7429623
ADV1009133	8/28/2024	0	8/28/2029	98.054672	95.34393003	92.5685766	89.87959911	87.28113585	84.76973515	82.34202612	79.99479085	77.72494774
ADV1009154	8/29/2024	3.884	8/30/2027	103.54651	102.5317246	101.5368548	100.5613174	99.60455265	98.66602199	97.7452074	96.84161034	95.9547508
ADV1009155	8/29/2024	3.862	8/29/2028	106.72179	104.6972739	102.7219058	100.7941795	98.91264898	97.07592249	95.28265977	93.53156986	91.82140893
ADV1009156	8/29/2024	3.808	8/29/2029	109.71346	106.6555244	103.7002799	100.8437079	98.08196698	95.41138764	92.8284638	90.32984437	87.91232548
ADV1009166	8/29/2024	0	8/29/2029	98.052652	95.33916573	92.56145821	89.87032104	87.26984778	84.75657683	82.32712905	79.97827885	77.70693744
ADV1009167	8/29/2024	0	8/29/2029	98.052652	95.33916573	92.56145821	89.87032104	87.26984778	84.75657683	82.32712905	79.97827885	77.70693744
ADV1009169	8/29/2024	3.827	8/29/2029	109.77076	106.7119471	103.7558563	100.8984593	98.13591371	95.4645495	92.88085991	90.38149323	87.96324502
ADV1009202	8/30/2024	3.898	8/30/2027	103.56035	102.5454992	101.5505619	100.5749579	99.61812758	98.67953229	97.75865403	96.85499422	95.96807282
ADV1009212	8/30/2024	0	8/30/2029	98.050603	95.33440009	92.55434048	89.86104408	87.25856131	84.74342068	82.31223478	79.96177036	77.68893141
ADV1009228	9/3/2024	3.768	9/3/2027	103.52672	102.5002695	101.4942006	100.5079061	99.54080679	98.59234581	97.6619877	96.74921734	95.85353899
ADV1009240	9/3/2024	3.792	9/4/2029	109.71895	106.6445888	103.6739194	100.8028617	98.02751976	95.34417332	92.74926841	90.23940907	87.81134925
ADV1009244	9/3/2024	3.868	9/3/2027	103.56753	102.5417509	101.5363167	100.5506296	99.58411174	98.63620728	97.70638184	96.79412129	95.89893088
ADV1009248	9/3/2024	3.937	12/16/2026	101.17163	100.8734491	100.5770347	100.2823759	99.98945705	99.6982626	99.40877727	99.12098594	98.83487366
ADV1009249	9/3/2024	3.843	12/15/2027	104.38046	103.0743574	101.7957015	100.5436269	99.3173072	98.11595059	96.93879788	95.78512084	94.65422059
ADV1009264	9/4/2024	4.12	9/7/2027	100.16013	100.1576072	100.1529739	100.146326	100.1377505	100.1273296	100.1151419	100.101262	100.0857605
ADV1009291	9/5/2024	3.683	12/5/2028	107.18225	104.8850459	102.6488124	100.4714957	98.35112973	96.28583069	94.27379237	92.3132825	90.40263896
ADV1009297	9/5/2024	3.631	9/5/2029	109.42511	106.3480597	103.3749974	100.5018194	97.72461264	95.03964051	92.4433339	89.93228263	87.50322732
ADV1009298	9/5/2024	3.617	9/5/2029	109.38257	106.3061766	103.3337467	100.4611852	97.68457959	95.00019376	92.40445912	89.89396591	87.46545523
ADV1009308	9/5/2024	3.871	9/8/2026	100.0911	100.0688506	100.0466259	100.0244243	100.0022456	99.98008983	99.95795692	99.93584685	99.91375958
ADV1009328	1/16/2025	3.548	2/5/2027	101.51711	101.0768422	100.6403943	100.2077175	99.77876296	99.35348287	98.93183003	98.51375814	98.09922164
ADV1009336	9/6/2024	3.698	9/8/2026	100.08911	100.0668477	100.0446062	100.0223878	100.0001927	99.97802066	99.95587172	99.93374583	99.91164294
ADV1009337	9/6/2024	3.786	9/4/2026	100.0468	100.0356769	100.0245636	100.0134606	100.0023679	99.99128535	99.98021307	99.96915098	99.95809908
ADV1009353	9/9/2024	3.541	9/10/2029	109.19144	106.1041305	103.12153	100.2394923	97.4540632	94.76146748	92.15809994	89.64051656	87.20542629
ADV1009354	9/9/2024	3.541	9/10/2029	109.19144	106.1041305	103.12153	100.2394923	97.4540632	94.76146748	92.15809994	89.64051656	87.20542629
ADV1009355	9/9/2024	3.541	9/10/2029	109.19144	106.1041305	103.12153	100.2394923	97.4540632	94.76146748	92.15809994	89.64051656	87.20542629
ADV1009390	9/10/2024	3.564	9/10/2029	109.07373	105.9926238	103.0159353	100.1395342	97.35947987	94.67201024	92.07353233	89.56061372	87.12997432

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009394	9/10/2024	3.563	9/10/2029	109.07068	105.9896217	103.0129787	100.1366219	97.35661087	94.6691834	92.07074663	89.55786814	87.12726791
ADV1009407	9/10/2024	3.95	9/10/2026	100.11499	100.0871782	100.0593977	100.0316475	100.0039275	99.97623764	99.94857794	99.9209483	99.89334867
ADV1009409	9/10/2024	3.95	9/10/2026	100.11499	100.0871782	100.0593977	100.0316475	100.0039275	99.97623764	99.94857794	99.9209483	99.89334867
ADV1009420	9/11/2024	3.627	3/11/2027	101.8515	101.3163351	100.7868072	100.2628242	99.74429919	99.231147	98.72328422	98.22062919	97.72310191
ADV1009446	9/12/2024	3.779	9/14/2026	100.15236	100.1134321	100.0745513	100.0357172	99.99692957	99.95818849	99.91949382	99.88084548	99.84224337
ADV1009447	9/12/2024	3.644	9/13/2027	103.41259	102.360454	101.3297566	100.3198447	99.33009354	98.35990314	97.40869711	96.47592152	95.56104384
ADV1009462	9/12/2024	3.629	9/13/2027	103.39685	102.3448053	101.3141949	100.304369	99.31470252	98.34459566	97.39347202	96.4607777	95.54598019
ADV1009463	9/12/2024	3.626	9/12/2028	106.36487	104.3055104	102.2967928	100.3371433	98.42504849	96.55905249	94.73775455	92.95980646	91.22391015
ADV1009481	9/13/2024	4.073	9/13/2034	125.03658	116.6157101	108.8482243	101.6794786	95.05967851	88.9434289	83.28932339	78.05957461	73.21968027
ADV1009482	9/13/2024	4.294	9/13/2039	136.93119	123.2833941	111.2317234	100.5768282	91.14540399	82.78665726	75.36926946	68.77878476	62.91536005
ADV1009487	9/13/2024	3.722	9/14/2026	100.15011	100.1111804	100.0723014	100.0334692	99.99468349	99.95594431	99.91725153	99.87860508	99.84000486
ADV1009492	9/13/2024	3.58	9/13/2029	109.14569	106.0552044	103.0696548	100.184879	97.39690904	94.70195707	92.09640603	89.57680087	87.13984024
ADV1009493	9/13/2024	3.602	9/13/2028	106.32389	104.262188	102.2512346	100.289447	98.37530681	96.50735379	94.68418298	92.90444217	91.16682953
ADV1009494	9/13/2024	3.577	9/13/2027	103.3423	102.2905562	101.2602479	100.2507198	99.26134701	98.29152974	97.3406917	96.4082791	95.49375952
ADV1009496	9/13/2024	3.583	9/13/2027	103.34859	102.2968157	101.2664726	100.2569101	99.26750342	98.29765273	97.34678174	96.41433663	95.49978498
ADV1009502	9/13/2024	3.563	9/13/2027	103.32761	102.2759507	101.2457238	100.2362758	99.24698207	98.27724276	97.32648162	96.39414487	95.47970011
ADV1009506	9/13/2024	3.587	6/14/2027	102.61085	101.8116018	101.0248135	100.2501989	99.48747687	98.73637456	97.99662758	97.26797948	96.55018148
ADV1009507	9/13/2024	3.566	9/13/2027	103.33075	102.2790804	101.2488361	100.2393709	99.25006027	98.28030426	97.32952664	96.39717363	95.48271285
ADV1009508	9/13/2024	3.569	12/13/2027	104.00344	102.7047847	101.4339905	100.1901595	98.97243384	97.77999259	96.61204918	95.46784983	94.3466718
ADV1009545	9/16/2024	3.674	9/16/2026	100.1701	100.1256042	100.0811627	100.0367772	99.99244748	99.94817351	99.90395515	99.85979229	99.81568483
ADV1009546	9/16/2024	3.542	9/16/2027	103.3271	102.2672974	101.2292544	100.2123076	99.21581806	98.23917234	97.28178136	96.34307915	95.42252175
ADV1009547	9/16/2024	3.57	9/18/2028	106.29901	104.2237553	102.1997956	100.2255268	98.29940578	96.41994905	94.58572952	92.7953741	91.04756119
ADV1009550	9/16/2024	3.67	9/16/2026	100.16992	100.1254242	100.0809829	100.0365976	99.99226801	99.94799419	99.90377599	99.85961328	99.81550597
ADV1009552	9/16/2024	3.676	9/16/2026	100.17019	100.1256941	100.0812526	100.036867	99.99253721	99.94826317	99.90404473	99.8598818	99.81577426
ADV1009568	9/17/2024	0	9/17/2029	98.002885	95.252683	92.43043159	89.69621859	87.05527062	84.50400546	82.03890036	79.65659457	77.35387251
ADV1009590	9/17/2024	3.63	9/17/2026	100.18121	100.1339029	100.0866582	100.0394745	99.99235177	99.94528985	99.89828862	99.85134797	99.80446776
ADV1009591	9/17/2024	3.571	9/17/2029	109.14929	106.0477248	103.0517432	100.1571513	97.35994557	94.65630492	92.04258102	89.51528951	87.07110157
ADV1009593	1/17/2025	3.43	1/19/2027	101.31887	100.9261137	100.5364159	100.149738	99.76604482	99.38530178	99.00747481	98.63253038	98.26043547
ADV1009613	9/18/2024	3.635	9/20/2027	103.45526	102.3838733	101.3347015	100.3070606	99.30029212	98.31376424	97.34687036	96.39902792	95.46967725
ADV1009621	9/18/2024	3.762	9/18/2026	100.19527	100.1452042	100.0952077	100.0452768	99.99541149	99.94561163	99.89587707	99.84620768	99.79660333
ADV1009625	9/18/2024	3.596	9/18/2029	109.23379	106.1281683	103.1283242	100.2300559	97.42934985	94.72237552	92.10547582	89.57515812	87.12808578
ADV1009629	9/18/2024	3.639	9/18/2026	100.19207	100.1419823	100.0919599	100.0420036	99.99211314	99.94228847	99.89252943	99.84283589	99.79320771
ADV1009630	9/18/2024	4.265	9/18/2029	100.012	100.0092074	100.0064138	100.0036226	100.0008338	99.99804724	99.99526305	99.99248119	99.98970166

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009638	9/18/2024	3.651	9/18/2026	100.19268	100.1425878	100.0925649	100.0426081	99.9927171	99.94289192	99.89313237	99.84343831	99.79380962
ADV1009641	9/18/2024	3.641	9/18/2026	100.19217	100.1420832	100.0920608	100.0421043	99.9922138	99.94238904	99.89262992	99.84293629	99.79330803
ADV1009662	9/19/2024	3.613	9/20/2027	103.43135	102.360091	101.311051	100.2835402	99.27690003	98.29049871	97.32372968	96.37601043	95.44678132
ADV1009663	9/19/2024	3.613	9/20/2027	103.43135	102.360091	101.311051	100.2835402	99.27690003	98.29049871	97.32372968	96.37601043	95.44678132
ADV1009675	9/19/2024	3.692	11/19/2026	100.82976	100.6069966	100.3852321	100.1644574	99.94466564	99.72585035	99.50800492	99.29112285	99.07519771
ADV1009678	9/19/2024	3.707	10/19/2026	100.51654	100.3802022	100.2442481	100.1086773	99.97348812	99.83867902	99.70424831	99.57019435	99.43651552
ADV1009728	9/20/2024	3.503	9/20/2027	103.37801	102.3061149	101.25647	100.2283829	99.22119389	98.23426994	97.26700331	96.31881038	95.38913046
ADV1009752	9/23/2024	3.597	9/23/2027	103.43623	102.3568011	101.2999198	100.2648881	99.25103289	98.25770852	97.28429538	96.33019858	95.39484672
ADV1009770	9/23/2024	3.596	9/23/2027	103.43516	102.3557308	101.2988557	100.26383	99.24998068	98.25666216	97.28325478	96.32916366	95.3938174
ADV1009789	9/24/2024	3.584	9/24/2027	103.42949	102.3473791	101.2879342	100.2504451	99.23423386	98.23865033	97.26307049	96.30689531	95.3695495
ADV1009810	9/24/2024	0	9/24/2029	97.991217	95.22183754	92.38241543	89.63225879	86.97634409	84.411026	81.93272876	79.53804218	77.22370426
ADV1009834	9/25/2024	3.664	9/25/2026	100.26265	100.1931295	100.1237144	100.054404	99.98519803	99.91609624	99.84709841	99.77820431	99.7094137
ADV1009841	9/25/2024	3.577	9/25/2026	100.26078	100.1912164	100.1217625	100.0524138	99.98317004	99.91403093	99.84499625	99.77606576	99.70723923
ADV1009842	9/25/2024	3.585	9/25/2026	100.26133	100.1917734	100.122319	100.0529699	99.9837256	99.91458601	99.84555085	99.77661989	99.70779289
ADV1009857	9/25/2024	3.597	9/25/2026	100.26217	100.1926088	100.1231538	100.0538039	99.98455893	99.91541863	99.84638276	99.77745109	99.70862338
ADV1009867	9/26/2024	3.668	9/26/2029	109.51864	106.3865589	103.3616827	100.4397279	97.61660555	94.88841456	92.25143151	89.70210155	87.2370296
ADV1009868	9/26/2024	3.558	9/27/2027	103.4882	102.3966552	101.3281506	100.281962	99.25739529	98.25378473	97.27049175	96.30690349	95.36243154
ADV1009872	9/26/2024	3.719	9/28/2026	100.29793	100.2200697	100.1423302	100.0647143	99.98722182	99.90985241	99.8326058	99.75548169	99.67847982
ADV1009875	9/26/2024	3.644	9/27/2027	103.51634	102.4255937	101.3578556	100.3124015	99.28853877	98.28560306	97.30295705	96.33998909	95.39611191
ADV1009876	9/26/2024	3.64	9/28/2026	100.29647	100.2185619	100.1407781	100.0631184	99.98558265	99.90817054	99.83088177	99.75371605	99.67667308
ADV1009878	9/26/2024	0	9/26/2029	97.987871	95.21302537	92.3687022	89.61399419	86.95380806	84.38448044	81.90242034	79.50420344	77.18655446
ADV1009880	9/26/2024	3.727	9/28/2026	100.29856	100.2206924	100.1429523	100.0653359	99.98784288	99.91047294	99.83322579	99.75610116	99.67909876
ADV1009882	9/26/2024	3.658	9/1/2027	103.50335	102.4205195	101.3606066	100.3228864	99.30666494	98.31127661	97.33608322	96.38047244	95.4438565
ADV1009896	9/26/2024	3.656	9/27/2027	103.52939	102.4385659	101.3707531	100.3252255	99.30129031	98.29828316	97.31556674	96.35252935	95.40858371
ADV1009897	9/26/2024	3.687	9/26/2028	106.60824	104.5075759	102.4591763	100.4613875	98.51262463	96.61136422	94.75614164	92.94554818	91.17822851
ADV1009908	9/27/2024	3.634	9/27/2027	103.50547	102.4147836	101.3471076	100.3017148	99.27791249	98.2750363	97.29244898	96.32953888	95.38571875
ADV1009916	9/27/2024	3.624	9/27/2029	109.39063	106.2577724	103.2322368	100.3097286	97.48615154	94.75759769	92.12033721	89.57080928	87.10561325
ADV1009921	9/27/2024	3.546	9/27/2028	106.44877	104.344593	102.2928637	100.2919199	98.34016836	96.43607765	94.57817558	92.7650463	90.99532774
ADV1009930	9/27/2024	3.605	9/27/2027	103.47393	102.3834342	101.3159385	100.2707235	99.24709627	98.24439271	97.26197557	96.29923326	95.35557858
ADV1009933	9/27/2024	3.522	9/27/2027	103.44904	102.3577253	101.2894448	100.2434771	99.21912799	98.21573194	97.23265042	96.26927066	95.3250043
ADV1009935	9/27/2024	3.525	9/27/2027	103.45231	102.3609695	101.2926703	100.2466842	99.22231693	98.21890301	97.23580387	96.27240673	95.32812323
ADV1009937	9/27/2024	3.522	9/27/2027	103.44904	102.3577253	101.2894448	100.2434771	99.21912799	98.21573194	97.23265042	96.26927066	95.3250043
ADV1009938	9/27/2024	3.676	9/29/2028	106.50433	104.3985279	102.3452139	100.3427289	98.3894768	96.48392399	94.62459599	92.81007487	91.0389966

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009939	9/27/2024	3.676	9/22/2028	106.4456	104.3597625	102.3256173	100.3415377	98.4059634	96.51739434	94.67438798	92.87555654	91.11956453
ADV1009941	9/27/2024	3.675	9/15/2028	106.38479	104.3189372	102.3039796	100.3383309	98.42046603	96.54891832	94.72227673	92.93918331	91.1983308
ADV1009942	9/27/2024	3.674	9/8/2028	106.32401	104.2781157	102.2823344	100.3351128	98.43496055	96.58044394	94.77018308	93.00284953	91.27716393
ADV1009970	9/30/2024	3.7	11/3/2028	106.83754	104.6343435	102.4877913	100.3960253	98.35726028	96.36978378	94.43195286	92.54219045	90.69898212
ADV1009971	9/30/2024	3.7	11/10/2028	106.89578	104.672663	102.5070939	100.3971678	98.34105761	96.33701143	94.38334904	92.47845825	90.62079151
ADV1009973	9/30/2024	3.7	11/17/2028	106.954	104.7109478	102.5263515	100.3982625	98.32481105	96.30420539	94.33472761	92.41472996	90.54263139
ADV1009975	9/30/2024	3.7	11/17/2028	106.954	104.7109478	102.5263515	100.3982625	98.32481105	96.30420539	94.33472761	92.41472996	90.54263139
ADV1009987	9/30/2024	3.6	9/30/2027	103.55626	102.456171	101.3794659	100.3254056	99.29328093	98.28241206	97.29214697	96.32186008	95.37095092
ADV1009989	9/30/2024	3.6	9/30/2027	103.55626	102.456171	101.3794659	100.3254056	99.29328093	98.28241206	97.29214697	96.32186008	95.37095092
ADV1010009	10/1/2024	3.613	10/1/2026	100.32936	100.2431141	100.1570141	100.0710634	99.98526165	99.89960839	99.81410326	99.72874588	99.64353586
ADV1010014	10/1/2024	3.62	10/2/2028	106.52123	104.4051422	102.3419744	100.3300464	98.36774294	96.45351222	94.58586275	92.76336044	90.98462597
ADV1010016	10/1/2024	4.098	10/1/2026	100.02683	100.0236193	100.0203399	100.0169929	100.0135786	100.0100972	100.0065491	100.0029347	99.9992542
ADV1010017	10/1/2024	3.694	10/1/2026	100.33124	100.245044	100.1589934	100.0730914	99.98733777	99.901732	99.81627376	99.73096266	99.64579833
ADV1010023	10/1/2024	3.703	10/1/2026	100.33203	100.2458287	100.1597774	100.0738748	99.98812045	99.90251403	99.81705512	99.73174337	99.64657838
ADV1010025	10/1/2024	4.276	10/1/2029	100.01203	100.0092419	100.0064525	100.0036655	100.0008808	99.99809848	99.99531847	99.99254078	99.98976541
ADV1010032	10/30/2024	3.564	10/29/2027	103.65283	102.474756	101.3234801	100.1980963	99.09773771	98.02157592	96.96881864	95.93870787	94.93051802
ADV1010033	10/30/2024	3.564	10/29/2027	103.65283	102.474756	101.3234801	100.1980963	99.09773771	98.02157592	96.96881864	95.93870787	94.93051802
ADV1010040	10/2/2024	3.63	10/18/2027	103.65588	102.5075511	101.3847009	100.286488	99.21210703	98.16078759	97.13179208	96.1244141	95.13797682
ADV1010064	10/2/2024	0	10/2/2029	97.959538	95.18387578	92.3271731	89.55907533	86.88627095	84.30511007	81.81195605	79.40334156	77.075951
ADV1010067	10/2/2024	0	10/2/2029	97.959538	95.18387578	92.3271731	89.55907533	86.88627095	84.30511007	81.81195605	79.40334156	77.075951
ADV1010068	10/2/2024	0	10/2/2029	97.959538	95.18387578	92.3271731	89.55907533	86.88627095	84.30511007	81.81195605	79.40334156	77.075951
ADV1010084	10/3/2024	3.638	10/4/2027	103.63111	102.5197601	101.4322744	100.3678858	99.32586367	98.30550785	97.30614715	96.32713786	95.36786238
ADV1010086	10/3/2024	3.641	10/3/2029	109.68609	106.5278463	103.4782884	100.5330421	97.68793977	94.93900654	92.28244975	89.71464957	87.2321499
ADV1010107	10/3/2024	3.82	10/5/2026	100.38476	100.2874131	100.1902682	100.0933199	99.9965675	99.90001042	99.80364802	99.70747971	99.61150486
ADV1010108	10/3/2024	3.82	10/5/2026	100.38476	100.2874131	100.1902682	100.0933199	99.9965675	99.90001042	99.80364802	99.70747971	99.61150486
ADV1010118	10/4/2024	4.004	10/5/2026	100.40269	100.3053232	100.2081541	100.1111815	100.014405	99.91782375	99.8214373	99.72524498	99.62924618
ADV1010124	10/4/2024	3.91	10/4/2027	103.86566	102.7539062	101.6660002	100.6011762	99.55870468	98.53788644	97.53805119	96.55855612	95.59878439
ADV1010126	10/4/2024	4.138	10/4/2029	103.91614	102.8626828	101.7912722	100.5763942	98.97183878	96.91040062	94.66265398	92.45561253	90.31837108
ADV1010129	10/4/2024	3.951	10/5/2026	100.40332	100.3058962	100.2086687	100.1116386	100.0148052	99.9181679	99.82172606	99.72547905	99.62942627
ADV1010130	10/4/2024	3.864	10/4/2028	107.18209	105.0510213	102.9733539	100.9473855	98.97148217	97.04407418	95.16365304	93.32876855	91.53802607
ADV1010137	10/7/2024	4.269	10/9/2029	100.01201	100.0092243	100.006437	100.0036519	100.0008693	99.99808891	99.99531089	99.99253519	99.98976182
ADV1010140	10/7/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010146	10/7/2024	3.988	10/7/2027	103.97584	102.8553021	101.7589706	100.6860666	99.6358442	98.60758866	97.60061516	96.61426706	95.64791451

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ADV1010149	10/7/2024	4.086	10/8/2026	100.44445	100.3387017	100.2331905	100.1279135	100.0228699	99.91805879	99.81347944	99.70913104	99.60501279
ADV1010158	10/7/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010172	10/8/2024	4.484	10/8/2036	133.92748	123.132748	113.3520834	104.483242	96.43484189	89.12515901	82.48105853	76.43704989	70.93444999
ADV1010179	10/8/2024	3.997	10/8/2027	103.99404	102.8706776	101.7716445	100.6961529	99.64345129	98.61281998	97.60356922	96.61503778	95.64659149
ADV1010203	10/9/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010205	10/9/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010208	10/9/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010209	10/9/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010210	10/9/2024	0	10/9/2029	97.946609	95.1514625	92.27806136	89.49470208	86.8076265	84.21310852	81.70745706	79.2871534	76.94883379
ADV1010218	10/9/2024	4	10/9/2029	110.66238	107.4773392	104.4021102	101.4322641	98.56357831	95.79202613	93.11376635	90.5251334	88.02262819
ADV1010225	10/10/2024	4.003	10/10/2029	110.48708	107.3551771	104.3322471	101.413821	98.59564096	95.87365132	93.2439877	90.70296646	88.24707492
ADV1010250	10/11/2024	3.987	10/13/2026	100.49643	100.376684	100.2572447	100.138106	100.0192669	99.90072605	99.7824824	99.66453474	99.5468819
ADV1010259	10/11/2024	3.99	4/11/2029	109.0361	106.366856	103.7774021	101.2648585	98.82646701	96.45958744	94.16169171	91.93035826	89.76326676
ADV1010261	10/11/2024	0	10/11/2029	97.942888	95.14219629	92.26403475	89.47631952	86.78517106	84.18684206	81.67762585	79.25398898	76.91255399
ADV1010293	10/15/2024	4.137	10/15/2027	100.15543	100.1571208	100.1601525	100.1644229	100.169835	100.1762981	100.1837279	100.1920452	100.2011762
ADV1010330	10/15/2024	3.881	10/15/2027	103.98659	102.8432808	101.7251625	100.6314117	99.56123686	98.51388081	97.48861835	96.48475477	95.50162424
ADV1010339	10/16/2024	3.955	1/18/2028	104.84494	103.4478928	102.0763022	100.7295316	99.40696497	98.10800642	96.83207906	95.5786244	94.34710158
ADV1010356	10/16/2024	0	10/16/2029	97.93353	95.11902065	92.22897849	89.43038216	86.72906045	84.12121423	81.60309763	79.1711405	76.82193101
ADV1010403	10/18/2024	4.038	10/19/2026	100.56219	100.4257875	100.2897745	100.154145	100.0188973	99.88402982	99.74954083	99.61542875	99.48169194
ADV1010407	10/18/2024	0	10/18/2029	97.929765	95.10974628	92.2149601	89.41201483	86.70662739	84.0949784	81.57330625	79.13802611	76.7857124
ADV1010414	10/18/2024	0	10/18/2029	97.929765	95.10974628	92.2149601	89.41201483	86.70662739	84.0949784	81.57330625	79.13802611	76.7857124
ADV1010416	10/18/2024	0	10/18/2029	97.929765	95.10974628	92.2149601	89.41201483	86.70662739	84.0949784	81.57330625	79.13802611	76.7857124
ADV1010449	10/21/2024	3.958	10/21/2027	104.12261	102.9621924	101.8277041	100.7182777	99.63308835	98.57134706	97.53229881	96.51522069	95.51942026
ADV1010450	10/21/2024	4.021	10/21/2026	100.59037	100.4482985	100.3066447	100.1654047	100.0245767	99.88415888	99.74414939	99.60454641	99.46534813
ADV1010455	10/21/2024	4.042	10/21/2027	104.15004	102.9905037	101.8568534	100.7482289	99.66380703	98.60280036	97.56445538	96.54805059	95.55289488
ADV1010488	10/23/2024	4.143	10/23/2026	100.62214	100.4745721	100.3274488	100.180768	100.0345275	99.8887254	99.74335968	99.59842836	99.45392948
ADV1010509	10/24/2024	4.286	10/24/2029	100.01206	100.0092767	100.0064948	100.0037152	100.000938	99.99816309	99.99539051	99.99262024	99.9898523
ADV1010510	10/24/2024	0	10/24/2029	97.918397	95.08190857	92.17291953	89.35693893	86.63936656	84.01632336	81.48400033	79.0387686	76.67716135
ADV1010522	10/25/2024	4.07	10/15/2027	104.13162	102.9884842	101.8705177	100.7768927	99.7068195	98.65954199	97.63433629	96.63050887	95.64739503
ADV1010530	10/25/2024	4.072	10/25/2027	104.2175	103.0467175	101.9023063	100.7833837	99.68910388	98.61865833	97.57127343	96.54620882	95.5427555
ADV1010541	10/25/2024	4.141	10/25/2029	105.90047	104.2575176	102.6571492	101.0979076	99.57840002	98.09729155	96.65330259	95.24520599	93.87182451
ADV1010543	10/25/2024	4.153	10/26/2026	100.65818	100.5022511	100.3468124	100.1918619	100.0373971	99.88341586	99.72991586	99.57689484	99.42435055
ADV1010586	10/29/2024	4.219	10/29/2026	100.70325	100.5389474	100.3751804	100.2119486	100.0492495	99.88708053	99.72543901	99.56432242	99.40372821

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1010587	10/29/2024	4.204	10/29/2027	104.40554	103.2227558	102.0668466	100.9369024	99.83205442	98.75147244	97.69436235	96.65996444	95.64755148
ADV1010594	10/29/2024	4.246	10/1/2029	110.60926	107.6473877	104.7862392	102.021742	99.35001706	96.7673672	94.27026722	91.85535476	89.51942153
ADV1010598	10/29/2024	4.188	10/29/2031	110.80468	107.7334738	104.7887506	101.9641768	99.25378606	96.6519525	94.15336945	91.75302893	89.44620279
ADV1010603	10/30/2024	4.18	10/30/2029	111.41471	108.1613531	105.0216373	101.9909106	99.06474324	96.23891448	93.50940136	90.87236796	88.32415547
ADV1010604	10/30/2024	4.127	10/30/2026	100.70931	100.542134	100.3755102	100.209439	100.0439178	99.87894396	99.71451466	99.55062725	99.38727905
ADV1010613	10/30/2024	4.207	10/30/2028	108.02375	105.8161057	103.664974	101.5685094	99.52493815	97.53255858	95.58973758	93.69490725	91.84656168
ADV1010616	10/30/2024	4.108	10/30/2026	100.04561	100.0431251	100.0405091	100.0377615	100.0348835	100.0318761	100.0287405	100.0254778	100.0220888
ADV1010632	10/31/2024	4.195	10/31/2029	111.47153	108.2607313	105.163222	102.1742832	99.28942524	96.50437535	93.81506572	91.21762202	88.70835279
ADV1010633	10/31/2024	5.44	10/29/2049	114.46158	111.0251243	107.3719831	103.2893709	98.51099996	92.89896863	86.59157874	80.19815574	74.2934188
ADV1010655	10/31/2024	4.239	10/30/2026	100.71807	100.5509879	100.3844556	100.2184745	100.0530419	99.88815526	99.72381176	99.56000877	99.39674364
ADV1010656	11/1/2024	4.228	11/1/2029	111.59128	108.3297075	105.1821943	102.1440669	99.21087328	96.378372	93.64252069	90.99946523	88.44552968
ADV1010704	11/4/2024	4.171	12/15/2026	101.2478	100.9520404	100.6580282	100.3657437	100.0751713	99.78629616	99.49910315	99.21357751	98.92970465
ADV1010711	11/8/2024	4.255	6/15/2027	103.15464	102.3502973	101.5585256	100.7790352	100.0115415	99.2557686	98.51144897	97.77832326	97.05613987
ADV1010723	11/5/2024	4.346	11/5/2029	100.01223	100.009447	100.0066689	100.0038932	100.0011198	99.99834869	99.99557992	99.99281347	99.99004934
ADV1010761	11/7/2024	4.317	11/9/2026	100.85309	100.6580429	100.463764	100.2702463	100.0774851	99.88547601	99.69421455	99.50369629	99.31391686
ADV1010774	11/7/2024	4.321	11/9/2026	100.85387	100.6588231	100.4645432	100.2710243	100.0782621	99.88625186	99.69498931	99.50446997	99.31468946
ADV1010775	11/7/2024	4.274	11/8/2027	104.58184	103.3708521	102.1880039	101.0323233	99.90288083	98.79878883	97.71919942	96.66330214	95.63032198
ADV1010794	11/8/2024	4.27	11/8/2027	104.57703	103.3660664	102.1832483	101.0275975	99.89818423	98.79412101	97.71455993	96.65869054	95.62573785
ADV1010815	11/13/2024	4.286	10/1/2029	111.48038	108.3040525	105.2365451	102.2734915	99.41073252	96.64430015	93.97040799	91.38544159	88.88594949
ADV1010836	11/12/2024	4.148	11/12/2027	100.15529	100.1588622	100.1651156	100.1738466	100.1848666	100.1979997	100.2130817	100.2299596	100.2484902
ADV1010859	11/12/2024	4.402	11/12/2027	104.77276	103.5496995	102.3553086	101.1885853	100.0485745	98.93436487	97.84508608	96.77990659	95.73803155
ADV1010939	11/15/2024	4.383	11/15/2027	104.77768	103.5464489	102.3442647	101.1701108	100.0230134	98.9020435	97.80631412	96.73497815	95.68722604
ADV1010941	11/15/2024	4.153	11/15/2027	100.17482	100.1783308	100.1846692	100.1936197	100.2049837	100.2185755	100.2342222	100.2517626	100.2710458
ADV1010947	11/15/2024	4.391	10/20/2026	100.6232	100.4839734	100.3451454	100.2067154	100.0686816	99.93104238	99.79379598	99.65694067	99.52047475
ADV1011018	11/19/2024	4.357	11/19/2026	100.9778	100.7548108	100.5328168	100.3118134	100.0917938	99.87275141	99.65467969	99.43757211	99.22142223
ADV1011019	11/19/2024	4.313	11/19/2027	104.7279	103.4861521	102.2739625	101.0902817	99.93411071	98.80449706	97.70053174	96.62134687	95.56611336
ADV1011039	11/20/2024	4.306	11/20/2029	100.01212	100.0093406	100.0065676	100.0037969	100.0010285	99.99826241	99.99549866	99.99273722	99.98997809
ADV1011076	1/30/2025	4.562	1/30/2032	120.75797	115.0524448	109.6608048	104.5640542	99.74444347	95.18538184	90.87135577	86.78785371	82.92129642
ADV1011077	11/21/2024	4.823	12/15/2042	138.98573	126.6104638	115.720438	106.1143082	97.62006737	90.09054675	83.39963583	77.43910103	72.11590591
ADV1011108	11/25/2024	4.464	10/26/2026	100.70663	100.5506455	100.3951475	100.2401379	100.0856142	99.93157417	99.77801555	99.62493606	99.47233346
ADV1011109	11/25/2024	4.439	1/25/2027	101.78226	101.3717577	100.9645742	100.5606694	100.1600036	99.76253807	99.36823439	98.97705487	98.58896243
ADV1011110	11/25/2024	4.414	5/25/2027	103.05633	102.3101786	101.5748518	100.8501187	100.1357512	99.43152774	98.73723308	98.052658	97.37759914
ADV1011163	11/25/2024	4.303	11/24/2027	104.76077	103.5052624	102.2799554	101.0837685	99.91567075	98.7746798	97.65985852	96.57031258	95.50518803

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1011238	11/27/2024	4.257	11/29/2027	104.74813	103.4791633	102.2410457	101.0326572	99.85293503	98.70086664	97.57548666	96.47587423	95.40115044
ADV1011274	11/29/2024	4.275	11/30/2026	101.0867	100.8330068	100.580583	100.3294192	100.0795062	99.83083465	99.5833953	99.33717909	99.09217698
ADV1011275	11/29/2024	4.209	11/29/2027	104.68742	103.4188618	102.1811406	100.973142	99.79380338	98.64211237	97.51710376	96.41785686	95.3434929
ADV1011292	12/2/2024	4.237	12/4/2028	108.43996	106.1308904	103.8829562	101.6941026	99.56235694	97.48582935	95.46270811	93.49125581	91.56980558
ADV1011392	12/18/2024	4.187	12/20/2027	104.87985	103.5579202	102.2623347	100.9923157	99.74711837	98.526027	97.32835369	96.15343688	95.00064012
ADV1011393	12/18/2024	4.187	12/20/2027	104.87985	103.5579202	102.2623347	100.9923157	99.74711837	98.526027	97.32835369	96.15343688	95.00064012
ADV1011500	12/12/2024	4.126	12/13/2027	100.13859	100.1474516	100.1556918	100.1633015	100.1702714	100.1765945	100.1822658	100.1872819	100.191641
ADV1011513	12/12/2024	4.263	12/14/2026	101.24446	100.9516246	100.660493	100.3710542	100.0832934	99.79719576	99.51274692	99.2299325	98.94873833
ADV1011514	12/12/2024	4.239	12/13/2027	104.87476	103.5701456	102.2934899	101.0438962	99.82050389	98.62248936	97.44906352	96.29947014	95.17298413
ADV1011537	12/13/2024	4.483	12/6/2030	116.19035	111.751202	107.5110583	103.4598638	99.58812899	95.88689665	92.34770866	88.96257502	85.72394515
ADV1011538	12/13/2024	4.486	12/13/2030	116.26933	111.8095979	107.5505657	103.4820856	99.59457582	95.87899076	92.32678724	88.92989385	85.68068221
ADV1011539	12/13/2024	4.486	12/13/2030	116.26933	111.8095979	107.5505657	103.4820856	99.59457582	95.87899076	92.32678724	88.92989385	85.68068221
ADV1011540	12/13/2024	4.487	12/20/2030	116.33984	111.8597344	107.582025	103.4964673	99.59338701	95.86364953	92.29862632	88.89016425	85.63055685
ADV1011569	12/16/2024	4.291	12/14/2029	100.01208	100.0092782	100.0064832	100.0036905	100.0009002	99.9981122	99.99532654	99.99254322	99.98976222
ADV1011571	12/16/2024	4.316	12/16/2026	101.28255	100.9840846	100.6873951	100.3924627	100.0992717	99.80780656	99.51805204	99.22999297	98.94361439
ADV1011573	12/16/2024	4.279	9/14/2029	100.01204	100.0092449	100.00645	100.0036574	100.0008671	99.99807922	99.99529364	99.99251039	99.98972947
ADV1011667	2/3/2025	4.647	2/1/2035	130.75394	121.7327656	113.4357352	105.800148	98.76906037	92.29072875	86.31810975	80.80841056	75.72268436
ADV1011668	2/3/2025	4.647	2/1/2035	130.75394	121.7327656	113.4357352	105.800148	98.76906037	92.29072875	86.31810975	80.80841056	75.72268436
ADV1011669	1/2/2025	4.337	1/2/2030	112.54064	109.09394	105.7731241	102.5729386	99.4883729	96.51465096	93.64721891	90.88173351	88.21405132
ADV1011670	1/2/2025	4.337	1/2/2030	112.54064	109.09394	105.7731241	102.5729386	99.4883729	96.51465096	93.64721891	90.88173351	88.21405132
ADV1011671	1/2/2025	4.337	1/2/2030	112.54064	109.09394	105.7731241	102.5729386	99.4883729	96.51465096	93.64721891	90.88173351	88.21405132
ADV1011714	12/19/2024	4.391	12/10/2026	101.23405	100.9523648	100.6722584	100.3937181	100.1167307	99.84128308	99.5673624	99.29495586	99.02405085
ADV1011739	12/20/2024	4.365	12/21/2026	101.35428	101.0418097	100.7312729	100.4226564	100.1159423	99.81111293	99.50815098	99.20703918	98.90776053
ADV1011770	12/23/2024	4.261	6/21/2029	100.01199	100.0091972	100.0064047	100.0036145	100.0008266	99.99804106	99.99525787	99.99247701	99.98969847
ADV1011882	12/30/2024	4.383	12/31/2029	112.88125	109.4289407	106.1026044	102.8969812	99.80706163	96.82807009	93.95545311	91.18486766	88.51217035
ADV1011906	12/30/2024	4.43	12/29/2028	109.12768	106.7429643	104.4229722	102.1655829	99.96876096	97.83054889	95.74906412	93.72249549	91.74910013
ADV1011916	12/30/2024	4.291	12/30/2027	105.2041	103.8539398	102.5279025	101.2253884	99.94581898	98.68863434	97.45329246	96.23926854	95.04605429
ADV1011926	12/30/2024	4.262	12/30/2026	101.44239	101.1045627	100.7689858	100.4356359	100.1044911	99.77552941	99.44872938	99.12406975	98.80152954
ADV1011927	12/30/2024	4.291	12/30/2027	105.2041	103.8539398	102.5279025	101.2253884	99.94581898	98.68863434	97.45329246	96.23926854	95.04605429
ADV1011953	12/31/2024	4.577	9/13/2030	115.7485	111.548907	107.5292858	103.6809294	99.99559898	96.46549766	93.08324413	89.84184819	86.73468785
ADV1011954	12/31/2024	4.577	9/13/2030	115.7485	111.548907	107.5292858	103.6809294	99.99559898	96.46549766	93.08324413	89.84184819	86.73468785
ADV1011955	12/31/2024	4.579	9/20/2030	115.82836	111.6076361	107.5684476	103.7019773	99.99988621	96.45428426	93.05770384	89.80307455	86.68369987
ADV1011956	12/31/2024	4.579	9/20/2030	115.82836	111.6076361	107.5684476	103.7019773	99.99988621	96.45428426	93.05770384	89.80307455	86.68369987

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1011974	12/31/2024	4.248	12/31/2026	101.44912	101.1084914	100.7701522	100.4340746	100.1002359	99.768614	99.43918675	99.11193248	98.78682976
ADV1012087	1/3/2025	4.464	1/3/2030	112.97696	109.5202216	106.1897635	102.9803085	99.88682831	96.90452981	94.02884309	91.25540975	88.58007203
ADV1012110	1/6/2025	4.121	1/6/2028	100.14591	100.1608377	100.1693764	100.171879	100.1686826	100.1601059	100.1464505	100.1280017	100.1050295
ADV1012117	1/6/2025	4.52	1/7/2030	113.20428	109.7329069	106.3886907	103.1663002	100.0606584	97.06692681	94.1804928	91.39695788	88.71212661
ADV1012152	1/10/2025	4.442	1/10/2028	105.44454	104.0646016	102.7094528	101.378484	100.0711028	98.78673609	97.52482855	96.28484248	95.0662569
ADV1012153	1/10/2025	4.442	1/10/2028	105.44454	104.0646016	102.7094528	101.378484	100.0711028	98.78673609	97.52482855	96.28484248	95.0662569
ADV1012218	1/10/2025	4.271	7/10/2029	100.01202	100.0092308	100.0064444	100.0036603	100.0008786	99.99809921	99.99532215	99.99254741	99.98977498
ADV1012221	1/10/2025	4.524	10/25/2027	104.7466	103.5725924	102.4250039	101.3029526	100.2055914	99.13211055	98.08173537	97.05372434	96.04736743
ADV1012226	1/10/2025	4.459	1/11/2027	101.63115	101.2598326	100.8912439	100.525351	100.1621242	99.80153438	99.44355271	99.08815083	98.73530082
ADV1012228	1/10/2025	4.541	1/10/2028	105.58095	104.200028	102.8439118	101.511992	100.2036758	98.91838958	97.65557762	96.41470183	95.19524085
ADV1012302	1/14/2025	4.461	11/16/2026	100.96556	100.7509129	100.5371928	100.3243929	100.1125073	99.90152993	99.69145496	99.48227652	99.2739888
ADV1012374	1/15/2025	4.371	12/10/2026	101.22943	100.9477319	100.6676178	100.3890699	100.112075	99.83662009	99.56269223	99.29027864	99.01936671
ADV1012378	1/15/2025	0	1/15/2030	97.709305	94.69314816	91.59391099	88.59841177	85.71420329	82.93679024	80.26170059	77.68467431	75.20164508
ADV1012395	1/16/2025	4.377	1/19/2027	101.69044	101.2968062	100.9062308	100.5186801	100.1341191	99.75251314	99.37382808	98.99803034	98.62508686
ADV1012396	1/16/2025	4.443	1/18/2028	105.528	104.1259556	102.7494494	101.3978467	100.0705293	98.76689901	97.48637687	96.22840236	94.99243265
ADV1012397	1/16/2025	4.504	1/16/2029	109.48784	107.050284	104.6801021	102.3750591	100.1330052	97.95187462	95.82968107	93.76451463	91.75453824
ADV1012398	1/16/2025	4.544	1/16/2030	113.37418	109.8756366	106.5060655	103.2600279	100.1323421	97.11807136	94.21251117	91.41117676	88.70979185
ADV1012401	1/16/2025	4.532	1/16/2030	113.33342	109.8355642	106.466667	103.2212849	100.094237	97.08058703	94.17563111	91.37488503	88.67407307
ADV1012408	1/16/2025	4.059	10/16/2026	100.01143	100.0086445	100.0058608	100.0030794	100.0003004	99.9975237	99.99474934	99.99197729	99.98920757
ADV1012454	1/17/2025	0	1/17/2030	97.705369	94.68371121	91.57982757	88.58012613	85.69204002	82.91104947	80.23266329	77.65260355	75.16678718
ADV1012550	1/22/2025	4.357	1/22/2027	101.71543	101.3134029	100.9145667	100.5188814	100.1263096	99.73681466	99.35036031	98.96691094	98.58643149
ADV1012574	1/22/2025	0	1/22/2030	97.695506	94.66011416	91.54463089	88.53443128	85.63665971	82.84673508	80.16011821	77.57248646	75.0797148
ADV1012593	1/23/2025	4.262	1/23/2030	100.01199	100.0092098	100.0064276	100.0036478	100.0008703	99.99809517	99.99532233	99.99255181	99.98978361
ADV1012601	1/23/2025	0	1/23/2030	97.69353	94.65539407	91.53759359	88.52529561	85.62558842	82.83387863	80.14561745	77.55647329	75.06231273
ADV1012603	1/23/2025	0	1/23/2030	97.69353	94.65539407	91.53759359	88.52529561	85.62558842	82.83387863	80.14561745	77.55647329	75.06231273
ADV1012608	1/23/2025	0	1/23/2030	97.69353	94.65539407	91.53759359	88.52529561	85.62558842	82.83387863	80.14561745	77.55647329	75.06231273
ADV1012631	1/24/2025	0	1/24/2030	97.691553	94.65067383	91.53055697	88.51616104	85.61451872	82.82102433	80.13111944	77.54046353	75.04491478
ADV1012634	1/24/2025	4.264	1/24/2030	100.012	100.0092157	100.0064338	100.0036543	100.0008771	99.99810231	99.99532979	99.99255959	99.98979171
ADV1012650	1/24/2025	4.503	1/24/2030	113.31294	109.7938706	106.4052993	103.1416917	99.99777529	96.96852865	94.04916766	91.23513319	88.52207927
ADV1012660	1/27/2025	0	1/28/2030	97.683634	94.63179394	91.50241722	88.47963377	85.5702558	82.76962852	80.07315487	77.47645862	74.97536429
ADV1012688	1/27/2025	4.945	1/15/2030	101.85175	101.4668941	101.083339	100.6629509	99.85930703	98.01340384	95.345547	92.53049659	89.80106862
ADV1012706	1/28/2025	4.292	1/28/2027	101.755	101.336255	100.9209585	100.5090684	100.1005428	99.69534067	99.29342149	98.89474547	98.49927343
ADV1012737	2/28/2025	4.332	3/1/2028	105.82318	104.2981126	102.8029901	101.3370056	99.89938049	98.48936349	97.10622935	95.74927776	94.41783229

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1012739	2/28/2025	4.418	3/1/2030	113.39869	109.7733506	106.2862711	102.9314186	99.70305376	96.5957185	93.60422086	90.72362028	87.94921402
ADV1012740	2/28/2025	4.418	3/1/2030	113.39869	109.7733506	106.2862711	102.9314186	99.70305376	96.5957185	93.60422086	90.72362028	87.94921402
ADV1012768	1/29/2025	4.263	1/31/2028	105.48935	104.051275	102.6400088	101.2548638	99.89517748	98.56030921	97.24963944	95.96256883	94.69851738
ADV1012774	1/30/2025	4.391	1/30/2030	112.98661	109.4570044	106.0589135	102.7867323	99.63512475	96.59900951	93.67354675	90.85412525	88.13635032
ADV1012775	1/30/2025	4.239	1/31/2028	105.45457	104.0167539	102.6057413	101.2208449	99.86140226	98.52677291	97.2163375	95.92949683	94.66567105
ADV1012825	2/3/2025	4.332	2/3/2028	105.53807	104.0924557	102.6739129	101.2817497	99.91529381	98.57389523	97.25692542	95.96377642	94.69386003
ADV1012826	2/3/2025	4.332	2/3/2028	105.53807	104.0924557	102.6739129	101.2817497	99.91529381	98.57389523	97.25692542	95.96377642	94.69386003
ADV1012847	1/31/2025	4.294	1/29/2027	101.76645	101.3449236	100.926891	100.5123077	100.1011313	99.69331972	99.28883189	98.88762727	98.489666
ADV1012934	2/5/2025	4.277	3/5/2027	102.137	101.6175539	101.1033984	100.5944536	100.0906402	99.59188098	99.09809994	98.60922271	98.12517639
ADV1012950	2/5/2025	4.283	4/5/2027	102.45968	101.8535678	101.2546353	100.6627572	100.0778091	99.49966981	98.92822071	98.363346	97.80493257
ADV1012951	2/5/2025	4.288	2/5/2027	101.84359	101.4024616	100.9651588	100.5316327	100.1018344	99.67571604	99.25323034	98.83433092	98.4189722
ADV1012952	2/5/2025	4.29	10/5/2026	100.43014	100.3327418	100.2355421	100.1385391	100.0417321	99.94512047	99.84870365	99.75248101	99.65645194
ADV1012953	2/5/2025	4.289	2/7/2028	105.51768	104.0607323	102.6312732	101.2285917	99.85200025	98.50083438	97.1744517	95.87223103	94.59357151
ADV1012976	2/6/2025	4.28	2/6/2030	112.89681	109.3428441	105.922186	102.6291156	99.45818983	96.40422774	93.46229606	90.62769616	87.89595155
ADV1012991	2/10/2025	4.39	2/10/2027	101.94326	101.4880057	101.0368244	100.5896649	100.1464736	99.70719767	99.27178521	98.8401853	98.41234789
ADV1012992	2/10/2025	4.408	2/10/2028	105.72339	104.2562634	102.8169667	101.4047762	100.0189919	98.65893778	97.32396016	96.01342721	94.72672784
ADV1012993	2/10/2025	4.426	2/12/2029	109.5831	107.0683144	104.6250787	102.2509419	99.94355603	97.70066749	95.52011239	93.39981257	91.33777158
ADV1012994	2/11/2025	4.38	2/11/2027	101.94957	101.4915186	101.0375989	100.5877504	100.1419181	99.7000485	99.26208865	98.82798672	98.39769175
ADV1012995	2/11/2025	4.395	2/11/2028	105.71512	104.2451884	102.8031873	101.3883922	100.0000996	98.6376295	97.30032485	95.98755045	94.69869202
ADV1012996	2/10/2025	4.395	2/10/2028	105.70437	104.2373847	102.7982306	101.3861802	100.0005338	98.64061506	97.30577065	95.9953687	94.7087982
ADV1012997	2/11/2025	4.395	2/11/2028	105.71512	104.2451884	102.8031873	101.3883922	100.0000996	98.6376295	97.30032485	95.98755045	94.69869202
ADV1012998	2/11/2025	4.426	2/12/2029	109.58293	107.0681368	104.6248947	102.2507518	99.94336014	97.70046607	95.51990572	93.39960091	91.33755516
ADV1013002	2/7/2025	4.296	4/7/2027	102.52427	101.9119568	101.3069691	100.709179	100.1184586	99.53468269	98.95772911	98.38747855	97.82381448
ADV1013005	2/7/2025	4.416	12/17/2029	112.64907	109.243768	105.9613856	102.7967938	99.74510437	96.80166137	93.96202831	91.22197662	88.57747454
ADV1013055	2/11/2025	4.462	9/25/2029	111.96602	108.7987925	105.7395782	102.7840665	99.92814602	97.16789416	94.4995666	91.91958826	89.42454452
ADV1013096	2/12/2025	4.498	2/12/2030	113.7164	110.1303163	106.67926	103.3574112	100.1592333	97.07945751	94.11306825	91.25528968	88.50157279
ADV1013100	2/12/2025	4.52	9/27/2028	108.36484	106.2426623	104.1732286	102.1548758	100.1860035	98.26507368	96.39060752	94.56118287	92.77543148
ADV1013119	2/13/2025	0	2/13/2030	97.641175	94.56243421	91.39555151	88.3360976	85.3928176	82.56095519	79.83573947	77.21263121	74.68730359
ADV1013121	2/13/2025	4.42	2/16/2027	101.09916	100.848021	100.5985519	100.3507354	100.1045533	99.85998734	99.61701986	99.3756333	99.13581042
ADV1013134	2/14/2025	4.46	2/14/2029	109.6887	107.1666269	104.7164567	102.3357284	100.0220771	97.77323314	95.58701734	93.46133715	91.39418249
ADV1013135	2/14/2025	4.46	2/14/2029	109.6887	107.1666269	104.7164567	102.3357284	100.0220771	97.77323314	95.58701734	93.46133715	91.39418249
ADV1013136	2/14/2025	4.486	2/14/2030	113.47818	109.8957645	106.4483726	103.1301744	99.93562873	96.8594626	93.89665677	91.04243207	88.2922366
ADV1013162	2/14/2025	4.203	2/14/2030	100.01183	100.0090528	100.0062779	100.0035054	100.0007351	99.99796723	99.99520165	99.99243838	99.98967742

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013181	2/14/2025	0	2/14/2030	97.639855	94.55838495	91.3889655	88.32717027	85.38173202	82.5478823	79.82083897	77.19605233	74.66918578
ADV1013208	2/18/2025	4.07	2/18/2028	100.08341	100.0993744	100.1088067	100.1120587	100.1094612	100.1013276	100.0879551	100.0696259	100.0466073
ADV1013251	2/19/2025	4.208	2/19/2030	100.01184	100.0090682	100.0062949	100.003524	100.0007554	99.99798905	99.99522507	99.9924634	99.98970403
ADV1013277	2/20/2025	4.352	3/25/2027	102.38475	101.8092498	101.2402299	100.6775819	100.1211993	99.57097746	99.02681447	98.48861044	97.95626774
ADV1013278	2/20/2025	4.355	2/25/2028	105.80623	104.2954367	102.8140806	101.3613707	99.9365478	98.53887912	97.16765708	95.82219819	94.50184208
ADV1013280	2/20/2025	4.352	8/2/2027	103.73495	102.7958665	101.8738252	100.9683637	100.0790374	99.20541729	98.34708946	97.50365448	96.67472675
ADV1013281	2/20/2025	4.459	3/15/2028	105.17109	103.8541087	102.5625589	101.2843772	99.97956263	98.60066563	97.18409828	95.78794773	94.4183027
ADV1013282	2/20/2025	5	1/7/2030	101.73782	101.3811485	101.0257601	100.6399996	99.9115144	98.15928837	95.53816321	92.73918746	90.02101627
ADV1013283	2/20/2025	0	2/20/2030	97.631907	94.53409025	91.34946261	88.2736286	85.31525205	82.46949132	79.73149683	77.096656	74.56057327
ADV1013328	2/21/2025	4.304	2/21/2030	113.13659	109.5337533	106.0676527	102.7323535	99.52220757	96.43184235	93.45614552	90.59025099	87.82952562
ADV1013398	4/1/2025	4.341	4/1/2030	113.43151	109.7217884	106.1560806	102.727977	99.43139572	96.26055914	93.20997725	90.27443136	87.44895904
ADV1013399	4/1/2025	4.267	3/31/2028	106.02966	104.4221734	102.8471339	101.3036271	99.79077228	98.30772088	96.85365558	95.42778864	94.02936056
ADV1013400	4/1/2025	4.267	3/31/2028	106.02966	104.4221734	102.8471339	101.3036271	99.79077228	98.30772088	96.85365558	95.42778864	94.02936056
ADV1013401	4/1/2025	4.253	3/31/2028	106.00724	104.399938	102.825081	101.2817536	99.76907488	98.28619662	96.8323015	95.40660184	94.00833825
ADV1013465	3/17/2025	4.172	3/17/2028	105.73852	104.1710333	102.6347879	101.1289163	99.6525869	98.20499774	96.7853757	95.39297496	94.02707588
ADV1013466	3/17/2025	4.214	3/19/2029	109.40406	106.7927702	104.2581666	101.7975345	99.40827298	97.08788967	94.83399563	92.64430017	90.51660617
ADV1013468	3/17/2025	4.216	3/18/2030	112.84852	109.187011	105.666604	102.2810775	99.02451615	95.891298	92.87607839	89.97377441	87.17955062
ADV1013471	2/25/2025	4.715	3/2/2032	114.30351	110.5970734	106.9392758	103.2555991	99.44687597	95.45846285	91.28477258	87.14143061	83.2008124
ADV1013478	3/17/2025	4.219	3/18/2030	112.85921	109.1975094	105.6769175	102.2912114	99.03447543	95.90108753	92.88570284	89.98323831	87.18885832
ADV1013479	3/17/2025	4.216	3/19/2029	109.4092	106.7978441	104.2631752	101.8024793	99.41315538	97.09271105	94.83875731	92.64900345	90.5212523
ADV1013487	2/26/2025	4.205	2/28/2028	105.61066	104.0927993	102.6046688	101.1454689	99.71442915	98.31080575	96.93388079	95.58296092	94.25737632
ADV1013489	2/26/2025	4.135	2/26/2027	102.01993	101.5198182	101.0246079	100.534231	100.0486168	99.56769627	99.09140149	98.61966594	98.15242434
ADV1013494	2/26/2025	4.199	2/26/2030	112.59968	108.9969779	105.5315202	102.1973241	98.98870163	95.90024342	92.92680296	90.06348255	87.30561973
ADV1013496	2/26/2025	4.15	2/28/2028	105.52748	104.0102768	102.5227894	101.0642215	99.63380279	98.23078992	96.85446523	95.50413561	94.17913154
ADV1013551	2/28/2025	0	2/28/2030	97.622725	94.50190646	91.29683486	88.20229907	85.22670129	82.36509363	79.61253622	76.96433257	74.41600789
ADV1013576	3/3/2025	4.019	3/3/2027	102.01581	101.5018902	100.9931486	100.4895109	99.99090058	99.49724249	99.00846305	98.52449011	98.04525295
ADV1013577	3/3/2025	4.099	3/3/2027	102.02597	101.512384	101.0039745	100.5006609	100.0023667	99.50901711	99.02053864	98.53685937	98.05790878
ADV1013579	3/3/2025	4.126	9/3/2026	100.03941	100.0310674	100.0227297	100.0143994	100.0060767	99.99776134	99.98945345	99.98115299	99.97285994
ADV1013593	3/3/2025	4.105	3/1/2030	112.3025	108.6964909	105.2282001	101.8916102	98.68100083	95.59093214	92.6162295	89.75196896	86.9934637
ADV1013594	3/14/2025	4.091	3/15/2027	102.13812	101.5910307	101.0498131	100.5143769	99.98462958	99.46048056	98.9418412	98.42862473	97.9207462
ADV1013595	3/14/2025	4.07	3/14/2028	105.55122	103.9933279	102.4663948	100.9695733	99.50204231	98.06301037	96.65171409	95.26741697	93.9094082
ADV1013596	3/14/2025	4.111	3/14/2029	109.09374	106.4999355	103.9820572	101.5374286	99.16348427	96.85776552	94.61791509	92.44167219	90.32686797
ADV1013597	3/14/2025	4.091	3/15/2027	102.13812	101.5910307	101.0498131	100.5143769	99.98462958	99.46048056	98.9418412	98.42862473	97.9207462

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013598	3/14/2025	4.061	3/14/2028	105.53724	103.9794531	102.452631	100.9559184	99.48849446	98.04956775	96.63837492	95.25417951	93.89627076
ADV1013599	3/14/2025	4.101	3/14/2029	109.06817	106.4746984	103.9571432	101.5128303	99.13919481	96.83377811	94.59422315	92.41826937	90.30374807
ADV1013621	3/4/2025	4.006	9/17/2026	100.19829	100.1510585	100.1038839	100.0567699	100.0097165	99.96272354	99.91579087	99.86891839	99.82210599
ADV1013622	3/4/2025	4.008	3/4/2030	111.98733	108.3787937	104.9083606	101.569989	98.35793155	95.2667233	92.29116638	89.42631527	86.6674631
ADV1013623	3/4/2025	0	3/4/2030	97.595366	94.4806217	91.26901047	88.16608519	85.18256765	82.31360052	79.55420921	76.89966315	74.34545594
ADV1013626	3/14/2025	4.024	9/14/2028	107.20172	105.1280148	103.1053516	101.1321375	99.20684449	97.3280026	95.49419779	93.70406917	91.95630659
ADV1013627	3/14/2025	4.038	9/14/2029	110.55484	107.4399519	104.4307086	101.5229248	98.71260609	95.99593923	93.36928309	90.82915964	88.37224566
ADV1013629	3/18/2025	4.037	9/18/2029	110.58778	107.4612783	104.4410929	101.5229979	98.70296243	95.97713958	93.34185643	90.79360519	88.32903467
ADV1013630	3/18/2025	4.037	9/18/2029	110.58778	107.4612783	104.4410929	101.5229979	98.70296243	95.97713958	93.34185643	90.79360519	88.32903467
ADV1013631	3/14/2025	3.983	9/14/2027	103.77673	102.7198251	101.6844963	100.6700876	99.67596862	98.7015342	97.74620303	96.80941653	95.89063772
ADV1013632	3/18/2025	4.037	9/18/2029	110.58778	107.4612783	104.4410929	101.5229979	98.70296243	95.97713958	93.34185643	90.79360519	88.32903467
ADV1013633	3/4/2025	4.006	3/4/2027	101.98778	101.4715485	100.9605433	100.4546892	99.95390862	99.45812536	98.96726483	98.48125388	98.0000208
ADV1013634	3/4/2025	3.989	3/6/2028	105.35292	103.8181512	102.3136645	100.8386375	99.39227684	97.97381715	96.58251989	95.21767215	93.87858551
ADV1013641	3/4/2025	4.098	3/4/2027	102.00934	101.4933525	100.9825868	100.4769657	99.97641182	99.48084906	98.99020301	98.50440068	98.02337052
ADV1013643	3/4/2025	0	3/4/2030	97.595366	94.4806217	91.26901047	88.16608519	85.18256765	82.31360052	79.55420921	76.89966315	74.34545594
ADV1013644	3/4/2025	4.088	3/5/2029	108.95419	106.3864475	103.893394	101.472417	99.12101107	96.836774	94.61740174	92.46068372	90.36449841
ADV1013661	3/5/2025	0	3/5/2030	97.593627	94.47610008	91.26209774	88.15703488	85.17153824	82.30073267	79.53963449	76.88350459	74.32782868
ADV1013670	3/7/2025	4.134	3/7/2030	112.45809	108.8331608	105.347122	101.9938835	98.76765708	95.66293982	92.67449799	89.79735247	87.02676482
ADV1013671	3/5/2025	4.087	3/5/2027	102.03868	101.5195316	101.0056681	100.497013	99.99348738	99.49501376	99.00151629	98.51292059	98.0291538
ADV1013672	3/5/2025	4.085	3/6/2028	105.49941	103.9634598	102.4578104	100.9816409	99.53415731	98.11459378	96.72221124	95.35629627	94.01615999
ADV1013673	3/5/2025	4.165	3/5/2030	112.54933	108.9281843	105.4456062	102.09553	98.87218778	95.77009518	92.78403599	89.90904737	87.14040604
ADV1013689	3/6/2025	4.101	4/15/2027	102.4451	101.8114875	101.1857302	100.5676817	99.95719997	99.35414643	98.75838579	98.16978607	97.58821845
ADV1013699	3/6/2025	4.07	3/6/2028	105.47643	103.9406573	102.4351876	100.9591947	99.51188468	98.09249176	96.70027694	95.3345269	93.99455282
ADV1013714	3/7/2025	3.924	3/8/2027	102.01406	101.4863077	100.9640238	100.4471264	99.9355323	99.42915992	98.92792946	98.43176269	97.94058298
ADV1013715	3/7/2025	3.924	3/8/2027	102.01406	101.4863077	100.9640238	100.4471264	99.9355323	99.42915992	98.92792946	98.43176269	97.94058298
ADV1013727	3/7/2025	4.007	3/7/2028	105.38918	103.8514142	102.3440176	100.8661635	99.41705499	97.9959235	96.6020273	95.2346505	93.89310186
ADV1013728	3/7/2025	4.081	3/7/2029	108.95409	106.3809451	103.8827554	101.4568933	99.10084059	96.81218274	94.58860418	92.42788345	90.32788878
ADV1013752	3/10/2025	4.046	9/10/2026	100.11773	100.0899194	100.0621366	100.0343841	100.0066619	99.97896977	99.95130778	99.92367587	99.89607396
ADV1013753	3/10/2025	4.022	3/10/2027	102.05294	101.519917	100.9924778	100.4705311	99.95399118	99.44277415	98.93679782	98.43598172	97.940247
ADV1013754	3/14/2025	4.021	3/15/2027	102.09998	101.5530023	101.0119034	100.476585	99.9469546	99.42292161	98.9043974	98.39129521	97.88353011
ADV1013755	3/14/2025	4.101	3/14/2030	112.40336	108.7605385	105.2578589	101.8891539	98.64855998	95.53050383	92.52968612	89.64106652	86.85984948
ADV1013756	3/17/2025	4.041	9/17/2026	100.19799	100.1506968	100.1034647	100.0562934	100.0091827	99.96213248	99.91514269	99.86821317	99.82134382
ADV1013757	3/17/2025	4.021	3/17/2028	105.5026	103.9370347	102.4026686	100.8986437	99.42412883	97.97832319	96.56045439	95.16977744	93.80557344

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013758	3/17/2025	4.047	9/18/2028	107.28688	105.2011736	103.1669708	101.1826604	99.24669371	97.35758169	95.51389195	93.71424627	91.95731812
ADV1013759	3/17/2025	4.076	3/19/2029	109.04936	106.4426732	103.9125732	101.456344	99.0713876	96.7552148	94.50543944	92.31977357	90.19602272
ADV1013760	3/17/2025	4.089	9/17/2029	110.73829	107.6122498	104.5924165	101.6745759	98.85470425	96.12896117	93.49367983	90.94535813	88.4806502
ADV1013762	3/18/2025	4.021	3/18/2027	102.12827	101.5729167	101.0236172	100.4802727	99.94278669	99.41106449	98.88501353	98.36454321	97.84956483
ADV1013764	3/18/2025	4.011	9/20/2027	103.85696	102.7832781	101.731845	100.7019753	99.69300983	98.70431585	97.73528608	96.78533728	95.85390909
ADV1013765	3/18/2025	4.018	3/20/2028	105.52574	103.9519267	102.4095706	100.8977959	99.4157614	97.9626564	96.53769932	95.14013637	93.76924033
ADV1013766	3/18/2025	4.072	3/19/2029	109.03892	106.4323648	103.902392	101.4462872	99.06145278	96.74539936	94.49574092	92.31018959	90.18655094
ADV1013767	3/17/2025	4.011	9/17/2027	103.83142	102.7660354	101.722568	100.7003432	99.69871599	98.71706765	97.75480384	96.81135365	95.88616841
ADV1013768	3/17/2025	4.018	3/17/2028	105.49792	103.9323857	102.398057	100.8940687	99.41958993	97.97381972	96.55598576	95.16534305	93.80117273
ADV1013769	3/17/2025	4.085	9/17/2029	110.72602	107.6001685	104.5805194	101.6628583	98.84316171	96.1175893	93.48247443	90.93431513	88.46976565
ADV1013770	3/18/2025	4.019	3/18/2027	102.12716	101.571814	101.0225179	100.4791769	99.94169431	99.40997552	98.88392795	98.36346098	97.84848594
ADV1013771	3/18/2025	4.009	3/20/2028	105.5116	103.9379068	102.3956639	100.8840003	99.40207509	97.94907745	96.5242259	95.12676671	93.75597271
ADV1013772	3/18/2025	4.095	3/15/2030	112.3904	108.7451099	105.2401454	101.869321	98.62676241	95.50688636	92.5043842	89.61420694	86.8315509
ADV1013773	3/17/2025	4.096	3/15/2030	112.3941	108.7487502	105.2437214	101.8728346	98.6302154	95.51028043	92.50772101	89.61748807	86.83477789
ADV1013774	3/17/2025	4.096	3/15/2030	112.3941	108.7487502	105.2437214	101.8728346	98.6302154	95.51028043	92.50772101	89.61748807	86.83477789
ADV1013775	3/18/2025	4.095	3/15/2030	112.3904	108.7451099	105.2401454	101.869321	98.62676241	95.50688636	92.5043842	89.61420694	86.8315509
ADV1013776	3/18/2025	4.095	3/15/2030	112.3904	108.7451099	105.2401454	101.869321	98.62676241	95.50688636	92.5043842	89.61420694	86.8315509
ADV1013777	3/12/2025	4.022	8/31/2028	107.06475	105.0313708	103.0474591	101.1114947	99.22201916	97.37762844	95.57697079	93.81874428	92.10169464
ADV1013779	3/14/2025	4.017	7/31/2028	106.77417	104.8268056	102.9249969	101.0674043	99.25273561	97.4797447	95.74722998	94.05403229	92.39903312
ADV1013780	5/1/2025	4.084	5/1/2030	112.78087	108.9998295	105.3683967	101.8797911	98.52757772	95.30565092	92.20821556	89.22976905	86.3650847
ADV1013781	5/1/2025	3.979	5/1/2028	105.86369	104.1716997	102.5150515	100.8926987	99.30363944	97.74691102	96.22158788	94.72677987	93.26163048
ADV1013783	5/1/2025	3.979	5/1/2028	105.86369	104.1716997	102.5150515	100.8926987	99.30363944	97.74691102	96.22158788	94.72677987	93.26163048
ADV1013784	5/1/2025	3.985	5/1/2028	105.87381	104.181733	102.5249983	100.9025606	99.31341789	97.7566075	96.23120383	94.73631667	93.27108949
ADV1013785	9/30/2025	4.156	9/30/2030	114.41608	110.1902104	106.1475451	102.2791256	98.5764811	95.03160022	91.63690338	88.38521702	85.26974954
ADV1013786	3/10/2025	4.395	3/1/2035	122.02647	115.3421391	109.1439636	103.3919734	98.04976515	93.08416255	88.46491054	84.16440067	80.15742364
ADV1013790	6/5/2025	4.53	6/5/2036	133.51973	123.0712097	113.5752508	104.9385395	97.07741335	89.91681401	83.38935891	77.43451806	71.99788288
ADV1013807	3/11/2025	4.024	9/11/2026	100.12834	100.097746	100.0671868	100.0366616	100.0061706	99.97571359	99.94529055	99.91490141	99.88454612
ADV1013814	3/11/2025	4.034	3/11/2027	102.06883	101.5329983	101.0028057	100.4781631	99.95898331	99.44518128	98.93667349	98.43337821	97.93521539
ADV1013867	3/13/2025	4.102	3/15/2027	101.32884	100.997303	100.6684245	100.3421672	100.0184967	99.69737898	99.37878093	99.06266988	98.74901381
ADV1013875	3/13/2025	4.103	9/5/2029	110.66973	107.578088	104.5906658	101.7033617	98.91225958	96.21361952	93.60386911	91.07959478	88.63753377
ADV1013887	3/14/2025	4.193	10/15/2029	100.0118	100.0090159	100.0062314	100.0034493	100.0006694	99.99789194	99.99511677	99.99234392	99.9895734
ADV1013888	3/14/2025	4.077	3/14/2028	100.10092	100.113811	100.1173655	100.1120444	100.0982883	100.0765152	100.047123	100.0104897	99.96697461
ADV1013895	3/14/2025	4.113	9/14/2026	100.16557	100.1266268	100.0877348	100.0488895	100.0100908	99.97133862	99.93263286	99.89397344	99.85536026

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ADV1013896	3/14/2025	4.097	3/15/2027	102.14139	101.5942903	101.0530625	100.5176162	99.98785886	99.4636999	98.94505067	98.4318244	97.92393615
ADV1013897	3/14/2025	4.089	3/14/2028	105.58075	104.022619	102.4954518	100.9984003	99.53064332	98.09138923	96.67987457	95.29536272	93.9371428
ADV1013927	3/17/2025	4.13	5/31/2029	109.86725	107.0508507	104.3219571	101.6772667	99.11362895	96.62803507	94.21761095	91.87960971	89.61140503
ADV1013928	3/17/2025	4.092	3/17/2028	105.61353	104.0470605	102.5118108	101.0069176	99.53154951	98.08490527	96.66621209	95.27472462	93.90972359
ADV1013930	3/17/2025	4.029	3/17/2027	102.1563	101.6032147	101.0561344	100.5149613	99.97959984	99.44995647	98.9259397	98.40745997	97.89442962
ADV1013933	3/17/2025	4.166	8/31/2029	110.81293	107.7329984	104.7565282	101.8794651	99.09793497	96.40823733	93.80683671	91.29035417	88.85555943
ADV1013956	3/18/2025	4.148	11/18/2026	100.92042	100.7002826	100.4811171	100.2629184	100.04568	99.82939548	99.61405851	99.39966282	99.18620218
ADV1013957	3/18/2025	4.158	10/17/2028	100.01171	100.0089194	100.0061357	100.0033543	100.0005752	99.9977985	99.9950241	99.99225201	99.98948225
ADV1013958	3/18/2025	4.13	3/18/2027	102.18856	101.6330177	101.0835278	100.5399946	100.0023213	99.47041324	98.94417785	98.42352451	97.9083645
ADV1013971	3/18/2025	4.103	9/9/2027	103.85827	102.8145477	101.7918537	100.7895573	99.80705162	98.84375404	97.89910443	96.97256429	96.06361572
ADV1013972	3/18/2025	4.1	3/15/2028	105.60678	104.0457552	102.5157812	101.0160048	99.54560168	98.10377681	96.6897636	95.30282249	93.94223975
ADV1014034	3/21/2025	0	3/21/2030	97.564926	94.40332516	91.15153439	88.01237759	84.99528434	82.09514191	79.30682049	76.62544516	74.046375
ADV1014036	3/21/2025	4.005	3/21/2028	105.51415	103.9377345	102.3928591	100.8786433	99.39424247	97.93884268	96.51165934	95.11193577	93.73894202
ADV1014043	3/21/2025	4.043	9/12/2028	107.22071	105.1523873	103.1348797	101.1666124	99.246067	97.37178295	95.54235501	93.7564306	92.01270748
ADV1014044	3/21/2025	4.047	10/10/2028	107.4925	105.3444498	103.2504481	101.2087673	99.21774446	97.27578254	95.38134718	93.53296373	91.72921446
ADV1014045	3/21/2025	4.051	11/14/2028	107.8254	105.5784772	103.3899301	101.2578182	99.1802797	97.15553021	95.18185868	93.25762374	91.38125016
ADV1014047	3/21/2025	3.942	3/21/2028	105.51039	103.9324068	102.3860151	100.8703373	99.38452663	97.92776737	96.49927301	95.09828511	93.72407205
ADV1014076	3/24/2025	4.156	3/26/2029	109.31919	106.6901472	104.1387059	101.6621058	99.25770033	96.92295401	94.65543727	92.4528212	90.31287266
ADV1014081	3/24/2025	4.114	3/24/2028	105.71392	104.1278109	102.5735186	101.0501531	99.55685886	98.09281141	96.6572162	95.24930712	93.86834523
ADV1014140	3/27/2025	4.265	3/15/2030	112.80744	109.1594972	105.6517978	102.278165	99.03273329	95.90992751	92.90444656	90.01124836	87.22553563
ADV1014141	3/27/2025	4.05	9/28/2026	100.32841	100.2504748	100.1726635	100.0949765	100.0174135	99.93997413	99.86265815	99.78546527	99.70839519
ADV1014142	3/27/2025	4.266	3/22/2030	112.87589	109.2079037	105.6814772	102.290356	99.02859653	95.89055061	92.87084918	89.9643867	87.1663066
ADV1014143	3/27/2025	4.047	9/28/2026	100.32818	100.2502413	100.1724302	100.0947434	100.0171806	99.93974142	99.86242564	99.78523296	99.70816308
ADV1014145	3/27/2025	4.031	3/27/2028	105.70657	104.1108382	102.5472312	101.0148462	99.51281512	98.04030189	96.59650075	95.18063498	93.79195558
ADV1014146	3/27/2025	4.106	3/27/2028	100.14793	100.1611766	100.1646798	100.1588984	100.1442663	100.1211971	100.0900851	100.0513064	100.0052196
ADV1014151	3/27/2025	4.117	4/5/2028	105.83481	104.215041	102.6281564	101.0732179	99.54932605	98.05561517	96.59125138	95.15543133	93.74738076
ADV1014154	3/27/2025	4.111	3/29/2027	102.28524	101.6990139	101.1195138	100.546621	99.98022302	99.42020975	98.86647362	98.31890947	97.77741449
ADV1014163	3/31/2025	4.207	3/29/2030	112.91608	109.223721	105.67454	102.2621775	98.98059496	95.82405574	92.78710814	89.86456936	87.05151071
ADV1014200	3/28/2025	3.988	9/28/2026	100.32358	100.2456489	100.1678418	100.0901589	100.0126	99.9351648	99.85785294	99.78066417	99.70359819
ADV1014203	3/28/2025	3.94	3/29/2027	102.22056	101.6341178	101.0544072	100.4813126	99.9147213	99.35452293	98.80060968	98.25287615	97.71121927
ADV1014204	3/28/2025	3.947	3/29/2027	102.22464	101.6381881	101.0584639	100.485356	99.91875147	99.35853996	98.80461368	98.25686722	97.71519753
ADV1014210	3/28/2025	4.011	3/28/2028	105.58764	103.991832	102.4281514	100.8957003	99.39360994	97.92104321	96.47719365	95.06128382	93.67256407
ADV1014218	3/31/2025	4.03	3/30/2029	109.02781	106.3918367	103.8339182	101.3512693	98.94121896	96.60120913	94.32878892	92.12160942	89.97741867

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014244	6/20/2025	4.285	6/20/2031	117.35815	112.3466714	107.5843729	103.0575062	98.75315605	94.6591838	90.76417644	87.05739945	83.52875284
ADV1014245	3/31/2025	4.363	6/1/2032	120.72628	114.6836911	108.9914758	103.6273046	98.57039327	93.80138908	89.30226397	85.05621668	81.04758236
ADV1014247	3/31/2025	4.102	3/29/2030	112.53889	108.853305	105.3106994	101.9047252	98.62935062	95.47884574	92.44776504	89.53093172	86.72342279
ADV1014249	3/31/2025	4.102	3/29/2030	112.53889	108.853305	105.3106994	101.9047252	98.62935062	95.47884574	92.44776504	89.53093172	86.72342279
ADV1014252	3/31/2025	4.271	3/31/2031	116.56353	111.7924133	107.2493346	102.9221303	98.79935334	94.87022648	91.12459892	87.55290659	84.14613497
ADV1014259	3/31/2025	3.999	9/30/2027	103.92747	102.8261867	101.7482818	100.6930183	99.65968785	98.64761125	97.65613713	96.6846405	95.73252143
ADV1014260	3/31/2025	4.005	3/31/2028	105.60549	104.0014822	102.4298586	100.8897078	99.3801504	97.90033967	96.44945973	95.0267243	93.63137529
ADV1014264	3/31/2025	3.924	3/31/2027	102.22983	101.6378396	101.0527	100.4742967	99.90251391	99.33723841	98.77835956	98.22576925	97.67936175
ADV1014292	4/1/2025	3.976	4/1/2027	102.23877	101.644443	101.0570244	100.4763957	99.90243985	99.33504214	98.77409066	98.21947597	97.67109112
ADV1014293	4/1/2025	3.972	4/15/2027	102.36476	101.7314659	101.1060282	100.4882963	99.87812827	99.2753855	98.67993277	98.09163813	97.51037283
ADV1014294	4/1/2025	4.009	9/17/2029	110.49536	107.3731705	104.3570881	101.4429025	98.62659321	95.90432299	93.27242802	90.72740906	88.265923
ADV1014299	4/1/2025	3.996	10/30/2026	100.68213	100.5150957	100.3486133	100.1826821	100.0172993	99.8524622	99.68816812	99.52441439	99.36119839
ADV1014300	4/1/2025	3.979	5/3/2027	102.53458	101.8510808	101.1766996	100.5112565	99.85457467	99.20648173	98.56680984	97.93539551	97.31207947
ADV1014317	4/2/2025	4.027	4/3/2028	105.67415	104.0612897	102.481098	100.9326519	99.41506024	97.92746527	96.4690406	95.03898999	93.63654595
ADV1014331	4/3/2025	3.804	10/5/2026	100.38902	100.2916164	100.1944098	100.0974006	100.000588	99.90397146	99.80755033	99.71132398	99.61529181
ADV1014342	4/3/2025	3.856	4/3/2028	105.39874	103.7881576	102.2102096	100.6639677	99.14854183	97.6630752	96.20674245	94.77874831	93.37832619
ADV1014345	5/2/2025	3.831	5/2/2028	105.62265	103.9300747	102.2728999	100.6500765	99.06059957	97.50350353	95.97786009	94.48277654	93.01739394
ADV1014346	4/3/2025	3.906	4/3/2030	111.88193	108.194545	104.6507573	101.2441683	97.96870035	94.81858064	91.78832425	88.87271787	86.06680473
ADV1014347	5/2/2025	3.876	5/2/2029	108.92152	106.1959172	103.5531668	100.9902147	98.50414647	96.09217513	93.75163473	91.4799741	89.27475099
ADV1014348	5/2/2025	3.91	5/2/2030	112.14822	108.3761261	104.7534967	101.2735514	97.92985481	94.71630161	91.62709703	88.65673915	85.8000022
ADV1014349	5/2/2025	3.834	5/3/2027	102.43563	101.7524978	101.0784795	100.413396	99.75707051	99.10933064	98.47000864	97.83894107	97.21596867
ADV1014350	5/19/2025	3.87	5/21/2029	109.06236	106.283914	103.5911973	100.9810018	98.45026394	95.99605711	93.61558424	91.30617095	89.06525921
ADV1014352	5/19/2025	3.823	5/19/2028	105.75505	104.015741	102.3135271	100.6472845	99.01593684	97.41845092	95.85383465	94.32113492	92.81943567
ADV1014353	5/2/2025	3.914	5/2/2030	112.16297	108.3905976	104.767705	101.2875041	97.94355932	94.72976499	91.64032609	88.66974048	85.81278214
ADV1014354	4/3/2025	3.769	4/3/2028	105.35611	103.7442323	102.1650374	100.6175996	99.1010268	97.61446035	96.15707305	94.72806793	93.32667675
ADV1014355	5/2/2025	3.88	5/2/2029	108.93228	106.2065363	103.5636432	101.0005517	98.51434727	96.10224281	93.76157229	91.48978444	89.28443692
ADV1014356	5/19/2025	3.874	5/21/2029	109.07333	106.2947324	103.6018676	100.9915274	98.46064822	96.00630334	93.62569555	91.31615038	89.07510973
ADV1014357	5/19/2025	3.916	5/17/2030	112.29284	108.477905	104.8154903	101.2986102	97.92063949	94.67529655	91.55662262	88.55896321	85.67695055
ADV1014358	4/3/2025	3.849	4/3/2028	105.38747	103.7769835	102.1991277	100.6529764	99.13763952	97.65226034	96.19601354	94.76810389	93.36776484
ADV1014359	5/19/2025	3.916	5/17/2030	112.29284	108.477905	104.8154903	101.2986102	97.92063949	94.67529655	91.55662262	88.55896321	85.67695055
ADV1014360	4/3/2025	3.842	4/3/2028	105.3762	103.7658095	102.1880459	100.6419851	99.12673722	97.64144548	96.18528463	94.75745947	93.35720349
ADV1014361	4/3/2025	3.853	4/2/2027	102.17442	101.5775493	100.9876528	100.4046089	99.82829848	99.25860545	98.69541622	98.13861984	97.58810786
ADV1014363	4/3/2025	3.852	4/5/2027	102.20033	101.5951159	100.9970752	100.4060813	99.82201024	99.2447406	98.67415397	98.11013467	97.55256965

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014364	4/3/2025	4.11	3/28/2031	115.56222	110.8292903	106.322355	102.0293746	97.9390201	94.04062404	90.32413801	86.7800934	83.39956474
ADV1014365	4/3/2025	4.112	4/3/2031	115.62226	110.8716678	106.3485542	102.0407661	97.93686986	94.02610156	90.29832384	86.74398605	83.35408699
ADV1014366	4/3/2025	3.84	4/5/2027	102.19309	101.5878967	100.9898806	100.398911	99.81486401	99.23761825	98.66705531	98.1030595	97.54551778
ADV1014367	4/3/2025	3.84	2/5/2027	101.64732	101.20672	100.7699392	100.3369318	99.90764904	99.48204292	99.06006629	98.6416728	98.22681689
ADV1014368	4/3/2025	3.816	7/1/2027	102.94837	102.1009728	101.2675305	100.4477042	99.6411619	98.84758256	98.06665532	97.2980792	96.5415627
ADV1014369	4/3/2025	3.869	4/3/2030	111.74848	108.0634938	104.5220404	101.1177191	97.84445469	94.69647669	91.66830241	88.75472068	85.95077676
ADV1014370	4/3/2025	3.82	4/5/2027	102.18101	101.5758649	100.9778895	100.3869605	99.80295362	99.22574767	98.65522421	98.09126755	97.53376466
ADV1014371	4/3/2025	3.805	4/3/2028	105.31664	103.7067467	102.1294704	100.5838883	99.06911075	97.58428123	96.12857467	94.7011961	93.3013792
ADV1014372	4/3/2025	3.873	4/3/2030	111.76291	108.0776615	104.5359557	101.1313893	97.85788665	94.70967711	91.68127774	88.76747713	85.96332033
ADV1014373	4/3/2025	3.761	4/5/2027	102.18161	101.5760112	100.9775931	100.3862324	99.80180466	99.22418841	98.65326487	98.08891808	97.53103471
ADV1014374	4/3/2025	3.746	4/3/2028	105.31907	103.7074994	102.1286078	100.5814679	99.06518787	97.57890908	96.12180452	94.69307733	93.29195941
ADV1014375	4/3/2025	3.845	4/5/2027	102.19611	101.5909047	100.9928783	100.4018987	99.8178416	99.24058589	98.67001309	98.10600749	97.54845606
ADV1014377	4/3/2025	3.828	4/5/2027	102.18584	101.5806776	100.9826859	100.3917407	99.80771777	99.2304959	98.65995665	98.09598433	97.53846591
ADV1014378	4/3/2025	3.808	4/4/2028	105.33054	103.717766	102.1377049	100.589428	99.07204168	97.58468572	96.12653163	94.69678112	93.29466476
ADV1014379	4/3/2025	3.852	4/4/2029	108.61262	105.9683982	103.4028196	100.913064	98.49642849	96.15032488	93.87227407	91.65990064	89.51092776
ADV1014380	4/3/2025	3.876	4/4/2030	111.78234	108.093995	104.5493898	101.1421162	97.86608632	94.71551806	91.68491782	88.76906423	85.96299305
ADV1014388	4/4/2025	3.661	4/4/2028	105.09337	103.4825617	101.9044356	100.3580596	98.84254091	97.35702036	95.90067024	94.47269313	93.07232038
ADV1014389	4/4/2025	3.661	4/4/2028	105.09337	103.4825617	101.9044356	100.3580596	98.84254091	97.35702036	95.90067024	94.47269313	93.07232038
ADV1014390	4/4/2025	3.661	4/4/2028	105.09337	103.4825617	101.9044356	100.3580596	98.84254091	97.35702036	95.90067024	94.47269313	93.07232038
ADV1014391	4/4/2025	3.661	4/4/2028	105.09337	103.4825617	101.9044356	100.3580596	98.84254091	97.35702036	95.90067024	94.47269313	93.07232038
ADV1014395	4/4/2025	3.57	4/4/2028	105.04407	103.4320175	101.8526977	100.3051781	98.78856412	97.30199451	95.84463982	94.41570091	93.01440753
ADV1014396	4/4/2025	3.643	4/4/2030	111.16558	107.4825088	103.943229	100.5413164	97.27067404	94.1255116	91.10032792	88.18989476	85.38924159
ADV1014400	4/4/2025	3.729	4/5/2027	102.12593	101.520966	100.9231692	100.3324172	99.74858606	99.17155441	98.60120387	98.03741877	97.48008609
ADV1014401	4/4/2025	3.693	4/4/2028	105.14496	103.5337285	101.9551796	100.4083881	98.8924613	97.40653965	95.94979533	94.52143068	93.12067692
ADV1014402	4/4/2025	3.778	4/3/2030	111.42011	107.7410366	104.2053244	100.8065802	97.53873488	94.39602373	91.37296956	88.46436646	85.66526471
ADV1014405	4/4/2025	3.679	2/4/2028	104.6909	103.247388	101.830991	100.4410121	99.07677632	97.73763141	96.42294657	95.13211176	93.86453678
ADV1014406	4/4/2025	0	4/4/2030	97.519346	94.33707236	91.05514159	87.88613982	84.84127892	81.91539228	79.1032191	76.39976235	73.80026728
ADV1014409	4/4/2025	3.767	4/15/2027	102.23487	101.6020204	100.9770225	100.3597267	99.74999096	99.14767683	98.55264912	97.96477593	97.38392855
ADV1014410	4/4/2025	3.73	4/4/2029	108.45407	105.8084645	103.2416322	100.7507406	98.33307998	95.98605614	93.70718414	91.49408311	89.34447103
ADV1014411	4/4/2025	3.676	4/4/2028	105.21507	103.6015915	102.0208693	100.471972	98.95400434	97.46610453	96.00744246	94.57721837	93.17466143
ADV1014413	4/4/2025	3.784	4/4/2030	111.67508	107.9828223	104.4346159	101.0240316	97.74496334	94.59161173	91.55846706	88.64029293	85.83211098
ADV1014423	4/7/2025	3.683	4/7/2027	102.15088	101.5398484	100.9361375	100.3396135	99.75014843	99.16761725	98.59189799	98.02287147	97.46042131
ADV1014430	4/7/2025	3.734	10/7/2026	100.40268	100.2996934	100.196928	100.0943849	99.99206329	99.88996238	99.78808146	99.68641977	99.58497656

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ADV1014448	4/7/2025	3.876	4/7/2027	102.23187	101.6210188	101.0174764	100.4211119	99.83179767	99.24940897	98.67382408	98.10492408	97.54259284
ADV1014470	4/8/2025	3.82	4/10/2028	105.40375	103.7737446	102.1770153	100.6126123	99.07961846	97.57715147	96.10436181	94.66043135	93.2445718
ADV1014471	4/8/2025	3.91	4/9/2029	108.80806	106.1473946	103.5661606	101.0614936	98.63065226	96.27101221	93.98006035	91.75538923	89.59469184
ADV1014472	4/8/2025	3.997	4/8/2030	112.25411	108.546162	104.9829909	101.5581218	98.26541037	95.09902136	92.05341159	89.12331334	86.30371895
ADV1014491	4/9/2025	3.958	4/17/2028	105.69473	104.0428923	102.4250284	100.8401594	99.28733987	97.76566059	96.27424651	94.81225531	93.37887579
ADV1014492	4/9/2025	3.963	5/1/2028	105.83549	104.1437377	102.4873182	100.8651894	99.27634975	97.71983653	96.19472435	94.70012315	93.23517652
ADV1014512	4/10/2025	0	4/10/2030	97.509458	94.31069926	91.01432683	87.8322212	84.77524635	81.8381526	79.01561898	76.30259224	73.69426551
ADV1014513	4/10/2025	0	4/10/2030	97.509458	94.31069926	91.01432683	87.8322212	84.77524635	81.8381526	79.01561898	76.30259224	73.69426551
ADV1014566	4/14/2025	4.11	4/1/2030	111.55993	108.1781156	104.9257304	101.7969986	98.78644377	95.8888669	93.09933056	90.41314393	87.82584889
ADV1014567	6/2/2025	4.172	5/31/2030	113.37627	109.5036525	105.7869685	102.2190098	98.79295255	95.50232952	92.34100925	89.3031762	86.38331225
ADV1014568	6/2/2025	4.172	5/31/2030	113.37627	109.5036525	105.7869685	102.2190098	98.79295255	95.50232952	92.34100925	89.3031762	86.38331225
ADV1014569	6/2/2025	3.994	6/1/2028	106.17482	104.396836	102.6573279	100.955121	99.28908524	97.65813692	96.06123577	94.49738293	92.96561882
ADV1014571	6/2/2025	3.994	6/1/2028	106.17482	104.396836	102.6573279	100.955121	99.28908524	97.65813692	96.06123577	94.49738293	92.96561882
ADV1014572	6/2/2025	3.994	6/1/2028	106.17482	104.396836	102.6573279	100.955121	99.28908524	97.65813692	96.06123577	94.49738293	92.96561882
ADV1014573	6/2/2025	3.994	6/1/2028	106.17482	104.396836	102.6573279	100.955121	99.28908524	97.65813692	96.06123577	94.49738293	92.96561882
ADV1014574	4/14/2025	4.189	6/14/2030	113.56924	109.6540141	105.8978602	102.293425	98.83373949	95.51219497	92.32252252	89.25877326	86.31530013
ADV1014575	4/14/2025	4.214	7/30/2030	114.08531	110.0353691	106.154818	102.4356668	98.87034807	95.45168888	92.17288814	89.02749545	86.00939106
ADV1014604	4/15/2025	4.204	1/18/2028	100.01183	100.0090464	100.0062619	100.0034797	100.0006998	99.9979223	99.99514709	99.9923742	99.98960363
ADV1014613	4/15/2025	4.167	4/17/2028	100.25812	100.2737631	100.2814295	100.281503	100.2743493	100.2603172	100.2397395	100.2129338	100.1802027
ADV1014615	4/15/2025	3.923	10/15/2026	100.51044	100.3851147	100.2601225	100.1354584	100.0111211	99.88710917	99.76342133	99.64005626	99.51701263
ADV1014616	4/15/2025	3.87	4/15/2027	102.33616	101.7024241	101.0765483	100.4583909	99.84780938	99.24466482	98.64882164	98.06014758	97.47851354
ADV1014618	4/15/2025	3.954	4/15/2027	102.35124	101.7179232	101.0924594	100.4747023	99.86450985	99.26174344	98.66626783	98.07795105	97.49666432
ADV1014639	4/16/2025	3.954	4/14/2028	105.65868	104.0154168	102.4058504	100.8290051	99.28394759	97.76977962	96.28563682	94.83068692	93.40412824
ADV1014643	4/16/2025	3.921	4/16/2027	102.33929	101.7032657	101.0751578	100.4548226	99.84211603	99.23689782	98.63903101	98.04838197	97.46482032
ADV1014646	4/16/2025	3.89	11/16/2026	100.85551	100.6408883	100.4271916	100.2144168	100.0025578	99.79160863	99.5815634	99.3724162	99.1641612
ADV1014647	4/16/2025	3.9	4/17/2028	105.5981	103.9470383	102.3299459	100.7458352	99.19376118	97.67281483	96.18212147	94.72083908	93.28815676
ADV1014745	4/21/2025	4.258	4/23/2035	115.44367	110.8820387	106.5864316	102.5383293	98.72066212	95.11768538	91.71486625	88.49878187	85.4570264
ADV1014746	4/21/2025	4.441	4/23/2035	121.45367	115.130068	109.2593552	103.8044018	98.7314018	94.00955439	89.61077795	85.50945242	81.68218774
ADV1014748	4/21/2025	3.844	4/21/2027	102.33382	101.6840495	101.0425387	100.4091335	99.78368095	99.1660316	98.55603988	97.95356382	97.3584649
ADV1014772	4/22/2025	4.144	4/5/2030	112.5677	108.8672467	105.3108407	101.8920559	98.60479512	95.44326718	92.40196983	89.47567343	86.65940578
ADV1014773	4/22/2025	4.146	4/12/2030	112.63928	108.9181878	105.3425543	101.9058626	98.60192988	95.42488565	92.36915348	89.42943468	86.60069264
ADV1014774	4/22/2025	4.147	4/19/2030	112.70727	108.9655816	105.3707709	101.9162282	98.59568458	95.4031893	92.3330913	89.38002229	86.53888081
ADV1014775	4/22/2025	4.147	4/19/2030	112.70727	108.9655816	105.3707709	101.9162282	98.59568458	95.4031893	92.3330913	89.38002229	86.53888081

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014793	4/22/2025	3.968	10/22/2026	100.58536	100.4406076	100.2962866	100.152393	100.0089249	99.86588026	99.72325731	99.58105411	99.43926877
ADV1014795	4/22/2025	3.888	10/22/2026	100.58238	100.4375427	100.2931379	100.1491616	100.0056121	99.86248731	99.71978533	99.57750426	99.43564221
ADV1014796	4/22/2025	3.832	4/22/2027	102.37379	101.7206199	101.0757986	100.4391641	99.81056098	99.18983776	98.57684668	97.97144371	97.37348836
ADV1014822	4/23/2025	3.953	4/23/2027	102.42231	101.7667055	101.1195077	100.4805527	99.84968369	99.22674759	98.61159526	98.00408127	97.40406382
ADV1014831	4/23/2025	3.882	4/23/2027	102.41524	101.7591608	101.1115034	100.4721014	99.84079749	99.21743842	98.60187462	97.99396034	97.39355343
ADV1014848	4/24/2025	4.062	4/24/2030	111.92285	108.3795489	104.9750939	101.7031756	98.55780915	95.53331904	92.62432073	89.82570382	87.13261617
ADV1014851	4/24/2025	3.948	1/13/2027	101.46014	101.0837045	100.7100738	100.3392176	99.97110479	99.6057049	99.24298787	98.8829241	98.52548442
ADV1014852	4/24/2025	3.938	2/16/2027	101.79484	101.3234097	100.8563526	100.3936107	99.93512424	99.48083461	99.03068419	98.58461649	98.14257599
ADV1014853	4/24/2025	3.914	10/15/2027	103.95436	102.8122956	101.6953809	100.6027919	99.533739	98.48746673	97.46325148	96.46040011	95.47824824
ADV1014855	4/24/2025	3.917	1/18/2028	104.79058	103.3939405	102.0227556	100.6763839	99.35420964	98.05563702	96.78008935	95.52700829	94.29585316
ADV1014857	4/24/2025	3.935	7/14/2028	106.46243	104.5636578	102.7083562	100.8952781	99.1232157	97.39100344	95.6975164	94.04166847	92.42241083
ADV1014860	4/24/2025	3.975	10/26/2026	100.6306	100.4747055	100.3193022	100.1643869	100.0099574	99.85601121	99.70254621	99.54956007	99.39705057
ADV1014861	4/24/2025	3.924	4/26/2027	102.43033	101.7664432	101.1111729	100.464348	99.82580581	99.19538792	98.57293984	97.95831099	97.35135457
ADV1014862	4/24/2025	3.927	4/24/2028	105.70714	104.0357562	102.3990175	100.7959108	99.2254628	97.68673802	96.17883652	94.70089245	93.25207228
ADV1014868	4/24/2025	3.835	4/26/2027	102.41127	101.7469481	101.0912547	100.4440192	99.80507857	99.17427397	98.55145054	97.93645739	97.32914737
ADV1014869	4/24/2025	4.151	5/7/2027	100.01169	100.0089063	100.0061293	100.0033546	100.0005822	99.99781217	99.99504444	99.99227903	99.98951594
ADV1014877	4/24/2025	4.048	4/19/2030	112.53619	108.7926723	105.1962493	101.7403008	98.41854378	95.22501408	92.15404824	89.20026639	86.35855628
ADV1014901	4/25/2025	3.911	4/26/2027	102.42158	101.7577299	101.1024898	100.4556948	99.81718243	99.18679408	98.56437532	97.94977557	97.34284805
ADV1014912	4/25/2025	4.561	4/25/2035	130.72552	121.4774814	112.9897721	105.1950052	98.03212479	91.44578206	85.38577304	79.80653475	74.66669307
ADV1014913	4/25/2025	4.617	4/25/2036	134.04568	123.6798026	114.2489291	105.6623821	97.83876812	90.70498474	84.19533452	78.25073807	72.81803446
ADV1014914	4/25/2025	4.677	4/27/2037	137.14356	125.66204	115.3064442	105.9582606	97.51211023	89.87422705	82.96112029	76.69839688	71.01972469
ADV1014915	4/25/2025	4.745	4/26/2038	139.91424	127.3451374	116.10476	106.0425048	97.02569593	88.9373629	81.67430222	75.14538781	69.27009658
ADV1014916	4/25/2025	4.82	4/25/2039	142.69826	129.0467212	116.9402378	106.1914086	96.63665971	88.13309757	80.55578895	73.79541205	67.75622559
ADV1014917	4/25/2025	4.902	4/25/2040	145.82235	131.0674303	118.0895881	106.6594095	96.5784876	87.67507465	79.80036277	72.82530067	66.6378673
ADV1014920	4/25/2025	3.88	4/26/2027	102.40109	101.7373135	101.0821487	100.4354284	99.79698991	99.16667483	98.54432867	97.92980088	97.32294467
ADV1014921	4/25/2025	3.873	4/26/2028	105.63548	103.9591797	102.3177057	100.710035	99.13518654	97.59221763	96.0802215	94.59832581	93.14569091
ADV1014924	4/25/2025	3.886	7/26/2028	106.47496	104.5439094	102.6577631	100.8152064	99.01497324	97.2558425	95.53663629	93.85621808	92.21349094
ADV1014934	4/25/2025	3.933	10/26/2026	100.6239	100.4680172	100.3126204	100.1577116	100.0032886	99.84934889	99.69589036	99.5429107	99.39040767
ADV1014953	4/28/2025	3.812	4/28/2027	102.37315	101.7039721	101.0435474	100.3917019	99.74826919	99.11308707	98.4859975	97.8668465	97.25548393
ADV1014964	4/28/2025	3.796	4/28/2028	105.52435	103.8434779	102.1976054	100.5857023	99.00678003	97.45988869	95.9441148	94.45857966	93.00243761
ADV1014967	4/28/2025	3.855	10/28/2026	100.63291	100.4714656	100.3105427	100.1501389	99.99025185	99.83087904	99.67201797	99.5136662	99.35582128
ADV1014992	4/29/2025	3.756	10/12/2027	103.75151	102.6187986	101.5108651	100.4269	99.3661307	98.32781761	97.3112522	96.31575554	95.34067671
ADV1015009	4/29/2025	3.761	4/29/2027	102.34759	101.6757653	101.0127566	100.3583942	99.7125097	99.0749392	98.44552282	97.82410484	97.21053346

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015011	4/29/2025	3.757	4/29/2027	102.34492	101.6730985	101.0100997	100.3557471	99.70987243	99.07231158	98.44290478	97.82149629	97.20793431
ADV1015012	4/29/2025	3.756	4/28/2028	105.4571	103.7768244	102.1315315	100.5201976	98.94183457	97.39549267	95.88025872	94.39525427	92.93963391
ADV1015013	4/29/2025	3.821	4/30/2029	108.75303	106.0350074	103.3994899	100.8434426	98.36396756	95.95829371	93.62376994	91.35785907	89.15813202
ADV1015015	4/29/2025	3.904	4/29/2030	112.09679	108.3336558	104.719377	101.2472054	97.91074351	94.70392107	91.62097608	88.6564371	85.80510674
ADV1015016	4/29/2025	4.101	4/29/2031	116.03692	111.1976706	106.5932236	102.2108707	98.03866217	94.06535878	90.28038487	86.67378551	83.23618646
ADV1015017	4/29/2025	4.2	4/29/2032	119.53688	113.6159154	108.0341895	102.7703466	97.80449236	93.11808486	88.69383515	84.51561584	80.56837675
ADV1015020	4/29/2025	3.81	12/29/2026	101.26067	100.9262089	100.5939593	100.2638966	99.93599938	99.61024637	99.28661659	98.96508934	98.64564418
ADV1015021	4/29/2025	3.755	4/29/2027	102.34358	101.6717651	101.0087713	100.3544236	99.70855379	99.07099778	98.44159577	97.82019202	97.20663474
ADV1015022	4/29/2025	3.747	10/29/2027	103.86824	102.6888117	101.5362006	100.4095027	99.30785056	98.23041523	97.17640389	96.14505803	95.1356516
ADV1015043	4/30/2025	3.791	12/16/2026	101.12405	100.8259542	100.5296342	100.2350694	99.94224403	99.65114269	99.36175006	99.07405101	98.7880306
ADV1015044	4/30/2025	3.876	4/29/2030	111.99354	108.2323191	104.6198956	101.1495241	97.81480927	94.60968294	91.52838497	88.56544575	85.71566965
ADV1015045	4/30/2025	4.595	4/30/2037	136.31364	124.8663941	114.5435767	105.2266881	96.81037664	89.20091236	82.3148468	76.07783391	70.42359169
ADV1015048	4/30/2025	3.727	4/30/2027	102.33304	101.6585298	100.9929039	100.335992	99.68762357	99.0476329	98.41585833	97.79214238	97.17633158
ADV1015053	4/30/2025	3.77	4/30/2030	111.84177	108.0745489	104.4566254	100.9812214	97.64191064	94.43259602	91.34749047	88.38109928	85.52820336
ADV1015058	4/30/2025	3.648	4/30/2027	102.32039	101.645404	100.979322	100.3219669	99.67316811	99.03275934	98.40057859	97.77646804	97.16027384
ADV1015059	4/30/2025	3.646	4/28/2028	105.37395	103.6926472	102.0463797	100.4341194	98.85487623	97.30769851	95.79167126	94.30591432	92.84958067
ADV1015060	4/30/2025	3.707	4/30/2029	108.6118	105.892088	103.2550163	100.6975439	98.216766	95.80990457	93.47430222	91.20741577	89.0068105
ADV1015069	4/30/2025	3.633	4/30/2027	102.31031	101.635361	100.9693165	100.3119986	99.66323669	99.02286442	98.39071985	97.76664513	97.15048645
ADV1015072	4/30/2025	3.71	4/28/2028	105.37966	103.7000648	102.0554444	100.44477	98.8670538	97.32134648	95.80673525	94.32234198	92.86732162
ADV1015073	4/30/2025	3.79	4/30/2029	108.6695	105.9526218	103.3182166	100.763255	98.28484	95.88020131	93.54668864	91.28176558	89.08300378
ADV1015075	4/30/2025	3.706	4/30/2027	102.31893	101.6444727	100.9788994	100.3220394	99.67372257	99.03378296	98.40205899	97.7839318	97.16263206
ADV1015076	4/30/2025	3.797	4/30/2029	108.68829	105.9711602	103.3365064	100.7813018	98.30264934	95.89777862	93.56403912	91.29889428	89.09991561
ADV1015079	4/30/2025	3.7	7/30/2027	103.0999	102.1722229	101.2612465	100.3665249	99.4876256	98.62413138	97.77563963	96.94176162	96.12212197
ADV1015081	4/30/2025	3.756	4/30/2027	102.31885	101.6448198	100.9796658	100.3232138	99.67529412	99.03574104	98.40439331	97.78109379	97.16568929
ADV1015084	4/30/2025	3.699	4/30/2027	102.31423	101.639787	100.9742312	100.3173886	99.66908891	99.02916632	98.39745921	97.77381011	97.15806555
ADV1015092	4/30/2025	3.784	10/30/2026	100.64223	100.4752414	100.3088034	100.1429163	99.97757754	99.81278438	99.64853413	99.48482414	99.32165176
ADV1015093	4/30/2025	3.784	10/30/2026	100.64223	100.4752414	100.3088034	100.1429163	99.97757754	99.81278438	99.64853413	99.48482414	99.32165176
ADV1015096	4/30/2025	3.629	4/30/2027	102.30762	101.6326829	100.9666484	100.3093404	99.66058831	99.02022578	98.38809085	97.76402569	97.14787648
ADV1015098	4/30/2025	3.629	4/30/2027	102.30762	101.6326829	100.9666484	100.3093404	99.66058831	99.02022578	98.38809085	97.76402569	97.14787648
ADV1015129	5/1/2025	0	5/1/2030	97.453699	94.21493223	90.87131768	87.64371795	84.54457571	81.56850587	78.70997628	75.96373706	73.32479783
ADV1015131	5/1/2025	3.81	5/3/2027	102.41943	101.7363662	101.0624172	100.3974024	99.74114473	99.09347204	98.45421652	97.82321474	97.20030747
ADV1015141	5/1/2025	3.883	11/2/2026	100.69522	100.5198412	100.3450717	100.1709114	99.99735702	99.82440546	99.65205358	99.48029826	99.30913641
ADV1015172	5/2/2025	5.176	5/2/2045	114.94238	111.1150235	107.1199805	102.7843912	97.94690972	92.56033699	86.79010681	81.10357252	75.87519129

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015173	5/2/2025	5.176	5/2/2045	114.94238	111.1150235	107.1199805	102.7843912	97.94690972	92.56033699	86.79010681	81.10357252	75.87519129
ADV1015174	5/2/2025	4.213	6/1/2028	100.01186	100.009058	100.0062592	100.0034627	100.0006686	99.99787684	99.99508742	99.99230032	99.98951557
ADV1015175	5/2/2025	5.176	5/2/2045	114.94238	111.1150235	107.1199805	102.7843912	97.94690972	92.56033699	86.79010681	81.10357252	75.87519129
ADV1015176	5/2/2025	5.173	5/2/2045	114.93067	111.1030103	107.1072073	102.7700956	97.93049606	92.54172369	86.77049098	81.0845287	75.85723355
ADV1015177	8/4/2025	3.835	8/4/2027	103.27275	102.3305252	101.4055111	100.4972425	99.60526745	98.72914986	97.86846921	97.02281975	96.19180981
ADV1015181	5/2/2025	4.006	11/2/2026	100.71674	100.541319	100.3665128	100.1923159	100.0187251	99.84573726	99.67334922	99.50155787	99.33036011
ADV1015206	5/5/2025	4.044	11/5/2026	100.75562	100.5718145	100.3886904	100.2062396	100.0244585	99.84334316	99.66289003	99.48309541	99.30395568
ADV1015207	5/5/2025	3.969	5/5/2027	102.54509	101.8560248	101.1762301	100.50552	99.84371303	99.19063266	98.54610687	97.90996819	97.28205347
ADV1015252	6/2/2025	4.019	5/31/2030	112.80032	108.9385213	105.2323275	101.6745498	98.25837564	94.97734916	91.82534949	88.79657121	85.88550594
ADV1015253	5/6/2025	3.88	5/1/2028	105.69565	104.0051167	102.3498937	100.7289402	99.14125485	97.58587578	96.06187805	94.56837213	93.10450213
ADV1015254	5/6/2025	3.881	5/1/2028	105.69734	104.0067887	102.3515513	100.7305835	99.14288433	97.58749159	96.06348044	94.56996133	93.10607836
ADV1015255	7/1/2025	4.033	7/1/2030	113.12948	109.1756552	105.3843572	101.7480577	98.25961784	94.9122639	91.69956698	88.61542357	85.65403737
ADV1015256	5/6/2025	3.881	5/1/2028	105.69734	104.0067887	102.3515513	100.7305835	99.14288433	97.58749159	96.06348044	94.56996133	93.10607836
ADV1015257	7/1/2025	4.033	7/1/2030	113.12948	109.1756552	105.3843572	101.7480577	98.25961784	94.9122639	91.69956698	88.61542357	85.65403737
ADV1015258	7/1/2025	4.033	7/1/2030	113.12948	109.1756552	105.3843572	101.7480577	98.25961784	94.9122639	91.69956698	88.61542357	85.65403737
ADV1015259	5/6/2025	4.011	5/1/2030	112.51096	108.7348477	105.1082059	101.6242512	98.27655377	95.05901309	91.96583875	88.99153274	86.13087271
ADV1015260	7/1/2025	4.033	7/1/2030	113.12948	109.1756552	105.3843572	101.7480577	98.25961784	94.9122639	91.69956698	88.61542357	85.65403737
ADV1015261	5/6/2025	4.011	4/30/2030	112.50234	108.7290735	105.1050679	101.6235607	98.27813474	95.06270097	91.97147987	88.99898347	86.13999885
ADV1015262	5/6/2025	4.311	4/30/2032	120.17503	114.2336218	108.632483	103.3501928	98.36679717	93.66369883	89.22355733	85.03019737	81.06852424
ADV1015263	7/1/2025	4.035	7/1/2030	113.13717	109.1832044	105.3917633	101.7553249	98.26675031	94.91926561	91.70644177	88.6221751	85.66066921
ADV1015266	5/6/2025	3.883	5/1/2028	105.70071	104.0101326	102.3548663	100.7338703	99.14614327	97.59072321	96.06668521	94.57313972	93.10923082
ADV1015267	5/6/2025	4.295	5/1/2035	116.24161	111.3920897	106.8338333	102.5461708	98.51007334	94.7080093	91.12381625	87.74258407	84.55054905
ADV1015269	5/6/2025	4.453	5/1/2035	122.72192	115.9017614	109.5850635	103.7298137	98.29780461	93.25426631	88.56753635	84.20876279	80.15163743
ADV1015283	5/7/2025	3.886	5/8/2028	105.7682	104.0582556	102.3843172	100.745313	99.14021277	97.56802679	96.02780412	94.51863053	93.03962674
ADV1015286	5/7/2025	3.896	4/10/2028	105.52754	103.8964898	102.2987362	100.7333269	99.19934448	97.69590605	96.22216165	94.7772927	93.36051049
ADV1015333	5/8/2025	4.077	11/9/2026	100.80621	100.6112281	100.4170155	100.2235637	100.0308683	99.83892484	99.64772876	99.4572757	99.26756125
ADV1015335	5/8/2025	4.101	11/9/2026	100.81089	100.6159096	100.4216903	100.228232	100.03553	99.84357995	99.65237734	99.46191776	99.27219681
ADV1015383	5/9/2025	4.029	5/9/2030	112.87863	109.0681691	105.4093489	101.8952521	98.51932051	95.27533361	92.15738938	89.15988561	86.27750277
ADV1015385	5/9/2025	3.931	5/10/2027	102.6064	101.9027948	101.2088549	100.5243835	99.84918764	99.18307919	98.52587531	97.87739797	97.2374739
ADV1015393	5/12/2025	4.106	5/12/2027	102.70524	101.9962828	101.2971346	100.6075919	99.92745733	99.25653885	98.59464975	97.94160828	97.29723756
ADV1015395	5/12/2025	4.123	5/12/2028	100.19513	100.2085278	100.2106159	100.2019337	100.1829961	100.1542935	100.1162942	100.0694446	100.0141706
ADV1015448	5/13/2025	4.146	1/22/2027	101.63223	101.2304291	100.8318194	100.4363591	100.0440107	99.65473759	99.26850355	98.88527298	98.50501085
ADV1015450	5/13/2025	4.148	1/15/2027	101.55815	101.17591	100.7965588	100.4200656	100.0463978	99.67552369	99.30741185	98.94203136	98.57935174

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015461	5/15/2025	4.208	5/15/2030	113.36337	109.5339064	105.8571503	102.3261213	98.93419857	95.67510339	92.54287946	89.53187404	86.63672045
ADV1015462	5/15/2025	4.1	10/25/2027	104.25169	103.0807256	101.9361324	100.81703	99.72257241	98.65195111	97.60439246	96.57915604	95.57553287
ADV1015463	5/15/2025	4.098	5/15/2028	106.19528	104.4627636	102.7670158	101.1069294	99.48144274	97.88953679	96.33023273	94.80258998	93.3057043
ADV1015497	5/14/2025	4.171	5/14/2030	112.30468	108.8056548	105.4441087	102.2137897	99.10876958	96.12342413	93.25241534	90.49067518	87.83339016
ADV1015501	5/14/2025	4.215	11/16/2026	100.91278	100.6982123	100.484572	100.2718517	100.0600454	99.84914711	99.63915091	99.43005098	99.22184151
ADV1015561	5/15/2025	4.166	4/15/2030	112.93063	109.1910116	105.5979038	102.1447307	98.82525065	95.63353765	92.56396365	89.61118158	86.77010957
ADV1015587	5/16/2025	4.038	5/16/2028	106.10097	104.3666082	102.6690992	101.0073315	99.38023976	97.7868013	96.22603395	94.69699392	93.19877396
ADV1015592	5/16/2025	4.047	5/16/2028	106.11652	104.3820182	102.6843732	101.022472	99.39524905	97.80168176	96.24078783	94.71162342	93.21328124
ADV1015594	5/16/2025	4.118	5/16/2029	109.69784	106.9240434	104.2354258	101.6288189	99.10119195	96.64964924	94.27142235	91.96386376	89.72444052
ADV1015596	5/16/2025	4.16	5/16/2030	113.19365	109.3646469	105.6884604	102.1580981	98.76692973	95.50866811	92.37734912	89.36731286	86.47318606
ADV1015598	5/16/2025	4.174	9/16/2026	100.19261	100.1480947	100.1036342	100.0592296	100.0148809	99.97058789	99.92635055	99.88216874	99.83804235
ADV1015599	5/16/2025	4.011	5/17/2027	102.72771	102.0043356	101.2911752	100.5880084	99.8946257	99.21082363	98.53640419	97.87117488	97.2149484
ADV1015600	5/16/2025	4.143	11/16/2026	100.89701	100.6824622	100.4688359	100.2561295	100.0443371	99.83345273	99.62347045	99.41438443	99.20618888
ADV1015602	5/16/2025	4.132	12/16/2026	101.22775	100.9293932	100.6328089	100.3379813	100.0448946	99.75353337	99.46388223	99.17592608	98.88964997
ADV1015603	5/16/2025	4.118	1/19/2027	101.58885	101.1954604	100.8051258	100.4178147	100.0334918	99.65212268	99.27367309	98.89810951	98.52539888
ADV1015604	5/16/2025	4.108	2/16/2027	101.87592	101.4042257	100.9369105	100.4739127	100.0151723	99.56063078	99.11023048	98.66391485	98.22162838
ADV1015606	5/16/2025	4.099	3/16/2027	102.15202	101.6021169	101.0581473	100.5200174	99.98763325	99.4609029	98.93973642	98.42404576	97.91374472
ADV1015613	5/16/2025	4.068	1/7/2028	104.90024	103.5322861	102.1887801	100.869123	99.5727339	98.29905028	97.04752734	95.81763726	94.60886862
ADV1015634	5/19/2025	4.191	5/20/2030	113.34468	109.5021148	105.8132507	102.271037	98.86878999	95.60017293	92.4591754	89.44009438	86.53751646
ADV1015654	5/19/2025	4.05	7/21/2028	106.74475	104.8244416	102.9484869	101.1156006	99.32453981	97.57410528	95.86314005	94.19052749	92.55518963
ADV1015658	5/19/2025	4.045	11/26/2027	104.45642	103.1975187	101.9690399	100.7698913	99.59903061	98.45546407	97.3382442	96.24646691	95.17926907
ADV1015680	5/20/2025	4.141	11/24/2026	100.98624	100.7493612	100.5135983	100.278946	100.0453963	99.81294157	99.58157398	99.3512859	99.12206978
ADV1015681	5/20/2025	4.07	5/21/2027	102.76401	102.0300477	101.306593	100.5934179	99.89030401	99.19703927	98.51341738	97.83923785	97.17430569
ADV1015716	5/21/2025	4.107	11/23/2026	100.98093	100.7466841	100.5135299	100.2814643	100.0504797	99.82056854	99.59172322	99.36393632	99.13720046
ADV1015717	5/21/2025	4.028	5/21/2027	102.77726	102.0426733	101.3186076	100.6048378	99.90114515	99.20731691	98.52314638	97.84843259	97.18298013
ADV1015721	5/22/2025	4.171	11/23/2026	100.98179	100.7476851	100.514674	100.2827492	100.0519031	99.82212803	99.59341663	99.36576146	99.13915516
ADV1015722	5/21/2025	4.092	5/21/2027	102.78008	102.0460533	101.3225341	100.6092952	99.90611815	99.21279084	98.529107	97.85486613	97.18987323
ADV1015723	5/21/2025	4.077	5/22/2028	106.22424	104.4726805	102.7585894	101.0808307	99.43831325	97.82998981	96.254855	94.71194309	93.20032608
ADV1015724	5/22/2025	4.091	5/24/2027	102.80779	102.0654106	101.3337699	100.6126367	99.90178552	99.20099721	98.51005895	97.82876383	97.15691072
ADV1015725	5/21/2025	4.181	11/21/2029	111.62752	108.3098068	105.1097808	102.0225406	99.04342707	96.16800505	93.39205128	90.71154254	88.12264472
ADV1015739	5/21/2025	4.182	11/23/2026	100.98452	100.7504134	100.5174007	100.2854743	100.0546266	99.8248499	99.59613684	99.36847999	99.14187199
ADV1015744	5/21/2025	4.106	11/23/2026	100.9807	100.7464507	100.5132969	100.2812317	100.0502475	99.82033666	99.5914917	99.36370517	99.13696968
ADV1015745	5/21/2025	4.106	11/23/2026	100.9807	100.7464507	100.5132969	100.2812317	100.0502475	99.82033666	99.5914917	99.36370517	99.13696968

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1015747	5/21/2025	4.106	11/23/2026	100.9807	100.7464507	100.5132969	100.2812317	100.0502475	99.82033666	99.5914917	99.36370517	99.13696968
ADV1015757	5/22/2025	4.192	6/1/2028	100.0118	100.0089998	100.0062011	100.0034048	100.0006109	99.99781924	99.99502996	99.99224302	99.98945841
ADV1015766	5/22/2025	4.232	5/22/2030	113.51602	109.6648815	105.9679378	102.4181097	99.00868492	95.73329975	92.58591884	89.56081588	86.65255573
ADV1015773	5/22/2025	4.095	9/22/2028	107.42428	105.3260028	103.2797057	101.2837579	99.33658985	97.43669268	95.58261527	93.77296173	92.00638872
ADV1015774	5/22/2025	4.149	5/22/2029	109.83654	107.0446989	104.3389934	101.7161959	99.17322716	96.70714578	94.31514061	91.99452394	89.74272503
ADV1015785	5/22/2025	4.032	3/29/2027	102.27515	101.688537	101.1086527	100.5353857	99.96862315	99.40825469	98.85417251	98.30627118	97.76444763
ADV1015800	5/23/2025	3.993	5/24/2027	102.77966	102.0368088	101.3047136	100.583141	99.87186491	99.17066585	98.47933046	97.79765137	97.12542703
ADV1015802	1/20/2026	3.971	1/29/2027	101.63248	101.211283	100.7935748	100.3793139	99.96845756	99.56096409	99.15679227	98.75590161	98.35825226
ADV1015859	5/27/2025	4.005	5/27/2027	102.81614	102.0648937	101.3246362	100.5951305	99.87614341	99.16744832	98.4688252	97.78006022	97.10094557
ADV1015871	5/27/2025	4.07	5/27/2027	102.81977	102.0690998	101.3294014	100.6004385	99.8819783	99.17379484	98.47566856	97.78738611	97.10874014
ADV1015872	5/27/2025	4.016	5/30/2028	106.19101	104.4182971	102.6838556	100.9865106	99.3251367	97.69865437	96.10602774	94.54626228	93.01840271
ADV1015873	5/27/2025	4.086	5/29/2029	109.72566	106.9165779	104.1946474	101.5565906	98.99927391	96.51970502	94.11502497	91.7825012	89.51952091
ADV1015874	5/27/2025	4.125	5/28/2030	113.16853	109.3077646	105.6022158	102.044722	98.62850158	95.34712669	92.19450251	89.16484765	86.25267586
ADV1015883	5/28/2025	4.118	2/19/2030	112.24629	108.6705181	105.2302622	101.9196513	98.73309803	95.66528687	92.71115928	89.86589977	87.12492293
ADV1015917	5/28/2025	4.088	5/28/2027	102.84274	102.0892115	101.3467425	100.6150862	99.89400742	99.1832778	98.48267551	97.79198503	97.11099692
ADV1015920	5/28/2025	4.122	2/24/2027	101.96293	101.4688814	100.9796251	100.4950906	100.0152098	99.53991571	99.06914285	98.60282683	98.14090453
ADV1015921	5/28/2025	4.051	1/26/2028	105.05192	103.6319178	102.2381514	100.8699513	99.52667469	98.20769987	96.91242534	95.640269	94.39066744
ADV1015922	5/28/2025	4.049	2/23/2028	105.3249	103.8236184	102.3514893	100.9077369	99.49161177	98.10239039	96.73937405	95.40188779	94.08927934
ADV1015923	5/28/2025	4.048	3/29/2028	105.65596	104.0569032	102.4900693	100.954555	99.44948768	97.97402685	96.52736263	95.10871442	93.71732953
ADV1015924	5/28/2025	4.3	5/28/2030	100.0121	100.0093224	100.0065477	100.0037754	100.0010053	99.99823764	99.99547225	99.99270917	99.9899484
ADV1015945	5/28/2025	4.3	5/24/2030	100.0121	100.0093265	100.0065561	100.003788	100.0010223	99.99825883	99.99549772	99.99273892	99.98998242
ADV1015965	5/29/2025	4.13	5/29/2030	113.19608	109.332118	105.6235904	102.0633201	98.64451193	95.36072587	92.20585558	89.17410897	86.25998984
ADV1015990	5/29/2025	4.007	5/1/2028	106.06521	104.3252134	102.6227384	100.9566353	99.32580409	97.72918984	96.16577979	94.63460149	93.13472068
ADV1015991	5/29/2025	4.007	5/1/2028	106.06521	104.3252134	102.6227384	100.9566353	99.32580409	97.72918984	96.16577979	94.63460149	93.13472069
ADV1015992	5/29/2025	4.109	5/1/2030	112.5343	108.8497991	105.3116692	101.9131989	98.64802619	95.51011969	92.4937596	89.59351925	86.80424808
ADV1015997	5/29/2025	4.411	5/14/2032	120.8523	114.854419	109.2017126	103.872342	98.84596751	94.10363987	89.62769786	85.40167355	81.41020511
ADV1016000	5/29/2025	4.707	5/29/2035	132.24384	122.8420956	114.2190374	106.3050915	99.03727997	92.35856141	86.21724089	80.56644153	75.36363102
ADV1016002	5/29/2025	4.698	5/29/2035	132.16667	122.7681808	114.148181	106.2371109	98.97200552	92.29583539	86.15691648	80.50838202	75.30770903
ADV1016003	5/29/2025	4.704	7/13/2035	132.58791	123.0507564	114.3132264	106.3031044	98.95507402	92.21002793	86.01444746	80.3198475	75.0822789
ADV1016004	5/29/2025	4.695	5/15/2035	132.02694	122.6713371	114.0878764	106.2078159	98.96890525	92.31474088	86.19418683	80.5608563	75.37264658
ADV1016006	5/29/2025	4.023	8/30/2027	103.68688	102.6713338	101.6757132	100.6994352	99.74193985	98.80268836	97.88116251	96.97686353	96.08931121
ADV1016016	5/29/2025	4.043	5/28/2027	102.80885	102.055478	101.3131561	100.5816452	99.86071029	99.15012302	98.44966158	97.75911047	97.07826027
ADV1016020	5/29/2025	4.043	6/29/2027	103.1168	102.2740904	101.4451716	100.6297045	99.82736344	99.03783314	98.26080838	97.49599355	96.74310231

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016021	5/29/2025	4.036	7/29/2027	103.401	102.4745509	101.5647269	100.6710838	99.7931923	98.93063838	98.08302226	97.24995801	96.43107288
ADV1016022	5/29/2025	4.03	8/30/2027	103.69395	102.6783645	101.682706	100.7063908	99.74885863	98.80957084	97.88800917	96.98367484	96.09608763
ADV1016023	5/29/2025	4.018	10/29/2027	104.18686	103.0054394	101.8508725	100.7222495	99.61870231	98.53940102	97.48355212	96.4503964	95.4392071
ADV1016051	5/30/2025	4.151	10/30/2026	100.70341	100.536338	100.3698239	100.203861	100.0384466	99.87357804	99.70925257	99.54546756	99.38222037
ADV1016052	5/30/2025	4.064	4/30/2027	102.55948	101.8841122	101.2176437	100.559897	99.91070154	99.26989144	98.63730493	98.01278444	97.39617636
ADV1016053	5/30/2025	4.004	5/30/2028	106.16936	104.3968553	102.6626127	100.9654624	99.30427881	97.67798278	96.08553852	94.52595166	92.99826706
ADV1016054	5/30/2025	3.973	5/28/2027	102.80116	102.0472377	101.3043859	100.5723612	99.85092801	99.13985747	98.43892728	97.74792147	97.06663016
ADV1016071	5/30/2025	4.014	5/28/2027	102.78682	102.0335485	101.2913322	100.5599258	99.83909425	99.12860919	98.42824887	97.73779781	97.05704661
ADV1016072	5/30/2025	4.059	9/30/2026	100.35212	100.2686294	100.1852751	100.1020585	100.0189793	99.93603713	99.85323172	99.7705627	99.68802976
ADV1016073	5/30/2025	4.033	11/16/2026	100.88388	100.6692877	100.4556182	100.2428702	100.0310379	99.82011502	99.61009583	99.40097439	99.19274488
ADV1016074	5/30/2025	4.01	12/30/2026	101.35768	101.0200262	100.6846258	100.3514516	100.0204815	99.69169371	99.36506673	99.04057929	98.71821043
ADV1016100	6/2/2025	4.108	12/2/2026	101.07045	100.8112473	100.5533717	100.2968159	100.0415698	99.7876234	99.53496683	99.28359024	99.03348393
ADV1016112	6/2/2025	3.955	6/2/2027	102.83912	102.0712722	101.3149018	100.5697519	99.83557397	99.11212677	98.39917613	97.69649465	97.00386146
ADV1016118	6/3/2025	4.124	4/25/2030	112.87255	109.1063693	105.4886481	102.0126838	98.67211365	95.46089923	92.37330788	89.40389512	86.54748837
ADV1016172	6/4/2025	4.181	7/3/2028	100.01177	100.0089784	100.0061895	100.003403	100.0006187	99.99783683	99.99505727	99.99228003	99.98950511
ADV1016173	6/4/2025	3.966	6/4/2027	102.86644	102.0929609	101.3311322	100.5806876	99.84137323	99.11294244	98.39515596	97.68778149	96.99059344
ADV1016174	6/4/2025	4.181	7/3/2028	100.01177	100.0089784	100.0061895	100.003403	100.0006187	99.99783683	99.99505727	99.99228003	99.98950511
ADV1016175	6/4/2025	4.181	7/3/2028	100.01177	100.0089784	100.0061895	100.003403	100.0006187	99.99783683	99.99505727	99.99228003	99.98950511
ADV1016183	6/4/2025	3.966	10/4/2028	107.26881	105.1392992	103.0630973	101.0385104	99.06390842	97.13772546	95.25845649	93.42465463	91.63492839
ADV1016184	6/4/2025	4.001	6/4/2027	102.84714	102.0743569	101.3132044	100.5634178	99.8247437	99.09693608	98.37975621	97.67297233	96.97635934
ADV1016185	6/4/2025	4.008	6/4/2029	109.56747	106.7441659	104.008928	101.3584379	98.78953001	96.29918007	93.88449805	91.54272092	89.2712061
ADV1016186	6/4/2025	3.95	6/5/2028	106.13405	104.3453169	102.5955013	100.8834294	99.20797063	97.56803948	95.96259325	94.39062986	92.85118585
ADV1016187	6/4/2025	4.008	6/4/2029	109.56747	106.7441659	104.008928	101.3584379	98.78953001	96.29918007	93.88449805	91.54272092	89.2712061
ADV1016188	6/4/2025	4.06	6/4/2030	112.99035	109.1138668	105.3939625	101.8233983	98.39531795	95.10322289	91.94095083	88.90265626	85.98279196
ADV1016189	6/4/2025	4.281	6/4/2031	117.19787	112.2346708	107.5162325	103.0290991	98.760628	94.69893997	90.83286823	87.15191151	83.64619052
ADV1016190	6/4/2025	4.48	6/6/2033	124.49333	117.3307573	110.6453791	104.4025962	98.57050045	93.11965408	88.02288578	83.25510424	78.79312818
ADV1016191	6/4/2025	4.582	6/5/2034	128.24206	119.9635558	112.3051618	105.2166055	98.65195985	92.56924493	86.93006859	81.69930139	76.84478285
ADV1016192	6/4/2025	4.65	6/4/2035	131.80833	122.4090196	113.7899208	105.8812012	98.61965805	91.94805413	85.81452428	80.17204408	74.97795371
ADV1016193	6/4/2025	4.77	6/4/2037	138.34184	126.701161	116.2099901	106.7464419	98.20223798	90.48112082	83.49745863	77.17501887	71.44588903
ADV1016205	6/4/2025	4.058	12/4/2026	101.07866	100.8138812	100.5504976	100.2884944	100.0278606	99.76858567	99.5106588	99.2540695	98.99880736
ADV1016218	6/5/2025	3.866	12/6/2027	104.40063	103.1153134	101.8595745	100.6323952	99.43280094	98.25986149	97.11268818	95.99043175	94.89228014
ADV1016219	6/5/2025	3.94	3/5/2027	101.99375	101.4743597	100.9602632	100.4513826	99.94763872	99.44895398	98.95525227	98.46645906	97.98250129
ADV1016222	6/5/2025	4.055	6/5/2030	112.97985	109.1007799	105.3784982	101.8057562	98.37568788	95.08178515	91.91787643	88.87810718	85.95692148

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016234	7/1/2025	3.99	6/30/2028	106.44299	104.5819346	102.7627141	100.9841454	99.24508699	97.54443646	95.88112908	94.25413617	92.66246366
ADV1016236	7/1/2025	3.99	6/30/2028	106.44299	104.5819346	102.7627141	100.9841454	99.24508699	97.54443646	95.88112908	94.25413617	92.66246366
ADV1016238	7/1/2025	3.987	6/30/2028	106.43743	104.5764313	102.7572626	100.9787448	99.23973626	97.53913472	95.87587545	94.24892979	92.65730368
ADV1016239	7/1/2025	3.987	6/30/2028	106.43743	104.5764313	102.7572626	100.9787448	99.23973626	97.53913472	95.87587545	94.24892979	92.65730368
ADV1016240	7/1/2025	3.987	6/30/2028	106.43743	104.5764313	102.7572626	100.9787448	99.23973626	97.53913472	95.87587545	94.24892979	92.65730368
ADV1016241	7/1/2025	3.987	6/30/2028	106.43743	104.5764313	102.7572626	100.9787448	99.23973626	97.53913472	95.87587545	94.24892979	92.65730368
ADV1016242	7/1/2025	3.987	6/30/2028	106.43743	104.5764313	102.7572626	100.9787448	99.23973626	97.53913472	95.87587545	94.24892979	92.65730368
ADV1016243	7/1/2025	3.987	6/30/2028	106.43743	104.5764313	102.7572626	100.9787448	99.23973626	97.53913472	95.87587545	94.24892979	92.65730368
ADV1016244	7/1/2025	3.988	6/30/2028	106.43929	104.5782657	102.7590798	100.980545	99.24151984	97.54090197	95.87762666	94.25066525	92.65902367
ADV1016245	7/1/2025	4.108	7/1/2030	113.41811	109.4587509	105.6620845	102.0205776	98.52708532	95.17482805	91.95737129	88.86860616	85.90273126
ADV1016246	7/1/2025	4.108	7/1/2030	113.41811	109.4587509	105.6620845	102.0205776	98.52708532	95.17482805	91.95737129	88.86860616	85.90273126
ADV1016248	6/5/2025	4.4	8/13/2032	121.54207	115.2788377	109.3898836	103.85074	98.63866735	93.73252049	89.11262887	84.76068642	80.65965018
ADV1016249	6/5/2025	4.672	6/15/2035	132.08753	122.6465275	113.9913865	106.0516062	98.76338565	92.06895513	85.91597578	80.25700243	75.04900193
ADV1016250	6/5/2025	4.672	6/15/2035	132.08753	122.6465275	113.9913865	106.0516062	98.76338565	92.06895513	85.91597578	80.25700243	75.04900193
ADV1016252	6/5/2025	4.103	12/7/2026	101.12256	100.8493749	100.5776782	100.3074538	100.0386899	99.77137452	99.50549591	99.24104244	98.97800261
ADV1016254	6/5/2025	4.022	6/7/2027	102.89146	102.1102345	101.3408918	100.5831613	99.83678116	99.10149741	98.37706362	97.66324058	96.95979611
ADV1016265	6/6/2025	4.178	6/6/2030	113.45382	109.5630388	105.8295283	102.2460198	98.8056279	95.50182521	92.32842185	89.27954559	86.34962348
ADV1016269	6/6/2025	4.082	6/6/2029	109.96356	107.1252927	104.3757526	101.7115979	99.12964028	96.62683322	94.20026502	91.84715154	89.56482964
ADV1016303	6/10/2025	4.187	6/10/2030	113.52489	109.6216413	105.8765641	102.2823537	98.83208261	95.51918273	92.3374245	89.28089724	86.34399082
ADV1016327	6/10/2025	4.173	12/10/2026	101.17454	100.8929359	100.6129091	100.3344483	100.0575403	99.78217207	99.50833062	99.2360032	98.9651772
ADV1016340	6/10/2025	4.186	6/10/2030	113.5211	109.6179218	105.8729142	102.2787713	98.82856565	95.51572935	92.33403286	89.27756558	86.34071743
ADV1016363	6/11/2025	4.03	12/13/2027	104.60342	103.3006741	102.025854	100.7780656	99.55644918	98.36018185	97.18847529	96.040574	94.9157536
ADV1016365	6/11/2025	4.006	6/11/2029	109.79723	106.9473567	104.1869864	101.5127553	98.92145361	96.41001285	93.97549893	91.61510515	89.32614571
ADV1016366	6/11/2025	3.987	6/11/2027	102.94918	102.156064	101.3751918	100.6062805	99.84905644	99.1032542	98.36861633	97.64489312	96.93184222
ADV1016370	6/13/2025	4.12	6/13/2030	113.29775	109.3904557	105.641857	102.0446215	98.59179594	95.27678696	92.09334041	89.03552169	86.09769749
ADV1016392	6/12/2025	3.89	6/12/2028	106.1996	104.3888292	102.617858	100.8855053	99.19063533	97.53215594	95.90901644	94.32020562	92.76474987
ADV1016436	6/13/2025	4.056	12/14/2026	101.20136	100.9084107	100.6171721	100.3276292	100.0397672	99.75357127	99.46902695	99.18611981	98.90483561
ADV1016465	6/16/2025	4.172	7/3/2028	100.01174	100.0089535	100.0061646	100.0033781	100.0005939	99.99781204	99.99503252	99.99225533	99.98948045
ADV1016515	6/17/2025	4.38	6/13/2031	117.49518	112.5077485	107.7671266	103.2597318	98.97280184	94.8943423	91.01307633	87.31839767	83.80032704
ADV1016516	6/17/2025	4.384	6/20/2031	117.57806	112.5692638	107.8092248	103.2842273	98.98138888	94.88860114	90.99447892	87.28831335	83.76002811
ADV1016518	6/27/2025	4.037	6/28/2027	103.10229	102.262397	101.4362017	100.623373	99.82358797	99.03653439	98.26190976	97.49942112	96.74878467
ADV1016519	6/27/2025	3.998	6/27/2028	106.42518	104.5725746	102.7614569	100.9906425	99.25899148	97.56540364	95.90881714	94.28820671	92.70258218
ADV1016521	6/27/2025	4.055	6/27/2029	109.90554	107.0135482	104.2135598	101.5021532	98.87605061	96.33211382	93.86733776	91.47884386	89.16387407

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016522	6/27/2025	4.104	6/27/2030	113.36246	109.4150653	105.6294614	101.998164	98.51407435	95.17045724	91.96092068	88.87939653	85.92012238
ADV1016523	6/27/2025	3.998	6/27/2028	106.42518	104.5725746	102.7614569	100.9906425	99.25899148	97.56540364	95.90881714	94.28820671	92.70258218
ADV1016524	6/27/2025	4.055	6/27/2029	109.90554	107.0135482	104.2135598	101.5021532	98.87605061	96.33211382	93.86733776	91.47884386	89.16387407
ADV1016565	6/18/2025	4.051	6/18/2030	113.07987	109.1628268	105.4054446	101.8003419	98.34051876	95.01933646	91.83049649	88.76802128	85.82623587
ADV1016566	6/18/2025	4.019	6/18/2027	102.99298	102.1810511	101.381951	100.5953742	99.82102757	99.05862702	98.30789723	97.56857128	96.84039036
ADV1016602	6/20/2025	3.899	6/20/2028	106.29007	104.4561909	102.6630394	100.9094366	99.1942432	97.51636187	95.87473493	94.26834274	92.696202
ADV1016636	6/23/2025	4.049	12/23/2026	101.27698	100.9591093	100.6432479	100.3293721	100.0174632	99.70750255	99.39947199	99.09335342	98.789129
ADV1016638	6/23/2025	4.525	6/25/2035	131.48204	122.0124158	113.3350164	105.3784979	98.07831767	91.37605039	85.21877888	79.55854823	74.35187665
ADV1016639	6/23/2025	4.586	6/23/2036	134.83723	124.2459926	114.6247187	105.8779997	97.92032285	90.67499747	84.07320227	78.05313946	72.55928383
ADV1016640	6/23/2025	4.655	6/23/2037	137.9776	126.2665696	115.7194586	106.2122064	97.63465848	89.88894009	82.88802705	76.55448974	70.81938807
ADV1016642	6/23/2025	4.731	6/23/2038	140.8509	128.0367413	116.5941767	106.3658942	97.21351806	89.01523298	81.66372019	75.06436032	69.13366729
ADV1016644	6/23/2025	4.815	6/23/2039	143.8154	129.8973036	117.5727132	106.6461991	96.94743867	88.32786825	80.65779392	73.82389963	67.72709579
ADV1016651	6/23/2025	3.956	6/25/2029	109.60699	106.7248127	103.9342069	101.2317565	98.61419636	96.07840159	93.62137999	91.24026592	88.93231411
ADV1016655	6/23/2025	3.885	6/25/2029	109.58078	106.6950336	103.9010509	101.1954117	98.57484148	96.03620609	93.57650476	91.19286368	88.88252987
ADV1016660	6/23/2025	3.991	12/23/2026	101.25859	100.9407612	100.6249367	100.3110977	99.9992254	99.68930124	99.38130694	99.07522447	98.77103597
ADV1016663	6/23/2025	3.993	12/23/2026	101.25922	100.9413939	100.6255682	100.3117279	99.99985429	99.68992887	99.38193332	99.0758496	98.77165987
ADV1016688	6/24/2025	3.925	10/24/2028	107.35542	105.1712788	103.0427929	100.968154	98.9456252	96.97353948	95.05029666	93.17435992	91.3442528
ADV1016689	6/24/2025	3.969	6/25/2029	109.64373	106.7610272	103.9699054	101.2669514	98.64889993	96.11262558	93.65513581	91.27356462	88.96516636
ADV1016690	6/24/2025	4.017	6/24/2030	113.00263	109.0704257	105.2991471	101.681351	98.20997736	94.87832865	91.68004929	88.60910634	85.65977133
ADV1016691	6/24/2025	3.834	6/26/2028	106.22641	104.3764475	102.5678934	100.7995682	99.07033063	97.37907928	95.72475142	94.1063212	92.52279809
ADV1016693	6/24/2025	3.834	6/26/2028	106.22641	104.3764475	102.5678934	100.7995682	99.07033063	97.37907928	95.72475142	94.1063212	92.52279809
ADV1016695	6/24/2025	3.904	6/26/2028	106.2433	104.3951939	102.588424	100.8218103	99.09421409	97.40453698	95.7517188	94.1347362	92.55260105
ADV1016712	6/24/2025	3.988	12/24/2026	101.26804	100.9474155	100.628834	100.3122711	99.99770784	99.68512513	99.37450427	99.06582677	98.75907438
ADV1016714	6/24/2025	3.953	9/24/2026	100.27568	100.2088847	100.142185	100.0755845	100.0090828	99.94267989	99.87637541	99.81016917	99.74406096
ADV1016716	6/24/2025	3.913	12/21/2026	101.23159	100.9191662	100.6086871	100.3001306	99.99347896	99.68871435	99.38581931	99.08477657	98.78556908
ADV1016723	6/25/2025	3.875	9/27/2027	103.76795	102.6757389	101.6065587	100.5596836	99.53442039	98.53010417	97.54609718	96.58178732	95.63658686
ADV1016732	6/24/2025	3.886	10/24/2028	107.2708	105.0875891	102.9600195	100.8862785	98.86462949	96.89340619	94.97100883	93.09590107	91.26660693
ADV1016733	6/24/2025	3.903	1/24/2029	108.1123	105.6700801	103.2960216	100.9878453	98.74335806	96.56045268	94.43710419	92.37136598	90.36136634
ADV1016734	6/24/2025	3.927	6/25/2029	109.52453	106.6435326	103.8540732	101.1527419	98.5362747	96.00154734	93.54556848	91.16547324	88.85851708
ADV1016760	6/25/2025	3.877	9/25/2029	110.34785	107.2011351	104.1620451	101.2262791	98.3897339	95.6484944	92.99882391	90.43715485	87.96007994
ADV1016768	6/25/2025	3.988	12/28/2026	101.31008	100.9782886	100.648676	100.3212168	99.99589002	99.6726748	99.35155065	99.0324973	98.71549478
ADV1016769	6/25/2025	3.838	6/25/2027	102.95902	102.1273442	101.3091169	100.5040162	99.71172774	98.9319471	98.16437951	97.4087394	96.66475004
ADV1016772	6/25/2025	3.854	5/25/2027	102.6857	101.9404777	101.2060889	100.4822947	99.76886674	99.06558315	98.37222846	97.68859324	97.0144739

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016775	6/25/2025	3.956	12/28/2026	101.29949	100.9677251	100.6381343	100.3106969	99.9853917	99.66219802	99.3410953	99.02206329	98.70508199
ADV1016777	6/25/2025	3.853	6/26/2028	106.14931	104.3020855	102.4961852	100.7304251	99.00366697	97.31481285	95.66280296	94.04661437	92.46525931
ADV1016786	6/26/2025	3.848	6/18/2027	102.85335	102.0420847	101.2436417	100.457714	99.68400861	98.92224165	98.17213794	97.43343073	96.70586133
ADV1016790	6/26/2025	0	6/26/2030	97.330473	93.955961	90.48400105	87.1386392	83.93149687	80.85655591	77.90773552	75.07926639	72.36566687
ADV1016791	6/26/2025	3.847	6/28/2027	102.94355	102.1043766	101.2788982	100.466778	99.66769365	98.8813328	98.10739316	97.34558193	96.59561543
ADV1016795	6/26/2025	3.856	12/28/2026	101.28566	100.9536952	100.623912	100.2962861	99.97079645	99.64742214	99.32614257	99.00693742	98.6897866
ADV1016797	6/26/2025	3.929	12/28/2026	101.29011	100.9583605	100.6287856	100.3013641	99.97607476	99.65289695	99.33181011	99.01279398	98.69582857
ADV1016807	6/26/2025	3.906	12/28/2026	101.2825	100.9507706	100.6212114	100.2938055	99.96853178	99.64536947	99.32429805	99.00529726	98.68834712
ADV1016808	6/26/2025	3.859	6/26/2029	109.33961	106.4584901	103.6690148	100.9677689	98.35148526	95.81703672	93.36142873	90.98179314	88.6753821
ADV1016832	6/27/2025	3.751	6/27/2028	106.08203	104.2306541	102.4207805	100.651227	98.92085219	97.22855482	95.57327179	93.95397672	92.36967838
ADV1016844	6/27/2025	3.926	12/28/2026	101.28912	100.9573705	100.6277977	100.3003782	99.97509089	99.65191511	99.33083028	99.01181615	98.69485273
ADV1016845	6/27/2025	3.853	6/28/2027	102.94856	102.1093667	101.2838657	100.4717231	99.67261663	98.88623391	98.11227263	97.35044001	96.60045235
ADV1016846	6/27/2025	3.807	6/27/2028	106.07321	104.2239438	102.4160964	100.6484916	98.91999101	97.22949628	95.57594705	93.95831957	92.37562511
ADV1016847	6/27/2025	3.868	6/27/2029	109.37383	106.4894516	103.6968924	100.9927371	98.37371353	95.83668909	93.37866394	90.99676457	88.68823779
ADV1016851	6/27/2025	3.909	6/27/2030	112.61433	108.6812507	104.9095291	101.2916983	97.82067524	94.48974001	91.29251501	88.2229459	85.27528345
ADV1016853	6/27/2025	3.86	6/28/2027	102.95441	102.1151885	101.289661	100.4774924	99.67836011	98.89195186	98.11796535	97.35610777	96.60609543
ADV1016856	6/27/2025	3.926	12/28/2026	101.28912	100.9573705	100.6277977	100.3003782	99.97509089	99.65191511	99.33083028	99.01181615	98.69485273
ADV1016857	6/27/2025	3.846	12/27/2028	107.73838	105.3755957	103.0769023	100.8402	98.66346836	96.54476483	94.4822217	92.47404259	90.51849926
ADV1016859	6/27/2025	3.825	12/27/2027	104.46703	103.1307437	101.8191332	100.5315547	99.2673823	98.02601173	96.80685954	95.60936206	94.43297466
ADV1016860	6/27/2025	3.816	6/27/2028	106.0898	104.2403715	102.4323699	100.6646139	98.93596486	97.24532438	95.59163203	93.97386399	92.39103146
ADV1016861	6/27/2025	3.858	12/28/2026	101.28632	100.9543553	100.6245707	100.2969435	99.97145244	99.64807678	99.32679587	99.00758938	98.69043724
ADV1016868	6/27/2025	3.855	6/28/2027	102.95023	102.1110301	101.2855215	100.4733715	99.67425762	98.88786761	98.11389913	97.35205937	96.60206466
ADV1016871	6/27/2025	3.766	12/27/2028	107.69414	105.3289692	103.0280126	100.7891641	98.61039764	96.48976561	94.42539542	92.41548606	90.45830489
ADV1016873	6/27/2025	3.824	12/27/2029	110.97217	107.5626854	104.2775467	101.1115567	98.05976479	95.1174526	92.28012234	89.54348505	86.90344974
ADV1016882	6/30/2025	3.862	12/31/2026	101.31828	100.9779352	100.6398708	100.3040667	99.97050017	99.63914897	99.30999112	98.98300491	98.65816893
ADV1016884	6/30/2025	3.862	12/31/2026	101.31828	100.9779352	100.6398708	100.3040667	99.97050017	99.63914897	99.30999112	98.98300491	98.65816893
ADV1016888	6/30/2025	3.82	11/17/2027	104.10246	102.8702462	101.6672606	100.4924744	99.34490337	98.22360866	97.12769411	96.05630396	95.00862056
ADV1016890	6/30/2025	3.814	1/12/2028	104.59353	103.2144183	101.8601752	100.5301855	99.22385375	97.94060312	96.67987529	95.4411295	94.2238419
ADV1016891	6/30/2025	3.811	2/16/2028	104.90263	103.4246635	101.9750488	100.5530395	99.15791536	97.78898077	96.4455637	95.12701463	93.83270564
ADV1016892	6/30/2025	3.845	1/10/2029	107.8534	105.4518039	103.1162926	100.8446875	98.63489179	96.48488932	94.39274143	92.35658343	90.37462126
ADV1016894	6/30/2025	3.852	2/14/2029	108.17835	105.6752786	103.2436903	100.8811366	98.58526491	96.35381745	94.18462654	92.07561061	90.02477012
ADV1016926	7/2/2025	3.908	7/2/2030	112.65646	108.7090376	104.9240816	101.29406	97.81183031	94.47061562	91.26398421	88.18583016	85.23035517
ADV1016938	6/30/2025	3.748	12/29/2028	107.66822	105.2979937	102.9922491	100.748876	98.56584354	96.44119921	94.37306504	92.35963441	90.39916889

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016975	7/1/2025	4.197	7/3/2028	100.01181	100.0090228	100.0062338	100.0034472	100.0006629	99.9978809	99.99510126	99.99232394	99.98954895
ADV1016976	7/1/2025	4.197	7/3/2028	100.01181	100.0090228	100.0062338	100.0034472	100.0006629	99.9978809	99.99510126	99.99232394	99.98954895
ADV1016977	7/1/2025	4.197	7/3/2028	100.01181	100.0090228	100.0062338	100.0034472	100.0006629	99.9978809	99.99510126	99.99232394	99.98954895
ADV1016981	7/1/2025	3.882	1/4/2027	101.36998	101.0184508	100.6693637	100.3226938	99.97841607	99.63650575	99.29693842	98.95968999	98.6247367
ADV1017028	7/2/2025	3.976	1/4/2027	101.38201	101.030678	100.6817891	100.3353134	99.9912256	99.6495012	99.31011582	98.97304545	98.63826642
ADV1017029	7/2/2025	3.899	7/2/2027	103.02793	102.1774132	101.340954	100.5182039	99.70882765	98.91250091	98.1289097	97.35775006	96.59872764
ADV1017030	7/2/2025	3.871	7/3/2028	106.24865	104.3814106	102.556315	100.7721712	99.02782468	97.32216059	95.65410233	94.0226099	92.42667845
ADV1017035	7/2/2025	3.94	4/2/2027	102.22636	101.6293172	101.039247	100.456031	99.87954991	99.30968769	98.74633071	98.18936801	97.63869109
ADV1017070	7/7/2025	3.946	7/7/2028	106.42302	104.543372	102.7063684	100.9107944	99.15547583	97.43927903	95.76110949	94.11991013	92.51465979
ADV1017071	7/7/2025	3.976	1/8/2029	108.15159	105.7517223	103.4177393	101.1474682	98.93882269	96.78979719	94.6984628	92.66296402	90.68151554
ADV1017074	7/7/2025	4.059	1/7/2027	101.44156	101.0817668	100.7245315	100.369829	100.0176324	99.66791504	99.32065078	98.97581377	98.63337852
ADV1017075	7/7/2025	3.989	7/7/2027	103.151	102.2861694	101.435865	100.5997228	99.7773908	98.96852841	98.17280623	97.38990553	96.61951781
ADV1017090	7/7/2025	3.989	7/7/2027	103.151	102.2861694	101.435865	100.5997228	99.7773908	98.96852841	98.17280623	97.38990553	96.61951781
ADV1017091	7/7/2025	3.955	7/7/2028	106.43986	104.5600494	102.7228872	100.9271576	99.17168622	97.45533946	95.77702269	94.13567874	92.5302864
ADV1017092	7/7/2025	4.009	7/9/2029	109.8827	106.9586586	104.1286158	101.3890522	98.73659692	96.16802303	93.6802407	91.27029058	88.93533757
ADV1017093	7/7/2025	4.065	7/8/2030	113.3118	109.3357312	105.5238018	101.8683784	98.36222112	94.99846202	91.77058434	88.67240268	85.69804437
ADV1017094	7/7/2025	4.274	7/7/2031	117.45675	112.3965393	107.5901205	103.0234143	98.68319274	94.557024	90.63322097	86.90079275	83.3493998
ADV1017095	7/7/2025	4.356	7/7/2032	120.98764	114.8390529	109.0524647	103.6045696	98.4736805	93.63960707	89.08354569	84.78797733	80.73657367
ADV1017118	7/8/2025	3.939	7/8/2027	103.16933	102.3009544	101.4472194	100.6077592	99.78221759	98.97024996	98.17152306	97.3857145	96.61251228
ADV1017120	7/8/2025	3.989	6/16/2028	106.30732	104.4864291	102.7057346	100.9640583	99.26026543	97.59326387	95.96200192	94.36546652	92.80268146
ADV1017147	7/9/2025	3.978	7/9/2027	103.16039	102.2900213	101.4343622	100.5930456	99.76571252	98.95201599	98.15162039	97.36420104	96.58944379
ADV1017170	7/10/2025	4.206	8/1/2028	100.01184	100.0090572	100.0062781	100.0035013	100.0007269	99.99795483	99.99518506	99.99241761	99.98965248
ADV1017177	7/10/2025	3.925	7/10/2029	109.82717	106.8971952	104.0615894	101.3168061	98.65945585	96.08629421	93.59421482	91.18024273	88.84152812
ADV1017194	7/10/2025	0	7/10/2030	97.282891	93.88737134	90.38604135	87.0120003	83.77858412	80.67970783	77.70913906	74.86096434	72.12956699
ADV1017201	7/10/2025	4.091	10/13/2026	100.50194	100.3822736	100.2629057	100.1438375	100.0250678	99.90659556	99.7884195	99.6705385	99.55295141
ADV1017202	7/10/2025	4.021	3/10/2027	102.0524	101.5193873	100.9919498	100.4700047	99.95346638	99.44225092	98.93627617	98.43546162	97.93972845
ADV1017203	7/10/2025	3.994	5/10/2027	102.60826	101.9051879	101.2117632	100.5277928	99.85308375	99.18744869	98.5307051	97.88267539	97.24318666
ADV1017239	7/11/2025	3.966	7/11/2028	106.49596	104.6048832	102.7569316	100.9508719	99.18551027	97.45969483	95.77231344	94.12229225	92.50859409
ADV1017240	7/11/2025	3.994	7/12/2027	103.20262	102.3238128	101.4600003	100.6108029	99.77585118	98.95478844	98.14726966	97.35296119	96.57154027
ADV1017244	7/11/2025	3.997	1/11/2029	108.2275	105.8186773	103.4761821	101.1978246	98.98149791	96.82517711	94.72691484	92.68483815	90.69714515
ADV1017275	7/14/2025	4.065	1/15/2027	101.52651	101.1443442	100.7650665	100.3886463	100.0150512	99.64424929	99.2762093	98.91090025	98.54829169
ADV1017295	7/14/2025	4.057	1/14/2027	101.51302	101.1336481	100.7571266	100.3834215	100.0125011	99.64433437	99.27889043	98.91613906	98.55605045
ADV1017296	7/15/2025	3.965	7/17/2028	106.54743	104.6397791	102.7759716	100.9547421	99.17486808	97.43516981	95.73450883	94.07178619	92.44594076

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017325	7/15/2025	4.125	7/15/2030	113.60413	109.6036669	105.7690355	102.0924871	98.56667725	95.18464094	91.93977067	88.82579644	85.83676668
ADV1017384	7/16/2025	3.971	1/19/2027	101.55448	101.1609027	100.7703856	100.3828969	99.99840124	99.61686388	99.23825065	98.86252786	98.48966235
ADV1017408	7/17/2025	4.068	1/19/2027	101.56909	101.175736	100.7854442	100.3981757	100.0138953	99.63256839	99.25416083	98.87863907	98.50597006
ADV1017448	7/21/2025	4.204	8/1/2028	100.01183	100.0090516	100.0062725	100.0034958	100.0007214	99.9979493	99.99517953	99.99241209	99.98964696
ADV1017451	7/21/2025	3.939	1/21/2027	101.56174	101.1625813	100.7665754	100.3736817	99.98386348	99.59708466	99.21330962	98.83250332	98.45463128
ADV1017460	7/21/2025	3.89	7/21/2028	106.43931	104.5219906	102.6489692	100.8189609	99.03072423	97.28306155	95.57481731	93.90487623	92.27216169
ADV1017495	7/22/2025	3.914	7/24/2028	106.41436	104.4910459	102.6123131	100.7768613	98.98343725	97.23083212	95.51787975	93.84345476	92.20647087
ADV1017497	7/22/2025	3.955	7/22/2027	103.21608	102.3103729	101.4205891	100.546311	99.68713528	98.84267258	98.0125468	97.1963946	96.39386481
ADV1017518	7/23/2025	4.187	8/1/2028	100.01179	100.0090044	100.0062254	100.0034487	100.0006743	99.99790228	99.99513255	99.99236515	99.98960006
ADV1017529	7/23/2025	3.967	1/25/2027	101.614	101.2036312	100.7965879	100.3928264	99.99230709	99.5949909	99.20083943	98.8098149	98.42188012
ADV1017530	7/23/2025	3.897	7/23/2027	103.27258	102.3624644	101.4684208	100.5900214	99.72685772	98.87853536	98.04467344	97.22490405	96.41887166
ADV1017548	7/24/2025	0	7/24/2030	97.254844	93.82093442	90.28761236	86.88519178	83.62592402	80.50348966	77.5114929	74.64386901	71.89486047
ADV1017577	7/25/2025	4	1/25/2027	101.62718	101.2167758	100.8096958	100.405898	100.0053426	99.60799066	99.21380372	98.822744	98.43477428
ADV1017581	7/25/2025	3.997	7/26/2027	103.33699	102.4190907	101.5175235	100.6318562	99.76167034	98.9065623	98.06614217	97.24003346	96.42787244
ADV1017601	7/28/2025	4.19	7/28/2028	100.01179	100.0090115	100.0062312	100.0034532	100.0006775	99.9979042	99.99513319	99.99236449	99.98959811
ADV1017614	7/28/2025	4.068	1/28/2027	101.66164	101.2431333	100.8280692	100.41641	100.0081141	99.60314013	99.20144781	98.8029973	98.40774944
ADV1017615	7/28/2025	3.961	7/28/2028	106.63666	104.6986633	102.8058367	100.9568587	99.15045234	97.38538645	95.66047342	93.97456745	92.32656279
ADV1017646	7/29/2025	3.943	1/25/2028	104.88926	103.4731614	102.0831765	100.7186468	99.37893364	98.06341884	96.77150446	95.50261183	94.25618077
ADV1017647	7/29/2025	4.059	1/26/2027	101.63685	101.2239601	100.8144305	100.4082197	100.0052874	99.60559398	99.20910047	98.81576848	98.42556026
ADV1017652	7/29/2025	4.06	1/29/2027	101.66861	101.2473104	100.8295044	100.4151464	100.0041939	99.59660499	99.19233855	98.79135403	98.39361161
ADV1017659	7/29/2025	3.959	7/29/2027	103.33006	102.4039644	101.4944898	100.6011918	99.72364114	98.86142382	98.01414019	97.18140441	96.36284382
ADV1017661	7/30/2025	3.999	7/25/2030	113.19639	109.1771611	105.32569	101.6340913	98.09488845	94.70099356	91.44568521	88.32258749	85.32565042
ADV1017662	7/30/2025	3.999	7/29/2030	113.23009	109.1995137	105.3375961	101.6363831	98.08834048	94.68632675	91.42357045	88.29364915	85.29046957
ADV1017693	7/30/2025	3.977	7/30/2027	103.35585	102.4268904	101.5146506	100.6186815	99.73855012	98.87383907	98.02414537	97.18908	96.36826727
ADV1017754	7/31/2025	4.035	7/24/2030	113.32871	109.3095742	105.4580557	101.7662826	98.22678974	94.83249962	91.5767004	88.45302507	85.45543188
ADV1017766	7/31/2025	4.144	11/19/2026	100.92881	100.7059532	100.4840929	100.2632225	100.0433354	99.82442481	99.6064843	99.38950735	99.17348752
ADV1017788	8/1/2025	3.863	8/2/2027	103.2818	102.3450158	101.425242	100.5220201	99.63490591	98.76347102	97.90730213	97.06600032	96.23918048
ADV1017790	8/1/2025	3.888	8/1/2029	109.72674	106.7435344	103.8581531	101.0668598	98.36607933	95.75239256	93.22252851	90.77335724	88.40188286
ADV1017792	8/1/2025	3.917	8/1/2030	112.93747	108.904688	105.0410458	101.3385488	97.78962622	94.38710282	91.12417589	87.99439407	84.99163732
ADV1017796	8/1/2025	3.756	8/1/2028	106.39679	104.4483302	102.5455649	100.687148	98.8717804	97.0982099	95.36522882	93.67167232	92.01641649
ADV1017797	8/1/2025	3.854	9/1/2027	103.53726	102.5170951	101.5170551	100.5365514	99.57501517	98.63189965	97.70667875	96.79884633	95.90791515
ADV1017798	8/1/2025	3.922	2/1/2027	101.64476	101.2152297	100.7893251	100.3670022	99.94821596	99.53292204	99.12107693	98.71263781	98.30756259
ADV1017799	8/1/2025	3.848	10/1/2027	103.77419	102.671113	101.5915211	100.5346687	99.49984225	98.48635797	97.49356002	96.52081925	95.56753177

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				Price								
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ADV1017809	8/1/2025	3.809	8/1/2030	112.75899	108.722985	104.8564552	101.1513884	97.60019175	94.19566911	90.93099851	87.79971058	84.7956685
ADV1017810	8/1/2025	3.852	4/21/2027	102.34197	101.6922352	101.050763	100.4173956	99.79197996	99.17436672	98.56441032	97.9619688	97.3669037
ADV1017826	8/4/2025	3.897	2/4/2027	101.66258	101.2246925	100.790577	100.3601872	99.93347528	99.5103941	99.09089746	98.67493989	98.2624767
ADV1017827	8/4/2025	3.894	2/10/2027	101.71921	101.2645975	100.8140542	100.3675283	99.92496619	99.48631507	99.05152315	98.62053953	98.19331423
ADV1017829	8/4/2025	3.905	2/4/2027	101.66608	101.2281803	100.7940558	100.3636571	99.93693619	99.51384616	99.09434071	98.67837439	98.26590251
ADV1017834	8/4/2025	4.001	9/4/2026	100.04941	100.0382848	100.0271694	100.0160644	100.0049696	99.99388505	99.98281071	99.97174658	99.96069265
ADV1017837	8/4/2025	3.832	8/4/2028	106.35283	104.4007782	102.4946152	100.6329868	98.81458492	97.03814891	95.30246304	93.60635479	91.94869299
ADV1017838	8/4/2025	3.782	8/4/2028	106.35407	104.4001773	102.4922508	100.6289304	98.80890521	97.03091173	95.29373159	93.59618977	91.9371527
ADV1017852	8/4/2025	4.01	8/4/2028	106.79825	104.8399255	102.9276553	101.0600739	99.23586827	97.45377247	95.71256606	94.01107194	92.34815456
ADV1017864	8/5/2025	3.894	2/5/2027	101.67033	101.229658	100.7928047	100.3597254	99.93037104	99.50469381	99.0826465	98.66418277	98.24925703
ADV1017866	8/5/2025	3.749	8/5/2027	103.25654	102.3108597	101.3825222	100.4710519	99.57599176	98.696901	97.83335463	96.9849426	96.15126918
ADV1017867	8/5/2025	4.378	8/7/2034	127.16448	118.7592753	110.9971908	103.8251085	97.19457181	91.06135344	85.38506623	80.12881111	75.25885909
ADV1017868	8/5/2025	4.278	8/5/2033	123.58961	116.2966809	109.5009188	103.165559	97.2567442	91.74327922	86.59640837	81.78961305	77.29842694
ADV1017869	8/5/2025	4.162	8/5/2032	120.07242	113.8734517	108.04437	102.5610545	97.40108177	92.54359605	87.96919194	83.65980641	79.59861937
ADV1017870	8/5/2025	4.058	8/5/2031	116.63952	111.5217667	106.6647833	102.0538795	97.67526838	93.51600585	89.56393484	85.80763358	82.23636733
ADV1017871	8/5/2025	3.866	8/5/2030	112.76816	108.7279794	104.8577158	101.1493214	97.59517086	94.18803813	90.92107359	87.78778232	84.78200386
ADV1017873	8/5/2025	3.822	8/6/2029	109.57223	106.5779104	103.682221	100.8813777	98.17176008	95.54990676	93.01250704	90.55639361	88.17853549
ADV1017875	8/5/2025	3.784	8/7/2028	106.38261	104.420401	102.5045296	100.6336212	98.80634921	97.02143509	95.27764623	93.57379407	91.90873212
ADV1017876	8/5/2025	3.829	8/5/2027	103.27529	102.3303121	101.4026496	100.4918297	99.59739638	98.71890986	97.85594599	97.00809556	96.17496364
ADV1017878	8/5/2025	3.792	8/4/2028	106.37298	104.418895	102.5107811	100.6472765	98.82707019	97.04889864	95.31154339	93.61382934	91.95462283
ADV1017883	8/5/2025	3.908	2/5/2027	101.67649	101.2357982	100.798929	100.3658337	99.93646365	99.51077074	99.08870786	98.67022864	98.25528752
ADV1017892	8/5/2025	4.141	7/25/2031	116.6987	111.6169888	106.7925144	102.2108791	97.85856358	93.72286974	89.79186663	86.05434029	82.49974714
ADV1017893	8/5/2025	4.141	7/25/2031	116.6987	111.6169888	106.7925144	102.2108791	97.85856358	93.72286974	89.79186663	86.05434029	82.49974714
ADV1017894	8/5/2025	4.145	8/1/2031	116.77441	111.6722675	106.8292906	102.2309203	97.86349159	93.71417257	89.77090932	86.02237487	82.45792168
ADV1017895	8/5/2025	4.145	8/1/2031	116.77441	111.6722675	106.8292906	102.2309203	97.86349159	93.71417257	89.77090932	86.02237487	82.45792168
ADV1017923	8/6/2025	3.796	5/14/2027	102.54749	101.8331246	101.1287303	100.4340982	99.74902602	99.07331702	98.40677984	97.74922833	97.10048131
ADV1017924	2/6/2026	3.689	2/7/2028	104.64457	103.19425	101.7712999	100.3750158	99.0047132	97.65973062	96.33942846	95.04318824	93.77041173
ADV1017926	2/6/2026	3.737	2/6/2029	107.82371	105.3486692	102.9437055	100.6064375	98.33457928	96.12593592	93.97839939	91.88994451	89.85862516
ADV1017930	8/6/2025	3.909	2/8/2027	101.70602	101.2569344	100.8118247	100.370635	99.93331367	99.49980984	99.0700736	98.64405585	98.22170839
ADV1017951	8/7/2025	3.83	8/7/2029	109.60399	106.6065171	103.7078641	100.9042315	98.19198911	95.56766637	93.02794391	90.56964627	88.18973479
ADV1017957	8/7/2025	4.746	12/17/2038	141.13491	127.9026548	116.1338842	105.6551867	96.31470207	87.97933104	80.53232407	73.87119055	67.90588538
ADV1017961	8/7/2025	3.786	8/7/2028	106.38652	104.4242743	102.5083645	100.6374184	98.81010944	97.02515903	95.28133457	93.57744746	91.9123512
ADV1017982	8/8/2025	3.796	8/8/2029	109.69419	106.6884855	103.7820368	100.9710205	98.25178479	95.62083852	93.07484304	90.61060466	88.22506751

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017985	8/8/2025	4.86	8/8/2035	116.0334	111.7405772	107.3650164	102.7654819	97.79860572	92.42575243	86.69527534	80.99814133	75.68887616
ADV1017990	8/8/2025	3.837	8/8/2028	106.49484	104.5288296	102.6093002	100.7348725	98.90421401	97.11604069	95.36911467	93.66224233	91.99427243
ADV1018000	8/8/2025	3.862	8/8/2030	113.02426	108.9642305	105.0753967	101.3496265	97.77921797	94.35687383	91.07567778	87.9290727	84.91084008
ADV1018003	8/11/2025	3.852	8/12/2030	113.01709	108.9464647	105.0479233	101.3132697	97.73474312	94.30499131	91.01704718	87.86430636	84.84050643
ADV1018004	8/11/2025	3.852	8/12/2030	113.01709	108.9464647	105.0479233	101.3132697	97.73474312	94.30499131	91.01704718	87.86430636	84.84050643
ADV1018006	8/11/2025	4.194	9/1/2028	100.01181	100.0090053	100.0062066	100.0034103	100.0006164	99.99782473	99.99503544	99.99224848	99.98946385
ADV1018077	8/13/2025	3.783	8/13/2030	112.75098	108.6829265	104.7870129	101.0550381	97.47923257	94.05223613	90.76707442	87.6171365	84.59615394
ADV1018087	8/13/2025	3.756	8/14/2028	106.38529	104.4043179	102.4705515	100.5825735	98.73902061	96.93857921	95.17998348	93.46201319	91.78349179
ADV1018088	8/13/2025	3.756	8/14/2028	106.38529	104.4043179	102.4705515	100.5825735	98.73902061	96.93857921	95.17998348	93.46201319	91.78349179
ADV1018090	10/1/2025	3.795	10/1/2029	109.95727	106.8047158	103.7603698	100.8198883	97.9791317	95.234151	92.58117798	90.01661562	87.53702922
ADV1018091	10/1/2025	3.728	10/2/2028	106.74915	104.6306097	102.5650404	100.5507584	98.58614734	96.66965408	94.79978584	92.97510732	91.19423804
ADV1018092	10/1/2025	3.795	10/1/2029	109.95727	106.8047158	103.7603698	100.8198883	97.9791317	95.234151	92.58117798	90.01661562	87.53702922
ADV1018108	8/13/2025	3.798	8/13/2027	103.31455	102.3474688	101.3985272	100.4672131	99.55303784	98.65553097	97.77423896	96.90872467	96.05856657
ADV1018110	8/13/2025	3.755	8/14/2028	106.38331	104.4023627	102.4686158	100.580657	98.73712296	96.93670004	95.17812244	93.46016996	91.78166604
ADV1018111	8/13/2025	3.865	8/13/2030	112.82786	108.7650952	104.874065	101.1465894	97.57492381	94.15173169	90.87006061	87.7233201	84.70526091
ADV1018129	8/14/2025	3.917	8/14/2030	113.04221	108.9725352	105.0749481	101.3412487	97.76367266	94.33486512	91.04785637	87.89603984	84.87315117
ADV1018133	8/14/2025	3.855	8/16/2027	103.39593	102.4202247	101.4629725	100.5236483	99.60175128	98.69679908	97.80832695	96.93588703	96.07904761
ADV1018137	10/1/2025	3.787	10/2/2028	106.87366	104.7537818	102.6869004	100.6713325	98.70546085	96.78773158	94.91665123	93.09078386	91.30874833
ADV1018138	10/1/2025	3.787	10/2/2028	106.87366	104.7537818	102.6869004	100.6713325	98.70546085	96.78773158	94.91665123	93.09078386	91.30874833
ADV1018140	8/14/2025	4.212	8/1/2035	116.3072	111.3070618	106.6152553	102.2093532	98.06874819	94.17449271	90.50915338	87.05667916	83.80228176
ADV1018143	8/14/2025	3.825	12/18/2028	107.6154	105.2782455	103.0039234	100.790351	98.63553012	96.53754222	94.49454489	92.50476803	90.56651054
ADV1018164	8/15/2025	4.143	8/15/2028	100.26173	100.2773345	100.2784956	100.2661145	100.2410367	100.2040586	100.1559302	100.0973581	100.0290079
ADV1018179	8/15/2025	3.877	8/16/2027	103.41715	102.4413353	101.4839684	100.5445312	99.62252276	98.71746063	97.82888005	96.95633315	96.09938816
ADV1018180	8/15/2025	3.833	8/15/2028	106.54578	104.560509	102.622599	100.7306265	98.88322171	97.07906535	95.31688596	93.595458	91.91359986
ADV1018202	8/18/2025	3.963	9/3/2030	113.39195	109.2615785	105.3079516	101.5225446	97.89729016	94.42455175	91.09709806	87.90807939	84.85100533
ADV1018203	8/18/2025	3.886	8/18/2027	103.44327	102.4618348	101.4990626	100.5544196	99.6273965	98.71750309	97.82426705	96.94723333	96.08596337
ADV1018220	2/18/2026	3.812	2/18/2027	101.75537	101.2784823	100.8060694	100.3380715	99.87442668	99.41507439	98.95995505	98.50901023	98.06218255
ADV1018221	2/18/2026	3.758	2/18/2028	104.8444	103.3611163	101.9063873	100.4794612	99.07961	97.70613083	96.35834454	95.03559488	93.73724751
ADV1018232	8/19/2025	3.817	8/21/2028	106.56425	104.5627388	102.6093397	100.7025945	98.8411012	97.02351003	95.24852053	93.51487962	91.82137947
ADV1018236	8/19/2025	3.744	8/21/2028	106.53996	104.5364322	102.5810988	100.6725049	98.80924497	96.98996575	95.21336349	93.478182	91.78321049
ADV1018241	8/19/2025	4.264	8/19/2030	100.012	100.0092243	100.0064516	100.0036813	100.0009133	99.99814755	99.99538416	99.99262308	99.98986432
ADV1018273	8/20/2025	3.893	2/22/2027	101.83205	101.3438814	100.8604003	100.3815371	99.90722579	99.43740164	98.97200109	98.5109618	98.05422258
ADV1018274	8/20/2025	3.819	8/20/2027	103.39481	102.4081746	101.4403969	100.490943	99.55929534	98.64495585	97.7474448	96.86630008	96.00107639

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018298	8/21/2025	4.15	8/21/2028	100.27737	100.2971287	100.3052147	100.3023711	100.2893007	100.2666645	100.235085	100.1951483	100.1474062
ADV1018300	8/21/2025	3.847	8/21/2028	106.62407	104.6219549	102.6679574	100.7606252	98.89855617	97.08040018	95.30485646	93.57067165	91.87663764
ADV1018311	8/21/2025	3.92	8/21/2029	109.98536	106.9447014	104.0054387	101.1636277	98.41550079	95.75745781	93.18605777	90.6980107	88.29017013
ADV1018316	8/21/2025	3.778	8/21/2028	106.60781	104.6035845	102.6475719	100.7383119	98.87439863	97.05447841	95.27724721	93.5414485	91.84587116
ADV1018339	8/22/2025	3.799	8/22/2030	112.88589	108.7910368	104.8704228	101.1156983	97.51895664	94.07271009	90.76986582	87.60370278	84.56785017
ADV1018347	8/26/2025	3.74	8/15/2028	106.36002	104.3766658	102.440632	100.5504994	98.70489954	96.90251393	95.14207212	93.4223495	91.74216534
ADV1018380	8/25/2025	3.79	8/25/2028	106.54352	104.5315331	102.5681494	100.651893	98.78134069	96.95512225	95.17191792	93.43045623	91.72951187
ADV1018419	8/26/2025	3.775	8/26/2030	112.8212	108.7169252	104.7877528	101.0252653	97.42149721	93.96890682	90.66035094	87.48906181	84.44862533
ADV1018424	8/26/2025	3.735	5/26/2028	105.66084	103.9036528	102.1842424	100.5014573	98.85419185	97.24138496	95.66201835	94.11511414	92.59973282
ADV1018425	8/26/2025	3.734	6/26/2028	105.92992	104.0847787	102.2809233	100.5171702	98.79238239	97.10546272	95.45535245	93.84102955	92.26150716
ADV1018426	8/26/2025	3.778	5/25/2029	108.8417	106.055623	103.3558088	100.7390149	98.20214846	95.74225552	93.35651325	91.04222321	88.7968048
ADV1018450	8/27/2025	3.712	8/27/2029	109.59423	106.5391176	103.586537	100.7324798	97.97311341	95.30477685	92.72397185	90.22735471	87.81172848
ADV1018451	8/27/2025	3.712	8/27/2029	109.59423	106.5391176	103.586537	100.7324798	97.97311341	95.30477685	92.72397185	90.22735471	87.81172848
ADV1018458	8/27/2025	3.837	2/26/2027	101.84178	101.342536	100.8481887	100.3586632	99.87388912	99.39379759	98.91832099	98.44739298	97.98094851
ADV1018459	8/27/2025	3.72	11/29/2027	104.0708	102.8063451	101.5726593	100.3686282	99.19319118	98.04533765	96.92410415	95.82857168	94.7578631
ADV1018524	8/29/2025	3.707	2/29/2028	104.86641	103.3515598	101.8664391	100.4102525	98.9822282	97.58162124	96.20771251	94.85980758	93.53723563
ADV1018532	10/30/2025	3.846	10/30/2026	100.65257	100.4855629	100.319112	100.1532121	99.9878606	99.82305469	99.65879174	99.49506908	99.33188406
ADV1018536	11/28/2025	3.808	11/30/2026	100.96875	100.7152583	100.4630334	100.2120677	99.96235194	99.71387687	99.46663325	99.22061199	98.97580408
ADV1018537	12/31/2025	3.758	12/31/2026	101.26286	100.9228578	100.5851338	100.2496652	99.91642941	99.58540438	99.25656814	98.92989909	98.6053759
ADV1018540	8/29/2025	3.946	9/15/2026	100.16998	100.128271	100.0866086	100.0449974	100.0034373	99.96192814	99.92046985	99.87906233	99.83770549
ADV1018548	8/29/2025	3.697	8/29/2028	106.38916	104.3680792	102.3960725	100.4716423	98.59334448	96.75978908	94.96963752	93.22160049	91.51443576
ADV1018580	9/2/2025	4.282	8/30/2030	100.01205	100.0092536	100.0064589	100.0036666	100.0008767	99.99808909	99.99530382	99.99252088	99.98974027
ADV1018610	9/3/2025	3.787	8/30/2030	112.65373	108.5491223	104.6199369	100.8577256	97.25449479	93.80267686	90.49510492	87.32498944	84.28589632
ADV1018628	9/4/2025	3.764	3/20/2030	111.2561	107.617668	104.119901	100.7565757	97.52178341	94.40990901	91.41561478	88.53382496	85.75971136
ADV1018629	9/4/2025	4.288	9/4/2030	100.01207	100.0092668	100.0064685	100.0036726	100.000879	99.99808776	99.99529886	99.99251229	99.98972805
ADV1018633	9/4/2025	3.774	5/4/2027	102.40311	101.7173415	101.0407599	100.373185	99.71443763	99.06434349	98.42273269	97.78943982	97.16430373
ADV1018637	9/4/2025	3.68	1/21/2028	104.48657	103.084183	101.7074837	100.3558278	99.02859089	97.72516895	96.44497732	95.18745012	93.95203939
ADV1018657	9/5/2025	3.667	8/28/2030	112.15668	108.0673069	104.1525929	100.4041388	96.81399303	93.37462675	90.07890965	86.92008635	83.89175474
ADV1018658	9/5/2025	3.59	9/7/2027	103.31236	102.2770921	101.2625944	100.2682433	99.29344249	98.33761894	97.40022189	96.48072173	95.57860897
ADV1018659	9/5/2025	3.59	9/7/2027	103.31236	102.2770921	101.2625944	100.2682433	99.29344249	98.33761894	97.40022189	96.48072173	95.57860897
ADV1018661	9/5/2025	3.685	3/5/2027	101.83067	101.3121371	100.7988913	100.2908494	99.78793244	99.29006314	98.79716562	98.30916559	97.82599021
ADV1018663	9/5/2025	3.587	9/7/2027	103.30926	102.2740109	101.2595301	100.2651957	99.29041129	98.33460395	97.3972229	96.47773852	95.57564133
ADV1018664	9/5/2025	3.554	9/5/2028	106.1603	104.1224438	102.1344178	100.1946829	98.30176118	96.45423052	94.65072202	92.88991761	91.17054782

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018668	9/5/2025	3.682	3/5/2027	101.82912	101.3105894	100.7973481	100.2893108	99.78639845	99.28853365	98.79564062	98.30764503	97.82447407
ADV1018670	9/5/2025	3.667	9/5/2030	112.21896	108.1065989	104.1706677	100.4026437	96.79445985	93.33848045	90.02747575	86.85459808	83.81335959
ADV1018675	9/5/2025	3.712	3/5/2027	101.84464	101.3260666	100.8127792	100.3046962	99.80173837	99.30382848	98.81089067	98.32285063	97.83963553
ADV1018676	9/5/2025	3.623	9/7/2027	103.34644	102.3109853	101.2963017	100.3017673	99.32678567	98.37078379	97.43321082	96.5135371	95.61125309
ADV1018677	9/5/2025	3.624	9/7/2027	103.34747	102.3120124	101.2973232	100.3027832	99.32779607	98.37178878	97.43421049	96.51453151	95.6122423
ADV1018678	9/5/2025	3.624	9/7/2027	103.34747	102.3120124	101.2973232	100.3027832	99.32779607	98.37178878	97.43421049	96.51453151	95.6122423
ADV1018679	9/5/2025	3.588	9/5/2028	106.22952	104.1909456	102.202214	100.2617873	98.36818717	96.51999105	94.71582972	92.95438477	91.23438636
ADV1018680	9/5/2025	3.65	9/5/2029	109.29572	106.2250227	103.2580194	100.3906228	97.61893348	94.93922782	92.34794901	89.84169847	87.41722781
ADV1018681	9/5/2025	3.69	9/5/2030	112.31158	108.1973606	104.2596307	100.489864	96.87999126	93.42237461	90.10978233	86.93536483	83.89263245
ADV1018682	9/5/2025	3.907	9/5/2031	116.13022	110.9418856	106.0221995	101.3557886	96.92823819	92.72602922	88.73647802	84.94768032	81.34845924
ADV1018683	9/5/2025	3.816	9/8/2026	100.08983	100.0675812	100.0453576	100.023157	100.0009794	99.97882463	99.95669277	99.93458374	99.91249751
ADV1018684	9/5/2025	4.354	9/5/2035	129.93493	120.3704011	111.622393	103.6159371	96.28334303	89.56345788	83.40100257	77.74597934	72.55314143
ADV1018685	9/5/2025	4.503	9/8/2037	136.06216	124.2926849	113.7137853	104.1964002	95.62617083	87.90169585	80.93299924	74.64018677	68.9522665
ADV1018686	9/5/2025	3.641	3/5/2027	101.83901	101.3200764	100.8064397	100.2980155	99.79472474	99.29648982	98.8032347	98.31488487	97.83136732
ADV1018687	9/5/2025	3.552	9/7/2027	103.33509	102.2988012	101.2833135	100.2880049	99.31227785	98.35555812	97.41729372	96.49695391	95.5940281
ADV1018688	9/5/2025	3.637	3/5/2027	101.83694	101.3180124	100.8043818	100.2959638	99.79267907	99.29445016	98.80120102	98.31285713	97.82934546
ADV1018689	9/5/2025	3.749	9/8/2026	100.09029	100.0680248	100.0457823	100.023563	100.0013669	99.97919393	99.95704402	99.93491716	99.9128133
ADV1018690	9/5/2025	3.513	9/5/2028	106.20039	104.1597776	102.1691023	100.2268204	98.33144969	96.48156407	94.67579082	92.91280827	91.19134348
ADV1018694	9/26/2025	3.588	9/26/2028	106.40104	104.3025964	102.2563653	100.2607021	98.31402312	96.4148061	94.56158751	92.75295975	90.98756854
ADV1018699	9/8/2025	3.776	9/9/2026	100.0996	100.0745834	100.0495901	100.0246233	99.99968304	99.97476923	99.94988183	99.92502079	99.90018607
ADV1018710	9/8/2025	3.72	9/7/2028	106.51558	104.4684888	102.4715186	100.5231202	98.62180363	96.76613572	94.95473688	93.186279	91.45948298
ADV1018717	11/3/2025	3.552	11/1/2028	106.6115	104.4141805	102.2732972	100.1870006	98.15351466	96.17113566	94.23822881	92.35322476	90.51461638
ADV1018720	9/11/2025	3.675	9/11/2030	112.29853	108.1680515	104.2153286	100.4317486	96.80915947	93.33984655	90.01650693	86.83222491	83.78044944
ADV1018735	9/9/2025	3.618	9/9/2027	103.35609	102.3151416	101.2951855	100.2955894	99.3157475	98.35507777	97.41302094	96.48903931	95.58261572
ADV1018737	9/9/2025	3.624	9/9/2027	103.36232	102.3213366	101.3013464	100.3017166	99.32184145	98.36113896	97.41904982	96.49503631	95.58858127
ADV1018738	9/9/2025	3.64	9/9/2027	103.37893	102.3378565	101.3177752	100.3180557	99.33809196	98.37730212	97.43512681	96.5110283	95.60448939
ADV1018739	9/9/2025	3.606	9/11/2028	106.31611	104.260042	102.2544926	100.2978956	98.38874291	96.52558355	94.70702147	92.9317129	91.19836397
ADV1018807	9/11/2025	3.82	9/11/2026	100.01572	100.0087998	100.0057993	100.0028081	99.9998261	99.99685335	99.99388978	99.99093535	99.98799008
ADV1018830	9/12/2025	3.968	8/29/2031	116.11526	110.9547314	106.0603097	101.4168289	97.01006259	92.82666499	88.85411157	85.08064437	81.49522116
ADV1018831	9/12/2025	3.968	8/29/2031	116.11526	110.9547314	106.0603097	101.4168289	97.01006259	92.82666499	88.85411157	85.08064437	81.49522116
ADV1018832	9/12/2025	3.975	9/12/2031	116.25995	111.0576187	106.125209	101.447241	97.00920232	92.79748419	88.79932096	85.00273323	81.39647534
ADV1018836	9/12/2025	3.975	9/12/2031	116.25995	111.0576187	106.125209	101.447241	97.00920232	92.79748419	88.79932096	85.00273323	81.39647534
ADV1018841	9/12/2025	4.26	9/12/2029	100.01199	100.0092144	100.0064431	100.003674	100.0009073	99.99814293	99.99538085	99.99262108	99.98986362

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018855	9/15/2025	4.135	9/15/2028	100.25001	100.2707945	100.279528	100.2769711	100.2638382	100.2408023	100.2084975	100.1675212	100.1184362
ADV1018865	9/15/2025	3.787	9/15/2026	100.16326	100.1215545	100.0798978	100.0382923	99.9967378	99.9552343	99.91378166	99.87237979	99.8310286
ADV1018879	9/15/2025	4.186	9/15/2028	100.01178	100.0089874	100.0061934	100.0034017	100.0006123	99.99782527	99.99504058	99.99225821	99.98947817
ADV1018951	9/17/2025	3.585	9/18/2028	106.32994	104.254355	102.23007	100.2554824	98.32904894	96.44928588	94.61476599	92.82411601	91.07601417
ADV1018955	9/17/2025	3.638	9/17/2027	103.436	102.3728649	101.3316086	100.3115632	99.31208464	98.33255487	97.37238024	96.43099055	95.50783777
ADV1018977	9/18/2025	3.677	9/20/2027	103.50013	102.4284877	101.3790633	100.3511734	99.34415952	98.35738969	97.39025722	96.4421795	95.51259676
ADV1018981	9/18/2025	4.187	10/2/2028	100.01179	100.0089951	100.0062061	100.0034195	100.0006353	99.99785335	99.99507376	99.9922965	99.98952155
ADV1019044	9/19/2025	3.81	9/21/2026	100.22989	100.1714834	100.1131584	100.0549149	99.99675274	99.93867171	99.88067165	99.82275238	99.76491374
ADV1019078	9/22/2025	4.184	10/1/2030	104.11591	102.9877793	101.7935587	100.2797086	98.0190881	94.98540626	91.64687888	88.38207089	85.25268506
ADV1019116	9/23/2025	3.702	8/18/2027	103.2628	102.2823389	101.3205248	100.3768268	99.45073585	98.54176203	97.64943332	96.77329496	95.91290865
ADV1019128	9/23/2025	3.753	9/25/2029	109.77376	106.6404775	103.6143372	100.6910607	97.86656486	95.13695389	92.49850925	89.94768063	87.48107714
ADV1019200	9/25/2025	3.765	9/27/2027	103.64833	102.5568152	101.4883192	100.4421183	99.41751953	98.41385825	97.43049693	96.46682366	95.52225094
ADV1019238	9/26/2025	3.84	9/28/2026	100.30736	100.2294874	100.1517398	100.0741159	99.99661533	99.91923789	99.84198325	99.76485114	99.68784127
ADV1019245	9/26/2025	3.841	9/26/2030	113.0934	108.90551	104.8991023	101.0653159	97.39576934	93.88253479	90.51811107	87.29539807	84.20767307
ADV1019262	9/26/2025	4.26	9/26/2030	100.01199	100.0092061	100.0064259	100.0036481	100.0008725	99.99809933	99.99532846	99.9925599	99.98979366
ADV1019295	9/29/2025	3.815	9/28/2026	100.35404	100.2734337	100.1929532	100.1126007	100.032376	99.95227864	99.87230842	99.79246504	99.7127482
ADV1019298	9/29/2025	3.763	9/30/2030	112.3145	108.3561878	104.568428	100.9428333	97.47148236	94.14688812	90.96197173	87.9100376	84.98475029
ADV1019299	9/29/2025	4.032	9/28/2035	115.97432	110.8995025	106.1417455	101.6777021	97.48594322	93.54678543	89.84213657	86.35535542	83.07112491
ADV1019308	9/29/2025	3.656	9/29/2027	103.61015	102.5124583	101.4380401	100.3861637	99.3561245	98.34724744	97.35888478	96.39041505	95.44124167
ADV1019316	9/29/2025	3.719	9/28/2029	109.88415	106.7363292	103.6964496	100.7601833	97.92340566	95.18218205	92.53275739	89.97154703	87.49512777
ADV1019317	9/29/2025	3.692	3/29/2027	102.07574	101.4897741	100.9105405	100.3379191	99.77179721	99.21206449	98.6586132	98.11133798	97.57013583
ADV1019319	9/29/2025	3.66	9/29/2027	103.61453	102.5168056	101.4423623	100.390461	99.36039744	98.35149632	97.36310994	96.39461684	95.4454204
ADV1019323	9/29/2025	3.743	9/29/2026	100.31521	100.2345143	100.1539483	100.0735131	99.99320856	99.91303427	99.83298993	99.75307523	99.67328987
ADV1019324	9/29/2025	3.658	9/29/2027	103.61234	102.514632	101.4402012	100.3883123	99.35826097	98.34937188	97.36099736	96.39251595	95.44333103
ADV1019343	9/30/2025	3.749	3/31/2027	102.09142	101.5003263	100.9160745	100.3385447	99.76762115	99.20319117	98.64514441	98.09337306	97.54777172
ADV1019345	9/30/2025	3.717	9/30/2027	103.61854	102.5190593	101.4429327	100.3894214	99.35781755	98.34744268	97.35764599	96.38780305	95.43731452
ADV1019346	9/30/2025	3.72	9/29/2028	106.70285	104.5928867	102.5355415	100.5291494	98.57210946	96.66288356	94.79999293	92.98201556	91.20758352
ADV1019348	9/30/2025	3.751	3/30/2029	108.30244	105.6759926	103.1273855	100.653838	98.25268562	95.92137657	93.65746593	91.45861049	89.32256382
ADV1019349	9/30/2025	4.258	9/30/2030	100.01198	100.0091962	100.0064115	100.0036291	100.000849	99.99807131	99.9952959	99.99252282	99.98975205
ADV1019352	9/30/2025	4.258	9/30/2030	100.01198	100.0091962	100.0064115	100.0036291	100.000849	99.99807131	99.9952959	99.99252282	99.98975205
ADV1019355	9/30/2025	3.816	9/30/2026	100.32684	100.243421	100.1601369	100.07699	99.99397975	99.91110597	99.8283683	99.74576641	99.66329999
ADV1019370	9/30/2025	3.828	9/30/2026	100.32784	100.2444202	100.1611353	100.0779876	99.99497652	99.91210192	99.82936342	99.74676071	99.66429346
ADV1019379	9/30/2025	3.713	9/30/2027	103.61416	102.5147028	101.4386015	100.385115	99.3535357	98.34318497	97.35341207	96.38359259	95.43312719

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1019385	9/30/2025	3.738	9/29/2028	103.65583	102.5446421	101.45569	100.3883366	99.34196566	98.31598398	97.30982055	96.32292539	95.35476861
ADV1019387	9/30/2025	3.667	4/26/2027	102.29922	101.635347	100.980095	100.3332968	99.69478926	99.06441371	98.44201534	97.82744331	97.22055054
ADV1019418	10/1/2025	3.596	10/15/2027	103.66425	102.5229575	101.4068306	100.3150398	99.24679452	98.20133833	97.17794681	96.17592603	95.19461087
ADV1019419	10/1/2025	3.598	10/1/2027	103.5654	102.4625641	101.3832354	100.3266634	99.29213356	98.27896097	97.2864889	96.31408726	95.36115135
ADV1019420	10/1/2025	3.715	10/2/2028	106.72171	104.6034701	102.5381898	100.5241912	98.55985792	96.64363701	94.77403584	92.94961927	91.16900695
ADV1019421	10/1/2025	3.812	10/1/2026	100.34154	100.255332	100.1692727	100.083362	99.99759965	99.91198521	99.82651831	99.74119857	99.65602562
ADV1019422	10/1/2025	3.634	4/1/2027	102.07162	101.4774072	100.8901139	100.3096168	99.73579826	99.16854363	98.60774067	98.05327974	97.50505368
ADV1019423	10/1/2025	3.699	10/1/2026	100.33687	100.2506125	100.1645062	100.0785491	99.99274102	99.90708143	99.82156999	99.73620631	99.65099
ADV1019437	10/1/2025	3.671	9/7/2027	103.39702	102.3613341	101.3464165	100.3516508	99.37644064	98.42021287	97.48241666	96.56252228	95.66002016
ADV1019447	10/1/2025	3.604	10/2/2028	106.61585	104.4962681	102.4297349	100.4145626	98.44913126	96.5318843	94.66132575	92.83601725	91.05457544
ADV1019448	10/1/2025	4.236	10/1/2029	100.01192	100.0091309	100.0063418	100.003555	100.0007705	99.99798831	99.99520849	99.99243099	99.98965581
ADV1019449	10/1/2025	4.236	10/1/2029	100.01192	100.0091309	100.0063418	100.003555	100.0007705	99.99798831	99.99520849	99.99243099	99.98965581
ADV1019455	10/1/2025	3.648	10/1/2027	103.55431	102.4525177	101.3741934	100.3185897	99.28499388	98.27272239	97.28111988	96.30955759	95.35743204
ADV1019456	10/1/2025	3.654	10/2/2028	106.59298	104.4761227	102.4121989	100.3995298	98.43649988	96.52155688	94.65320891	92.83002149	91.05061495
ADV1019472	10/2/2025	4.232	10/2/2029	100.01191	100.0091202	100.0063313	100.0035449	100.0007607	99.99797891	99.99519943	99.99242227	99.98964744
ADV1019497	10/3/2025	3.682	10/3/2028	106.65994	104.539667	102.4724631	100.4566371	98.49056788	96.57269788	94.70153016	92.8756255	91.0935997
ADV1019499	10/3/2025	3.634	4/5/2027	102.10494	101.4995937	100.901435	100.3103315	99.72615896	99.1487957	98.57812306	98.01402508	97.4563885
ADV1019500	10/3/2025	3.592	10/4/2027	103.58014	102.469092	101.3819024	100.3178055	99.27607076	98.25599815	97.25691657	96.27818242	95.31917819
ADV1019509	10/3/2025	3.693	10/3/2028	106.68318	104.56266	102.4952108	100.4791444	98.51283955	96.5947385	94.7233442	92.89721731	91.11497352
ADV1019522	10/6/2025	3.797	9/8/2026	100.13365	100.110693	100.0877549	100.0648404	100.0419497	100.0190827	99.99623921	99.97341933	99.95062297
ADV1019528	10/6/2025	3.85	10/7/2030	113.22309	109.0028858	104.9666126	101.1052298	97.41019657	93.87343747	90.48731441	87.24460031	84.13845464
ADV1019546	10/7/2025	3.711	4/7/2027	102.13138	101.5208795	100.9176805	100.3216565	99.73267987	99.15062594	98.57537301	98.00680222	97.44479747
ADV1019575	10/8/2025	3.609	10/8/2027	103.62728	102.5051022	101.4072578	100.3329589	99.28145317	98.25202021	97.24396959	96.25663945	95.28939503
ADV1019577	10/8/2025	4.389	10/11/2035	130.51028	120.8250207	111.9737252	103.8791675	96.47168256	89.68839144	83.47250629	77.77271038	72.54260408
ADV1019581	10/8/2025	4.164	10/10/2028	100.01172	100.0089334	100.0061468	100.0033625	100.0005806	99.99780105	99.9950238	99.99224887	99.98947626
ADV1019596	10/9/2025	3.728	4/9/2027	102.15857	101.5424609	100.9337917	100.3324289	99.73824104	99.15110022	98.57088137	97.9974624	97.43072407
ADV1019597	10/9/2025	3.698	10/12/2027	103.68881	102.5564606	101.4488791	100.3652614	99.30483499	98.26686021	97.25062871	96.25546163	95.28070814
ADV1019598	10/9/2025	3.709	10/10/2028	106.77371	104.6334649	102.5471136	100.5129306	98.52925721	96.59450061	94.70713048	92.86567608	91.06872342
ADV1019599	10/9/2025	3.837	10/9/2030	113.18548	108.9607	104.9202556	101.0550763	97.35659331	93.81670579	90.42775192	87.18248272	84.07403736
ADV1019600	10/9/2025	4.315	10/10/2034	127.1599	118.5841833	110.6772812	103.3829109	96.64982683	90.43134029	84.68489166	79.37166468	74.45623876
ADV1019601	10/9/2025	3.714	10/9/2026	100.42161	100.3130428	100.204727	100.0966589	99.98883777	99.88126261	99.77393257	99.66684675	99.56000429
ADV1019602	10/9/2025	3.625	10/12/2027	103.67423	102.5409556	101.4324862	100.3480162	99.28677143	98.24801091	97.23102476	96.23513277	95.25968282
ADV1019627	10/10/2025	4.261	10/10/2030	100.01199	100.009204	100.0064186	100.0036355	100.0008548	99.99807638	99.99530031	99.99252657	99.98975514

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1019650	10/14/2025	3.645	10/14/2026	100.46527	100.3427764	100.2205967	100.0987312	99.9771787	99.85593795	99.73500767	99.61438663	99.49407359
ADV1019662	10/14/2025	3.698	11/16/2026	100.80185	100.5874553	100.3739829	100.1614298	99.94979019	99.739058	99.52922737	99.32029243	99.11224741
ADV1019665	10/14/2025	3.673	10/15/2029	109.68568	106.4999414	103.4246136	100.455221	97.58749848	94.81737964	92.14098649	89.5546193	87.05474722
ADV1019668	10/14/2025	3.594	10/14/2027	103.58473	102.4475809	101.3354263	100.2474522	99.1828753	98.14094598	97.12094627	96.12218835	95.14401289
ADV1019669	10/14/2025	3.604	10/16/2028	106.59678	104.4424109	102.3425925	100.2955661	98.29964234	96.3531993	94.45467941	92.60258615	90.79548121
ADV1019674	10/15/2025	3.68	11/15/2029	109.95421	106.6802285	103.5221231	100.4750914	97.53456041	94.69617619	91.95579188	89.30945616	86.75340265
ADV1019680	10/14/2025	3.557	10/14/2027	103.54275	102.4058456	101.2939407	100.2062124	99.14187761	98.10018679	97.08042208	96.08189572	95.10394848
ADV1019682	10/14/2025	3.55	4/14/2027	102.1262	101.4959605	100.8735131	100.2587114	99.65141472	99.05148611	98.45879175	97.87320113	97.29458682
ADV1019687	10/14/2025	3.517	10/16/2028	106.54051	104.3842118	102.2825672	100.2338076	98.23623956	96.28823707	94.38823871	92.53474438	90.7263123
ADV1019700	10/15/2025	4.109	10/16/2028	100.19059	100.2137675	100.2247173	100.2241761	100.2128368	100.1913536	100.1603447	100.1203939	100.0720529
ADV1019707	10/15/2025	4.105	10/17/2033	122.92538	115.4602792	108.5172597	102.0567575	96.04241154	90.44079073	85.22114314	80.35516775	75.81680673
ADV1019708	10/15/2025	4.184	10/16/2034	126.15593	117.603964	109.7209422	102.450446	95.74111022	89.54614653	83.82291326	78.53252714	73.6395135
ADV1019715	10/15/2025	3.715	10/15/2026	100.47684	100.3516324	100.2267523	100.1021993	99.97797184	99.85406873	99.73048864	99.60723026	99.48429228
ADV1019744	10/16/2025	3.723	10/16/2026	100.48814	100.3601414	100.2324884	100.1051763	99.97820369	99.8515691	99.72527115	99.59930847	99.47367968
ADV1019754	10/16/2025	3.635	11/16/2026	100.78806	100.5736733	100.360213	100.1476721	99.93604459	99.72532456	99.51550607	99.30658329	99.09855042
ADV1019770	10/17/2025	4.253	10/17/2030	100.01197	100.0091813	100.0063979	100.0036168	100.0008381	99.9980617	99.99528762	99.99251587	99.98974643
ADV1019778	10/17/2025	3.521	4/19/2027	102.148	101.5039187	100.867974	100.2400075	99.61986965	99.00741441	98.40249942	97.80498581	97.21473813
ADV1019796	10/20/2025	3.711	10/20/2026	100.52749	100.3883566	100.2496263	100.1112937	99.97335722	99.8358151	99.69866561	99.56190704	99.42553767
ADV1019821	10/20/2025	3.498	10/20/2027	103.58468	102.4302731	101.3016232	100.197871	99.11819852	98.06182336	97.02799659	96.01600115	95.02515013
ADV1019841	10/21/2025	3.98	10/21/2026	100.0219	100.0187154	100.0153453	100.0117953	100.0080665	100.0041604	100.0000783	99.99582162	99.99139148
ADV1019843	10/21/2025	4.03	10/21/2026	100.01135	100.0085652	100.0057828	100.0030028	100.0002251	99.99744971	99.99467667	99.99190595	99.98913754
ADV1019844	10/21/2025	3.579	4/21/2027	102.16228	101.5131319	100.8722407	100.2394496	99.61460553	98.99755927	98.38816531	97.78628174	97.19177014
ADV1019848	10/21/2025	3.695	10/21/2026	100.53561	100.3936949	100.2521912	100.1111	99.97041945	99.8301477	99.69028297	99.55082345	99.41176735
ADV1019863	10/22/2025	4.165	11/1/2028	100.01172	100.0089437	100.006165	100.0033887	100.0006147	99.99784301	99.99507366	99.99230663	99.98954191
ADV1019867	10/22/2025	3.638	10/22/2026	100.54618	100.4013829	100.2570212	100.1130879	99.9695812	99.82649915	99.68383981	99.54160127	99.39978164
ADV1019876	10/23/2025	3.649	10/23/2030	112.51418	108.2659001	104.2045241	100.3207822	96.60592128	93.05167013	89.65020968	86.3941457	83.27648317
ADV1019877	10/24/2025	3.64	8/20/2030	111.9867	107.9219194	104.0299151	100.3024154	96.73159167	93.31002948	90.03070471	86.88696071	83.87248716
ADV1019882	10/22/2025	3.542	10/23/2028	106.51687	104.344664	102.2278136	100.1645154	98.15304284	96.19173933	94.27901431	92.41334022	90.59324942
ADV1019930	10/24/2025	3.719	10/26/2026	100.5907	100.4348598	100.2795052	100.1246385	99.97025729	99.81635943	99.66294258	99.51000449	99.3575429
ADV1019936	10/27/2025	4.159	10/26/2028	100.01171	100.0089249	100.006144	100.0033655	100.0005892	99.99781535	99.99504378	99.99227453	99.9895076
ADV1019955	10/27/2025	3.737	10/27/2026	100.60341	100.4447836	100.2866608	100.1290414	99.97192312	99.81530344	99.65918004	99.50355055	99.34841262
ADV1019961	10/27/2025	3.663	1/29/2027	101.5022	101.0813262	100.6639371	100.2499936	99.83945294	99.43227342	99.02841385	98.62783376	98.23049331
ADV1019962	10/27/2025	3.594	10/29/2027	103.6885	102.5101893	101.3586821	100.2330707	99.1324881	98.05610573	97.00313123	95.97280649	94.96440588

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1019963	10/27/2025	3.591	12/31/2027	104.18914	102.8449761	101.5245422	100.2272607	98.95257484	97.69994519	96.46884905	95.25877985	94.06924649
ADV1019983	10/28/2025	3.777	9/15/2026	100.20476	100.1617821	100.1188581	100.0759868	100.0331681	99.99040195	99.94768821	99.90502678	99.86241756
ADV1019988	10/28/2025	3.638	8/1/2029	108.98804	106.0156906	103.1409016	100.3599414	97.66924343	95.06539644	92.54513732	90.1053436	87.74302656
ADV1020006	10/29/2025	3.648	4/29/2027	102.27197	101.6004278	100.9376998	100.2836155	99.63800663	99.00070914	98.37156329	97.75041339	97.13710767
ADV1020040	10/30/2025	3.843	10/30/2026	100.65207	100.4850635	100.3186132	100.152714	99.98736303	99.82255774	99.6582954	99.49457335	99.33138895
ADV1020062	10/30/2025	3.773	10/30/2026	100.6503	100.4831973	100.3166468	100.1506488	99.98520069	99.82029961	99.65594291	99.4921279	99.32885192
ADV1020066	10/30/2025	3.815	10/21/2030	113.18707	108.9302461	104.8603367	100.968088	97.24475875	93.68208817	90.27226655	87.00790788	83.88202434
ADV1020087	10/31/2025	3.793	10/30/2026	100.69822	100.5255215	100.3533959	100.1818419	100.0108565	99.8404369	99.67058037	99.5012841	99.33254532
ADV1020088	10/31/2025	3.678	4/30/2027	102.34055	101.66549	100.9993329	100.3419034	99.69303094	99.05254916	98.42029608	97.79611384	97.17984861
ADV1020089	10/31/2025	3.626	10/29/2027	103.79638	102.6163429	101.4631584	100.3359201	99.23375872	98.15584385	97.1013812	96.06961091	95.0598056
ADV1020144	11/3/2025	3.818	11/1/2030	113.29128	109.0029328	104.9039655	100.9849441	97.23696361	93.65161184	90.2209387	86.93742821	83.79397208
ADV1020147	11/3/2025	4.095	11/3/2028	100.15397	100.1791369	100.1919342	100.1930837	100.1832672	100.1631296	100.1332812	100.0942999	100.0467322
ADV1020176	11/4/2025	3.625	11/4/2027	103.84339	102.6468304	101.4778737	100.3355741	99.21902659	98.12736685	97.05976882	96.01544267	94.99363281
ADV1020178	11/4/2025	3.622	11/4/2027	103.83981	102.643272	101.4743376	100.3320599	99.21553395	98.12389545	97.05631832	96.01201275	94.99022316
ADV1020204	11/5/2025	3.658	11/5/2027	103.88979	102.690232	101.5184058	100.3733603	99.2541844	98.16000788	97.08999913	96.04336314	95.01933941
ADV1020208	11/5/2025	3.772	11/5/2026	100.71641	100.5325505	100.3493661	100.1668565	99.985018	99.80384688	99.62333941	99.4434919	99.26430071
ADV1020210	11/5/2025	3.712	5/5/2027	102.40988	101.720799	101.0410006	100.370296	99.70850348	99.05544599	98.41095126	97.77485148	97.14698322
ADV1020223	11/6/2025	3.719	5/6/2027	102.38193	101.6907379	101.0088859	100.3361859	99.67245412	99.017512	98.37118555	97.73330536	97.10370647
ADV1020241	11/7/2025	3.58	11/8/2027	103.81852	102.6112923	101.4321698	100.2801801	99.15439376	98.05392335	96.9779211	95.92557677	94.89611554
ADV1020243	11/7/2025	3.976	6/1/2032	118.51218	112.5323695	106.9002837	101.5937305	96.59205351	91.87602005	87.42771541	83.23044505	79.26864479
ADV1020244	11/7/2025	3.729	3/1/2030	110.97931	107.3965382	103.9508271	100.6361845	97.44691289	94.37759424	91.42307478	88.57845058	85.83905394
ADV1020245	11/7/2025	3.724	1/14/2030	110.57408	107.128503	103.8102032	100.6138134	97.53421922	94.56654805	91.70615601	88.94861616	86.28970721
ADV1020246	11/7/2025	4.313	11/6/2035	130.0143	120.2829717	111.3956942	103.2737724	95.84626911	89.04920291	82.82483149	77.12101217	71.89063105
ADV1020247	11/7/2025	3.764	11/1/2030	112.57407	108.453413	104.5146208	100.7485707	97.14664998	93.70072832	90.40312759	87.24659375	84.22427067
ADV1020250	11/7/2025	3.588	5/8/2028	105.36314	103.6549524	101.9827791	100.3455414	98.74220809	97.17178873	95.63333169	94.12592213	92.6486802
ADV1020256	11/7/2025	3.811	10/30/2026	100.69017	100.5176866	100.3457722	100.1744274	100.0036494	99.83343543	99.66378264	99.49468832	99.32614974
ADV1020257	11/7/2025	3.811	10/30/2026	100.69017	100.5176866	100.3457722	100.1744274	100.0036494	99.83343543	99.66378264	99.49468832	99.32614974
ADV1020277	11/10/2025	3.83	11/10/2028	107.29941	105.06949	102.8973176	100.7809739	98.71862482	96.70851185	94.74894852	92.83831667	90.97506302
ADV1020278	11/10/2025	3.72	11/10/2026	100.75807	100.5602548	100.3632277	100.1669854	99.97152312	99.77683623	99.58292	99.38976979	99.19738098
ADV1020296	11/12/2025	4.142	12/1/2028	100.01166	100.0088612	100.0060629	100.003267	100.0004734	99.9976821	99.99489318	99.99210659	99.98932233
ADV1020300	11/12/2025	3.802	10/7/2026	100.44278	100.3366716	100.2307971	100.1251509	100.0197324	99.91454064	99.80957498	99.70483462	99.60031879
ADV1020305	11/12/2025	3.703	7/25/2029	109.12642	106.170701	103.3113975	100.5448498	97.86755299	95.27615437	92.76744563	90.33835592	87.98594517
ADV1020313	11/13/2025	3.714	10/5/2029	109.73548	106.5756633	103.5246252	100.577985	97.73156906	94.9813971	92.32367141	89.75476747	87.27122487

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020315	11/12/2025	3.774	11/12/2026	100.77702	100.5737507	100.3713192	100.1697155	99.9689345	99.76897104	99.56982009	99.37147665	99.17393573
ADV1020316	11/12/2025	3.672	11/12/2027	103.88587	102.6685063	101.4797227	100.3185158	99.183933	98.07506538	96.99104486	95.93104209	94.89426431
ADV1020346	11/13/2025	3.737	11/13/2030	113.31102	108.9816963	104.8450422	100.891387	97.11160511	93.49707995	90.03967246	86.7316916	83.56586692
ADV1020372	11/14/2025	3.725	8/13/2027	103.24422	102.277507	101.328926	100.3979678	99.48414389	98.58698384	97.70603424	96.84085806	95.99103383
ADV1020373	11/14/2025	3.713	11/12/2027	103.93568	102.717998	101.5288994	100.3673827	99.23249506	98.12332741	97.03901156	95.97871804	94.94165397
ADV1020374	11/14/2025	3.998	3/12/2032	118.03931	112.2898435	106.8640315	101.741865	96.90467764	92.33504755	88.01670797	83.93446472	80.07412
ADV1020375	11/14/2025	4.068	11/12/2032	120.24197	113.7719555	107.7030785	102.0081744	96.66206667	91.64140852	86.92454022	82.49135816	78.32319481
ADV1020386	11/17/2025	3.804	11/17/2026	100.83453	100.6172995	100.4010176	100.1856785	99.97127606	99.75780413	99.54525658	99.33362734	99.12291041
ADV1020393	11/17/2025	4.215	10/30/2030	100.01186	100.0090847	100.0063108	100.0035392	100.00077	99.99800304	99.99523843	99.99247613	99.98971613
ADV1020399	11/17/2025	4.216	11/15/2030	100.01186	100.0090849	100.0063107	100.0035388	100.0007692	99.99800202	99.9952371	99.9924745	99.9897142
ADV1020440	11/18/2025	3.725	11/18/2026	100.84047	100.6203196	100.4011406	100.1829302	99.96568178	99.74938897	99.53404537	99.31964468	99.10618063
ADV1020441	11/18/2025	3.625	11/18/2027	103.94607	102.7109761	101.5052731	100.3279199	99.17792425	98.0543397	96.95626302	95.88283179	94.83322211
ADV1020442	11/18/2025	3.999	11/18/2026	100.01126	100.0084875	100.0057142	100.0029431	100.0001744	99.99740801	99.99464393	99.99188216	99.9891227
ADV1020457	11/19/2025	3.657	11/20/2028	106.99777	104.7436513	102.5484864	100.4103034	98.3272098	96.29739212	94.31911211	92.3907028	90.51056496
ADV1020462	11/19/2025	3.81	11/18/2026	100.88574	100.6585961	100.4324564	100.2073155	99.98316679	99.76000367	99.53781957	99.31660799	99.0963625
ADV1020463	11/19/2025	4.051	11/19/2032	120.18759	113.7001728	107.6160948	101.9079695	96.55041838	91.51991271	86.79462868	82.35431472	78.18016981
ADV1020464	11/19/2025	4.344	11/19/2035	130.38421	120.6018212	111.6704397	103.5104677	96.05018602	89.22493063	82.97636323	77.25182071	72.00373464
ADV1020465	11/19/2025	4.49	11/19/2037	136.28935	124.3231963	113.5857374	103.9418136	95.27188957	87.47017108	80.44295643	74.10719365	68.38921659
ADV1020467	11/19/2025	3.715	5/19/2027	102.48771	101.7603722	101.0433731	100.336492	99.63951574	98.95223671	98.27445329	97.60596934	96.94659414
ADV1020473	11/19/2025	4.176	11/1/2030	104.95605	103.5735702	102.1183545	100.3641436	97.95302993	94.84948894	91.45453831	88.13606899	84.95733803
ADV1020474	11/19/2025	4.181	11/15/2030	104.96238	103.5793988	102.122547	100.3633224	97.9404947	94.81736033	91.39716859	88.05351252	84.85163571
ADV1020477	11/19/2025	3.797	11/19/2026	100.85313	100.6303356	100.4085349	100.1877241	99.9678964	99.74904525	99.53116409	99.31424642	99.09828579
ADV1020526	11/21/2025	3.667	5/21/2027	102.46962	101.7368533	101.0145798	100.302574	99.60061779	98.90849914	98.22601202	97.55295613	96.88913666
ADV1020530	11/21/2025	3.672	5/21/2027	102.47327	101.740491	101.0182028	100.3061825	99.60421191	98.91207904	98.22957785	97.55650801	96.89267474
ADV1020533	11/21/2025	4.317	1/15/2036	130.52835	120.5916745	111.5322158	103.2668304	95.72068968	88.82640976	82.52327485	76.75654572	71.47684287
ADV1020538	11/21/2025	3.738	11/23/2026	100.88074	100.6468022	100.413956	100.1821954	99.95151292	99.7219009	99.49335191	99.26585852	99.03941341
ADV1020541	11/21/2025	3.672	5/21/2027	102.47327	101.740491	101.0182028	100.3061825	99.60421191	98.91207904	98.22957785	97.55650801	96.89267474
ADV1020542	11/21/2025	3.623	11/22/2027	103.89833	102.6539011	101.4393174	100.2535183	99.09548833	97.96425943	96.85890806	95.77855274	94.72235162
ADV1020543	11/21/2025	3.804	11/21/2028	104.11286	102.8552518	101.590087	100.2018245	98.51183279	96.5625523	94.57636791	92.63664541	90.74552573
ADV1020545	11/21/2025	3.969	11/21/2030	107.63194	105.3069683	102.9230789	100.3274419	97.35203385	94.02435304	90.57703859	87.23823059	84.0425963
ADV1020547	11/21/2025	3.55	11/22/2027	103.88234	102.636862	101.4212767	100.2345191	99.07557171	97.94346454	96.83727216	95.75611133	94.69913856
ADV1020567	11/24/2025	3.601	10/25/2028	106.66031	104.4811837	102.3576734	100.2879696	98.27033452	96.30310022	94.38466579	92.51349379	90.68810726
ADV1020606	11/28/2025	3.691	1/29/2027	101.51395	101.0930438	100.6756254	100.2616527	99.851083	99.44387464	99.03998641	98.63937782	98.24200904

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020607	11/28/2025	3.691	1/29/2027	101.51395	101.0930438	100.6756254	100.2616527	99.851083	99.44387464	99.03998641	98.63937782	98.24200904
ADV1020608	11/28/2025	3.691	1/29/2027	101.51395	101.0930438	100.6756254	100.2616527	99.851083	99.44387464	99.03998641	98.63937782	98.24200904
ADV1020609	11/28/2025	3.691	1/29/2027	101.51395	101.0930438	100.6756254	100.2616527	99.851083	99.44387464	99.03998641	98.63937782	98.24200904
ADV1020616	11/25/2025	3.508	11/27/2028	106.85628	104.5817321	102.3671351	100.2104672	98.10978837	96.06324079	94.06904424	92.12549228	90.23094841
ADV1020617	11/25/2025	3.601	11/26/2027	103.8994	102.6441757	101.4193112	100.2237171	99.05635255	97.91622549	96.80238995	95.71394331	94.65002387
ADV1020618	11/25/2025	3.581	11/27/2028	106.88363	104.6115178	102.3992423	100.2447846	98.14620986	96.10166511	94.10937475	92.16763672	90.27481864
ADV1020624	11/25/2025	3.717	11/25/2026	100.89552	100.6560091	100.4176382	100.1804019	99.94429191	99.70930034	99.47541921	99.24264062	99.01095679
ADV1020643	5/15/2026	3.505	5/15/2028	105.17241	103.4489969	101.762183	100.110869	98.493998	96.91055509	95.35956563	93.840093	92.3512368
ADV1020651	11/26/2025	4.162	11/26/2029	100.01172	100.0089299	100.0061455	100.0033635	100.0005838	99.9978064	99.99503134	99.99225861	99.98948819
ADV1020652	11/26/2025	3.581	11/27/2028	106.88323	104.6111181	102.398848	100.2443958	98.1458269	96.10128814	94.10900399	92.16727236	90.27446088
ADV1020653	11/26/2025	3.676	11/26/2030	112.8891	108.5405283	104.3867954	100.4180611	96.62503768	92.99895964	89.53155071	86.21499353	83.04190128
ADV1020671	11/28/2025	3.604	11/29/2030	112.87264	108.5085257	104.3404841	100.358579	96.55344188	92.91623225	89.43860439	86.11267653	82.93100214
ADV1020678	11/28/2025	3.585	11/28/2028	106.90042	104.6253544	102.4102603	100.253112	98.15196844	96.10497071	94.11033763	92.16636185	90.27140605
ADV1020713	12/1/2025	3.856	12/1/2026	100.04558	100.037545	100.034027	100.0298888	100.0251386	100.0197839	100.0138328	100.0072927	100.0001712
ADV1020727	12/1/2025	3.821	9/30/2026	100.36721	100.2813762	100.1956862	100.1101373	100.0247291	99.93946123	99.85433342	99.76934531	99.68449657
ADV1020729	12/1/2025	3.768	12/31/2026	101.27055	100.9305411	100.5928099	100.2573341	99.92409122	99.59305904	99.26421566	98.93753948	98.61300916
ADV1020748	12/2/2025	3.672	6/2/2027	102.57687	101.8107348	101.0560458	100.3125487	99.57999563	98.85814617	98.14676685	97.44563097	96.75451832
ADV1020749	12/2/2025	3.625	12/2/2027	103.97972	102.7082871	101.4672725	100.2555904	99.07220569	97.91613165	96.78642702	95.68219345	94.60257308
ADV1020778	12/3/2025	4.138	1/2/2029	100.01165	100.0088592	100.0060705	100.0032841	100.0005001	99.9977184	99.99493904	99.992162	99.98938729
ADV1020806	12/4/2025	3.761	12/4/2030	113.31628	108.9371108	104.7549269	100.7597543	96.94217971	93.29331895	89.80478433	86.46865353	83.27744102
ADV1020849	12/8/2025	3.787	9/8/2026	100.12422	100.1014049	100.0786156	100.0558499	100.0331078	100.0103891	99.98769392	99.96502214	99.94237374
ADV1020860	12/8/2025	3.747	12/8/2026	101.0352	100.7594037	100.4851179	100.2123349	99.94104213	99.6712274	99.40287857	99.13598363	98.8705307
ADV1020861	12/8/2025	3.69	12/8/2027	104.11611	102.8289824	101.5708942	100.340857	99.13793126	97.96121975	96.80986457	95.68304527	94.57997675
ADV1020862	12/8/2025	3.704	12/8/2028	107.25451	104.9484107	102.7037058	100.5183322	98.39031709	96.31776879	94.29887316	92.33188955	90.41514717
ADV1020888	12/9/2025	3.863	12/9/2030	113.79074	109.3881017	105.1839478	101.168222	97.33143438	93.66462715	90.159342	86.80758909	83.60181829
ADV1020906	12/10/2025	4.129	1/2/2029	100.01163	100.0088342	100.0060456	100.0032592	100.0004753	99.99769361	99.99491429	99.9921373	99.98936263
ADV1020936	12/11/2025	3.605	12/13/2027	104.05067	102.7517016	101.4805989	100.2364651	99.01844236	97.8257094	96.65747954	95.51299884	94.39154441
ADV1020944	12/11/2025	3.598	12/11/2026	101.03898	100.7546686	100.471966	100.1908629	99.91134558	99.63340052	99.35701438	99.08217396	98.80886621
ADV1020945	12/11/2025	3.598	12/11/2026	101.03898	100.7546686	100.471966	100.1908629	99.91134558	99.63340052	99.35701438	99.08217396	98.80886621
ADV1020947	12/11/2025	3.642	6/11/2027	102.62951	101.8384157	101.0595295	100.292571	99.53726757	98.79335452	98.06057529	97.33868095	96.62742994
ADV1020965	12/11/2025	3.711	9/11/2026	100.15291	100.1215598	100.0902459	100.058967	100.027723	99.99651389	99.96533958	99.93420001	99.90309513
ADV1020985	3/5/2026	3.655	3/5/2027	101.81514	101.2966599	100.7834601	100.275464	99.77259252	99.27476831	98.78191557	98.29395999	97.81082875
ADV1020986	3/6/2026	3.644	9/7/2027	103.36813	102.3325537	101.3177518	100.3231008	99.34800406	98.39188869	97.45420378	96.53441961	95.63202661

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020987	3/26/2026	3.639	3/27/2028	104.98706	103.3988911	101.8426788	100.3175301	98.82258193	97.35700286	95.91999164	94.51077587	93.12861069
ADV1020990	12/12/2025	4.112	12/13/2032	120.74176	114.173068	108.0163006	102.2432905	96.82794525	91.74608322	86.97528339	82.49474822	78.28517783
ADV1021000	12/12/2025	3.6	12/14/2026	101.06804	100.7753461	100.48436	100.1950685	99.90745681	99.62151014	99.33721394	99.05455382	98.77351558
ADV1021029	12/15/2025	3.693	11/16/2026	100.835	100.6144622	100.3948735	100.1762317	99.95853056	99.74176399	99.52592592	99.3110103	99.09701119
ADV1021032	12/15/2025	4.176	12/13/2030	100.01175	100.0089551	100.0061611	100.0033695	100.0005803	99.99779334	99.99500875	99.99222648	99.98944655
ADV1021036	12/15/2025	4.051	10/16/2028	100.06543	100.0859974	100.091207	100.0819592	100.0591064	100.0234534	99.97576084	99.91674724	99.8470915
ADV1021047	12/15/2025	3.624	6/15/2028	105.63603	103.8241175	102.0521762	100.3190278	98.62354118	96.96462762	95.34123919	93.75236659	92.19703743
ADV1021068	12/16/2025	3.561	12/16/2026	101.07542	100.7771599	100.4806757	100.1859503	99.89296784	99.60171287	99.31217	99.02432402	98.73815994
ADV1021079	12/16/2025	3.63	12/17/2026	101.0878	100.7869488	100.487898	100.1906348	99.89514304	99.60140682	99.30941043	99.01913833	98.73057518
ADV1021080	12/16/2025	3.963	12/16/2026	100.01116	100.0083695	100.0055771	100.0027871	99.99999934	99.99721396	99.9944309	99.99165017	99.98887177
ADV1021083	12/16/2025	3.708	9/16/2026	100.20604	100.1604273	100.1148757	100.0693814	100.0239444	99.97856452	99.93324162	99.88797561	99.84276638
ADV1021084	12/16/2025	4.68	12/16/2030	117.36015	112.8624355	108.567368	104.4646943	100.5447348	96.79835029	93.21690941	89.79225683	86.51668461
ADV1021085	12/16/2025	3.634	12/16/2026	101.07944	100.7813697	100.4850704	100.1905263	99.89772197	99.60664178	99.31727046	99.02959288	98.7435941
ADV1021086	12/16/2025	3.605	6/16/2027	102.6418	101.8369185	101.0446765	100.264775	99.4969269	98.74085399	97.99628654	97.26296302	96.54062978
ADV1021108	2/2/2026	3.814	1/31/2031	113.99097	109.4430633	105.1063784	100.9699907	97.02359383	93.25746464	89.6624273	86.22981962	82.95146165
ADV1021115	12/17/2025	3.506	12/17/2027	104.03436	102.7244301	101.4414757	100.1846734	98.95322977	97.7463834	96.56340373	95.40358928	94.26626627
ADV1021137	12/18/2025	3.55	12/18/2026	101.09086	100.7870246	100.4850282	100.1848553	99.88648939	99.58991397	99.29511285	99.00207004	98.71076973
ADV1021142	12/18/2025	4.138	12/18/2029	100.01165	100.0088633	100.006079	100.0032971	100.0005175	99.99774017	99.9949652	99.99219255	99.98942223
ADV1021145	12/18/2025	3.68	10/20/2026	100.5579	100.4150341	100.2725816	100.130538	99.9889013	99.84766985	99.70684183	99.56641549	99.42638908
ADV1021147	12/18/2025	4.062	12/17/2027	100.01144	100.0086634	100.0058909	100.0031207	100.0003528	99.99758728	99.99482407	99.99206316	99.98930456
ADV1021162	12/19/2025	4.137	12/19/2029	100.01165	100.0088606	100.0060763	100.0032943	100.0005147	99.99773741	99.99496244	99.9921898	99.98941948
ADV1021163	12/19/2025	3.63	12/21/2026	101.12533	100.8133083	100.5032262	100.1950622	99.88879848	99.58441749	99.28190179	98.98123418	98.68239768
ADV1021164	12/19/2025	3.515	12/20/2027	104.07201	102.7544379	101.4631558	100.1973894	98.95639488	97.73945737	96.54588987	95.37503172	94.22624731
ADV1021165	12/19/2025	3.549	12/19/2028	107.12314	104.7862299	102.5122925	100.2992452	98.14508536	96.04788999	94.00581214	92.01707722	90.07997967
ADV1021178	12/19/2025	3.554	12/21/2026	101.12019	100.807971	100.4976963	100.1893434	99.88289441	99.57833163	99.27563757	98.97479497	98.67578679
ADV1021186	12/19/2025	3.58	1/5/2028	104.21529	102.8575949	101.5240825	100.2141617	98.92726	97.6628231	96.42031399	95.19921238	93.99901405
ADV1021205	12/22/2025	3.639	12/29/2026	101.20462	100.8702861	100.5381586	100.2082174	99.88044083	99.55480774	99.23129716	98.90988838	98.59056097
ADV1021210	12/22/2025	3.649	12/22/2026	101.14071	100.8258929	100.5130425	100.2021434	99.89317725	99.58612596	99.2809717	98.97769685	98.67628401
ADV1021214	12/22/2025	3.65	12/22/2026	101.14103	100.8262065	100.5133555	100.2024558	99.89348899	99.58643708	99.2812822	98.97800674	98.6765933
ADV1021215	12/22/2025	3.808	12/11/2030	113.56885	109.1655762	104.9610995	100.9453411	97.10879146	93.44247426	89.93791315	86.58710098	83.3824711
ADV1021240	12/23/2025	3.614	12/23/2026	101.15795	100.8401115	100.5242825	100.2104417	99.89857041	99.58864996	99.28066203	98.97458849	98.67041146
ADV1021241	12/23/2025	3.586	6/23/2027	102.73366	101.9084914	101.0965922	100.2976401	99.51132711	98.73735465	97.9754336	97.22528377	96.48663362
ADV1021249	12/23/2025	3.731	9/30/2026	100.35562	100.2700437	100.1846059	100.0993088	100.0141519	99.92913498	99.84425769	99.75951969	99.67492066

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021255	12/23/2025	4.165	12/23/2030	100.01172	100.0089241	100.0061321	100.0033425	100.0005553	99.99777035	99.99498776	99.99220749	99.98942954
ADV1021266	12/23/2025	3.669	12/26/2028	107.31597	104.9608925	102.6696636	100.4401867	98.27044672	96.15850672	94.10250465	92.10064975	90.1512194
ADV1021287	12/24/2025	4.097	1/2/2029	100.01154	100.0087455	100.005957	100.0031708	100.000387	99.99760547	99.99482631	99.99204947	99.98927496
ADV1021298	12/24/2025	3.54	12/24/2027	104.14005	102.8121556	101.5096401	100.2317955	98.97794464	97.74743548	96.53963966	95.35395147	94.18978685
ADV1021299	12/24/2025	3.54	12/24/2027	104.14005	102.8121556	101.5096401	100.2317955	98.97794464	97.74743548	96.53963966	95.35395147	94.18978685
ADV1021302	12/24/2025	3.54	12/24/2027	104.14005	102.8121556	101.5096401	100.2317955	98.97794464	97.74743548	96.53963966	95.35395147	94.18978685
ADV1021306	12/24/2025	3.537	12/24/2027	104.13605	102.8081905	101.5057025	100.2278848	98.97406052	97.74357747	96.53580732	95.3501444	94.18600463
ADV1021315	12/26/2025	3.514	11/15/2027	103.78656	102.5606446	101.3637234	100.1947713	99.05281555	97.93692782	96.84622207	95.77985204	94.737009
ADV1021316	12/26/2025	3.67	12/18/2026	101.14183	100.8293595	100.5187855	100.2100877	99.90324892	99.59825234	99.29508131	98.99371938	98.69415031
ADV1021322	12/29/2025	3.607	2/26/2027	101.72727	101.2283689	100.7343578	100.2451661	99.76072344	99.28096096	98.80581106	98.33520745	97.86908509
ADV1021325	12/29/2025	3.607	2/26/2027	101.72727	101.2283689	100.7343578	100.2451661	99.76072344	99.28096096	98.80581106	98.33520745	97.86908509
ADV1021327	12/29/2025	3.607	2/26/2027	101.72727	101.2283689	100.7343578	100.2451661	99.76072344	99.28096096	98.80581106	98.33520745	97.86908509
ADV1021328	12/29/2025	3.607	2/26/2027	101.72727	101.2283689	100.7343578	100.2451661	99.76072344	99.28096096	98.80581106	98.33520745	97.86908509
ADV1021329	12/29/2025	3.606	2/26/2027	101.72677	101.2278731	100.7338634	100.2446731	99.7602319	99.28047083	98.80532232	98.33472008	97.86859909
ADV1021335	12/26/2025	3.976	9/25/2026	100.01464	100.0101202	100.0055643	100.0009769	99.99635804	99.99170784	99.98702651	99.98231424	99.97757101
ADV1021340	12/26/2025	4.038	9/27/2027	100.01137	100.0085988	100.0058285	100.0030605	100.0002948	99.99753145	99.99477042	99.9920117	99.98925528
ADV1021405	12/30/2025	3.71	10/20/2026	100.56065	100.4179245	100.2756076	100.1336992	99.99219735	99.85110033	99.71040637	99.5701137	99.43022058
ADV1021410	12/30/2025	3.697	11/18/2026	100.85391	100.6279335	100.4029594	100.178979	99.95598564	99.73397281	99.51293395	99.2928626	99.07375235
ADV1021415	12/30/2025	3.674	12/16/2026	101.1232	100.8166179	100.5118579	100.2089065	99.90774741	99.60836475	99.31074269	99.01486565	98.72071821
ADV1021423	12/30/2025	3.561	12/30/2027	104.13949	102.7981427	101.4807425	100.1867005	98.91544278	97.66641414	96.43907696	95.23291068	94.0474111
ADV1021424	12/30/2025	3.65	1/31/2029	107.5535	105.0994801	102.7144909	100.3961997	98.14237011	95.95085383	93.81958704	91.74658641	89.72994547
ADV1021430	12/30/2025	3.621	12/30/2026	101.2069	100.8697962	100.5349318	100.2022878	99.87184231	99.5435736	99.21746023	98.89348104	98.57161517
ADV1021431	12/30/2025	3.595	12/30/2027	102.33379	101.6161261	100.9106954	100.2171556	99.53517964	98.864453	98.2046731	97.55554876	96.91679962
ADV1021434	12/30/2025	3.621	12/30/2026	101.2069	100.8697962	100.5349318	100.2022878	99.87184231	99.5435736	99.21746023	98.89348104	98.57161517
ADV1021435	12/30/2025	3.553	12/30/2027	104.12872	102.7874448	101.4701195	100.176151	98.90496566	97.65600816	96.42874096	95.22264352	94.03721167
ADV1021437	12/30/2025	3.561	6/30/2027	102.72081	101.8771828	101.0474106	100.2311539	99.42808455	98.63788477	97.86024693	97.09487316	96.34147493
ADV1021438	12/30/2025	3.571	6/30/2028	105.66292	103.8092349	101.9972501	100.2257825	98.49369459	96.79988747	95.1432999	93.52290652	91.93771647
ADV1021439	12/30/2025	3.55	12/30/2027	104.12468	102.7834331	101.4661358	100.172195	98.90103675	97.65210592	96.42486496	95.21879333	94.03338688
ADV1021446	12/30/2025	3.485	12/30/2027	104.11816	102.77568	101.4571907	100.1620968	98.88982338	97.63981379	96.4115293	95.20444826	94.0180654
ADV1021447	12/30/2025	3.485	12/30/2027	104.11816	102.77568	101.4571907	100.1620968	98.88982338	97.63981379	96.4115293	95.20444826	94.0180654
ADV1021550	1/2/2026	3.588	9/24/2027	103.43684	102.3547511	101.2953214	100.2578466	99.24164892	98.24607813	97.27051029	96.31434642	95.37701125
ADV1021552	1/2/2026	3.593	7/2/2027	102.76857	101.9192536	101.0839773	100.2623964	99.45417602	98.65899196	97.87653053	97.10648799	96.34857024
ADV1021579	1/5/2026	4.1	2/1/2029	100.01154	100.0087632	100.0059847	100.0032086	100.0004347	99.99766319	99.99489399	99.99212711	99.98936254

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021591	1/5/2026	3.556	8/5/2027	103.01827	102.074595	101.1482218	100.2386749	99.34549836	98.4682529	97.60651467	96.75987477	95.92793859
ADV1021649	1/7/2026	3.772	11/26/2030	113.29975	108.9425773	104.7805239	100.8037369	97.00291784	93.36929071	89.89456945	86.57092734	83.39096862
ADV1021667	1/8/2026	3.673	11/9/2026	100.75716	100.5572735	100.3581772	100.1598618	99.96232267	99.7655552	99.56955482	99.374317	99.17983722
ADV1021671	1/8/2026	3.583	1/10/2028	104.26122	102.8898293	101.5430849	100.2203779	98.92111991	97.64474134	96.39069064	95.15843357	93.94745252
ADV1021672	1/8/2026	3.632	1/8/2029	107.33324	104.9432388	102.6189123	100.3580922	98.15869838	96.01873104	93.93626696	91.90945609	89.93651834
ADV1021702	1/9/2026	3.638	7/9/2027	102.86572	101.9967382	101.1424528	100.3024937	99.47650219	98.66413163	97.86504671	97.07892303	96.30544673
ADV1021716	1/12/2026	3.643	1/12/2028	104.35942	102.9819652	101.6293498	100.3009608	98.99620329	97.71450121	96.45529688	95.21805016	94.0022378
ADV1021720	1/12/2026	3.852	1/10/2031	113.99426	109.5019146	105.2157443	101.1252108	97.22036522	93.4918151	89.93069025	86.52861118	83.27765941
ADV1021721	1/12/2026	3.852	1/10/2031	113.99426	109.5019146	105.2157443	101.1252108	97.22036522	93.4918151	89.93069025	86.52861118	83.27765941
ADV1021727	1/13/2026	3.643	7/13/2027	102.90369	102.0235587	101.1584995	100.3081289	99.47207452	98.64997663	97.84148739	97.04627048	96.26400056
ADV1021731	1/12/2026	3.703	11/17/2026	100.84336	100.620535	100.3986892	100.1778118	99.95789631	99.7389364	99.52092579	99.30385825	99.08772761
ADV1021735	1/12/2026	3.575	1/12/2028	104.34859	102.9698875	101.6160663	100.2865119	98.980628	97.69783719	96.43758057	95.1993168	93.98252149
ADV1021755	1/13/2026	3.651	1/13/2027	101.35006	100.9738455	100.6004321	100.2297923	99.861895	99.49670973	99.13420643	98.77435551	98.41712779
ADV1021756	1/13/2026	3.636	7/13/2027	102.89755	102.017445	101.1524148	100.3020728	99.46604673	98.6439768	97.83551519	97.04032558	96.25808266
ADV1021771	1/13/2026	3.724	9/14/2026	100.18043	100.1406524	100.1009195	100.0612343	100.0215967	99.98200661	99.94246395	99.90296862	99.86352055
ADV1021772	1/13/2026	3.646	1/13/2027	101.34819	100.9719716	100.5985625	100.227927	99.86003396	99.49485292	99.13235384	98.77250711	98.41528357
ADV1021773	1/13/2026	3.626	7/13/2027	102.88877	102.0087112	101.1437224	100.2934213	99.45743561	98.63540561	97.82698347	97.03183288	96.24962853
ADV1021790	1/14/2026	3.721	9/15/2026	100.1907	100.1480795	100.105511	100.0629948	100.0205308	99.97811892	99.93575898	99.89345093	99.85119465
ADV1021819	1/15/2026	4.04	1/16/2029	99.994333	100.0211519	100.0316987	100.0269988	100.0080171	99.97566116	99.93078496	99.87419223	99.80663939
ADV1021820	1/15/2026	4.141	7/15/2030	100.01166	100.0088717	100.0060874	100.0033054	100.0005258	99.99774845	99.99497347	99.99220081	99.98943047
ADV1021821	1/15/2026	4.1	4/13/2029	100.01154	100.0087579	100.0059738	100.0031919	100.0004125	99.9976353	99.99486048	99.99208797	99.98931779
ADV1021822	1/15/2026	4.11	7/13/2029	100.01157	100.0087857	100.0060015	100.0032196	100.0004401	99.9976629	99.99488804	99.99211549	99.98934527
ADV1021824	1/15/2026	4.119	10/15/2029	100.0116	100.0088106	100.0060264	100.0032445	100.000465	99.99768774	99.99491284	99.99214026	99.98937001
ADV1021826	1/15/2026	4.075	7/14/2028	100.01147	100.0086886	100.0059045	100.0031228	100.0003434	99.99756632	99.99479158	99.99201917	99.98924907
ADV1021827	1/15/2026	4.152	1/15/2031	100.01168	100.0088929	100.0061087	100.0033268	100.0005472	99.99776993	99.994995	99.99222239	99.9894521
ADV1021829	1/15/2026	4.14	7/15/2030	100.01166	100.0088689	100.0060846	100.0033026	100.000523	99.99774569	99.99497071	99.99219806	99.98942773
ADV1021831	1/15/2026	4.146	10/15/2030	100.01167	100.0088832	100.0060989	100.003317	100.0005373	99.99776003	99.99498505	99.9922124	99.98944206
ADV1021832	1/15/2026	3.652	7/15/2027	102.92866	102.0429231	101.1724465	100.316841	99.4757272	98.64873884	97.83552175	97.03573353	96.24904311
ADV1021833	1/15/2026	4.127	1/15/2030	100.01162	100.0088328	100.0060486	100.0032666	100.0004871	99.99770981	99.99493489	99.99216228	99.989392
ADV1021834	1/15/2026	4.14	7/15/2030	100.01166	100.0088689	100.0060846	100.0033026	100.000523	99.99774569	99.99497071	99.99219806	99.98942773
ADV1021835	1/15/2026	4.065	4/14/2028	100.01145	100.0086608	100.0058768	100.0030951	100.0003157	99.99753872	99.99476402	99.99199165	99.98922159
ADV1021836	1/15/2026	4.152	1/15/2031	100.01168	100.0088929	100.0061087	100.0033268	100.0005472	99.99776993	99.994995	99.99222239	99.9894521
ADV1021837	1/15/2026	4.14	7/15/2030	100.01166	100.0088689	100.0060846	100.0033026	100.000523	99.99774569	99.99497071	99.99219806	99.98942773

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021838	1/15/2026	4.152	1/15/2031	100.01168	100.0088929	100.0061087	100.0033268	100.0005472	99.99776993	99.994995	99.99222239	99.9894521
ADV1021839	1/15/2026	4.134	4/15/2030	100.01164	100.0088522	100.006068	100.003286	100.0005064	99.99772913	99.99495418	99.99218155	99.98941123
ADV1021840	1/15/2026	4.134	4/15/2030	100.01164	100.0088522	100.006068	100.003286	100.0005064	99.99772913	99.99495418	99.99218155	99.98941123
ADV1021841	1/15/2026	4.152	1/15/2031	100.01168	100.0088929	100.0061087	100.0033268	100.0005472	99.99776993	99.994995	99.99222239	99.9894521
ADV1021845	1/15/2026	3.666	1/15/2027	101.37427	100.992455	100.613526	100.2374526	99.86420239	99.49374358	99.12604479	98.7610751	98.39880409
ADV1021848	1/15/2026	3.67	1/15/2027	101.3758	100.9939761	100.6150436	100.2389666	99.8657129	99.49525061	99.12754834	98.76257521	98.40030077
ADV1021849	1/15/2026	3.673	1/15/2027	101.37694	100.9951169	100.6161817	100.2401021	99.86684578	99.49638087	99.12867601	98.76370029	98.40142328
ADV1021871	1/16/2026	3.698	1/7/2028	104.39357	103.0292469	101.6893127	100.373167	99.08023046	97.8099422	96.56175894	95.33515435	94.12961843
ADV1021874	1/16/2026	4.227	1/18/2033	99.921008	100.0068252	100.054084	100.067124	100.0498421	100.0057366	99.93794881	99.84929859	99.74231717
ADV1021897	1/20/2026	4.17	1/17/2031	100.01173	100.0089441	100.006161	100.0033803	100.0006019	99.99782588	99.99505215	99.99228074	99.98951165
ADV1021898	1/20/2026	4.163	10/21/2030	100.01172	100.0089319	100.0061491	100.0033687	100.0005905	99.99781476	99.99504131	99.99227017	99.98950135
ADV1021900	1/20/2026	4.156	7/22/2030	100.0117	100.0089148	100.006132	100.0033515	100.0005734	99.99779765	99.99502419	99.99225306	99.98948424
ADV1021901	1/20/2026	4.141	1/22/2030	100.01166	100.0088731	100.0060904	100.00331	100.000532	99.99775623	99.99498282	99.99221173	99.98944297
ADV1021902	1/20/2026	4.156	7/22/2030	100.0117	100.0089148	100.006132	100.0033515	100.0005734	99.99779765	99.99502419	99.99225306	99.98948424
ADV1021903	1/20/2026	4.141	1/22/2030	100.01166	100.0088731	100.0060904	100.00331	100.000532	99.99775623	99.99498282	99.99221173	99.98944297
ADV1021904	1/20/2026	4.156	7/22/2030	100.0117	100.0089148	100.006132	100.0033515	100.0005734	99.99779765	99.99502419	99.99225306	99.98948424
ADV1021905	1/20/2026	4.156	7/22/2030	100.0117	100.0089148	100.006132	100.0033515	100.0005734	99.99779765	99.99502419	99.99225306	99.98948424
ADV1021906	1/20/2026	4.163	10/21/2030	100.01172	100.0089319	100.0061491	100.0033687	100.0005905	99.99781476	99.99504131	99.99227017	99.98950135
ADV1021907	1/20/2026	4.163	10/21/2030	100.01172	100.0089319	100.0061491	100.0033687	100.0005905	99.99781476	99.99504131	99.99227017	99.98950135
ADV1021908	1/20/2026	4.163	10/21/2030	100.01172	100.0089319	100.0061491	100.0033687	100.0005905	99.99781476	99.99504131	99.99227017	99.98950135
ADV1021909	1/20/2026	4.141	1/22/2030	100.01166	100.0088731	100.0060904	100.00331	100.000532	99.99775623	99.99498282	99.99221173	99.98944297
ADV1021910	1/20/2026	4.156	7/22/2030	100.0117	100.0089148	100.006132	100.0033515	100.0005734	99.99779765	99.99502419	99.99225306	99.98948424
ADV1021912	1/20/2026	4.075	4/17/2028	100.01147	100.0086897	100.0059069	100.0031264	100.0003483	99.99757245	99.99479895	99.99202777	99.98925891
ADV1021913	1/20/2026	4.141	1/22/2030	100.01166	100.0088731	100.0060904	100.00331	100.000532	99.99775623	99.99498282	99.99221173	99.98944297
ADV1021915	1/20/2026	4.141	1/22/2030	100.01166	100.0088731	100.0060904	100.00331	100.000532	99.99775623	99.99498282	99.99221173	99.98944297
ADV1021917	1/20/2026	4.141	1/22/2030	100.01166	100.0088731	100.0060904	100.00331	100.000532	99.99775623	99.99498282	99.99221173	99.98944297
ADV1021920	1/20/2026	4.163	10/21/2030	100.01172	100.0089319	100.0061491	100.0033687	100.0005905	99.99781476	99.99504131	99.99227017	99.98950135
ADV1021921	1/20/2026	4.163	10/21/2030	100.01172	100.0089319	100.0061491	100.0033687	100.0005905	99.99781476	99.99504131	99.99227017	99.98950135
ADV1021922	1/20/2026	4.149	4/22/2030	100.01168	100.0088953	100.0061126	100.0033322	100.0005541	99.99777832	99.99500489	99.99223377	99.98946498
ADV1021947	1/21/2026	4.18	1/21/2031	100.01176	100.0089724	100.00619	100.0034099	100.0006321	99.99785662	99.99508348	99.99231267	99.98954417
ADV1021949	1/21/2026	4.145	1/22/2030	100.01167	100.0088845	100.0061021	100.003322	100.0005443	99.99776882	99.99499571	99.99222492	99.98945645
ADV1021952	1/21/2026	3.693	1/21/2027	101.44031	101.0417266	100.6462808	100.2539401	99.86466789	99.47842815	99.09518543	98.71490483	98.337552
ADV1021971	1/22/2026	4.022	10/22/2027	100.01133	100.0085435	100.0057618	100.0029824	100.0002054	99.99743063	99.99465822	99.99188813	99.98912036

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021972	1/22/2026	4.122	1/22/2030	100.01161	100.008821	100.006039	100.0032593	100.0004819	99.99770685	99.99493413	99.99216372	99.98939564
ADV1021975	1/22/2026	3.957	1/22/2027	100.01115	100.0083632	100.0055817	100.0028025	100.0000256	99.99725109	99.99447888	99.991709	99.98894143
ADV1021976	1/22/2026	3.931	1/15/2031	114.37823	109.8642398	105.557905	101.4485834	97.52623033	93.78136446	90.20503318	86.78878039	83.52461657
ADV1021977	1/22/2026	4.122	1/22/2030	100.01161	100.008821	100.006039	100.0032593	100.0004819	99.99770685	99.99493413	99.99216372	99.98939564
ADV1021978	1/22/2026	4.131	4/22/2030	100.01163	100.008846	100.0060639	100.0032842	100.0005068	99.99773171	99.99495896	99.99218853	99.98942041
ADV1022013	1/23/2026	3.926	1/23/2031	114.41991	109.8837189	105.5571473	101.4293983	97.49028986	93.73021331	90.1400983	86.71137985	83.43596763
ADV1022014	1/23/2026	4.183	1/24/2033	121.49005	114.7873214	108.5114134	102.6327505	97.12395792	91.95968532	87.11644684	82.57247511	78.30758723
ADV1022017	3/2/2026	3.762	3/1/2029	108.09587	105.5498426	103.0777323	100.6769618	98.34505883	96.07965236	93.87846793	91.73932297	89.6601225
ADV1022018	1/23/2026	3.751	1/2/2029	107.56542	105.1886428	102.876744	100.6276016	98.43917319	96.30949479	94.23667701	92.21890188	90.25441975
ADV1022019	1/23/2026	3.751	1/2/2029	107.56542	105.1886428	102.876744	100.6276016	98.43917319	96.30949479	94.23667701	92.21890188	90.25441975
ADV1022020	1/23/2026	3.922	12/30/2030	114.21114	109.7433093	105.4791949	101.4084396	97.52126953	93.80845406	90.26127319	86.87148657	83.63130476
ADV1022021	1/23/2026	3.922	12/30/2030	114.21114	109.7433093	105.4791949	101.4084396	97.52126953	93.80845406	90.26127319	86.87148657	83.63130476
ADV1022022	1/23/2026	4.508	1/12/2037	134.76449	123.6802739	113.6598507	104.5937323	96.3842867	88.94439973	82.1962912	76.07046974	70.50480937
ADV1022023	3/2/2026	3.945	2/28/2031	114.82246	110.1739382	105.7448786	101.5237336	97.49962081	93.66228536	90.0020598	86.50982755	83.17698854
ADV1022024	1/23/2026	4.335	3/15/2034	125.71296	117.7478333	110.3663099	103.522133	97.17295003	91.27996693	85.80763125	80.72334543	75.99720672
ADV1022025	3/2/2026	3.763	3/1/2029	108.09839	105.5523321	103.0801904	100.6793891	98.3474561	96.08202023	93.88080703	91.74163391	89.66240588
ADV1022027	1/23/2026	3.626	1/24/2028	104.51752	103.1054557	101.7194109	100.3587291	99.02277434	97.71093149	96.42260539	95.15722005	93.91421788
ADV1022028	3/2/2026	3.764	3/1/2029	108.10091	105.5548215	103.0826484	100.6818165	98.34985338	96.0843881	93.88314613	91.74394486	89.66468927
ADV1022029	3/2/2026	3.764	3/1/2029	108.10091	105.5548215	103.0826484	100.6818165	98.34985338	96.0843881	93.88314613	91.74394486	89.66468927
ADV1022030	3/2/2026	3.946	2/28/2031	114.82697	110.17834	105.7491833	101.5279443	97.50374089	93.66631778	90.00600747	86.51369326	83.18077497
ADV1022031	3/2/2026	3.946	2/28/2031	114.82697	110.17834	105.7491833	101.5279443	97.50374089	93.66631778	90.00600747	86.51369326	83.18077497
ADV1022032	1/23/2026	3.786	4/23/2029	108.59995	105.9033278	103.2881224	100.7513621	98.29020332	95.90192586	93.58392651	91.33371315	89.14889911
ADV1022034	1/23/2026	3.873	4/23/2030	111.93207	108.1885069	104.5925152	101.1374314	97.81693485	94.62502687	91.55601204	88.60448102	85.76529434
ADV1022041	1/23/2026	3.615	1/25/2027	101.47014	101.0601288	100.6534383	100.2500276	99.84985699	99.45288745	99.05908061	98.66839869	98.28080453
ADV1022060	1/26/2026	4.15	10/24/2030	100.01168	100.0088976	100.0061168	100.0033383	100.0005621	99.99778826	99.99501674	99.99224754	99.98948065
ADV1022066	1/26/2026	4.124	1/24/2030	100.01161	100.0088278	100.006047	100.0032685	100.0004924	99.99771862	99.99494715	99.992178	99.98941117
ADV1022068	1/26/2026	4.069	4/25/2028	100.01146	100.0086751	100.0058945	100.0031162	100.0003403	99.99756661	99.9947953	99.99202631	99.98925963
ADV1022069	1/26/2026	4.149	10/25/2030	100.01168	100.0088948	100.006114	100.0033355	100.0005593	99.9977855	99.99501398	99.99224478	99.9894779
ADV1022073	1/26/2026	4.006	7/26/2027	100.01128	100.0085003	100.0057199	100.0029417	100.000166	99.9973925	99.99462137	99.99185255	99.98908605
ADV1022074	1/26/2026	3.753	10/26/2026	100.62625	100.4666993	100.3076503	100.1491012	99.99104957	99.83349316	99.6764296	99.51985657	99.36377176
ADV1022075	1/26/2026	3.747	1/26/2029	107.75013	105.3070236	102.9322756	100.6235901	98.37876324	96.19567767	94.07229878	92.00667088	89.99691373
ADV1022107	1/27/2026	3.653	1/29/2029	107.69431	105.2408013	102.8562143	100.5382267	98.28460795	96.09321576	93.96199173	91.88895768	89.87221203
ADV1022108	1/27/2026	3.653	1/29/2029	107.69431	105.2408013	102.8562143	100.5382267	98.28460795	96.09321576	93.96199173	91.88895768	89.87221203

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022111	1/27/2026	3.908	1/27/2031	114.37159	109.8258307	105.4906214	101.3550924	97.40899447	93.64265696	90.04695228	86.61326255	83.33344853
ADV1022152	1/28/2026	3.684	1/28/2027	101.50161	101.083496	100.6688303	100.2575671	99.84966475	99.44508206	99.04377864	98.64571472	98.25085118
ADV1022162	1/29/2026	3.586	1/29/2027	101.49466	101.0735106	100.6558538	100.2416485	99.8308518	99.42342185	99.01931735	98.61849768	98.22092289
ADV1022174	2/3/2026	3.714	2/5/2029	107.75885	105.287586	102.8862218	100.5523807	98.28378524	96.07824845	93.9336699	91.84803157	89.81939416
ADV1022177	2/3/2026	3.649	2/3/2028	104.55159	103.1134004	101.7021572	100.3171689	98.95776643	97.62330302	96.31315332	95.02671241	93.763395
ADV1022187	1/29/2026	3.631	7/29/2027	103.02787	102.1032844	101.1952984	100.3034702	99.42737125	98.56658776	97.72072047	96.88938389	96.0722057
ADV1022190	1/29/2026	3.644	2/26/2027	101.74567	101.2467132	100.7526492	100.263405	99.77891018	99.29909593	98.82389461	98.35323994	97.88706687
ADV1022191	1/29/2026	3.642	3/29/2027	102.01154	101.4262228	100.847624	100.2756252	99.71011394	99.15098031	98.5981168	98.05141836	97.51078225
ADV1022197	1/29/2026	3.655	1/29/2027	101.49871	101.0778385	100.6604574	100.2465217	99.83598894	99.42881726	99.02496553	98.62439325	98.22706061
ADV1022213	1/30/2026	3.635	7/30/2027	103.03984	102.1124634	101.2017835	100.3073546	99.42874439	98.56553572	97.71732601	96.88372662	96.06436224
ADV1022226	1/30/2026	3.708	10/30/2026	100.65988	100.4890003	100.3186884	100.1489408	99.9797546	99.81112718	99.64305575	99.47553759	99.30856997
ADV1022227	1/30/2026	3.708	10/30/2026	100.65988	100.4890003	100.3186884	100.1489408	99.9797546	99.81112718	99.64305575	99.47553759	99.30856997
ADV1022228	1/30/2026	3.68	12/18/2026	101.14006	100.8286428	100.5191113	100.2114496	99.90564066	99.60166778	99.29951433	98.99916392	98.70060033
ADV1022229	1/30/2026	3.68	12/18/2026	101.14006	100.8286428	100.5191113	100.2114496	99.90564066	99.60166778	99.29951433	98.99916392	98.70060033
ADV1022230	1/30/2026	3.628	4/9/2027	102.09412	101.4782761	100.8698723	100.268772	99.67484397	99.08796033	98.50799605	97.93482908	97.36834023
ADV1022231	1/30/2026	3.628	4/9/2027	102.09412	101.4782761	100.8698723	100.268772	99.67484397	99.08796033	98.50799605	97.93482908	97.36834023
ADV1022255	2/2/2026	3.681	12/15/2027	104.16896	102.8643138	101.5870891	100.3364217	99.11148607	97.91149096	96.73567777	95.58331887	94.45371594
ADV1022257	2/2/2026	3.918	1/29/2031	114.43549	109.8831274	105.5418366	101.4007127	97.44947051	93.6784061	90.07836106	86.64068895	83.35722411
ADV1022260	2/2/2026	3.678	2/2/2028	104.58467	103.1490885	101.7403561	100.3577832	99.0007044	97.66847655	96.36047758	95.07610578	93.8147789
ADV1022261	2/2/2026	3.668	2/2/2029	107.76883	105.3031863	102.9071004	100.5782172	98.31427627	96.11310673	93.97262334	91.89082247	89.86577838
ADV1022278	2/2/2026	3.736	12/2/2026	100.99973	100.7342527	100.4701397	100.2073806	99.94596502	99.68588269	99.42712344	99.16967718	98.91353395
ADV1022279	2/2/2026	3.676	8/2/2027	103.1071	102.1711879	101.2522741	100.3499014	99.46362583	98.59301927	97.73766857	96.89717505	96.07115379
ADV1022280	2/2/2026	3.678	2/2/2028	104.58467	103.1490885	101.7403561	100.3577832	99.0007044	97.66847655	96.36047758	95.07610578	93.8147789
ADV1022296	2/3/2026	3.695	2/3/2027	101.56532	101.1304559	100.6993112	100.2718426	99.8480032	99.42774685	99.01102824	98.59780281	98.18802676
ADV1022298	2/3/2026	3.71	1/4/2027	101.3135	100.9531601	100.5953281	100.2399765	99.88707945	99.53661167	99.18854809	98.84286401	98.49953506
ADV1022299	2/3/2026	3.692	2/3/2028	104.6137	103.1750393	101.7633366	100.3778966	99.01805	97.68314997	96.37257089	95.08570765	93.82197479
ADV1022300	2/3/2026	3.751	2/5/2029	107.84971	105.3773229	102.9748543	100.6399327	98.37028003	96.1637086	94.01811729	91.93148746	89.90187919
ADV1022301	2/3/2026	3.851	2/4/2030	111.18083	107.6678651	104.286613	101.0314348	97.89695986	94.87807555	91.9699133	89.16783557	86.46742365
ADV1022302	2/3/2026	3.93	2/3/2031	114.53118	109.9625608	105.6063818	101.4516335	97.48793517	93.70549452	90.09507138	86.64794376	83.35587609
ADV1022304	2/3/2026	4.075	2/3/2032	118.16315	112.5159271	107.1810259	102.1394788	97.37356333	92.86671766	88.60345855	84.56930585	80.75071253
ADV1022329	2/4/2026	3.677	2/4/2027	101.56642	101.1287776	100.6949103	100.2647672	99.83830032	99.4154627	98.9962081	98.58049107	98.16826693
ADV1022330	2/4/2026	3.688	2/4/2028	104.61675	103.1752147	101.760734	100.372616	99.01018774	97.67279865	96.35981967	95.07064238	93.80467814
ADV1022332	2/4/2026	3.733	2/5/2029	107.80536	105.3335144	102.9315755	100.5971723	98.32802697	96.12195216	93.97684707	91.89069336	89.86155138

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022344	2/4/2026	4.177	2/3/2031	100.01175	100.008972	100.0061979	100.0034261	100.0006566	99.9978895	99.99512468	99.99236216	99.98960196
ADV1022346	2/4/2026	3.666	2/4/2027	101.56161	101.1239819	100.690127	100.2599962	99.83354157	99.41071613	98.99147363	98.57576863	98.16355644
ADV1022347	2/4/2026	3.667	2/4/2027	101.56205	101.1244179	100.6905619	100.2604299	99.83397419	99.41114764	98.99190404	98.57619794	98.16398466
ADV1022364	2/5/2026	4.176	1/21/2031	100.01175	100.0089659	100.0061883	100.003413	100.00064	99.99786936	99.99510103	99.99233502	99.98957133
ADV1022368	2/5/2026	3.607	10/5/2027	103.53659	102.4240765	101.3354918	100.2700723	99.22708374	98.20582248	97.20561417	96.22581211	95.26579584
ADV1022370	2/5/2026	3.842	2/4/2031	114.14888	109.5857336	105.2350068	101.0856858	97.12738197	93.35029606	89.7451818	86.30331181	83.01644585
ADV1022376	2/5/2026	3.532	2/5/2027	101.53728	101.0966388	100.6598295	100.2267984	99.79749644	99.37187555	98.94988847	98.53148871	98.11663059
ADV1022395	2/6/2026	3.724	11/6/2026	100.73297	100.5421693	100.3520864	100.162715	99.97405095	99.78609029	99.59882904	99.41226328	99.22638908
ADV1022396	2/6/2026	3.612	2/7/2028	104.53253	103.0830515	101.6609366	100.2654735	98.89597803	97.55178897	96.23226714	94.93679442	93.66477289
ADV1022397	2/6/2026	3.661	2/6/2029	107.63687	105.1641565	102.7614666	100.426423	98.15674133	95.950228	93.80477639	91.71836264	89.68904192
ADV1022401	2/6/2026	3.643	2/5/2027	101.58388	101.1316105	100.6832729	100.238819	99.79819866	99.36136232	98.92826143	98.4988482	98.07307569
ADV1022402	2/6/2026	3.625	2/8/2027	101.57877	101.130023	100.6852495	100.2443939	99.80740453	99.37423054	98.94482201	98.51912992	98.09710605
ADV1022404	2/10/2026	3.66	2/12/2029	107.68744	105.1963983	102.77638	100.4249541	98.13978791	95.91864242	93.75936791	91.6598998	89.61825471
ADV1022405	2/13/2026	3.778	2/13/2030	111.00817	107.4716372	104.0687038	100.7936019	97.64084483	94.60521187	91.68173329	88.86567712	86.15253638
ADV1022406	3/18/2026	3.783	3/18/2030	111.30565	107.6715937	104.1778657	100.8182643	97.58690157	94.47818177	91.48678528	88.60765321	85.83597307
ADV1022407	2/10/2026	3.774	2/11/2030	110.97694	107.4468449	104.0499007	100.7803638	97.63277492	94.60193844	91.6829083	88.87097461	86.16165109
ADV1022408	2/13/2026	3.608	2/14/2028	104.58716	103.1172831	101.6755023	100.261085	98.87331973	97.51151938	96.17501996	94.86317964	93.57537788
ADV1022409	2/6/2026	3.719	11/6/2026	100.732	100.5412062	100.3511303	100.1617659	99.97310879	99.78515506	99.59790072	99.41134183	99.22547449
ADV1022414	2/6/2026	4.112	2/6/2031	99.907272	99.95701725	99.97499388	99.96402752	99.92671592	99.86544718	99.78241722	99.67964523	99.55898779
ADV1022421	2/6/2026	3.817	10/25/2030	113.2305	108.9621582	104.8816197	100.9795696	97.24720763	93.67621833	90.25874134	86.98734374	83.8549942
ADV1022428	2/9/2026	4.07	1/20/2028	100.04202	100.0385753	100.0358031	100.0329098	100.0298962	100.0267634	100.0235131	100.0201461	100.016663
ADV1022433	2/9/2026	3.544	2/9/2027	101.57787	101.1260461	100.6782477	100.2344226	99.79451797	99.35848193	98.92626345	98.49781242	98.07307963
ADV1022434	2/9/2026	3.614	2/9/2027	101.58258	101.1310569	100.6835561	100.240022	99.80040191	99.36464411	98.93269771	98.50451277	98.08004018
ADV1022444	2/9/2026	3.602	8/18/2027	103.16703	102.1870932	101.2257931	100.2826021	99.35701146	98.44853129	97.55668976	96.68103224	95.82112056
ADV1022445	2/9/2026	3.596	12/8/2027	103.995	102.7086976	101.4514168	100.2221735	99.0200287	97.84408538	96.69348605	95.56741057	94.46507414
ADV1022446	2/9/2026	3.594	2/17/2028	104.59337	103.1149195	101.664885	100.2425175	98.84709384	97.47791586	96.13430886	94.81562087	93.52122163
ADV1022447	2/9/2026	3.611	6/21/2028	105.664	103.8352525	102.0471657	100.2985595	98.5883002	96.91529544	95.27849217	93.67687492	92.10946417
ADV1022448	2/9/2026	3.624	9/20/2028	106.42863	104.3465161	102.3159434	100.3352998	98.40303159	96.5176451	94.67770366	92.88182512	91.12867927
ADV1022479	2/10/2026	3.612	2/12/2029	107.56865	105.0790981	102.6605347	100.3105319	98.02675805	95.80697505	93.64903405	91.55087133	89.5105043
ADV1022482	2/10/2026	3.568	8/10/2027	103.06943	102.1118186	101.1720233	100.2495452	99.34390831	98.45465408	97.58134036	96.72354085	95.88084432
ADV1022485	2/10/2026	4.173	2/7/2031	100.01174	100.0089591	100.0061831	100.0034094	100.000638	99.99786895	99.99510222	99.99233781	99.98957571
ADV1022489	2/10/2026	3.554	3/12/2029	107.81109	105.2358987	102.7361618	100.3092163	97.95251371	95.6636112	93.44016664	91.27993373	89.18075738
ADV1022490	2/10/2026	3.652	12/10/2026	101.05304	100.7650079	100.4785941	100.1937848	99.91056669	99.62892623	99.34885019	99.0703255	98.7933392

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022491	2/10/2026	3.577	8/10/2027	103.07802	102.1203714	101.1805324	100.2580111	99.3523316	98.4630353	97.58968004	96.7318395	95.88910245
ADV1022511	2/11/2026	3.681	12/11/2026	101.07094	100.7799964	100.490705	100.2030508	99.91701973	99.63259804	99.34977206	99.06852832	98.78885346
ADV1022514	2/11/2026	3.623	8/11/2027	103.13	102.1693516	101.2266161	100.3012997	99.39292221	98.50102117	97.62515068	96.76488085	95.91979706
ADV1022517	2/11/2026	3.575	2/11/2027	101.60948	101.1520277	100.6987072	100.2494585	99.80422701	99.36295871	98.92560076	98.49210119	98.06240897
ADV1022518	2/11/2026	3.575	2/11/2027	101.60948	101.1520277	100.6987072	100.2494585	99.80422701	99.36295871	98.92560076	98.49210119	98.06240897
ADV1022547	2/12/2026	3.623	2/12/2029	107.59532	105.1054229	102.6865217	100.3361886	98.05209167	95.83199257	93.67374227	91.57527683	89.53461349
ADV1022548	2/12/2026	3.774	2/12/2031	113.91446	109.3330035	104.9659593	100.8021502	96.83103827	93.04268691	89.42772316	85.97730287	82.68307813
ADV1022551	2/12/2026	3.621	3/12/2027	101.85641	101.318476	100.7862356	100.2595974	99.73847291	99.22277583	98.71242143	98.20732678	97.7074107
ADV1022552	2/12/2026	3.561	2/12/2027	101.61159	101.1513771	100.6953382	100.2434204	99.79556789	99.35172576	98.9118402	98.47585833	98.0437282
ADV1022559	2/12/2026	4.125	2/12/2029	100.04921	100.0455602	100.042033	100.0382982	100.0343576	100.0302129	100.0258659	100.0213182	100.0165712
ADV1022583	2/13/2026	4.06	2/13/2029	100.03883	100.0689389	100.0862971	100.091732	100.0860162	100.0698758	100.0439935	100.009011	99.9655318
ADV1022584	2/13/2026	3.52	2/16/2027	101.62796	101.1566333	100.6896845	100.2270553	99.76868597	99.31451765	98.86449264	98.41855428	97.97664695
ADV1022587	2/13/2026	4.176	2/13/2031	100.01175	100.0089683	100.0061932	100.0034205	100.0006501	99.997882	99.99511622	99.99235276	99.98959161
ADV1022588	2/13/2026	4.351	2/13/2031	101.98102	101.5035385	100.9882712	100.1355702	98.19883532	95.12579152	91.57937775	88.07354012	84.72171704
ADV1022591	2/13/2026	3.534	12/13/2027	103.95792	102.6595793	101.3890913	100.1455613	98.92813168	97.73598157	96.56832455	95.42440697	94.30350623
ADV1022592	2/13/2026	3.537	5/12/2028	105.20387	103.4881992	101.8088358	100.1646944	98.55473023	96.97794034	95.4333611	93.92006641	92.43716577
ADV1022608	2/17/2026	3.602	2/17/2027	101.64682	101.1730015	100.7036041	100.2385696	99.77783729	99.32134746	98.8690416	98.42086226	97.97675302
ADV1022611	2/17/2026	3.546	2/20/2029	107.47295	104.9610209	102.5213794	100.151524	97.84905914	95.61168664	93.43720079	91.3234841	89.26850317
ADV1022612	2/17/2026	3.693	2/18/2031	113.6027	109.0105851	104.6342752	100.4624762	96.48454193	92.69043604	89.07069377	85.61638652	82.31908861
ADV1022613	2/17/2026	3.545	8/17/2027	103.10226	102.1253516	101.1669791	100.2266136	99.30375063	98.39790418	97.50860624	96.63540579	95.77786811
ADV1022616	2/17/2026	3.599	2/17/2027	101.64541	101.1715873	100.7021939	100.2371633	99.77643485	99.31994887	98.86764683	98.41947129	97.97536582
ADV1022618	2/17/2026	4.137	8/15/2029	100.01165	100.0088701	100.006096	100.0033242	100.0005547	99.99778747	99.99502261	99.99226006	99.98949982
ADV1022619	2/17/2026	4.106	2/15/2029	100.01156	100.0087841	100.0060099	100.0032382	100.0004687	99.99770155	99.99493672	99.99217421	99.98941401
ADV1022620	2/17/2026	4.145	11/15/2029	100.01167	100.0088923	100.0061182	100.0033463	100.0005768	99.99780964	99.99504477	99.99228221	99.98952196
ADV1022622	2/17/2026	4.096	8/15/2028	100.01153	100.0087563	100.0059822	100.0032104	100.000441	99.99767383	99.99490902	99.99214652	99.98938633
ADV1022623	2/17/2026	4.089	5/15/2028	100.01151	100.0087369	100.0059628	100.003191	100.0004216	99.99765443	99.99488963	99.99212713	99.98936695
ADV1022624	2/17/2026	4.156	2/15/2030	100.0117	100.0089229	100.0061487	100.0033769	100.0006073	99.99784013	99.99507525	99.99231267	99.98955241
ADV1022625	2/17/2026	4.12	5/15/2029	100.0116	100.0088229	100.0060488	100.003277	100.0005075	99.99774035	99.99497551	99.99221298	99.98945276
ADV1022629	2/17/2026	4.101	11/15/2028	100.01155	100.0087702	100.0059961	100.0032243	100.0004548	99.99768769	99.99492287	99.99216037	99.98940017
ADV1022630	2/17/2026	4.16	5/15/2030	100.01171	100.008934	100.0061598	100.003388	100.0006184	99.99785122	99.99508633	99.99232375	99.98956348
ADV1022631	2/17/2026	4.164	8/15/2030	100.01172	100.0089451	100.0061709	100.0033991	100.0006295	99.99786231	99.99509741	99.99233483	99.98957456
ADV1022632	2/17/2026	4.173	2/14/2031	100.01174	100.0089586	100.0061845	100.0034128	100.0006433	99.9978762	99.99511141	99.99234892	99.98958874
ADV1022636	2/17/2026	3.606	2/17/2027	101.64871	101.174887	100.7054844	100.2404447	99.77970722	99.32321225	98.8709013	98.42271689	97.97860262

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022640	2/17/2026	3.733	9/17/2026	100.20908	100.1609192	100.1128162	100.064775	100.0167956	99.96887787	99.92102162	99.87322675	99.82549316
ADV1022641	2/17/2026	3.714	10/22/2026	100.57509	100.4273487	100.2800506	100.133189	99.98676196	99.84076752	99.69520373	99.55006868	99.40536042
ADV1022648	2/17/2026	3.985	2/17/2027	100.01489	100.0115329	100.0084852	100.0054405	100.0023987	99.99935991	99.99632411	99.99329118	99.99026121
ADV1022652	2/17/2026	3.618	2/17/2027	101.65439	101.1805436	100.7111253	100.24607	99.785317	99.32880663	98.87648038	98.42828078	97.98415141
ADV1022654	2/17/2026	3.618	2/17/2027	101.65439	101.1805436	100.7111253	100.24607	99.785317	99.32880663	98.87648038	98.42828078	97.98415141
ADV1022656	2/17/2026	3.563	8/17/2027	103.11979	102.1427976	101.1843342	100.2438791	99.32092756	98.41499374	97.52560954	96.65232394	95.79470218
ADV1022662	2/17/2026	3.683	12/17/2026	101.12879	100.8207942	100.5146451	100.2103291	99.90782971	99.60713064	99.30821573	99.01106905	98.71567483
ADV1022665	2/17/2026	3.562	8/17/2027	103.11882	102.1418284	101.1833701	100.2429199	99.31997328	98.41404432	97.52466491	96.65138404	95.79376695
ADV1022676	2/18/2026	4.177	2/18/2031	100.01175	100.0089703	100.0061969	100.0034257	100.0006569	99.99789046	99.9951263	99.99236444	99.9896049
ADV1022693	2/19/2026	3.579	10/8/2027	103.52477	102.4042168	101.3079473	100.2351771	99.18515575	98.15716456	97.15051481	96.16454626	95.19862567
ADV1022695	2/19/2026	3.571	5/15/2028	105.28546	103.5610493	101.8732618	100.2209917	98.6031816	97.01881619	95.46692037	93.94655708	92.45682551
ADV1022699	2/18/2026	3.762	4/30/2031	114.46553	109.6599435	105.0881162	100.7373775	96.59581349	92.65221935	88.89605265	85.31739044	81.90688927
ADV1022722	2/19/2026	4.159	2/19/2030	100.07371	100.0700373	100.066383	100.0622996	100.0577916	100.0528644	100.0475212	100.0417675	100.035607
ADV1022724	2/19/2026	3.686	11/19/2026	100.85423	100.626559	100.3999054	100.1742646	99.94962976	99.72599411	99.50335093	99.28169357	99.06101544
ADV1022725	2/19/2026	3.636	2/19/2027	101.68022	101.2007886	100.7258813	100.2554374	99.78939434	99.32769028	98.87026475	98.41705838	97.96801287
ADV1022729	2/19/2026	3.53	2/20/2029	107.58514	105.0685797	102.6244861	100.2503572	97.94378978	95.70247811	93.52420934	91.40685922	89.34838792
ADV1022741	2/20/2026	3.66	2/16/2027	101.6882	101.204752	100.7258038	100.251294	99.78116124	99.31534502	98.85378603	98.39642606	97.94320794
ADV1022743	2/23/2026	3.585	2/23/2028	104.63025	103.1343599	101.6675276	100.2289806	98.81797185	97.43378029	96.07570949	94.74308669	93.43526178
ADV1022770	2/23/2026	3.632	2/23/2027	101.71374	101.2231446	100.7372844	100.2560905	99.77949599	99.30743502	98.83984308	98.37665686	97.91781423
ADV1022779	2/23/2026	3.621	2/23/2027	101.70836	101.2177796	100.7319347	100.2507561	99.77417666	99.30213071	98.83455367	98.37138225	97.91255432
ADV1022787	2/23/2026	3.552	2/23/2028	104.58079	103.0852882	101.6188352	100.1806608	98.77001841	97.38618693	96.02847019	94.69619556	93.38871309
ADV1022821	2/24/2026	3.564	2/24/2028	104.60728	103.1087131	101.6393126	100.1982968	98.78491486	97.39844192	96.03817801	94.703447	93.39359552
ADV1022822	2/24/2026	3.565	2/26/2029	107.57117	105.0403249	102.58279	100.1960126	97.87754745	95.62504937	93.43626815	91.30904427	89.24130456
ADV1022826	2/24/2026	4.163	2/25/2030	100.05329	100.0497892	100.0462587	100.0425308	100.0386071	100.0344891	100.0301785	100.0256769	100.0209855
ADV1022851	2/25/2026	4.181	2/24/2031	100.02258	100.0195062	100.0164394	100.0133757	100.0103148	100.007257	100.0042021	100.0011502	99.99810119
ADV1022858	4/1/2026	3.713	3/21/2031	113.93483	109.2502689	104.7893241	100.5401076	96.4914234	92.63272817	88.95408905	85.4461452	82.10007168
ADV1022859	4/1/2026	3.584	3/30/2029	107.87235	105.2516035	102.708569	100.2404683	97.84464097	95.51853876	93.25972037	91.06584605	88.93467265
ADV1022861	4/1/2026	3.584	3/30/2029	107.87235	105.2516035	102.708569	100.2404683	97.84464097	95.51853876	93.25972037	91.06584605	88.93467265
ADV1022863	4/1/2026	3.717	3/31/2031	114.02777	109.3144691	104.8271833	100.5538422	96.4830818	92.60420369	88.90713198	85.38237381	82.02098232
ADV1022864	2/25/2026	4.113	8/15/2034	125.14562	116.7971014	109.0906029	101.9728931	95.39542637	89.31390895	83.68790585	78.48048621	73.65790275
ADV1022865	4/1/2026	3.715	3/31/2031	114.0186	109.3055058	104.8184215	100.5452748	96.47470222	92.59600552	88.89910912	85.37452039	82.01329274
ADV1022867	2/25/2026	3.703	2/24/2031	113.69633	109.0845604	104.6903093	100.5021438	96.50929611	92.70161761	89.06954004	85.60403913	82.29660086
ADV1022868	2/25/2026	3.703	2/24/2031	113.69633	109.0845604	104.6903093	100.5021438	96.5092961	92.70161761	89.06954004	85.60403913	82.29660086

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022870	2/25/2026	3.936	2/11/2033	120.04856	113.341071	107.0646857	101.189285	95.68700424	90.53205582	85.70056434	81.17041542	76.92111731
ADV1022871	2/25/2026	4.286	1/30/2037	132.62348	121.6001803	111.6420222	102.6387622	94.49215727	87.11460152	80.42792361	74.36232509	68.85544319
ADV1022872	2/25/2026	3.706	2/24/2031	113.7098	109.0977322	104.703191	100.5147452	96.52162658	92.71368627	89.08135555	85.6156098	82.30793467
ADV1022873	2/25/2026	3.706	2/24/2031	113.7098	109.0977322	104.703191	100.5147452	96.52162658	92.71368627	89.08135555	85.6156098	82.30793467
ADV1022874	2/25/2026	4.224	2/4/2036	129.80548	119.849722	110.7782795	102.5068584	94.95963837	88.06838406	81.77164985	76.01407175	70.7457363
ADV1022875	2/25/2026	4.224	2/4/2036	129.80548	119.849722	110.7782795	102.5068584	94.95963837	88.06838406	81.77164985	76.01407175	70.7457363
ADV1022894	2/26/2026	3.7	2/26/2027	101.74872	101.2500468	100.7562585	100.2672835	99.7830516	99.30349417	98.82854372	98.3581341	97.89220043
ADV1022897	2/26/2026	3.701	12/28/2026	101.24015	100.9007793	100.5636407	100.2287095	99.89596382	99.56538249	99.23694441	98.91062881	98.58641517
ADV1022898	2/26/2026	3.564	10/26/2027	103.63235	102.4624997	101.3190826	100.2012123	99.10803891	98.03875001	96.99256838	95.96875022	94.96658338
ADV1022901	2/26/2026	3.576	2/26/2027	101.74191	101.2426038	100.7481943	100.2586123	99.77378764	99.29365101	98.81813468	98.34717216	97.88069826
ADV1022902	2/26/2026	3.476	2/26/2029	107.50073	104.9675422	102.5077984	100.1189431	97.79852465	95.54419151	93.35368768	91.2248481	89.15559439
ADV1022921	2/27/2026	3.617	2/27/2031	113.33401	108.721565	104.3271755	100.1393602	96.14730291	92.34081091	88.71027539	85.24663503	81.94134189
ADV1022922	2/27/2026	3.755	2/27/2032	116.60168	110.9286998	105.5738371	100.5175204	95.74148028	91.22865887	86.96312352	82.92998689	79.11533305
ADV1022934	2/27/2026	3.497	2/28/2028	104.53994	103.0305098	101.5506577	100.0995926	98.67654797	97.28078385	95.91158592	94.5682643	93.25015256
ADV1022938	5/27/2026	3.508	5/27/2027	102.40004	101.6511007	100.9131176	100.1858522	99.4690723	98.76255209	98.0660723	97.37941988	96.70238775
ADV1022939	8/27/2026	3.407	8/27/2027	103.04219	102.0383281	101.0540249	100.0887172	99.14185855	98.21292347	97.30140624	96.40682	95.5286959
ADV1022950	2/27/2026	3.562	2/26/2027	101.75824	101.2462895	100.7393801	100.2374348	99.74038081	99.2481471	98.76066384	98.27786258	97.79967616
ADV1022953	2/27/2026	3.442	8/27/2027	103.13735	102.1321063	101.1464652	100.1798556	99.23172952	98.30156037	97.38884115	96.49308385	95.61381854
ADV1022985	3/2/2026	4.187	2/27/2031	100.01251	100.0096876	100.0068687	100.0040542	100.0012441	99.99843837	99.99563701	99.99283999	99.99004733
ADV1022987	3/2/2026	4.184	3/3/2031	100.01249	100.009671	100.0068521	100.0040377	100.0012276	99.99842192	99.99562059	99.99282362	99.990031
ADV1023004	3/3/2026	3.69	3/3/2027	101.81652	101.303557	100.795763	100.2930604	99.79537288	99.30262551	98.814745	98.33165943	97.85329834
ADV1023005	3/3/2026	3.803	9/3/2026	100.05853	100.0500503	100.0415806	100.0331185	100.024664	100.016217	100.0077777	99.9993458	99.99092149
ADV1023010	3/3/2026	3.889	3/3/2031	110.66804	107.2713574	103.9036679	100.4881413	96.95166884	93.31187749	89.67396333	86.1717249	82.82901743
ADV1023012	3/3/2026	4.166	3/4/2030	100.01311	100.0102688	100.0074297	100.0045968	100.00177	99.99894933	99.99613473	99.99332621	99.99052376
ADV1023018	3/3/2026	3.597	3/3/2028	104.72781	103.2060499	101.714239	100.251572	98.81726762	97.41057228	96.03075845	94.67712376	93.34898986
ADV1023025	3/4/2026	0	3/4/2031	96.650202	92.75442349	88.73342489	84.87576469	81.20227185	77.70425015	74.37248587	71.1982868	68.17345472
ADV1023027	3/4/2026	4.189	1/21/2031	100.05742	100.0539716	100.0504264	100.0466737	100.0427151	100.0385524	100.0341875	100.0296219	100.024857
ADV1023033	3/4/2026	3.55	3/5/2029	107.74679	105.1912069	102.7101331	100.300954	97.96116701	95.6883729	93.48027048	91.33465204	89.2493989
ADV1023035	3/4/2026	3.743	3/4/2031	113.94287	109.3033279	104.8834956	100.6717796	96.65726054	92.82964993	89.17925018	85.69691749	82.37402733
ADV1023036	3/4/2026	3.69	3/4/2030	110.86627	107.2774789	103.8262345	100.5065136	97.31258831	94.23901238	91.28060567	88.43243968	85.68982381
ADV1023037	3/4/2026	3.617	3/6/2028	104.78282	103.2525904	101.7525596	100.2819112	98.83985371	97.42562391	96.03848519	94.67772652	93.3426613
ADV1023039	3/4/2026	3.623	3/5/2029	107.77658	105.2239118	102.7455942	100.3390267	98.00171379	95.73126289	93.52537909	91.38186065	89.29859454
ADV1023050	3/5/2026	0	3/5/2031	96.648162	92.74963178	88.72633952	84.86669131	81.19140517	77.69175842	74.35852391	71.18299721	68.15696896

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023052	3/5/2026	3.751	3/5/2030	111.08877	107.4933743	104.0358156	100.7100571	97.51035609	94.43125263	91.46755367	88.61431856	85.86684531
ADV1023053	3/5/2026	0	3/5/2031	96.648162	92.74963178	88.72633952	84.86669131	81.19140517	77.69175842	74.35852391	71.18299721	68.15696896
ADV1023054	3/5/2026	0	3/5/2031	96.648162	92.74963178	88.72633952	84.86669131	81.19140517	77.69175842	74.35852391	71.18299721	68.15696896
ADV1023059	3/5/2026	3.723	3/5/2027	101.85033	101.3317415	100.8184373	100.3103375	99.80736301	99.30943658	98.81648235	98.32842601	97.84519473
ADV1023076	3/6/2026	3.684	3/8/2027	101.85625	101.3293578	100.807923	100.2918624	99.78109314	99.27553387	98.77510505	98.2797287	97.78932844
ADV1023077	3/6/2026	3.681	9/7/2027	103.40634	102.3705552	101.3555449	100.3606883	99.38538885	98.42907353	97.49119137	96.5712126	95.66862759
ADV1023078	3/6/2026	3.664	3/6/2029	107.88784	105.3310511	102.8487805	100.4384158	98.09745438	95.82349642	93.61424046	91.4674785	89.3810916
ADV1023079	3/6/2026	3.792	3/6/2031	114.1788	109.5286162	105.0987884	100.877676	96.85431996	93.01839484	89.36016878	85.87046617	82.54063295
ADV1023081	3/6/2026	3.682	3/8/2027	101.8552	101.3283094	100.8068778	100.2908204	99.78005422	99.27449805	98.7740723	98.27869901	97.78830178
ADV1023082	3/6/2026	3.667	9/7/2027	103.39188	102.3561763	101.3412448	100.346466	99.37124325	98.41500359	97.47719607	96.55729093	95.65477857
ADV1023083	3/6/2026	3.572	3/6/2028	104.80588	103.273902	101.7721883	100.2999124	98.856281	97.44052876	96.05191729	94.68973379	93.35329002
ADV1023084	3/6/2026	3.615	3/8/2027	101.85157	101.3243067	100.802513	100.2861022	99.77499098	99.26909797	98.76834337	98.27264898	97.78193822
ADV1023087	3/6/2026	3.679	4/30/2029	108.37472	105.6618734	103.0314057	100.4802901	98.00563244	95.60466519	93.27474071	91.01332512	88.81799253
ADV1023088	3/6/2026	4.207	3/6/2031	100.15288	100.1480383	100.1433219	100.1376356	100.131001	100.1234421	100.1149673	100.1056044	100.095369
ADV1023103	3/9/2026	3.759	12/9/2026	101.07012	100.7854907	100.5024428	100.2209645	99.94104261	99.6626642	99.38581644	99.11048666	98.83666232
ADV1023110	3/9/2026	3.705	3/9/2029	108.01592	105.4494498	102.9579271	100.5387219	98.18931067	95.90727444	93.69029341	91.53614234	89.442686
ADV1023111	3/9/2026	3.693	3/9/2028	104.92387	103.3844423	101.8754853	100.3961627	98.94567269	97.52324194	96.12812436	94.75959989	93.41697336
ADV1023113	3/9/2026	0	3/7/2031	96.644077	92.74003867	88.7121693	84.84854805	81.16967687	77.66678162	74.33060838	71.15242834	68.12400982
ADV1023130	3/10/2026	3.766	10/13/2026	100.48497	100.3631108	100.2415599	100.1203145	99.99937327	99.87873506	99.75839868	99.63836295	99.5186267
ADV1023136	3/10/2026	3.623	3/10/2027	101.87289	101.3400363	100.8127675	100.290996	99.77463588	99.26360302	98.7578151	98.25719148	97.76165314
ADV1023144	3/10/2026	0	3/10/2031	96.637883	92.72562582	88.69091656	84.82134196	81.13709705	77.62933307	74.28875609	71.10660079	68.074602
ADV1023145	3/10/2026	3.665	3/10/2028	104.88894	103.3471133	101.8358296	100.3542533	98.90157942	97.47703155	96.07986073	94.70934414	93.36478401
ADV1023146	3/10/2026	3.669	3/12/2029	107.94823	105.3745981	102.8762969	100.4506705	98.09517644	95.80737792	93.58493838	91.42561675	89.32726292
ADV1023155	3/10/2026	3.683	3/10/2028	104.91672	103.3746702	101.8631678	100.3813766	98.9284915	97.50373604	96.10636113	94.73564386	93.39088639
ADV1023164	3/11/2026	3.777	3/11/2031	114.43479	109.7569521	105.3014504	101.056513	97.01105037	93.15461652	89.47736771	85.97002472	82.62383734
ADV1023165	3/11/2026	3.677	3/11/2027	101.91029	101.3745559	100.8444682	100.3199357	99.80087126	99.28718944	98.77880661	98.27564087	97.77761201
ADV1023166	3/11/2026	3.677	3/11/2027	101.91029	101.3745559	100.8444682	100.3199357	99.80087126	99.28718944	98.77880661	98.27564087	97.77761201
ADV1023168	3/11/2026	0	3/11/2031	96.635814	92.7208168	88.68383301	84.81227561	81.12624047	77.61685466	74.27481093	71.0913318	68.05814097
ADV1023171	3/11/2026	3.682	3/11/2027	101.91296	101.3772181	100.8471222	100.3225816	99.80350912	99.28981931	98.78142855	98.27825494	97.78021826
ADV1023172	3/16/2026	3.73	3/16/2028	105.03958	103.4804459	101.9523681	100.4544882	98.98598024	97.54604832	96.13392473	94.74886893	93.39016628
ADV1023174	3/23/2026	3.728	3/23/2028	105.09513	103.5167823	101.9700724	100.4541221	98.96808165	97.51113219	96.08248442	94.6813773	93.30707672
ADV1023201	3/12/2026	0	3/12/2031	96.633741	92.7160057	88.67674981	84.80321043	81.11538557	77.60437847	74.26086856	71.07606625	68.04168405
ADV1023227	3/13/2026	3.702	3/15/2027	101.95888	101.4119477	100.8708985	100.3356357	99.80606656	99.28210035	98.76364826	98.25062333	97.74294043

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023229	3/13/2026	3.847	1/15/2030	105.84346	104.069139	102.3434951	100.6647985	99.03139161	97.44168836	95.89417005	94.38738221	92.91993136
ADV1023230	3/13/2026	4.38	1/12/2035	128.3942	119.5210962	111.3581624	103.8441661	96.9234733	90.54550585	84.6642583	79.23786256	74.2281962
ADV1023232	3/13/2026	4.448	3/14/2036	132.15739	121.9897346	112.7319107	104.2964402	96.60472369	89.58609665	83.17698957	77.32018079	71.96413166
ADV1023233	3/13/2026	4.507	2/24/2037	135.02489	123.8125233	113.6873475	104.5362873	96.25864749	88.76469492	81.97441128	75.8163939	70.22688591
ADV1023234	3/13/2026	4.024	8/29/2031	116.65899	111.4766239	106.5615507	101.8985222	97.47324407	93.27230718	89.28312799	85.49389349	81.89351007
ADV1023235	5/1/2026	3.844	4/30/2029	108.81886	106.1000201	103.4636956	100.9068587	98.42661111	96.02018114	93.68491725	91.41828181	89.21784531
ADV1023236	5/1/2026	3.844	4/30/2029	108.81886	106.1000201	103.4636956	100.9068587	98.42661111	96.02018113	93.68491725	91.41828181	89.21784531
ADV1023237	3/13/2026	3.796	3/15/2027	101.97736	101.430768	100.8900508	100.3551111	99.82585646	99.30219641	98.78404233	98.27130748	97.76390696
ADV1023238	3/13/2026	3.802	10/13/2026	100.48907	100.367226	100.245687	100.1244534	100.003524	99.88289758	99.76257294	99.64254893	99.52282437
ADV1023240	5/1/2026	3.982	4/30/2031	115.49463	110.6652905	106.0705562	101.6977154	97.53481902	93.57062892	89.79457103	86.19669237	82.76762096
ADV1023241	5/1/2026	3.982	4/30/2031	115.49463	110.6652905	106.0705562	101.6977154	97.53481902	93.57062892	89.79457103	86.19669237	82.76762096
ADV1023242	5/1/2026	3.982	4/30/2031	115.49463	110.6652905	106.0705562	101.6977154	97.53481902	93.57062892	89.79457103	86.19669237	82.76762096
ADV1023245	3/13/2026	0	3/13/2031	96.631677	92.71119264	88.66966695	84.79414645	81.10453236	77.59190449	74.246929	71.06080413	68.02523125
ADV1023246	3/13/2026	4.123	3/13/2029	100.04895	100.0452831	100.0417566	100.0380225	100.0340826	100.0299386	100.0255923	100.0210454	100.016299
ADV1023250	3/13/2026	0	3/13/2031	96.631677	92.71119264	88.66966695	84.79414645	81.10453236	77.59190449	74.246929	71.06080413	68.02523125
ADV1023251	3/13/2026	3.823	9/14/2026	100.17655	100.1369866	100.0974705	100.0580019	100.0185806	99.97920649	99.93987961	99.9005998	99.86136699
ADV1023259	3/16/2026	4.21	3/17/2031	100.02466	100.0215736	100.0184863	100.0153996	100.0123137	100.0092284	100.006144	100.0030602	99.99997721
ADV1023265	3/16/2026	4.143	6/15/2029	100.02117	100.0181004	100.0150359	100.0119745	100.008916	100.0058605	100.002808	99.9997584	99.99671179
ADV1023266	3/16/2026	4.125	3/15/2029	100.02042	100.0173522	100.0142897	100.0112301	100.0081735	100.0051199	100.0020693	99.99902163	99.99597691
ADV1023267	3/16/2026	4.115	12/15/2028	100.02	100.0169365	100.0138751	100.0108166	100.007761	100.0047085	100.001659	99.99861231	99.99556865
ADV1023268	3/16/2026	4.159	9/14/2029	100.02183	100.0187654	100.0156993	100.0126362	100.009576	100.0065188	100.0034646	100.0004133	99.99736501
ADV1023269	3/16/2026	4.073	3/15/2028	100.01826	100.0151907	100.0121337	100.0090797	100.0060286	100.0029805	99.99993539	99.99689318	99.99385394
ADV1023270	3/16/2026	4.187	3/18/2030	100.02386	100.0207762	100.0176892	100.014603	100.0115175	100.0084327	100.0053488	100.0022655	99.99918296
ADV1023271	3/16/2026	4.103	9/15/2028	100.0195	100.0164377	100.0133775	100.0103203	100.0072661	100.0042148	100.0011665	99.99812113	99.99507873
ADV1023273	3/16/2026	4.09	6/15/2028	100.01897	100.0158974	100.0128386	100.0097827	100.0067298	100.0036799	100.000633	99.99758902	99.99454799
ADV1023274	3/16/2026	4.21	3/14/2031	100.02378	100.0207116	100.0176418	100.0145749	100.011511	100.0084501	100.0053922	100.0023372	99.99928514
ADV1023275	3/16/2026	4.198	9/13/2030	100.02346	100.0203865	100.0173163	100.014249	100.0111847	100.0081233	100.005065	100.0020097	99.99895725
ADV1023276	3/16/2026	4.192	6/14/2030	100.02321	100.0201371	100.0170675	100.0140009	100.0109372	100.0078765	100.0048188	100.0017641	99.99871229
ADV1023277	3/16/2026	4.186	3/15/2030	100.02296	100.0198877	100.0168187	100.0137527	100.0106897	100.0076296	100.0045726	100.0015185	99.99846733
ADV1023278	3/16/2026	4.173	12/14/2029	100.02242	100.0193474	100.0162798	100.0132151	100.0101535	100.0070948	100.0040391	100.0009864	99.99793659
ADV1023279	3/16/2026	3.697	3/16/2027	101.96477	101.4150538	100.8712783	100.3333473	99.8011666	99.27464424	98.75369004	98.23821577	97.72813507
ADV1023286	3/16/2026	3.767	3/16/2027	101.9702	101.4208636	100.8774628	100.3398973	99.80807325	99.28189871	98.76128382	98.24614057	97.73638281
ADV1023287	3/16/2026	3.772	9/16/2027	103.5703	102.5091146	101.4697149	100.4514309	99.4536229	98.47567716	97.51700414	96.57703745	95.65523273

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023288	3/16/2026	3.769	6/15/2028	105.89837	104.0840184	102.3096829	100.5741842	98.8763901	97.21521068	95.58959683	93.9985382	92.44106132
ADV1023289	3/16/2026	3.768	9/15/2028	106.68276	104.6117468	102.5917783	100.62126	98.69866166	96.82251174	94.99139444	93.20394733	91.45885885
ADV1023290	3/16/2026	3.778	12/15/2028	107.48114	105.1536028	102.8884565	100.6836271	98.53712429	96.44703806	94.41153468	92.42885318	90.4973018
ADV1023316	3/17/2026	0	3/17/2031	96.623311	92.6919233	88.64133899	84.75790238	81.0611363	77.54203075	74.19119869	70.99978993	67.95946118
ADV1023318	3/17/2026	0	3/17/2031	96.623311	92.6919233	88.64133899	84.75790238	81.0611363	77.54203075	74.19119869	70.99978993	67.95946118
ADV1023322	3/17/2026	3.752	3/19/2029	108.21657	105.6207064	103.10118	100.6552878	98.28043931	95.97415206	93.73404665	91.55784157	89.44334853
ADV1023323	3/17/2026	3.817	3/18/2030	111.42693	107.790725	104.2949052	100.9332709	97.69993194	94.58929072	91.5960256	88.71507581	85.94162708
ADV1023325	3/17/2026	4.204	3/17/2031	100.05925	100.055822	100.0522738	100.0485181	100.0445565	100.0403908	100.0360228	100.0314542	100.0266862
ADV1023346	3/18/2026	0	3/18/2031	96.621213	92.6871019	88.63425786	84.74884432	81.05029149	77.52956785	74.1772731	70.98454495	67.94302895
ADV1023348	3/18/2026	4.21	3/18/2031	100.02651	100.0233967	100.020274	100.0171465	100.0140143	100.0108775	100.0077361	100.00459	100.0014393
ADV1023350	3/18/2026	3.802	3/20/2028	105.1865	103.6154501	102.0758095	100.5667027	99.08728993	97.63676162	96.21433742	94.81926473	93.45081743
ADV1023380	3/19/2026	3.849	9/17/2026	100.21102	100.1629703	100.114986	100.0670636	100.0192027	99.97140326	99.92366522	99.87598842	99.82837273
ADV1023381	3/19/2026	4.076	3/19/2029	100.07719	100.1054816	100.1205345	100.1231921	100.1142492	100.0944534	100.064509	100.025079	99.9767876
ADV1023400	3/19/2026	3.812	3/19/2029	108.5282	105.9249085	103.398213	100.9453987	98.56386443	96.25111814	94.00477104	91.82253276	89.70220659
ADV1023424	3/20/2026	0	3/20/2031	96.617019	92.67745449	88.62009662	84.73073178	81.02860691	77.50464871	74.14943031	70.95406526	67.9101768
ADV1023444	3/23/2026	3.902	9/23/2026	100.28009	100.2150616	100.150126	100.0852847	100.0205374	99.95588412	99.8913245	99.82685837	99.76248554
ADV1023446	3/23/2026	0	3/24/2031	96.608541	92.65814145	88.59178135	84.69452093	80.98525788	77.45483698	74.09377824	70.89314698	67.84452178
ADV1023456	3/23/2026	4.207	3/22/2030	100.05462	100.0512199	100.047717	100.044054	100.040232	100.0362522	100.0321159	100.0278242	100.0233781
ADV1023457	3/23/2026	4.072	3/23/2028	100.03835	100.0343865	100.0309265	100.0273063	100.0235269	100.0195896	100.0154958	100.0112465	100.0068426
ADV1023479	3/24/2026	0	3/24/2031	96.608548	92.65814145	88.59178135	84.69452093	80.98525788	77.45483698	74.09377824	70.89314698	67.84452178
ADV1023483	3/24/2026	4.22	3/12/2032	119.26215	113.4793204	108.0215046	102.868627	98.00195736	93.40401373	89.05847265	84.9500864	81.06460663
ADV1023484	3/24/2026	4.228	3/12/2032	119.30627	113.5222365	108.0632667	102.9092817	98.04154896	93.44258438	89.09606244	84.9867335	81.10034737
ADV1023487	3/24/2026	4.231	3/19/2032	119.37886	113.5740971	108.0964395	102.9256285	98.04276792	93.43022464	89.07153703	84.95133124	81.05524367
ADV1023488	3/24/2026	4.231	3/19/2032	119.37886	113.5740971	108.0964395	102.9256285	98.04276792	93.43022464	89.07153703	84.95133124	81.05524367
ADV1023515	3/25/2026	4.073	3/21/2031	115.57237	110.8506309	106.3538007	102.0699354	97.98778606	94.09675872	90.38687271	86.84872167	83.4734374
ADV1023516	3/25/2026	4.073	3/21/2031	115.57237	110.8506309	106.3538007	102.0699354	97.98778606	94.09675872	90.38687271	86.84872167	83.4734374
ADV1023520	3/25/2026	3.974	3/27/2028	105.51999	103.9274195	102.3668917	100.837503	99.33838839	97.86871436	96.42767779	95.01450443	93.62844765
ADV1023538	3/26/2026	3.941	2/19/2027	101.84635	101.3546628	100.8676273	100.3851824	99.90726311	99.43380609	98.96474899	98.50003064	98.03959103
ADV1023544	3/26/2026	4.233	3/26/2031	114.63575	110.3852646	106.2869825	102.3111456	98.42540421	94.61811185	90.90243477	87.33195752	83.92477968
ADV1023546	3/26/2026	3.892	3/26/2027	102.16424	101.5862749	101.0148593	100.4498794	99.89122695	99.3387958	98.79248237	98.25218529	97.71780546
ADV1023550	3/26/2026	3.875	9/28/2026	100.33308	100.2539087	100.1748659	100.0959488	100.0171572	99.9384907	99.85994907	99.78153201	99.70323922
ADV1023551	3/26/2026	3.961	3/26/2027	102.16934	101.5917896	101.0207737	100.4561834	99.89791075	99.34584985	98.79989738	98.25995224	97.72591556
ADV1023557	3/26/2026	4.223	3/26/2030	100.06255	100.0591376	100.0555758	100.0518065	100.0478316	100.0436526	100.0392714	100.0346896	100.0299086

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023565	3/26/2026	3.892	3/26/2027	102.16424	101.5862749	101.0148593	100.4498794	99.89122695	99.3387958	98.79248237	98.25218529	97.71780546
ADV1023566	3/26/2026	3.901	3/26/2027	102.16941	101.5914336	101.0200011	100.4550046	99.89633551	99.34388792	98.79755817	98.25724491	97.72284902
ADV1023582	3/27/2026	3.867	3/29/2027	102.17797	101.5916712	101.0121009	100.4391456	99.87269239	99.31263101	98.75885364	98.2112549	97.66973175
ADV1023586	3/27/2026	3.861	10/27/2026	100.64588	100.4843549	100.3233428	100.1628437	100.0028552	99.84337479	99.68440016	99.52592886	99.3679585
ADV1023587	3/27/2026	0	3/27/2031	96.602191	92.64364624	88.57055222	84.66737529	80.95276373	77.41750141	74.05206848	70.84749419	67.7953236
ADV1023588	3/27/2026	3.858	3/29/2027	102.17272	101.5864381	101.0068851	100.4339469	99.86751075	99.30746625	98.75370564	98.20612352	97.66461685
ADV1023602	3/30/2026	4.304	3/30/2033	122.78061	115.857334	109.3852917	103.3324729	97.66930282	92.36844715	87.4046312	82.75447413	78.39633753
ADV1023603	3/30/2026	4.334	3/30/2033	100.55928	100.6232249	100.6489144	100.6407394	100.602644	100.5381665	100.4504817	100.3424369	100.2165853
ADV1023614	3/30/2026	3.854	9/30/2026	100.35274	100.2679439	100.1832886	100.0987725	100.0143955	99.9301571	99.84605708	99.76209508	99.67827078
ADV1023639	3/31/2026	3.938	9/28/2026	100.01318	100.0086157	100.0046589	100.0006528	99.99659757	99.99249341	99.98834058	99.98413938	99.97988986
ADV1023640	3/31/2026	3.918	3/30/2029	108.73663	106.1044728	103.5502922	101.0712969	98.66481848	96.32830144	94.05929725	91.85545931	89.71453787
ADV1023648	3/31/2026	4.15	4/2/2029	100.03487	100.0315231	100.0281981	100.0248059	100.0213467	100.0178207	100.0142287	100.0105707	100.0068469
ADV1023650	3/31/2026	3.863	9/17/2026	100.21	100.1620066	100.1140797	100.0662144	100.0184106	99.97066829	99.92298723	99.87536733	99.82780848
ADV1023652	3/31/2026	0	3/28/2031	96.600071	92.63881459	88.56347722	84.65832913	80.9419357	77.40506065	74.03817081	70.83228343	67.77893241
ADV1023653	3/31/2026	0	3/28/2031	96.600071	92.63881458	88.56347722	84.65832913	80.9419357	77.40506065	74.03817081	70.83228343	67.77893241
ADV1023663	3/31/2026	0	3/31/2031	96.593283	92.62425267	88.54225255	84.63119775	80.90946167	77.36775161	73.99649452	70.78667166	67.72978342
ADV1023664	3/31/2026	4.155	4/2/2029	100.13544	100.1298657	100.1251988	100.1195619	100.1129765	100.1054666	100.0970406	100.0877264	100.0775394
ADV1023680	3/31/2026	3.862	6/30/2027	102.97393	102.1291404	101.2982196	100.4808275	99.67663573	98.8853262	98.10659108	97.34013226	96.58566097
ADV1023682	3/31/2026	3.993	3/29/2030	112.14734	108.468778	104.9329982	101.5336556	98.26472554	95.12048488	92.09549459	89.18458407	86.38283629
ADV1023704	4/1/2026	3.845	11/2/2026	100.70657	100.5280588	100.3501741	100.1729099	99.99626302	99.82023028	99.64480846	99.46999437	99.29578486
ADV1023707	4/1/2026	0	4/1/2031	96.568298	92.61544492	88.53496424	84.62213495	80.8985715	77.35520826	73.98246179	70.77130007	67.71321141
ADV1023721	4/1/2026	4.045	4/1/2031	115.54053	110.7900396	106.2670163	101.9593132	97.8554991	93.94481239	90.21711757	86.66286557	83.2730565
ADV1023728	4/1/2026	3.842	2/1/2027	101.62714	101.188011	100.7525972	100.3208548	99.89273763	99.46820014	99.04719769	98.62968633	98.21562285
ADV1023737	4/2/2026	3.93	9/30/2026	100.01323	100.0082834	100.0042511	100.0001567	99.99600074	99.99178327	99.98750469	99.98316534	99.97876535
ADV1023739	4/2/2026	3.815	4/2/2027	102.18766	101.5902982	100.999924	100.4164137	99.83964786	99.26951005	98.70588643	98.14866573	97.59773924
ADV1023743	4/2/2026	4.179	4/2/2031	100.19825	100.2391365	100.2474857	100.2262048	100.1779727	100.1052549	100.0103201	99.89525614	99.76198399
ADV1023747	4/2/2026	3.847	10/2/2026	100.37323	100.2827991	100.1925325	100.1024289	100.012488	99.92270912	99.83309198	99.74363611	99.65434105
ADV1023754	4/2/2026	4.213	4/2/2030	100.05537	100.051968	100.0484633	100.0447983	100.0409744	100.0369927	100.0328545	100.028561	100.024113
ADV1023755	4/2/2026	4.222	10/2/2030	100.05648	100.0530902	100.0495826	100.0459149	100.0420881	100.0381035	100.0339626	100.0296662	100.0252154
ADV1023756	4/2/2026	4.144	4/2/2029	100.04688	100.0433643	100.0398814	100.0362384	100.0324363	100.0284763	100.0243598	100.020088	100.0156615
ADV1023801	4/6/2026	4.028	4/26/2028	100.03144	100.0456656	100.0492385	100.0426426	100.0263389	100.0007676	99.9663496	99.92348742	99.87256561
ADV1023804	4/6/2026	4.216	4/5/2030	100.1629	100.1579862	100.1531657	100.1473316	100.1405071	100.1327172	100.1239712	100.1142991	100.1037173
ADV1023829	4/7/2026	3.857	9/8/2026	100.10885	100.0863096	100.0637933	100.0413003	100.0188306	99.9963841	99.97396076	99.95156056	99.92918345

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023830	4/7/2026	3.85	10/7/2026	100.42671	100.3221621	100.2178403	100.1137436	100.0098711	99.90622204	99.80279577	99.69959149	99.59660846
ADV1023831	4/7/2026	3.849	11/9/2026	100.77984	100.5815113	100.3839644	100.1871924	99.99119056	99.7959544	99.60147936	99.40776093	99.21479465
ADV1023832	4/7/2026	3.849	12/7/2026	101.07117	100.7929268	100.5161958	100.2409671	99.96722841	99.69496766	99.4241728	99.15483196	98.88693339
ADV1023834	4/7/2026	3.848	1/7/2027	101.38327	101.016228	100.6518036	100.289969	99.93069658	99.57395911	99.21972978	98.86798214	98.51869011
ADV1023835	4/7/2026	3.839	2/8/2027	101.69126	101.2322903	100.7773885	100.3265042	99.87958438	99.43657687	98.99743041	98.56209463	98.13052006
ADV1023837	4/7/2026	3.837	3/8/2027	101.95214	101.4125314	100.8785264	100.3500426	99.82699461	99.30929876	98.79687321	98.28963773	97.78751373
ADV1023838	4/7/2026	3.855	4/7/2027	102.21908	101.6082738	101.0047751	100.408454	99.81918268	99.23683659	98.66129394	98.09243584	97.53014616
ADV1023844	4/7/2026	0	4/7/2031	96.556479	92.58717787	88.49281529	84.56780737	80.8332662	77.27999533	73.89832508	70.67914383	67.61386739
ADV1023846	4/7/2026	3.84	11/9/2026	100.77804	100.5797213	100.3821848	100.1854231	99.98943166	99.7942058	99.59974102	99.40603282	99.21307672
ADV1023859	4/8/2026	4.216	1/15/2031	100.05532	100.051931	100.0484295	100.0447677	100.0409469	100.0369682	100.032833	100.0285425	100.0240974
ADV1023865	4/8/2026	3.813	12/18/2026	101.17157	100.86196	100.5542303	100.2483595	99.94433078	99.64212737	99.34173279	99.04313074	98.74630514
ADV1023869	6/1/2026	3.899	6/1/2029	109.23849	106.4281292	103.7052295	101.0664917	98.50876678	96.02904775	93.62446165	91.29226258	89.02982498
ADV1023870	4/8/2026	4.001	3/28/2031	115.30443	110.5700832	106.0620661	101.7683149	97.67747395	93.77885102	90.06237509	86.51855667	83.13845101
ADV1023871	6/1/2026	3.897	6/1/2029	109.23294	106.4226599	103.6998359	101.061172	98.50351918	96.0238706	93.61935335	91.28722156	89.02484972
ADV1023872	6/1/2026	3.897	6/1/2029	109.23294	106.4226599	103.6998359	101.061172	98.50351918	96.0238706	93.61935335	91.28722156	89.02484972
ADV1023873	4/8/2026	4.123	3/26/2032	118.83777	113.0292177	107.5491229	102.3770791	97.49405901	92.88231047	88.52526448	84.40745007	80.51441586
ADV1023874	6/1/2026	4.024	5/30/2031	115.93354	111.0139166	106.3366727	101.8884876	97.65684847	93.62999863	89.79688715	86.1471222	82.67092778
ADV1023875	4/8/2026	4.455	3/27/2036	132.31538	122.1067479	112.814282	104.3496432	96.63348331	89.59448749	83.16852133	77.29787262	71.93057678
ADV1023876	6/1/2026	4.024	5/30/2031	115.93354	111.0139166	106.3366727	101.8884876	97.65684847	93.62999863	89.79688715	86.1471222	82.67092778
ADV1023877	4/8/2026	4.458	4/15/2036	132.47957	122.2130028	112.871945	104.366762	96.61698128	89.55031349	83.10177969	77.21293601	71.83118408
ADV1023878	6/1/2026	4.484	5/30/2036	133.04095	122.6308223	113.1688666	104.5622953	96.72790657	89.59104846	83.08469671	77.14863716	71.72873954
ADV1023879	4/8/2026	3.889	4/9/2029	108.75287	106.092936	103.5124174	101.0084496	98.5782917	96.21931986	93.92902142	91.70498939	89.54491717
ADV1023880	4/8/2026	5.156	3/15/2046	170.17204	148.1914865	129.7082083	114.121297	100.9377893	89.75264233	80.23252206	72.10266263	65.13620131
ADV1023881	4/8/2026	4.454	2/15/2036	132.00989	121.9240677	112.7344112	104.3553605	96.7099755	89.72902956	83.35019863	77.51733967	72.17984768
ADV1023882	6/1/2026	4.484	5/30/2036	133.04095	122.6308223	113.1688666	104.5622953	96.72790657	89.59104846	83.08469671	77.14863716	71.72873954
ADV1023883	4/8/2026	4.514	1/30/2037	134.93245	123.7944424	113.7296526	104.6271672	96.38813869	88.92441156	82.15731421	76.01659248	70.43946819
ADV1023884	6/1/2026	4.484	5/30/2036	133.04095	122.6308223	113.1688666	104.5622953	96.72790657	89.59104846	83.08469671	77.14863716	71.72873954
ADV1023899	4/9/2026	3.769	4/9/2027	102.22066	101.6038722	100.9945387	100.3925249	99.7976991	99.20993296	98.62910107	98.05508103	97.48775331
ADV1023913	4/10/2026	3.96	4/10/2031	115.51664	110.7329837	106.1796607	101.8443025	97.7152757	93.78163217	90.03306441	86.45986458	83.05288629
ADV1023920	4/10/2026	3.833	9/10/2026	100.12947	100.1012985	100.0731612	100.0450545	100.0169785	99.98893296	99.96091796	99.93293342	99.90497927
ADV1023941	4/13/2026	4.089	4/13/2029	100.10406	100.1274248	100.1329311	100.1216929	100.0947597	100.0531207	99.99770927	99.92940547	99.84903945
ADV1023962	4/14/2026	3.907	10/14/2026	100.01328	100.0067584	100.0022405	99.99758715	99.99279922	99.98787756	99.98282319	99.97763706	99.97231992
ADV1023973	4/14/2026	3.846	2/14/2028	104.93803	103.4654578	102.0210281	100.6040073	99.21368294	97.84936662	96.5103932	95.19611975	93.90592468

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023974	4/14/2026	3.849	2/14/2029	108.17338	105.6703236	103.2387547	100.8762212	98.58037055	96.34894476	94.17977609	92.07078288	90.01996554
ADV1023975	4/14/2026	3.847	1/10/2029	107.86062	105.4589179	103.1233026	100.8515962	98.64170161	96.49160269	94.39936064	92.36311066	90.38105859
ADV1023976	4/14/2026	3.886	10/12/2029	110.33022	107.142344	104.0646482	101.0926733	98.22217316	95.44909942	92.76959055	90.1799621	87.67669731
ADV1023992	4/15/2026	4.212	1/15/2031	100.05483	100.0514323	100.047932	100.0442714	100.0404519	100.0364745	100.0323406	100.0280513	100.0236075
ADV1023993	4/15/2026	4.212	1/15/2031	100.05483	100.0514323	100.047932	100.0442714	100.0404519	100.0364745	100.0323406	100.0280513	100.0236075
ADV1023997	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1023999	4/15/2026	4.212	1/15/2031	100.05483	100.0514323	100.047932	100.0442714	100.0404519	100.0364745	100.0323406	100.0280513	100.0236075
ADV1024002	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024003	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024005	4/15/2026	4.212	1/15/2031	100.05483	100.0514323	100.047932	100.0442714	100.0404519	100.0364745	100.0323406	100.0280513	100.0236075
ADV1024006	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024008	4/15/2026	4.212	1/15/2031	100.05483	100.0514323	100.047932	100.0442714	100.0404519	100.0364745	100.0323406	100.0280513	100.0236075
ADV1024009	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024010	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024011	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024012	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024013	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024014	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024015	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024016	4/15/2026	4.206	10/15/2030	100.05439	100.0509924	100.0474909	100.0438292	100.0400085	100.03603	100.0318951	100.0276047	100.0231599
ADV1024017	4/15/2026	4.118	1/12/2029	100.04375	100.0401223	100.0366477	100.0330129	100.029219	100.0252672	100.0211589	100.0168952	100.0124769
ADV1024018	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024019	4/15/2026	4.217	4/15/2031	100.05513	100.0517474	100.0482486	100.0445896	100.0407715	100.0367955	100.032663	100.0283751	100.0239326
ADV1024021	4/15/2026	3.877	4/18/2029	108.79965	106.1141842	103.509464	100.9825522	98.53064106	96.15104358	93.84118793	91.5986114	89.42095497
ADV1024023	4/15/2026	3.84	1/15/2027	101.45775	101.0680982	100.6813982	100.2976189	99.91672711	99.53869022	99.16347612	98.79105317	98.42139021
ADV1024024	4/15/2026	4.214	4/15/2031	100.05476	100.0513734	100.0478755	100.0442174	100.0404003	100.0364252	100.0322937	100.0280067	100.0235651
ADV1024025	4/15/2026	3.845	4/15/2027	102.28247	101.6493978	101.0241769	100.4066605	99.79670672	99.19417688	98.59893578	98.01085151	97.42979528
ADV1024026	4/15/2026	3.997	10/15/2027	100.03017	100.0250346	100.0215985	100.018002	100.0142463	100.0103327	100.0062624	100.0020366	99.99765614
ADV1024027	4/15/2026	3.957	4/15/2027	100.02662	100.020047	100.0166235	100.0130397	100.0092967	100.0053956	100.0013379	99.99712468	99.99275672
ADV1024028	4/15/2026	3.866	4/17/2028	105.54222	103.8916449	102.2750253	100.691379	99.13976098	97.61926264	96.12900948	94.66815968	93.23590254
ADV1024029	4/15/2026	3.877	4/16/2029	108.78201	106.1023071	103.5030479	100.9813151	98.53431577	96.15937714	93.85394061	91.61555595	89.44187588
ADV1024030	4/15/2026	3.943	4/15/2030	112.11913	108.394259	104.8154705	101.3762053	98.07023691	94.89165379	91.83484176	88.89446701	86.06546033
ADV1024031	4/15/2026	3.987	4/15/2031	115.38986	110.6041471	106.0492305	101.7126999	97.58288022	93.64878499	89.90007214	86.32700231	82.92040041

Classification | Internal

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Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024032	4/15/2026	4.111	4/15/2032	118.92659	113.0610488	107.5298837	102.3121609	97.38836604	92.74030398	88.35100206	84.20462166	80.28637641
ADV1024033	4/15/2026	4.217	4/15/2033	122.33812	115.3855891	108.8890541	102.8159766	97.13630883	91.82229269	86.8482738	82.19053115	77.82712159
ADV1024036	4/15/2026	3.837	4/15/2027	102.27742	101.6443684	101.0191653	100.4016666	99.79173034	99.18921786	98.59399398	98.00592677	97.42488746
ADV1024060	4/16/2026	3.835	1/19/2027	101.4949	101.0938176	100.6958669	100.3010067	99.90920106	99.5204145	99.13461213	98.75175959	98.37182306
ADV1024076	4/16/2026	0	4/16/2031	96.538596	92.54473138	88.42963629	84.48639671	80.73542263	77.16732732	73.7723115	70.54114473	67.46513386
ADV1024085	4/17/2026	4.207	1/17/2031	100.05873	100.0553167	100.0517755	100.0480369	100.0441024	100.0399736	100.0356523	100.03114	100.0264378
ADV1024087	4/17/2026	4.212	4/17/2031	100.05907	100.0556606	100.0521211	100.0483841	100.0444511	100.0403239	100.0360041	100.0314933	100.0267926
ADV1024093	4/17/2026	3.797	6/30/2028	106.08324	104.2255724	102.4096774	100.634372	98.8985164	97.20100988	95.54078931	93.91682753	92.32813195
ADV1024094	4/17/2026	3.805	11/30/2028	107.41798	105.131457	102.905288	100.7374314	98.62593057	96.56891142	94.56457868	92.6112116	90.70716014
ADV1024095	4/17/2026	3.893	6/28/2030	112.56311	108.6282854	104.8550036	101.2357887	97.76354851	94.4315542	91.2334195	88.16308163	85.21478321
ADV1024097	4/17/2026	3.921	2/25/2031	114.68542	110.0486954	105.6305106	101.4193845	97.40449908	93.57565839	89.92324966	86.4382068	83.11197645
ADV1024100	4/17/2026	3.793	1/19/2027	101.47809	101.077183	100.6793984	100.284703	99.89306087	99.50443657	99.11879521	98.73610245	98.35632447
ADV1024114	4/20/2026	4.209	4/17/2031	100.05982	100.0564009	100.0528521	100.0490957	100.0451335	100.0409672	100.0365985	100.0320292	100.0272606
ADV1024115	4/20/2026	4.149	4/18/2031	100.05641	100.1002926	100.1111171	100.0918635	100.0452732	99.97386726	99.87996426	99.76569654	99.63302469
ADV1024117	4/20/2026	4.199	10/21/2030	100.05913	100.0556986	100.0521465	100.0483868	100.0444214	100.0402519	100.0358802	100.0313078	100.0265362
ADV1024118	4/20/2026	4.199	10/21/2030	100.05913	100.0556986	100.0521465	100.0483868	100.0444214	100.0402519	100.0358802	100.0313078	100.0265362
ADV1024120	4/20/2026	4.199	10/21/2030	100.05913	100.0556986	100.0521465	100.0483868	100.0444214	100.0402519	100.0358802	100.0313078	100.0265362
ADV1024121	4/20/2026	4.199	10/21/2030	100.05913	100.0556986	100.0521465	100.0483868	100.0444214	100.0402519	100.0358802	100.0313078	100.0265362
ADV1024122	4/20/2026	4.199	10/21/2030	100.05913	100.0556986	100.0521465	100.0483868	100.0444214	100.0402519	100.0358802	100.0313078	100.0265362
ADV1024123	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024125	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024126	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024127	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024128	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024129	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024130	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024132	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024133	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024134	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024135	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024136	4/20/2026	4.204	1/21/2031	100.05948	100.0560498	100.0524993	100.0487413	100.0447774	100.0406095	100.0362393	100.0316685	100.0268984
ADV1024140	4/20/2026	3.81	10/20/2027	103.8747	102.7195601	101.5901617	100.4856496	99.40520671	98.34805162	97.31343633	96.30064462	95.30899036
ADV1024141	4/20/2026	3.835	4/20/2029	108.70477	106.015032	103.406303	100.8756328	98.4201993	96.03730249	93.7243581	91.47889176	89.29853352

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024144	4/20/2026	3.823	4/20/2029	108.67288	105.983567	103.375256	100.8449943	98.38995994	96.00745334	93.69489045	91.44979718	89.26980382
ADV1024153	4/20/2026	4.132	4/20/2029	100.05015	100.04653	100.0430003	100.0392631	100.03532	100.0311729	100.0268234	100.0222733	100.0175239
ADV1024165	4/21/2026	0	4/21/2031	96.528605	92.52113808	88.39456152	84.44121044	80.68112434	77.10481237	73.70240311	70.46460037	67.38265035
ADV1024173	4/21/2026	3.886	4/23/2029	108.86684	106.1666297	103.5479241	101.0077434	98.54324163	96.15169609	93.83050135	91.57716307	89.38929247
ADV1024174	4/21/2026	3.951	4/22/2030	112.20907	108.4632096	104.8648717	101.4073976	98.08447387	94.89010803	91.81861054	88.86457735	86.02287381
ADV1024175	4/21/2026	3.995	4/21/2031	115.47649	110.672239	106.1003443	101.7482724	97.60423766	93.6571517	89.89657855	86.31269233	82.89623813
ADV1024184	4/21/2026	3.821	12/9/2026	101.0815	100.7980018	100.5160794	100.2357203	99.95691143	99.67963991	99.40389295	99.12965793	98.85692236
ADV1024191	4/21/2026	3.893	4/21/2027	102.33311	101.683752	101.0426435	100.4096301	99.78455904	99.16728129	98.55765154	97.95552808	97.3607727
ADV1024210	4/22/2026	3.824	3/22/2027	102.05508	101.4889195	100.9290527	100.375373	99.82777796	99.2861675	98.75044374	98.22051088	97.69627524
ADV1024211	4/22/2026	3.823	4/22/2027	102.32884	101.6763289	101.0321533	100.3961503	99.76816489	99.14804591	98.53564603	97.93082157	97.33343239
ADV1024213	4/22/2026	3.827	2/22/2027	101.8158	101.3173307	100.8236642	100.3347273	99.85045239	99.37077299	98.89562391	98.4249412	97.95866213
ADV1024214	4/22/2026	3.87	10/22/2027	103.95923	102.7981573	101.663073	100.5531105	99.46744156	98.40527399	97.36584971	96.34844297	95.35235865
ADV1024216	4/22/2026	3.949	4/22/2030	112.2016	108.4558738	104.8576633	101.4003133	98.07751024	94.88326193	91.8118789	88.85795721	86.0163623
ADV1024218	4/22/2026	3.842	9/22/2026	100.26051	100.1985268	100.1366322	100.0748258	100.0131074	99.95147676	99.88993377	99.8284782	99.76710988
ADV1024219	4/22/2026	3.89	4/24/2028	105.64577	103.9749201	102.3387069	100.736116	99.1661745	97.62794706	96.12053403	94.64306978	93.19472105
ADV1024220	4/22/2026	3.89	4/24/2028	105.64577	103.9749201	102.3387069	100.736116	99.1661745	97.62794706	96.12053403	94.64306978	93.19472105
ADV1024221	4/22/2026	3.823	10/22/2027	103.97447	102.812255	101.6760723	100.5650518	99.47836322	98.41521281	97.37484087	96.35652015	95.35955406
ADV1024229	4/22/2026	3.895	12/22/2028	107.81113	105.4608968	103.1740931	100.9486245	98.78248206	96.67373572	94.62053097	92.62108524	90.67368459
ADV1024230	4/22/2026	3.838	9/2/2026	100.04088	100.035258	100.0296404	100.0240278	100.01842	100.012817	100.0072189	100.0016257	99.99603732
ADV1024231	4/22/2026	3.839	9/9/2026	100.11703	100.0917151	100.0664244	100.0411606	100.0159236	99.99071334	99.96552983	99.94037299	99.91524278
ADV1024247	4/23/2026	3.979	7/23/2027	100.0331	100.0269629	100.0234613	100.0197202	100.0157414	100.0115272	100.0070796	100.0024008	99.99749237
ADV1024248	4/23/2026	4.076	4/24/2028	100.04531	100.041208	100.0376702	100.0338928	100.029878	100.0256278	100.0211445	100.0164299	100.0114858
ADV1024249	4/23/2026	4	10/25/2027	100.03549	100.0300469	100.0265375	100.0227885	100.0188019	100.0145799	100.0101246	100.0054381	100.0005219
ADV1024250	4/23/2026	4.076	4/24/2028	100.04531	100.041208	100.0376702	100.0338928	100.029878	100.0256278	100.0211445	100.0164299	100.0114858
ADV1024300	4/27/2026	4.202	10/28/2030	100.06781	100.0643504	100.0607283	100.0568201	100.0526284	100.0481559	100.0434053	100.0383792	100.0330796
ADV1024303	4/27/2026	4.12	1/29/2029	100.05531	100.0515288	100.0479384	100.0440618	100.0399015	100.0354604	100.0307411	100.0257462	100.0204778
ADV1024306	4/27/2026	4.22	4/25/2031	100.16744	100.1624491	100.1575923	100.1516755	100.1447232	100.1367616	100.1278009	100.1178735	100.1069959
ADV1024309	4/27/2026	4.22	4/21/2031	100.16217	100.1573186	100.1525173	100.1467021	100.1398961	100.1321244	100.1233964	100.1137421	100.1031776
ADV1024320	4/27/2026	4.026	12/16/2030	114.54468	110.1071882	105.8703516	101.8239973	97.95852433	94.26486869	90.73447001	87.3592409	84.13153803
ADV1024321	4/27/2026	4.217	4/25/2031	100.15594	100.1512123	100.1464898	100.1407975	100.1341568	100.1265919	100.118111	100.108742	100.0985005
ADV1024339	4/27/2026	3.768	4/27/2027	102.37516	101.708229	101.0499885	100.4002724	99.75891593	99.12575836	98.50064308	97.88341745	97.27393269
ADV1024351	4/28/2026	3.835	10/28/2026	100.64765	100.4838431	100.3205697	100.1578236	99.99560219	99.83390293	99.67272332	99.51206085	99.35191305
ADV1024352	4/28/2026	3.821	12/28/2026	101.27184	100.9342719	100.5989175	100.2657586	99.93477383	99.60594189	99.27924187	98.95465309	98.63215515

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024353	4/28/2026	3.833	2/26/2027	101.8557	101.3460097	100.841331	100.3415902	99.84671499	99.35663474	98.8712801	98.39058304	97.91447685
ADV1024354	4/28/2026	3.856	4/28/2027	102.40247	101.7331875	101.0726543	100.4207013	99.77716208	99.14187441	98.51468026	97.89542562	97.28396033
ADV1024359	4/28/2026	3.835	10/28/2026	100.64765	100.4838431	100.3205697	100.1578236	99.99560219	99.83390293	99.67272332	99.51206085	99.35191305
ADV1024360	4/28/2026	3.854	4/28/2027	102.40114	101.7318595	101.0713313	100.4193832	99.77584877	99.14056589	98.5133765	97.89412657	97.28266595
ADV1024365	4/28/2026	3.791	4/28/2027	102.39926	101.7294756	101.0684561	100.4160301	99.7720306	99.13629514	98.50866526	97.8889866	97.27710865
ADV1024398	4/29/2026	3.847	4/29/2027	102.44543	101.7727224	101.1088495	100.4536399	99.80692449	99.16853899	98.5383231	97.91612068	97.30177952
ADV1024401	4/29/2026	3.847	4/29/2027	102.44543	101.7727224	101.1088495	100.4536399	99.80692449	99.16853899	98.5383231	97.91612068	97.30177952
ADV1024403	4/29/2026	3.849	4/29/2027	102.44677	101.7740561	101.1101783	100.4549637	99.80824341	99.16985307	98.5396324	97.91742522	97.30307936
ADV1024404	4/29/2026	3.993	3/9/2028	105.38303	103.8399526	102.3274032	100.8445517	99.39059435	97.96475629	96.56628978	95.19447321	93.84860992
ADV1024405	4/29/2026	3.991	2/10/2028	105.1103	103.6478913	102.213227	100.8055896	99.42428117	98.06862773	96.73797767	95.43170105	94.14918865
ADV1024407	4/29/2026	3.991	4/28/2028	105.85133	104.1676359	102.5189875	100.9043581	99.32275798	97.77323583	96.25487691	94.7668013	93.30816218
ADV1024413	4/29/2026	3.842	10/29/2026	100.65943	100.4927948	100.3267106	100.1611697	99.99616954	99.83170739	99.66778067	99.50438678	99.34152314
ADV1024414	4/29/2026	3.925	4/29/2027	102.45734	101.7851046	101.1216885	100.4669224	99.82063806	99.18267132	98.55286232	97.93105527	97.31709832
ADV1024420	4/29/2026	3.844	9/16/2026	100.19375	100.1487329	100.1037694	100.0588624	100.0140119	99.96921782	99.92447998	99.8797983	99.83517266
ADV1024435	4/30/2026	3.806	4/30/2027	102.42657	101.7511902	101.0847127	100.4269659	99.77777904	99.13698576	98.50442403	97.87993596	97.26336766
ADV1024474	4/30/2026	3.859	4/30/2027	102.42174	101.7468885	101.0809326	100.4236936	99.7750013	99.13468966	98.50259706	97.87856598	97.26244289
ADV1024475	4/30/2026	3.846	1/29/2027	101.59559	101.166372	100.7407198	100.31859	99.89993891	99.48472384	99.07290265	98.66443389	98.25927679
ADV1024478	4/30/2026	3.997	5/2/2029	109.24276	106.5127632	103.8657132	101.2985606	98.80838768	96.39240459	94.04794251	91.77244754	89.5634748
ADV1024479	4/30/2026	4.022	11/2/2029	110.93843	107.6844671	104.5444743	101.5137716	98.58790605	95.76263518	93.03391599	90.39789395	87.85089293
ADV1024509	5/1/2026	4.216	4/21/2031	100.16064	100.1557467	100.1509508	100.1451409	100.1383402	100.1305739	100.1218511	100.112202	100.1016427
ADV1024511	5/1/2026	4.216	4/15/2031	100.15557	100.1508331	100.1461119	100.1404208	100.1337815	100.1262177	100.1177381	100.1083704	100.0981301
ADV1024512	5/1/2026	4.216	4/21/2031	100.16064	100.1557467	100.1509508	100.1451409	100.1383402	100.1305739	100.1218511	100.112202	100.1016427
ADV1024513	5/1/2026	4.216	4/15/2031	100.15557	100.1508331	100.1461119	100.1404208	100.1337815	100.1262177	100.1177381	100.1083704	100.0981301
ADV1024514	5/1/2026	3.862	4/30/2027	102.42816	101.753305	101.0873411	100.4300943	99.78139413	99.14107465	98.50897423	97.88493534	97.26880447
ADV1024532	5/1/2026	3.972	5/1/2028	105.85188	104.1599942	102.5034469	100.8811932	99.29223125	97.73559845	96.21036928	94.71565361	93.25059498
ADV1024540	5/1/2026	4.038	11/27/2029	111.2211	107.8935076	104.6845046	101.5891376	98.60269019	95.72067437	92.93881747	90.25305028	87.65949582
ADV1024556	5/4/2026	3.898	5/4/2027	102.48793	101.8018369	101.124935	100.4570429	99.79798136	99.14757594	98.50565676	97.87205836	97.24661955
ADV1024564	5/4/2026	3.834	9/4/2026	100.06081	100.0495806	100.0383584	100.0271465	100.0159449	100.0047537	99.99357286	99.98240229	99.971242
ADV1024565	5/4/2026	4.274	5/5/2031	115.16003	110.7901521	106.5818103	102.5059153	98.53102206	94.6444131	90.85430285	87.21264503	83.74022675
ADV1024591	5/5/2026	4.042	2/28/2029	108.79198	106.2397538	103.7615108	101.3546742	99.01677241	96.74543493	94.53838762	92.39344813	90.30852159
ADV1024592	5/5/2026	4.203	5/5/2031	100.0769	100.0734144	100.0697556	100.0657113	100.0612855	100.0564825	100.0513056	100.0457591	100.0398463
ADV1024595	5/5/2026	3.849	9/8/2026	100.10452	100.0820485	100.0595993	100.0371733	100.0147705	99.99239087	99.97003433	99.94770085	99.9253904
ADV1024605	5/5/2026	3.853	11/5/2026	100.7345	100.5481013	100.3623949	100.1773719	99.99302873	99.80936151	99.62636651	99.44404003	99.26237837

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024606	5/5/2026	3.899	4/5/2027	102.22795	101.6226313	101.0244837	100.4333839	99.84920765	99.27183373	98.70114367	98.13702175	97.57935493
ADV1024607	5/6/2026	4.022	5/5/2028	105.97233	104.2686425	102.6007038	100.9674499	99.36786202	97.80096137	96.26580731	94.76149534	93.28715539
ADV1024623	5/6/2026	4.194	4/15/2031	100.14748	100.1424915	100.1377983	100.1321352	100.1255236	100.1179874	100.1095352	100.1001946	100.0899814
ADV1024625	5/6/2026	3.834	11/6/2026	100.74123	100.5520336	100.3635488	100.1757694	99.98869139	99.80231089	99.61662394	99.43162662	99.24731505
ADV1024628	5/6/2026	3.834	10/6/2026	100.40997	100.3085759	100.2073907	100.106417	100.0056543	99.90510187	99.80475897	99.70462496	99.60469914
ADV1024629	5/6/2026	3.835	11/6/2026	100.74142	100.5522232	100.3637375	100.1759571	99.98887823	99.8024968	99.61680892	99.43181067	99.24749818
ADV1024630	5/6/2026	3.847	1/6/2027	101.36887	101.0057967	100.6452898	100.287324	99.93187246	99.57890869	99.2284066	98.88034044	98.53468484
ADV1024631	5/6/2026	3.854	2/8/2027	101.69394	101.2362873	100.7826966	100.333112	99.88748034	99.44574973	99.00786903	98.57378804	98.14345741
ADV1024632	5/6/2026	3.832	11/6/2026	100.74085	100.5516542	100.3631713	100.1753938	99.9883177	99.80193908	99.61625398	99.43125851	99.24694879
ADV1024633	5/6/2026	3.853	3/8/2027	101.95662	101.4185465	100.8860651	100.3590891	99.83753337	99.32131453	98.81035095	98.30456264	97.80387122
ADV1024635	5/6/2026	3.993	5/7/2029	109.27922	106.5353292	103.8751455	101.295571	98.7936493	96.36655403	94.01158223	91.72614783	89.50777577
ADV1024639	5/6/2026	4.031	5/6/2031	116.0687	111.2009061	106.5703538	102.1641465	97.97016174	93.97700065	90.17394065	86.55089132	83.09835339
ADV1024642	5/6/2026	4.058	5/5/2028	100.10127	100.0930858	100.0885428	100.083029	100.076566	100.0691776	100.0608724	100.0516782	100.0416105
ADV1024643	5/6/2026	4.195	5/6/2031	100.08672	100.0832268	100.079558	100.0753717	100.0706741	100.0654722	100.05977	100.0535746	100.0468911
ADV1024645	5/6/2026	3.833	11/6/2026	100.74104	100.5518439	100.36336	100.1755816	99.98850454	99.80212499	99.61643896	99.43144256	99.24713192
ADV1024648	5/6/2026	3.987	5/9/2029	109.28045	106.5311847	103.8659209	101.281548	98.77509407	96.34371824	93.98470391	91.69545225	89.47347614
ADV1024651	5/6/2026	3.865	4/28/2027	102.41142	101.7421305	101.081592	100.4296333	99.78608799	99.15079393	98.52359308	97.90433144	97.29285886
ADV1024652	5/6/2026	3.839	12/23/2026	101.22611	100.903071	100.5820723	100.2630956	99.94612181	99.63113197	99.31810747	99.00702991	98.69788111
ADV1024661	5/6/2026	3.792	5/6/2027	100.00916	99.99276919	99.99015275	99.98700522	99.98334304	99.97918198	99.9745374	99.96942413	99.96385627
ADV1024662	5/6/2026	3.792	5/6/2027	100.00916	99.99276919	99.99015275	99.98700522	99.98334304	99.97918198	99.9745374	99.96942413	99.96385627
ADV1024699	5/8/2026	3.924	11/9/2026	100.01699	100.0108222	100.0055387	99.99990254	99.99391731	99.98758651	99.98091372	99.97390248	99.96655607
ADV1024701	5/8/2026	3.892	5/10/2027	102.53713	101.8343399	101.1412032	100.4575178	99.78309099	99.11773525	98.4612682	97.81351226	97.17429461
ADV1024702	5/8/2026	3.95	10/8/2027	103.94147	102.8184218	101.7196969	100.6445089	99.59210644	98.56176982	97.55280946	96.56456424	95.59640008
ADV1024703	7/1/2026	4.122	7/1/2031	116.67207	111.6467398	106.8729357	102.3367382	98.02506841	93.92563289	90.02687224	86.31791387	82.78852776
ADV1024704	7/1/2026	4.122	7/1/2031	116.67207	111.6467398	106.8729357	102.3367382	98.02506841	93.92563289	90.02687224	86.31791387	82.78852776
ADV1024706	5/8/2026	4	5/1/2029	109.13319	106.4363888	103.822578	101.2886452	98.83161824	96.44865827	94.13705269	91.89420838	89.71764549
ADV1024707	7/1/2026	4.122	7/1/2031	116.67207	111.6467398	106.8729357	102.3367382	98.02506841	93.92563289	90.02687224	86.31791387	82.78852776
ADV1024708	7/1/2026	4.022	7/2/2029	109.86044	106.9554887	104.1433609	101.4206012	98.78390029	96.23008923	93.75613291	91.3591236	89.03627484
ADV1024709	7/1/2026	4.022	7/2/2029	109.86044	106.9554887	104.1433609	101.4206012	98.78390029	96.23008923	93.75613291	91.3591236	89.03627484
ADV1024710	7/1/2026	4.022	7/2/2029	109.86044	106.9554887	104.1433609	101.4206012	98.78390029	96.23008923	93.75613291	91.3591236	89.03627484
ADV1024711	7/1/2026	4.021	7/2/2029	109.85758	106.9526718	104.1405841	101.4178635	98.78120077	96.227427	93.75350711	91.35653337	89.03371937
ADV1024715	5/8/2026	3.844	2/8/2027	101.68914	101.2316205	100.7781579	100.3287002	99.88319437	99.44158849	99.00383144	98.56987302	98.13966391
ADV1024724	5/11/2026	3.835	9/11/2026	100.13587	100.1049811	100.0741283	100.04331	100.0125261	99.98177657	99.95106133	99.92038032	99.88973348

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024735	5/11/2026	3.963	5/11/2028	106.03063	104.3085012	102.6227825	100.972386	99.35626521	97.77341508	96.22287012	94.70370234	93.21501941
ADV1024758	5/12/2026	4.197	4/15/2031	100.14858	100.143629	100.138932	100.133265	100.1266497	100.1191097	100.1106537	100.1013095	100.0910926
ADV1024759	5/12/2026	3.86	11/12/2026	100.80843	100.6022968	100.3970142	100.1925719	99.98896486	99.78618784	99.58423571	99.38310338	99.18278579
ADV1024760	5/12/2026	3.873	2/12/2027	101.73992	101.2710151	100.8063773	100.3459455	99.88966269	99.43747287	98.98932109	98.54515338	98.10491672
ADV1024762	5/12/2026	3.85	9/30/2026	100.34604	100.2616311	100.1773592	100.093226	100.0092312	99.92537437	99.84165531	99.75807364	99.67462905
ADV1024763	5/12/2026	3.857	10/30/2026	100.67084	100.5015871	100.3328982	100.1647683	99.99719456	99.8301742	99.66370454	99.49778287	99.3324065
ADV1024771	5/12/2026	4.119	5/11/2029	100.12252	100.1162154	100.1115945	100.1060033	100.0994633	100.0919985	100.0836174	100.0743477	100.064205
ADV1024775	5/12/2026	4.196	4/25/2031	116.44645	111.6088506	107.0053826	102.6234044	98.45102537	94.47705997	90.69098173	87.08288062	83.64342339
ADV1024780	5/12/2026	4.407	5/12/2033	123.80406	116.7310491	110.1255133	103.9538141	98.18491172	92.79015326	87.74307646	83.01923079	78.596014
ADV1024781	5/12/2026	4.079	5/12/2028	106.13431	104.4104019	102.7229495	101.0708648	99.45309912	97.86864562	96.31653695	94.7958434	93.30567102
ADV1024783	5/12/2026	4.483	5/12/2034	127.28995	119.110997	111.5408971	104.5305969	98.03525999	92.01388033	86.42893551	81.2460729	76.43382578
ADV1024784	5/12/2026	4.194	5/12/2031	116.58457	111.6977488	107.0493886	102.626502	98.41688468	94.40906234	90.59224298	86.9562721	83.4915914
ADV1024785	5/12/2026	4.538	5/14/2035	130.68107	121.3846763	112.8565964	105.0283861	97.83806661	91.22948196	85.15172259	79.55860868	74.40822699
ADV1024786	5/12/2026	4.106	5/14/2029	109.6473	106.8795667	104.1967027	101.59555	99.07309421	96.62645459	94.25287696	91.94972718	89.71448485
ADV1024787	5/12/2026	4.164	5/13/2030	113.18178	109.3610647	105.6925594	102.1693132	98.78473386	95.53256945	92.40688861	89.4020619	86.51274441
ADV1024788	5/12/2026	4.59	5/12/2036	133.91705	123.5126059	114.0506958	105.4395296	97.59675663	90.44844934	83.92819908	77.97631396	72.53910576
ADV1024789	5/12/2026	4.307	5/12/2032	120.24766	114.2721202	108.6404544	103.3309153	98.32324708	93.59857777	89.13931752	84.92906422	80.95251688
ADV1024790	5/12/2026	4.717	5/12/2038	139.68435	127.0875254	115.8269974	105.7508003	96.72512007	88.63203354	81.36754117	74.83985267	68.96789175
ADV1024793	5/12/2026	3.861	11/12/2026	100.80863	100.6025029	100.3972191	100.1927759	99.9891678	99.78638976	99.58443662	99.38330328	99.18298469
ADV1024794	5/12/2026	3.943	5/12/2027	102.59019	101.8816869	101.1829862	100.4938866	99.81419074	99.14370682	98.48224812	97.82963297	97.18568455
ADV1024795	5/12/2026	4.051	11/5/2027	104.28698	103.0860048	101.9127578	100.766289	99.64568815	98.55008585	97.47865128	96.4305901	95.40514248
ADV1024796	5/12/2026	3.942	5/12/2027	102.58949	101.8809838	101.1822859	100.493189	99.81349585	99.1430146	98.48155854	97.82894601	97.18500018
ADV1024818	5/13/2026	4.014	5/15/2028	100.00807	100.0235129	100.0275168	100.0206224	100.0033498	99.97619468	99.93963017	99.89410757	99.84005734
ADV1024819	5/13/2026	3.925	10/13/2026	100.01443	100.0092557	100.0051459	100.000906	99.99653679	99.99203908	99.98741383	99.98266194	99.9777841
ADV1024823	5/13/2026	4.122	5/16/2029	109.70908	106.9351382	104.2463824	101.6396401	99.11188067	96.66020813	94.28185406	91.97417086	89.73462551
ADV1024824	5/13/2026	3.858	11/13/2026	100.81838	100.609435	100.4013597	100.1941478	99.98779398	99.78229272	99.57763872	99.37382669	99.17085136
ADV1024827	5/13/2026	4.229	5/19/2031	116.80957	111.898736	107.2282879	102.7850881	98.55679581	94.53181164	90.69922808	87.04878435	83.57082411
ADV1024829	5/13/2026	3.937	5/15/2028	103.17352	102.2885379	101.4196443	100.5663859	99.72833092	98.90506425	98.09618606	97.30131133	96.52006911
ADV1024843	5/14/2026	4.067	1/5/2029	108.34017	105.9460748	103.6174863	101.3522505	99.14829959	97.00364551	94.91637587	92.88465083	90.90669995
ADV1024849	5/14/2026	4.186	4/15/2031	100.14455	100.1394581	100.1347752	100.1291222	100.1225207	100.1149945	100.1065523	100.0972216	100.0870183
ADV1024852	5/14/2026	3.882	1/14/2027	101.4598	101.0740702	100.6912433	100.3112871	99.93416905	99.55985751	99.18832106	98.81952882	98.45345036
ADV1024853	5/14/2026	4.022	11/15/2027	104.33628	103.1079059	101.908536	100.7371504	99.59277658	98.47448661	97.3813948	96.31265511	95.26745906
ADV1024854	5/14/2026	3.934	11/16/2026	100.01915	100.0132958	100.0078206	100.0019185	99.99559415	99.9888522	99.98169739	99.97413435	99.96616748

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ADV1024885	5/15/2026	4.195	5/15/2031	100.08672	100.0832268	100.079558	100.0753717	100.0706741	100.0654722	100.05977	100.0535746	100.0468911
ADV1024886	5/15/2026	4.193	5/15/2031	100.0863	100.0828001	100.0791324	100.0749472	100.0702506	100.0650498	100.0593487	100.0531543	100.0464719
ADV1024888	5/15/2026	3.864	11/24/2026	100.9352	100.6950278	100.4559938	100.2180874	99.98130074	99.74562581	99.51105479	99.27757991	99.04519347
ADV1024889	5/15/2026	3.897	1/26/2027	101.58511	101.1650111	100.7483387	100.3350522	99.9251103	99.51847258	99.1150992	98.71495093	98.31798923
ADV1024890	5/15/2026	4.193	5/15/2031	100.0863	100.0828001	100.0791324	100.0749472	100.0702506	100.0650498	100.0593487	100.0531543	100.0464719
ADV1024891	5/15/2026	4.135	5/15/2031	99.978505	100.0252529	100.0378879	100.0195254	99.9730275	99.9010234	99.8059285	99.68996158	99.55516049
ADV1024892	5/15/2026	4.193	5/15/2031	100.0863	100.0828001	100.0791324	100.0749472	100.0702506	100.0650498	100.0593487	100.0531543	100.0464719
ADV1024894	5/15/2026	3.877	12/22/2026	101.22676	100.9068068	100.5888562	100.2728921	99.95889607	99.6468496	99.33673454	99.02853291	98.722227
ADV1024895	5/15/2026	4.193	5/15/2031	100.0863	100.0828001	100.0791324	100.0749472	100.0702506	100.0650498	100.0593487	100.0531543	100.0464719
ADV1024896	5/15/2026	4.195	5/15/2031	100.08672	100.0832268	100.079558	100.0753717	100.0706741	100.0654722	100.05977	100.0535746	100.0468911
ADV1024901	5/15/2026	4.195	5/15/2031	100.08672	100.0832268	100.079558	100.0753717	100.0706741	100.0654722	100.05977	100.0535746	100.0468911
ADV1024902	5/15/2026	3.976	5/17/2027	102.6594	101.9368712	101.2245332	100.5221706	99.82957445	99.14654183	98.47287524	97.80838262	97.15287718
ADV1024903	5/15/2026	3.863	11/16/2026	100.85072	100.6332957	100.4168096	100.2012571	99.98663195	99.77292817	99.56013977	99.3482608	99.13728537
ADV1024917	5/15/2026	3.853	10/15/2026	100.50778	100.3810529	100.2546542	100.1285867	100.002849	99.87743977	99.75235764	99.62760131	99.50316946
ADV1024924	5/18/2026	4.196	5/16/2031	100.08892	100.08545	100.0817809	100.0775664	100.0728129	100.0675284	100.061717	100.0553861	100.0485417
ADV1024927	5/18/2026	4.196	5/16/2031	100.08675	100.0832653	100.0795978	100.0754127	100.0707162	100.0655155	100.0598145	100.0536202	100.0469378
ADV1024930	5/18/2026	3.896	2/18/2027	101.80746	101.3215542	100.8402269	100.3634111	99.89104349	99.42306195	98.95940557	98.50001455	98.04483021
ADV1024932	5/18/2026	4.102	6/1/2029	100.08478	100.0805638	100.0769355	100.072555	100.0674328	100.0615812	100.0550065	100.0477203	100.0397322
ADV1024933	5/18/2026	4.102	6/1/2029	100.08478	100.0805638	100.0769355	100.072555	100.0674328	100.0615812	100.0550065	100.0477203	100.0397322
ADV1024934	5/18/2026	4.102	6/1/2029	100.08478	100.0805638	100.0769355	100.072555	100.0674328	100.0615812	100.0550065	100.0477203	100.0397322
ADV1024935	5/18/2026	4.102	6/1/2029	100.08478	100.0805638	100.0769355	100.072555	100.0674328	100.0615812	100.0550065	100.0477203	100.0397322
ADV1024941	5/18/2026	3.917	5/18/2027	102.66896	101.9430688	101.2274609	100.5219193	99.82623224	99.14019389	98.46360417	97.79626851	97.13799764
ADV1024942	5/18/2026	3.916	5/18/2027	102.66824	101.9423492	101.2267442	100.5212055	99.82552121	99.13948564	98.46289869	97.79556576	97.1372976
ADV1024943	5/18/2026	3.867	11/18/2026	100.87223	100.6491885	100.4271335	100.2060593	99.98595938	99.76682722	99.5486564	99.33144053	99.11517329
ADV1024953	5/18/2026	3.885	1/13/2027	101.45042	101.0677028	100.6878467	100.3108182	99.93658558	99.56511779	99.19638415	98.83035444	98.46699889
ADV1024956	5/18/2026	3.896	2/10/2027	101.73043	101.2674811	100.8086888	100.3539992	99.90335759	99.4567099	99.01400316	98.57518533	98.14020528
ADV1024958	5/18/2026	3.907	3/10/2027	102.00204	101.4586659	100.9209963	100.3889451	99.86242468	99.34134893	98.82563368	98.31519647	97.80995651
ADV1024959	5/18/2026	3.926	4/14/2027	102.3241	101.6936493	101.070982	100.4559541	99.84842537	99.24825893	98.65532131	98.06948219	97.49061441
ADV1024961	5/18/2026	3.949	5/12/2027	102.59383	101.8853265	101.1866221	100.4975184	99.81781843	99.14733016	98.48586692	97.83324708	97.1892938
ADV1024969	5/19/2026	3.984	5/19/2027	102.68272	101.954599	101.2368231	100.5291731	99.8314355	99.14340266	98.46487281	97.7956497	97.13554248
ADV1024974	5/19/2026	3.947	5/19/2027	102.69949	101.9707305	101.2523353	100.5440822	99.84575728	99.15715238	98.47806525	97.80829919	97.1476629
ADV1024975	5/19/2026	3.869	11/19/2026	100.88308	100.6572139	100.4323633	100.2085175	99.98566959	99.76381294	99.54294088	99.32304678	99.10412413
ADV1024978	5/19/2026	4.006	5/19/2027	102.69867	101.9704837	101.2526443	100.5449314	99.84713154	99.15903705	98.48044615	97.81116259	97.15099551

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024986	5/19/2026	3.863	11/19/2026	100.88172	100.6558634	100.4310196	100.2071805	99.98433926	99.76248929	99.54162386	99.32173638	99.10282031
ADV1024989	5/19/2026	4.384	5/19/2031	117.53959	112.611644	107.9246899	103.4655696	99.22191663	95.18210706	91.33521023	87.67094331	84.17962909
ADV1024997	5/19/2026	3.84	9/25/2026	100.28931	100.2190545	100.1489056	100.0788625	100.0089249	99.93909258	99.86936534	99.79974292	99.73022508
ADV1025013	5/20/2026	3.964	5/20/2027	102.6774	101.9465443	101.2261134	100.5158833	99.81563807	99.12516796	98.44426894	97.77274267	97.11039629
ADV1025014	5/20/2026	4.188	5/20/2031	100.08938	100.0858804	100.0822145	100.077974	100.0731658	100.0677986	100.0618767	100.0554082	100.0483994
ADV1025026	5/20/2026	4.148	9/5/2028	107.3676	105.317192	103.3168574	101.3650538	99.46029646	97.60115671	95.78625937	94.01428034	92.28394429
ADV1025027	5/20/2026	4.151	9/26/2028	107.58042	105.4693787	103.4108063	101.4030454	99.44450502	97.53365647	95.66902974	93.84921105	92.07284014
ADV1025049	5/21/2026	4.185	5/21/2031	100.09202	100.0885315	100.084866	100.0805799	100.075681	100.0701788	100.0640783	100.0573883	100.0501159
ADV1025053	5/21/2026	3.874	11/23/2026	100.92615	100.6889638	100.4528865	100.2179113	99.98403063	99.75123675	99.51952206	99.28887904	99.05930025
ADV1025054	5/21/2026	3.929	2/22/2027	101.86169	101.3643378	100.87177	100.3839214	99.90072426	99.42211244	98.94802086	98.47838573	98.01314442
ADV1025055	5/21/2026	4.008	5/21/2027	102.71872	101.9849408	101.2616679	100.5486727	99.8457369	99.15264848	98.46920117	97.79519451	97.13043353
ADV1025077	5/22/2026	4.182	4/18/2031	100.14677	100.141485	100.1367492	100.1310086	100.1242859	100.1166062	100.1079784	100.0984321	100.0879835
ADV1025078	5/22/2026	4.181	4/15/2031	100.14272	100.1375623	100.1328858	100.1272391	100.1206439	100.113124	100.104688	100.0953635	100.0851663
ADV1025079	5/22/2026	4.159	5/22/2030	100.14041	100.1347337	100.1300042	100.1242701	100.117554	100.109881	100.10126	100.0917207	100.0812791
ADV1025087	5/22/2026	3.976	5/24/2027	102.76725	102.0244532	101.2924109	100.5708906	99.85966623	99.15851829	98.46723345	97.78560435	97.11342945
ADV1025088	5/22/2026	4.042	5/22/2028	103.38192	102.4633655	101.5616476	100.6762921	99.80684536	98.95287081	98.11394825	97.28967307	96.47965549
ADV1025106	5/26/2026	3.99	5/26/2027	102.75078	102.0031428	101.2664018	100.5403172	99.82465887	99.11920313	98.42373272	97.73803647	97.06190918
ADV1025115	5/26/2026	4.102	11/26/2027	104.52678	103.2674102	102.0384752	100.8388784	99.66757697	98.52357705	97.40593095	96.31373438	95.24612404
ADV1025128	5/26/2026	3.887	11/27/2026	100.97088	100.7224289	100.4751916	100.2291562	99.98431382	99.74065582	99.49817364	99.25685877	99.01670282
ADV1025132	5/26/2026	3.994	5/26/2027	102.75375	102.0061069	101.2693537	100.5432572	99.82758697	99.12211949	98.42663743	97.74092967	97.06479097
ADV1025139	5/26/2026	3.793	5/26/2027	100.00342	99.98735723	99.98485103	99.98176456	99.97811689	99.97392627	99.96921041	99.96398635	99.95827029
ADV1025173	5/27/2026	3.983	5/27/2027	102.7548	102.0043918	101.2649589	100.5362588	99.81805868	99.11013271	98.41226131	97.7242312	97.04583505
ADV1025174	5/27/2026	4.343	5/27/2031	115.66905	111.2277331	106.9541628	102.8195924	98.79258968	94.85907818	91.02490738	87.34144844	83.83066656
ADV1025176	5/27/2026	4.184	5/27/2031	100.11369	100.1097028	100.1056666	100.1008546	100.0952801	100.088959	100.0818972	100.0741111	100.065612
ADV1025180	5/28/2026	4.162	7/30/2029	110.50994	107.5204595	104.6287491	101.8310825	99.12389371	96.50377213	93.96745475	91.51181893	89.13387552
ADV1025206	5/29/2026	4.023	7/21/2027	103.31197	102.4079586	101.5197961	100.6470718	99.78938541	98.94634997	98.11759191	97.30275024	96.50147604
ADV1025212	5/28/2026	3.854	9/10/2026	100.12311	100.0950862	100.0670887	100.0391216	100.0111851	99.98327891	99.95540311	99.9275576	99.89974234
ADV1025213	5/28/2026	3.854	9/10/2026	100.12311	100.0950862	100.0670887	100.0391216	100.0111851	99.98327891	99.95540311	99.9275576	99.89974234
ADV1025216	5/28/2026	3.866	10/8/2026	100.43172	100.3249067	100.2183305	100.1119909	100.0058871	99.90001835	99.79438376	99.68898254	99.58381387
ADV1025217	5/28/2026	3.866	10/8/2026	100.43172	100.3249067	100.2183305	100.1119909	100.0058871	99.90001835	99.79438376	99.68898254	99.58381387
ADV1025223	5/28/2026	3.962	5/12/2027	102.60152	101.8930132	101.1943053	100.5051981	99.82549415	99.15500172	98.49353409	97.84090962	97.19695151
ADV1025224	5/28/2026	4.068	12/8/2027	104.59948	103.3090994	102.0478139	100.8146382	99.60863119	98.42889373	97.27456631	96.14482684	95.03888867
ADV1025225	5/28/2026	3.973	5/28/2027	102.75653	102.003362	101.2612465	100.5299401	99.80920763	99.0988208	98.39855785	97.70820329	97.02754776

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025234	5/28/2026	3.799	5/28/2027	100.00631	99.99122045	99.98869726	99.98558593	99.98190604	99.97767628	99.97291485	99.96763921	99.96186593
ADV1025243	5/28/2026	3.916	1/28/2027	101.61116	101.1858585	100.7640656	100.3457422	99.93084571	99.51933416	99.11116627	98.70630145	98.30469975
ADV1025259	5/29/2026	4.128	5/29/2031	99.936563	99.9855487	99.99976244	99.98239694	99.93638356	99.86441359	99.76895806	99.65228551	99.51647826
ADV1025270	5/29/2026	3.856	9/29/2026	100.33305	100.2516024	100.1702892	100.0891077	100.0080574	99.92713808	99.84634943	99.76569115	99.68516291
ADV1025271	5/29/2026	3.867	10/29/2026	100.65919	100.4930662	100.3274863	100.162448	99.99794874	99.83398591	99.6705569	99.50765909	99.34528992
ADV1025305	6/1/2026	4.186	4/25/2031	100.15407	100.1486185	100.1438098	100.1379406	100.1310356	100.1231211	100.1142072	100.1043262	100.0934948
ADV1025326	6/1/2026	4.367	6/2/2031	115.80622	111.3487947	107.0607122	102.9138304	98.87724189	94.93642769	91.09352611	87.3987307	83.87709104
ADV1025327	6/1/2026	3.88	10/30/2026	100.67179	100.5028813	100.3345315	100.1667394	99.99950236	99.83281763	99.66668249	99.50109423	99.33605019
ADV1025343	6/1/2026	4.123	6/1/2028	106.40359	104.6235211	102.8819674	101.1777524	99.50974491	97.87686026	96.27805719	94.71233594	93.17873603
ADV1025345	6/1/2026	4.172	6/1/2029	109.99561	107.1746776	104.4414543	101.7926357	99.22506514	96.7357282	94.32174484	91.9803623	89.70894848
ADV1025346	6/1/2026	4.216	6/3/2030	113.57033	109.6857448	105.957841	102.3793833	98.94351395	95.64373275	92.47387623	89.42809785	86.50084953
ADV1025347	6/1/2026	4.256	6/2/2031	117.06151	112.1070971	107.3968048	102.9172088	98.65570438	94.60044844	90.74030842	87.06481552	83.5641212
ADV1025348	6/1/2026	4.351	6/1/2032	120.66248	114.6218231	108.9314635	103.5690709	98.51386484	93.74649623	89.24894054	85.00439974	80.9972121
ADV1025349	6/1/2026	4.429	6/1/2033	124.11097	116.9747644	110.3133425	104.092315	98.27996638	92.84703623	87.76651607	83.01346413	78.56483626
ADV1025350	6/1/2026	4.502	6/1/2034	127.59715	119.3538674	111.727757	104.6688089	98.13133799	92.07358464	86.45735712	81.24770831	76.41264341
ADV1025351	6/1/2026	4.554	6/1/2035	130.96026	121.6049325	113.0263019	105.154864	97.92770796	91.28786065	85.18369553	79.56840391	74.39952101
ADV1025352	6/1/2026	4.613	6/2/2036	134.28895	123.8125388	114.2896181	105.6268905	97.74070145	90.55599231	84.00537408	78.02830494	72.57036008
ADV1025353	6/1/2026	4.737	6/1/2038	140.01417	127.3488735	116.0319886	105.9096063	96.84626791	88.72266065	81.43361126	74.88633847	68.99892983
ADV1025370	6/2/2026	3.988	6/2/2027	102.81844	102.0512905	101.2955963	100.5511044	99.81756699	99.09474337	98.38239992	97.68030975	96.9882525
ADV1025374	6/2/2026	4.179	6/2/2031	100.10034	100.0968185	100.0931359	100.0887014	100.0835255	100.0776209	100.0709938	100.0636562	100.0556177
ADV1025375	6/2/2026	3.847	9/3/2026	100.04587	100.0374719	100.0290812	100.0206979	100.0123222	100.003954	99.99559323	99.98723995	99.97889414
ADV1025404	6/3/2026	4.157	7/18/2030	100.09738	100.0936241	100.0899115	100.0854471	100.0802415	100.0743077	100.0676518	100.0602861	100.0522203
ADV1025405	6/3/2026	4.186	4/15/2031	100.14455	100.1394581	100.1347752	100.1291222	100.1225207	100.1149945	100.1065523	100.0972216	100.0870183
ADV1025409	6/3/2026	3.952	6/3/2027	102.84624	102.0756063	101.316534	100.5687636	99.83204396	99.10613116	98.39078847	97.68578604	96.99090065
ADV1025410	6/3/2026	4.242	12/11/2029	112.01722	108.6386139	105.3815288	102.2408866	99.21185123	96.28981798	93.47040082	90.74942055	88.12289367
ADV1025416	6/3/2026	4.161	6/7/2028	106.53038	104.7324562	102.9737504	101.2530785	99.56930761	97.92134956	96.30815854	94.72872909	93.18209409
ADV1025417	6/3/2026	4.146	6/3/2030	100.13219	100.1264531	100.1217977	100.1161723	100.1095982	100.1020996	100.0936848	100.0843817	100.0742058
ADV1025434	6/4/2026	4.176	4/21/2031	100.14637	100.1409179	100.1361615	100.1303812	100.1236003	100.1158443	100.1071226	100.0974658	100.0868902
ADV1025446	6/4/2026	4.145	11/28/2028	108.17304	105.8833828	103.6540019	101.4828606	99.3680094	97.307581	95.29978634	93.34291041	91.43530854
ADV1025464	6/5/2026	4.179	4/23/2031	100.15133	100.1457674	100.1409716	100.1351249	100.1282517	100.1203782	100.1115146	100.1016925	100.0909285
ADV1025465	6/5/2026	4.178	4/15/2031	100.14162	100.1364248	100.1317521	100.1261093	100.1195178	100.1120017	100.1035694	100.0942486	100.0840551
ADV1025466	6/5/2026	4.011	4/29/2027	102.51811	101.8456639	101.1820455	100.5270788	99.88059513	99.24243058	98.61242522	97.99042323	97.37627275
ADV1025470	6/5/2026	3.849	9/4/2026	100.05636	100.045163	100.0339781	100.0228035	100.0116392	100.0004852	99.98934153	99.97820812	99.96708495

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025480	6/5/2026	4.02	7/6/2027	103.21975	102.3566427	101.5079931	100.6734412	99.85263746	99.04524385	98.25093321	97.46938902	96.70030489
ADV1025487	6/5/2026	3.862	9/23/2026	100.26636	100.2018504	100.1374332	100.0731096	100.0088793	99.94474215	99.88069796	99.81674652	99.75288762
ADV1025490	6/5/2026	3.913	12/7/2026	101.08015	100.8035294	100.5284109	100.254786	99.98264249	99.71196824	99.44275135	99.17498001	98.90864253
ADV1025494	6/5/2026	3.851	9/4/2026	100.05639	100.0451918	100.0340068	100.0228321	100.0116678	100.0005138	99.98937005	99.97823657	99.96711335
ADV1025500	6/8/2026	4.184	4/21/2031	100.14847	100.1431716	100.1384188	100.1326517	100.1258936	100.1181695	100.1094887	100.0998813	100.0893635
ADV1025501	6/8/2026	4.184	4/21/2031	100.14847	100.1431716	100.1384188	100.1326517	100.1258936	100.1181695	100.1094887	100.0998813	100.0893635
ADV1025505	6/8/2026	4.288	6/8/2029	110.38486	107.5389443	104.7820231	102.1107575	99.521955	97.01256464	94.57966967	92.22048055	89.93232843
ADV1025506	6/8/2026	3.865	9/8/2026	100.09994	100.0775492	100.0551796	100.0328331	100.0105098	99.98820951	99.96593225	99.94367798	99.92144665
ADV1025507	6/8/2026	4.356	6/6/2031	117.57265	112.5950251	107.8630118	103.3631057	99.08261789	95.00962472	91.13291744	87.44195498	83.92682033
ADV1025509	6/8/2026	3.958	1/8/2027	101.42421	101.0564455	100.6913255	100.3288211	99.96890432	99.61154733	99.25672286	98.90440398	98.55456413
ADV1025521	6/8/2026	4.006	3/8/2027	102.03279	101.4959494	100.9646908	100.438925	99.91856699	99.40353363	98.89374345	98.38911666	97.88957506
ADV1025522	6/8/2026	4.069	6/8/2027	102.93775	102.1535697	101.3813615	100.6208495	99.87176891	99.13386312	98.40688304	97.69058697	96.98474029
ADV1025524	6/8/2026	3.932	12/8/2026	101.09532	100.8159189	100.5380525	100.2617108	99.98688123	99.71355137	99.44170887	99.17134153	98.90243732
ADV1025527	8/3/2026	4.313	8/1/2029	110.9759	107.9742297	105.0708422	102.2619835	99.54406432	96.91365149	94.36746087	91.90234981	89.51531021
ADV1025528	8/3/2026	4.313	8/1/2029	110.9759	107.9742297	105.0708422	102.2619835	99.54406432	96.91365149	94.36746087	91.90234981	89.51531021
ADV1025531	8/3/2026	4.313	8/1/2029	110.9759	107.9742297	105.0708422	102.2619835	99.54406432	96.91365149	94.36746087	91.90234981	89.51531021
ADV1025533	8/3/2026	4.313	8/1/2029	110.9759	107.9742297	105.0708422	102.2619835	99.54406432	96.91365149	94.36746087	91.90234981	89.51531021
ADV1025534	8/3/2026	4.389	8/1/2031	118.23599	113.0900793	108.205294	103.5669739	99.1613534	94.975506	90.99728919	87.21529279	83.61879112
ADV1025535	8/3/2026	4.389	8/1/2031	118.23599	113.0900793	108.205294	103.5669739	99.1613534	94.975506	90.99728919	87.21529279	83.61879112
ADV1025537	8/3/2026	4.392	8/1/2031	118.25074	113.1044698	108.2193385	103.5806851	99.17474329	94.98858622	91.0100708	87.22778633	83.63100669
ADV1025552	6/9/2026	4.186	4/25/2031	100.15407	100.1486185	100.1438098	100.1379406	100.1310356	100.1231211	100.1142072	100.1043262	100.0934948
ADV1025554	6/9/2026	3.94	12/9/2026	100.02248	100.0168102	100.0109955	100.004458	99.99720774	99.9892549	99.98060942	99.97128116	99.96127959
ADV1025556	6/9/2026	3.954	1/8/2027	101.4226	101.0548881	100.6898158	100.3273588	99.96748892	99.61017858	99.25540043	98.90312754	98.55333336
ADV1025560	6/9/2026	4.053	6/9/2027	102.93477	102.1478565	101.3729935	100.6099083	99.8583336	99.11800988	98.38868552	97.67011636	96.96206539
ADV1025567	6/9/2026	3.864	9/9/2026	100.11072	100.0855237	100.060359	100.035221	100.0101097	99.98502498	99.95996689	99.93493534	99.9099303
ADV1025584	6/10/2026	3.93	12/10/2026	101.11522	100.8301968	100.546773	100.264937	99.9846754	99.70597506	99.42882282	99.15320573	98.87911097
ADV1025602	6/10/2026	3.893	10/7/2026	100.42182	100.3179638	100.2143278	100.1109153	100.0077256	99.90475793	99.80201155	99.6994857	99.59717964
ADV1025603	6/10/2026	3.898	10/14/2026	100.49879	100.3752068	100.2519401	100.1289898	100.0063546	99.88403329	99.76202463	99.64032735	99.51894022
ADV1025604	6/10/2026	3.902	10/21/2026	100.57581	100.4324741	100.2895583	100.1470593	100.0049753	99.86330452	99.72204509	99.5811952	99.44075302
ADV1025622	6/11/2026	3.866	9/9/2026	100.11048	100.0852907	100.0601311	100.0349984	100.0098923	99.98481278	99.95975989	99.93473354	99.90973369
ADV1025626	6/11/2026	3.954	1/11/2027	101.45273	101.0765305	100.7031036	100.3324151	99.96443483	99.59913305	99.23648051	98.87644838	98.51900822
ADV1025628	6/11/2026	3.93	12/11/2026	101.12545	100.8376128	100.5514092	100.2668253	99.98384717	99.70246127	99.42265406	99.14441218	98.86772246
ADV1025632	6/11/2026	4.07	6/11/2027	102.96723	102.1746667	101.3943312	100.6259391	99.86921749	99.12390139	98.38973399	97.66646607	96.95385584

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025637	6/11/2026	4.118	2/11/2028	105.39774	103.9287785	102.4877638	101.0739616	99.6866678	98.32520192	96.9889064	95.67714557	94.3893047
ADV1025638	6/11/2026	4.127	6/12/2028	106.62738	104.8126468	103.0377845	101.3016123	99.60299233	97.94083062	96.31407461	94.72171132	93.16276544
ADV1025639	6/11/2026	4.102	9/11/2028	107.45914	105.3887017	103.369119	101.3988152	99.47627154	97.60002692	95.76867552	93.98086424	92.23529025
ADV1025641	6/11/2026	4.051	6/11/2029	99.983268	100.0155021	100.0319651	100.0337143	100.0217426	99.99698264	99.96031102	99.91255129	99.85447721
ADV1025642	6/11/2026	3.97	6/11/2027	100.05725	100.047377	100.0435958	100.0390506	100.0337541	100.0277211	100.0209572	100.0134778	100.0052934
ADV1025658	6/12/2026	3.882	9/15/2026	100.17675	100.1347562	100.0928096	100.0509145	100.0090708	99.96727841	99.92553725	99.88384721	99.84220819
ADV1025659	6/12/2026	4.176	4/25/2031	100.15016	100.1445506	100.1397561	100.133901	100.1270099	100.1191092	100.1102091	100.1003417	100.0895239
ADV1025660	6/12/2026	4.029	6/14/2027	102.96324	102.1624438	101.3741286	100.5980039	99.83378803	99.08120805	98.3399992	97.60990475	96.89067565
ADV1025661	6/12/2026	4.176	4/25/2031	100.15016	100.1445506	100.1397561	100.133901	100.1270099	100.1191092	100.1102091	100.1003417	100.0895239
ADV1025670	6/12/2026	4.022	6/14/2027	102.95766	102.1568875	101.3685964	100.5924956	99.82830347	99.07574688	98.33456118	97.60448964	96.88528321
ADV1025674	6/12/2026	4.279	6/12/2031	117.2586	112.2717121	107.5317732	103.0251826	98.73916286	94.66170625	90.78152412	87.08799968	83.57114434
ADV1025676	6/12/2026	3.966	2/25/2027	101.9061	101.4011756	100.9011867	100.4060644	99.91573805	99.43013829	98.94919709	98.4728477	98.00102465
ADV1025687	6/15/2026	4.061	6/15/2028	106.53733	104.7150532	102.9329807	101.1899258	99.48475009	97.81635826	96.18369572	94.58574694	93.02153352
ADV1025688	6/15/2026	4.319	6/16/2031	115.73422	111.2391986	106.9153719	102.7339311	98.66371893	94.69148915	90.82332937	87.10972132	83.57219583
ADV1025689	6/15/2026	4.162	12/13/2030	100.10889	100.1046848	100.1006522	100.0958439	100.0902731	100.0839558	100.0768979	100.0691158	100.0606208
ADV1025698	6/15/2026	4.009	6/15/2027	102.9567	102.1531774	101.3622262	100.5835479	99.81685783	99.06188041	98.31834824	97.58600206	96.8645904
ADV1025702	6/15/2026	3.903	10/15/2026	100.5096	100.383265	100.2572579	100.1315809	100.0062327	99.88121188	99.75651722	99.63214734	99.50810094
ADV1025707	6/15/2026	3.887	9/15/2026	100.17653	100.134548	100.0926143	100.0507321	100.0089012	99.96712169	99.92539337	99.88371615	99.84208994
ADV1025711	6/15/2026	3.888	9/15/2026	100.17658	100.1345925	100.0926587	100.0507763	100.0089454	99.96716577	99.92543734	99.88376001	99.8421337
ADV1025735	6/15/2026	3.963	1/28/2027	101.62826	101.2036418	100.7825316	100.3648853	99.95066026	99.53981474	99.13230747	98.72809793	98.32714623
ADV1025736	6/15/2026	3.983	2/26/2027	101.92399	101.416296	100.9135943	100.4158111	99.92287439	99.4347139	98.95126049	98.47244643	97.99820524
ADV1025737	6/15/2026	3.995	3/26/2027	102.19087	101.6132521	101.0421749	100.4775237	99.91919012	99.36706862	98.82105578	98.2810505	97.74695391
ADV1025759	6/16/2026	3.996	6/16/2028	99.978395	99.99475937	99.9985906	99.99055951	99.97130222	99.94142199	99.90149133	99.85205351	99.79362399
ADV1025764	6/16/2026	3.966	2/16/2027	101.81711	101.3381913	100.8637294	100.3936644	99.92793541	99.46648251	99.00924697	98.55617112	98.10719831
ADV1025765	6/16/2026	4.181	6/18/2029	110.18003	107.309146	104.5288541	101.8357688	99.22665259	96.69840887	94.2480745	91.8728132	89.5699093
ADV1025770	6/16/2026	4.129	6/16/2028	106.5599	104.7366038	102.953552	101.2095627	99.50349993	97.83427039	96.20082127	94.60213844	93.03724463
ADV1025771	6/26/2026	4.032	6/28/2027	103.09811	102.2582385	101.4320622	100.619252	99.81948549	99.03245014	98.25784354	97.49537272	96.7447539
ADV1025772	6/26/2026	4.032	6/28/2027	103.09811	102.2582385	101.4320622	100.619252	99.81948549	99.03245014	98.25784354	97.49537272	96.7447539
ADV1025797	6/17/2026	4.184	4/17/2031	100.14753	100.1422654	100.1375269	100.1317837	100.1250584	100.1173761	100.1087457	100.0991968	100.0887456
ADV1025799	6/17/2026	4.165	9/17/2030	100.11215	100.1078849	100.1037929	100.098917	100.0932712	100.086872	100.0797252	100.071848	100.063252
ADV1025801	6/17/2026	4.152	6/21/2028	106.6511	104.813061	103.0158485	101.2582858	99.53923457	97.85759791	96.21231841	94.6023764	93.02678834
ADV1025813	6/17/2026	4.111	6/17/2027	103.05765	102.2481882	101.4514684	100.667192	99.89506868	99.13481706	98.38616443	97.64884637	96.92260646
ADV1025835	6/18/2026	3.935	9/18/2026	100.21317	100.1627694	100.1124332	100.0621631	100.0119589	99.9618207	99.91174822	99.86174134	99.81179995

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025838	6/18/2026	4.178	4/15/2031	100.14162	100.1364248	100.1317521	100.1261093	100.1195178	100.1120017	100.1035694	100.0942486	100.0840551
ADV1025839	6/18/2026	4.178	4/18/2031	100.14527	100.1399241	100.1351937	100.1294584	100.122741	100.1150665	100.1064439	100.0969028	100.0864593
ADV1025853	6/30/2026	3.962	9/30/2026	100.34842	100.2644185	100.1805579	100.0968353	100.0132504	99.92980286	99.84649239	99.76331864	99.68028129
ADV1025857	6/18/2026	3.928	9/18/2026	100.2128	100.1624005	100.1120652	100.0617959	100.0115927	99.96145535	99.91138375	99.86137776	99.81143725
ADV1025863	6/18/2026	4.141	6/18/2027	103.09158	102.2792119	101.4796792	100.6926746	99.91790495	99.15508597	98.40394228	97.66420688	96.93562088
ADV1025867	6/18/2026	4.036	12/18/2026	101.22944	100.921756	100.6159402	100.3119717	100.0098337	99.70950977	99.4109834	99.11423842	98.81925883
ADV1025868	6/18/2026	4.052	1/15/2027	101.5298	101.142264	100.7576619	100.3759646	99.99713909	99.62115304	99.24797447	98.87757191	98.50991436
ADV1025869	6/18/2026	4.111	5/14/2027	102.72732	102.0127833	101.3082046	100.6133803	99.92810839	99.25219258	98.5854418	97.92767019	97.2786969
ADV1025871	6/18/2026	3.987	10/28/2026	100.66507	100.5020458	100.3395532	100.1775855	100.0161398	99.85521388	99.69480508	99.53491096	99.37552904
ADV1025872	6/18/2026	4.141	6/18/2030	100.13041	100.1255907	100.1224343	100.1187808	100.1146392	100.110021	100.1049366	100.0993934	100.0933984
ADV1025875	6/18/2026	3.979	6/20/2028	99.948217	99.96475028	99.96864706	99.96060135	99.94127021	99.91127594	99.87120834	99.82162637	99.76305972
ADV1025884	6/22/2026	4.056	12/22/2026	101.27784	100.9588773	100.641915	100.3269331	100.0139131	99.70283665	99.39368557	99.08644199	98.78108822
ADV1025891	6/22/2026	4.117	3/24/2027	102.24016	101.6678911	101.1020353	100.5424889	99.98914646	99.44190517	98.90066433	98.36532547	97.83579228
ADV1025892	6/22/2026	4.056	12/22/2026	101.27784	100.9588773	100.641915	100.3269331	100.0139131	99.70283665	99.39368557	99.08644199	98.78108822
ADV1025894	6/22/2026	4.305	6/22/2029	110.56806	107.6805059	104.8843432	102.1761672	99.5527171	97.01087283	94.54764766	92.16018185	89.84573637
ADV1025895	6/22/2026	3.946	9/21/2026	100.24693	100.1881292	100.1294151	100.070783	100.0122328	99.95376425	99.89537722	99.83707152	99.77884699
ADV1025896	6/22/2026	3.946	9/22/2026	100.25818	100.1965819	100.1350676	100.073641	100.0123017	99.95104977	99.8898849	99.82880691	99.76781564
ADV1025898	6/22/2026	3.99	10/22/2026	100.59789	100.4518791	100.306299	100.1611503	100.0164311	99.87213938	99.72827335	99.58483105	99.44181057
ADV1025899	6/22/2026	4.035	11/23/2026	100.95941	100.7228633	100.4874236	100.253083	100.019834	99.78766884	99.55657996	99.32655986	99.09760111
ADV1025900	6/22/2026	4.069	12/22/2026	101.28195	100.9629714	100.6459886	100.3309863	100.0179461	99.70684946	99.39767836	99.09041489	98.78504135
ADV1025901	6/22/2026	4.317	6/22/2029	110.60202	107.7139811	104.9173461	102.2087089	99.58480868	97.04252481	94.57887027	92.19098501	89.87612966
ADV1025902	6/22/2026	4.292	6/24/2030	107.31579	105.3310761	103.405544	101.5369385	99.7231053	97.96198789	96.25162241	94.59013282	92.9757263
ADV1025904	6/22/2026	4.345	6/23/2031	114.2574	110.2425634	106.4144055	102.7629413	99.27878165	95.95309175	92.77755556	89.74434238	86.84607586
ADV1025916	6/22/2026	3.924	9/1/2026	100.02156	100.0187706	100.0159796	100.0131909	100.0104045	100.0076205	100.0048388	100.0020594	99.99928242
ADV1025922	6/22/2026	3.945	9/22/2026	100.25812	100.1965183	100.1350041	100.0735776	100.0122386	99.95098676	99.88982204	99.82874421	99.76775309
ADV1025923	6/22/2026	4.302	6/22/2028	106.93462	105.091112	103.2885986	101.5258992	99.80187386	98.11542358	96.46548882	94.85104764	93.27111407
ADV1025935	6/23/2026	4.177	4/21/2031	100.14582	100.1404208	100.1356774	100.1299197	100.1231709	100.115456	100.1067844	100.0971862	100.0866774
ADV1025941	6/23/2026	4.131	6/23/2027	103.18168	102.354497	101.5406017	100.739676	99.95141151	99.17550916	98.41167945	97.65964182	96.91912434
ADV1025946	6/23/2026	3.98	10/1/2026	100.36217	100.2752981	100.188572	100.1019958	100.015569	99.92929133	99.84316231	99.75718161	99.67134883
ADV1025948	6/23/2026	3.97	9/23/2026	100.27089	100.2064831	100.1421713	100.0779529	100.0138276	99.94979539	99.88585596	99.82200912	99.75825468
ADV1025949	6/23/2026	3.97	9/23/2026	100.27089	100.2064831	100.1421713	100.0779529	100.0138276	99.94979539	99.88585596	99.82200912	99.75825468
ADV1025958	6/23/2026	3.97	9/23/2026	100.27089	100.2064831	100.1421713	100.0779529	100.0138276	99.94979539	99.88585596	99.82200912	99.75825468
ADV1025970	6/24/2026	3.977	9/24/2026	100.28255	100.2153409	100.1482343	100.081227	100.0143188	99.9475095	99.88079887	99.81418668	99.74767273

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025974	6/24/2026	3.972	9/24/2026	100.2822	100.2149953	100.1478896	100.0808832	100.0139758	99.94716737	99.88045759	99.81384625	99.74733314
ADV1025976	6/24/2026	4.201	6/24/2027	103.19961	102.3702689	101.5542787	100.7513232	99.96109145	99.18328248	98.4176046	97.66377524	96.92152057
ADV1025979	6/24/2026	4.038	11/24/2026	100.97083	100.7314919	100.4932902	100.2562122	100.0202499	99.78539552	99.5516412	99.31897921	99.08740188
ADV1025984	6/24/2026	4.149	6/24/2027	103.15674	102.3275847	101.5117859	100.7090197	99.91897517	99.14135129	98.37585647	97.62220816	96.88013257
ADV1025985	6/24/2026	4.213	6/26/2028	106.8119	104.9584207	103.1463748	101.3745829	99.64190371	97.94723612	96.28951745	94.66772193	93.08085908
ADV1025986	6/24/2026	4.214	6/25/2029	110.33905	107.4464126	104.645593	101.9331732	99.30588039	96.76058198	94.2942786	91.90409765	89.58728718
ADV1025987	6/24/2026	4.249	6/24/2030	113.89086	109.9416947	106.153967	102.5202136	99.03335574	95.68667794	92.47380761	89.38869549	86.42559755
ADV1025988	6/24/2026	4.083	12/24/2026	101.30768	100.9830484	100.6604863	100.3399723	100.0214868	99.70501062	99.39052475	99.07801041	98.76744905
ADV1025989	6/24/2026	4.251	6/24/2031	117.22999	112.2104622	107.4410806	102.9080283	98.59832724	94.49977903	90.60091399	86.89094392	83.35971814
ADV1025997	6/24/2026	4.009	10/27/2026	100.65652	100.4964202	100.3368296	100.1777474	100.0191714	99.86109906	99.70352798	99.54645578	99.38988009
ADV1026010	6/25/2026	4.188	2/23/2029	109.10535	106.5639018	104.0956943	101.6981896	99.36895449	97.10565468	94.90605018	92.7679909	90.68941241
ADV1026012	6/25/2026	4.216	2/25/2030	112.64963	109.0490035	105.5854242	102.2529234	99.04582577	95.95873371	92.98651173	90.12427235	87.3673627
ADV1026014	6/25/2026	4.122	6/25/2027	103.14418	102.3123386	101.4939346	100.6886466	99.89616062	99.1161729	98.34838912	97.59252414	96.84830168
ADV1026024	6/25/2026	3.976	9/25/2026	100.29367	100.2236622	100.1537624	100.083968	100.0142787	99.94469428	99.87521459	99.80583935	99.73656832
ADV1026026	6/25/2026	3.976	9/25/2026	100.29367	100.2236622	100.1537624	100.083968	100.0142787	99.94469428	99.87521459	99.80583935	99.73656832
ADV1026035	6/25/2026	4.008	10/26/2026	100.64498	100.4877211	100.3309556	100.1746829	100.0189006	99.86360627	99.70879777	99.55447275	99.40062895
ADV1026044	6/26/2026	4.189	4/21/2031	100.15037	100.1451365	100.1403769	100.1346032	100.1278384	100.1201077	100.1114203	100.1018064	100.0912821
ADV1026045	6/26/2026	4.174	6/26/2029	110.23441	107.3404907	104.5385248	101.8250871	99.19690108	96.65083018	94.18387108	91.79314714	89.47590233
ADV1026046	6/26/2026	4.189	4/21/2031	100.15037	100.1451365	100.1403769	100.1346032	100.1278384	100.1201077	100.1114203	100.1018064	100.0912821
ADV1026047	6/26/2026	4.074	1/26/2027	101.65221	101.2335348	100.8182792	100.4063978	99.9978498	99.5925947	99.19059283	98.79180512	98.39619312
ADV1026048	6/26/2026	4.104	6/28/2027	103.15827	102.3181199	101.4916719	100.6785933	99.87856123	99.09126338	98.3163972	97.55366968	96.80279698
ADV1026049	6/26/2026	4.189	4/21/2031	100.15037	100.1451365	100.1403769	100.1346032	100.1278384	100.1201077	100.1114203	100.1018064	100.0912821
ADV1026050	6/26/2026	4.289	6/25/2032	120.49893	114.3966394	108.6520096	103.2421029	98.14557091	93.3425352	88.81447839	84.5441445	80.51544674
ADV1026051	6/26/2026	4.289	6/25/2032	120.49893	114.3966394	108.6520096	103.2421029	98.14557091	93.3425352	88.81447839	84.5441445	80.51544674
ADV1026061	6/26/2026	4.063	12/28/2026	101.34391	101.0079931	100.6742791	100.34275	100.0133844	99.68616107	99.36105923	99.03805831	98.71713799
ADV1026066	6/26/2026	4.128	6/28/2027	103.17832	102.3380804	101.5115418	100.6983737	99.89825314	99.11086779	98.33591508	97.573102	96.82214467
ADV1026068	6/26/2026	4.064	12/28/2026	101.34425	101.0083244	100.6746088	100.343078	100.0137107	99.68648574	99.36138227	99.03837972	98.71745778
ADV1026074	6/26/2026	4.039	11/27/2026	101.00381	100.7560211	100.5094376	100.2640527	100.0198577	99.77684396	99.53500293	99.29432612	99.05480517
ADV1026085	6/29/2026	4.118	4/29/2027	102.5865	101.9137784	101.2498827	100.5946417	99.94788668	99.30945363	98.67918258	98.05691766	97.44250697
ADV1026086	6/29/2026	4.193	4/22/2031	100.15384	100.1485884	100.1437946	100.1379671	100.1311294	100.1233074	100.1145106	100.1047701	100.0941024
ADV1026087	6/29/2026	4.215	6/28/2030	113.79757	109.8390774	106.0428436	102.4013668	98.90752837	95.55457423	92.33609412	89.24600231	86.27851951
ADV1026088	6/29/2026	4.193	4/18/2031	100.15092	100.1457773	100.1410268	100.1352717	100.1285346	100.1208405	100.1121984	100.1026379	100.0921752
ADV1026089	6/29/2026	3.997	9/29/2026	100.34017	100.2589629	100.1778873	100.0969429	100.0161295	99.93544656	99.85489395	99.77447132	99.69417835

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026091	6/29/2026	3.997	9/29/2026	100.34017	100.2589629	100.1778873	100.0969429	100.0161295	99.93544656	99.85489395	99.77447132	99.69417835
ADV1026096	6/29/2026	4.147	6/29/2027	103.20397	102.3608675	101.531554	100.7156967	99.91296988	99.12305818	98.34565629	97.58046852	96.82720844
ADV1026097	6/29/2026	4.149	6/30/2027	103.21559	102.3696853	101.5376607	100.7191775	99.91390693	99.12153073	98.34174083	97.57423891	96.81873598
ADV1026102	6/30/2026	4	9/29/2026	100.34027	100.259067	100.1779997	100.0970636	100.0162584	99.93558377	99.85503941	99.77462501	99.69434027
ADV1026104	6/29/2026	4.029	10/29/2026	100.68154	100.5158658	100.3507389	100.1861521	100.022103	99.85858872	99.69560684	99.53315471	99.37122978
ADV1026107	6/29/2026	4.003	9/29/2026	100.34067	100.2594595	100.1783827	100.0974371	100.0166224	99.93593827	99.85538443	99.77496058	99.6946664
ADV1026108	6/29/2026	4.192	6/29/2028	106.80259	104.9408431	103.120882	101.3415212	99.60161799	97.90006893	96.2358086	94.60780781	93.01507225
ADV1026110	6/29/2026	4.035	10/29/2026	100.68253	100.5168604	100.3517302	100.1871401	100.0230877	99.85957016	99.69658501	99.53412962	99.37220144
ADV1026158	6/30/2026	4.122	12/31/2026	101.39567	101.0512449	100.709136	100.3693163	100.031763	99.69645347	99.36336547	99.03247704	98.70376652
ADV1026160	6/30/2026	4.196	4/15/2031	100.14821	100.1432498	100.1385541	100.1328884	100.1262743	100.1187356	100.1102809	100.1009379	100.0907222
ADV1026161	6/30/2026	4.248	6/30/2031	117.26778	112.2307391	107.4454854	102.8980976	98.57549452	94.46537971	90.55619055	86.83705088	83.29772682
ADV1026162	6/30/2026	4.546	6/30/2036	133.84784	123.3171098	113.7521669	105.0579167	97.14913073	89.94937873	83.39007808	77.40965041	71.95277265
ADV1026163	6/30/2026	4.91	6/28/2041	148.95955	132.941209	118.9863558	106.8099899	96.16826408	86.85232807	78.68312412	71.50698053	65.19187741
ADV1026164	6/30/2026	4.2	6/30/2031	100.14906	100.1441487	100.1394547	100.1337906	100.1271779	100.1196407	100.1111874	100.1018457	100.0916313
ADV1026169	6/30/2026	4.015	9/30/2026	100.35296	100.2689501	100.1850783	100.1013444	100.0177483	99.93428962	99.85096798	99.76778308	99.6847346
ADV1026174	6/30/2026	4.125	12/31/2026	101.39669	101.0522633	100.7101493	100.3703245	100.0327661	99.69745153	99.36435853	99.03346513	98.70474967
ADV1026180	6/30/2026	4.056	11/3/2026	100.74179	100.562008	100.3828658	100.2043603	100.026488	99.84924556	99.67262964	99.49663691	99.32126405
ADV1026181	6/30/2026	4.056	11/3/2026	100.74179	100.562008	100.3828658	100.2043603	100.026488	99.84924556	99.67262964	99.49663691	99.32126405
ADV1026184	6/30/2026	4.056	11/3/2026	100.74179	100.562008	100.3828658	100.2043603	100.026488	99.84924556	99.67262964	99.49663691	99.32126405
ADV1026186	6/30/2026	4.145	4/5/2027	102.3728	101.7670066	101.1683919	100.5768287	99.99219274	99.41436279	98.84322032	98.27864955	97.72053741
ADV1026188	6/30/2026	4.17	8/3/2027	103.57331	102.6323084	101.7084365	100.8012317	99.91024544	99.03504528	98.1752139	97.3303486	96.50006069
ADV1026189	6/30/2026	4.17	8/3/2027	103.57331	102.6323084	101.7084365	100.8012317	99.91024544	99.03504528	98.1752139	97.3303486	96.50006069
ADV1026190	6/30/2026	4.17	8/3/2027	103.57331	102.6323084	101.7084365	100.8012317	99.91024544	99.03504528	98.1752139	97.3303486	96.50006069
ADV1026192	6/30/2026	4.17	8/3/2027	103.57331	102.6323084	101.7084365	100.8012317	99.91024544	99.03504528	98.1752139	97.3303486	96.50006069
ADV1026200	6/30/2026	4.018	9/30/2026	100.35322	100.2692066	100.1853341	100.1015997	100.0180029	99.93454359	99.85122132	99.76803579	99.68498667
ADV1026202	6/30/2026	4.017	9/30/2026	100.35313	100.2691211	100.1852488	100.1015146	100.0179181	99.93445894	99.85113687	99.76795155	99.68490265
ADV1026205	6/30/2026	4.101	7/6/2027	103.28573	102.422343	101.5734143	100.7385863	99.91750928	99.1098451	98.31526663	97.5334573	96.7641107
ADV1026206	6/30/2026	4.159	6/30/2027	103.22369	102.3777497	101.5456956	100.7271832	99.9218839	99.12947938	98.34966156	97.5821321	96.82660202
ADV1026217	6/30/2026	4.017	9/30/2026	100.35313	100.2691211	100.1852488	100.1015146	100.0179181	99.93445894	99.85113687	99.76795155	99.68490265
ADV1026218	6/30/2026	4.187	6/29/2029	105.5421	104.0265593	102.5477039	101.1043431	99.69533498	98.31958389	96.97603775	95.66368613	94.38155824
ADV1026219	6/30/2026	4.239	3/15/2030	112.90021	109.2458989	105.7321661	102.3528199	99.10197724	95.97404616	92.96370996	90.06591188	87.27584079
ADV1026220	6/30/2026	4.253	9/20/2030	114.71794	110.5137382	106.4907688	102.6402166	98.95374507	95.42346735	92.04191905	88.80203337	85.69711761
ADV1026227	6/30/2026	4.018	9/30/2026	100.35322	100.2692066	100.1853341	100.1015997	100.0180029	99.93454359	99.85122132	99.76803579	99.68498667

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026230	6/30/2026	4.146	3/31/2027	102.32514	101.7332651	101.1482378	100.5699388	99.99825247	99.4330659	98.87426869	98.32175295	97.7754132
ADV1026237	6/30/2026	4.016	9/30/2026	100.35305	100.2690356	100.1851635	100.1014295	100.0178332	99.93437428	99.85105243	99.76786732	99.68481862
ADV1026256	7/1/2026	3.954	11/2/2026	100.02236	100.0186022	100.0146108	100.0103301	100.0057626	100.000911	99.99577782	99.99036572	99.98467706
ADV1026261	7/1/2026	4.1	1/13/2027	101.52511	101.1437337	100.7652023	100.3894886	100.0165611	99.64638882	99.27894112	98.91418792	98.55209956
ADV1026262	7/1/2026	4.105	2/10/2027	101.81919	101.3577964	100.9005473	100.4473873	99.9982615	99.55311623	99.11189865	98.67455691	98.24104003
ADV1026266	7/1/2026	4.113	3/10/2027	102.10555	101.5639311	101.0279979	100.497665	99.97284492	99.45345196	98.93940221	98.43061344	97.92700514
ADV1026267	7/1/2026	4.119	4/14/2027	102.44801	101.8171788	101.1941366	100.5787366	99.97083873	99.37030599	98.77700488	98.19080508	97.61157937
ADV1026270	7/1/2026	4.136	5/12/2027	102.7285	102.019515	101.3203419	100.630774	99.95061386	99.27966964	98.61775458	97.96468694	97.32028986
ADV1026273	7/1/2026	4.154	6/9/2027	103.01521	102.2280081	101.4528616	100.6894954	99.93764193	99.19704188	98.46744355	97.74860272	97.04028238
ADV1026274	7/1/2026	4.224	7/3/2028	106.90548	105.0319826	103.200747	101.4105776	99.66031643	97.9488458	96.27508612	94.63799454	93.03656348
ADV1026275	7/1/2026	4.176	7/14/2027	103.3836	102.4984989	101.628596	100.7734976	99.93282747	99.10622207	98.29332998	97.49381142	96.70733775
ADV1026276	7/1/2026	3.973	9/29/2026	100.33787	100.2566899	100.175637	100.0947152	100.0139243	99.93326393	99.85273381	99.77233363	99.69206309
ADV1026277	7/1/2026	4.193	8/11/2027	103.67768	102.7142694	101.7688096	100.8408033	99.92976978	99.03524575	98.15678467	97.29395599	96.44634445
ADV1026279	7/1/2026	4.208	9/8/2027	103.96089	102.9193633	101.8987639	100.898464	99.91786151	98.95637803	98.01345751	97.08856533	96.18118726
ADV1026282	7/1/2026	4.222	10/13/2027	104.29079	103.1521646	102.0384848	100.9489339	99.88273279	98.83913537	97.81742721	96.81692371	95.83696858
ADV1026283	7/1/2026	4.223	11/10/2027	104.53952	103.3234456	102.1357587	100.9754731	99.84164709	98.7333817	97.64981822	96.59013613	95.55355089
ADV1026284	7/1/2026	4.225	12/8/2027	104.80575	103.5140083	102.2513857	101.0168955	99.80959599	98.62858744	97.47300973	96.34204022	95.23489172
ADV1026288	7/1/2026	4.227	1/12/2028	105.16937	103.7861223	102.427813	101.0938262	99.78356425	98.49644869	97.23191941	95.98943396	94.76846685
ADV1026290	7/1/2026	4.225	6/14/2028	106.71612	104.8970335	103.1179841	101.3777925	99.67532294	98.00948247	96.37921926	94.78352055	93.22141078
ADV1026291	7/1/2026	4.224	7/3/2028	106.90548	105.0319826	103.200747	101.4105776	99.66031643	97.9488458	96.27508612	94.63799454	93.03656348
ADV1026326	7/2/2026	4.157	7/2/2027	103.2466	102.3950772	101.5576206	100.7338847	99.92353392	99.12624374	98.34169999	97.56959847	96.80964466
ADV1026327	7/2/2026	3.959	10/2/2026	100.37003	100.2804415	100.1910106	100.1017411	100.0126327	99.92368497	99.83489743	99.74626966	99.65780122
ADV1026332	7/2/2026	3.966	12/2/2026	100.02815	100.0238353	100.0189315	100.0133986	100.0072448	100.0004781	99.99310667	99.98513836	99.97658083
ADV1026335	7/3/2026	3.928	9/4/2026	100.05331	100.0421465	100.0309932	100.0198502	100.0087175	99.99759505	99.98648287	99.97538094	99.96428923
ADV1026336	7/2/2026	4.21	1/5/2029	108.68107	106.2829195	103.9503572	101.6812323	99.4734748	97.32509397	95.23417516	93.19887632	91.21742483
ADV1026377	7/6/2026	3.982	1/6/2027	100.03885	100.0338675	100.027681	100.0203093	100.0117735	100.0020943	99.99129212	99.97938704	99.96639855
ADV1026386	7/6/2026	3.992	10/6/2026	100.41715	100.3163642	100.2157856	100.1154173	100.0152586	99.91530898	99.81556764	99.71603393	99.61670718
ADV1026391	7/6/2026	3.965	9/8/2026	100.09825	100.0759245	100.0536175	100.0313337	100.0090729	99.98683503	99.96462016	99.94242822	99.92025915
ADV1026392	7/6/2026	4.154	7/6/2027	103.2831	102.4204011	101.5721427	100.737964	99.91751618	99.11046176	98.31647429	97.53523785	96.76644666
ADV1026394	7/6/2026	4.233	7/6/2029	110.49937	107.5744543	104.7432556	102.0022718	99.3481515	96.77768627	94.28780342	91.87555971	89.53813511
ADV1026395	7/6/2026	3.992	10/6/2026	100.41715	100.3163642	100.2157856	100.1154173	100.0152586	99.91530898	99.81556764	99.71603393	99.61670718
ADV1026399	7/6/2026	3.992	10/2/2026	100.37243	100.2828712	100.1934721	100.1042343	100.0151576	99.92624153	99.83748557	99.74888932	99.66045234
ADV1026400	7/6/2026	4.296	7/3/2031	117.52912	112.4778704	107.6794249	103.1197839	98.78579664	94.66510271	90.74608028	87.01779847	83.46997288

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026401	7/6/2026	3.995	10/7/2026	100.42865	100.3250502	100.2216749	100.1185226	100.0155925	99.91288384	99.81039594	99.70812802	99.60607934
ADV1026404	7/6/2026	4.234	7/7/2031	117.57324	112.5005678	107.6825517	103.1050485	98.75477491	94.61924844	90.68673454	86.94619835	83.3872595
ADV1026405	7/6/2026	0	7/7/2031	96.290583	92.12903028	87.84089135	83.73805893	79.84382329	76.14777393	72.63892831	69.30695261	66.14212929
ADV1026410	7/6/2026	4.233	7/7/2031	117.56838	112.4958283	107.6779248	103.10053	98.75036105	94.61493545	90.68251886	86.94207658	83.38322838
ADV1026414	7/6/2026	4.078	3/8/2027	102.06668	101.5312146	101.0013099	100.4768839	99.95785196	99.44413109	98.93564005	98.43229923	97.93403064
ADV1026439	7/7/2026	3.981	1/7/2027	100.03864	100.0336767	100.0274862	100.0200917	100.0115151	100.0017773	99.99089949	99.97890206	99.96580499
ADV1026441	7/7/2026	4.082	1/7/2027	101.45443	101.0904257	100.7290214	100.3701854	100.0138904	99.66010928	99.30881555	98.95998295	98.61358561
ADV1026444	7/7/2026	4.231	7/9/2029	110.52137	107.5880859	104.749024	102.000659	99.33961298	96.76265219	94.26668037	91.84873195	89.50596586
ADV1026446	7/7/2026	4.18	10/7/2030	100.13737	100.1324654	100.1278888	100.1223976	100.1160111	100.1087514	100.1006265	100.0916606	100.0818686
ADV1026447	7/7/2026	4.04	12/7/2026	101.11022	100.8343938	100.5600678	100.2872311	100.0158715	99.74597695	99.47753555	99.21053554	98.94496526
ADV1026451	7/7/2026	4.119	4/7/2027	102.37986	101.7684967	101.1644486	100.5675826	99.97777117	99.39488944	98.81881565	98.24943082	97.68661875
ADV1026453	7/7/2026	4.044	12/7/2026	101.11132	100.8354865	100.5611559	100.2883147	100.0169505	99.74705144	99.47860556	99.21160108	98.94602637
ADV1026456	7/20/2026	4.119	1/20/2027	101.60355	101.2029991	100.8055953	100.4112986	100.0200726	99.6318814	99.24668973	98.86446282	98.48516647
ADV1026458	7/7/2026	4.173	7/7/2027	103.30946	102.4438848	101.5928462	100.7559785	99.93292939	99.12335819	98.32693531	97.54334189	96.77226927
ADV1026508	7/9/2026	3.972	1/11/2027	100.03591	100.0309363	100.0246617	100.017108	100.0082988	99.99825739	99.98700663	99.97456899	99.96096629
ADV1026510	7/9/2026	4.115	7/9/2027	103.33133	102.4594354	101.602287	100.7595124	99.93075171	99.11565692	98.31389153	97.52513002	96.74905737
ADV1026511	7/9/2026	4.115	7/9/2027	103.33133	102.4594354	101.602287	100.7595124	99.9307517	99.11565692	98.31389153	97.52513002	96.74905737
ADV1026513	7/9/2026	4.079	1/11/2027	101.49499	101.1196914	100.7471509	100.3773423	100.0102355	99.64580085	99.28400915	98.92483162	98.56823992
ADV1026517	7/9/2026	3.943	9/9/2026	100.10843	100.0833182	100.0582303	100.0331691	100.0081344	99.98312634	99.95814477	99.93318967	99.90826098
ADV1026521	7/9/2026	4.604	2/23/2035	130.5919	121.5136812	113.1695157	105.4953801	98.43317578	91.93014861	85.93837074	80.4142757	75.31824034
ADV1026522	7/9/2026	4.488	7/15/2033	124.86429	117.5838216	110.7951543	104.4622209	98.55178516	93.03320307	87.87820798	83.06071482	78.55664129
ADV1026523	7/9/2026	4.661	5/19/2036	134.64099	124.1846813	114.676388	106.023673	98.14362179	90.9618122	84.4114013	78.43231558	72.97053126
ADV1026524	7/9/2026	4.252	6/29/2029	110.21673	107.3844592	104.6433868	101.9900552	99.42116171	96.93354712	94.52418825	92.19019152	89.92878659
ADV1026525	7/9/2026	4.69	11/14/2036	136.20985	125.2076366	115.2450422	106.2165208	98.02782602	90.59474517	83.8419805	77.70216063	72.11496633
ADV1026529	7/9/2026	4.33	7/1/2031	116.49212	111.7891887	107.318618	103.0675349	99.02385135	95.17621032	91.51393765	88.02699742	84.70595055
ADV1026531	7/9/2026	4.331	7/1/2031	115.75449	111.2740758	107.0114628	102.9546933	99.09252992	95.41441135	91.91040779	88.57117998	85.38794094
ADV1026561	7/10/2026	4.003	10/13/2026	100.49614	100.3757302	100.2556219	100.1358153	100.0163094	99.89710288	99.77819462	99.65958344	99.5412682
ADV1026566	7/10/2026	4.159	7/12/2027	103.39985	102.5193864	101.6539521	100.803166	99.96665784	99.14406979	98.33505592	97.53928165	96.75642337
ADV1026577	7/13/2026	3.936	12/14/2026	100.02195	100.0170691	100.0121029	100.0063343	99.99977499	99.99243673	99.98433108	99.97546944	99.96586281
ADV1026579	7/13/2026	4.227	7/13/2027	103.41619	102.5336142	101.6661377	100.8133787	99.9749643	99.1505341	98.33973976	97.54224441	96.75772223
ADV1026586	7/13/2026	4.351	7/13/2029	110.90391	107.9543027	105.0997324	102.3366249	99.66156259	97.07127449	94.56262891	92.1326269	89.77839584
ADV1026587	7/13/2026	3.987	10/13/2026	100.49374	100.3733731	100.2533093	100.1335472	100.0140856	99.89492322	99.77605902	99.65749179	99.53922039
ADV1026589	7/13/2026	3.988	10/13/2026	100.49386	100.3734942	100.2534301	100.1336676	100.0142057	99.89504304	99.77617854	99.65761101	99.53933931

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	Parallel-Shift Sensitivity Analysis												
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026590	7/13/2026	3.988	10/13/2026	100.49386	100.3734942	100.2534301	100.1336676	100.0142057	99.89504304	99.77617854	99.65761101	99.53933931
ADV1026591	7/13/2026	4.204	7/11/2031	100.14861	100.1438167	100.1391475	100.1335239	100.1269668	100.1194996	100.1111306	100.1018868	100.0917834
ADV1026592	7/13/2026	3.988	10/13/2026	100.49386	100.3734942	100.2534301	100.1336676	100.0142057	99.89504304	99.77617854	99.65761101	99.53933931
ADV1026599	7/13/2026	4.342	7/13/2028	107.22312	105.3196363	103.4596522	101.6419148	99.86521723	98.12839489	96.43032364	94.76991816	93.14613028
ADV1026600	7/13/2026	4.377	7/13/2029	110.97899	108.0282894	105.1726548	102.4085089	99.73243311	97.14115563	94.63154402	92.20059859	89.84544602
ADV1026601	7/13/2026	4.416	7/15/2030	114.73507	110.7127165	106.8568555	103.1597194	99.61393899	96.21252575	92.94884973	89.81661947	86.80986296
ADV1026602	7/13/2026	4.442	7/14/2031	118.33323	113.2331335	108.3894555	103.7879291	99.41515194	95.25853118	91.30623075	87.54712193	83.97073761
ADV1026603	7/13/2026	4.518	7/13/2032	121.9807	115.7874783	109.9593481	104.4727574	99.30579646	94.4380712	89.85059114	85.52566588	81.44680981
ADV1026604	7/13/2026	4.588	7/13/2033	125.52801	118.2305177	111.4252076	105.0760299	99.14975806	93.61575409	88.4457547	83.61367572	79.09543373
ADV1026605	7/13/2026	4.674	7/13/2034	129.26957	120.8494059	113.0668373	105.8696808	99.21029453	93.04515943	87.33450244	82.04195625	77.13425134
ADV1026607	7/13/2026	4.716	7/13/2035	132.69474	123.1530772	114.4113198	106.3972258	99.04546038	92.29689907	86.09800759	80.40028642	75.15977317
ADV1026608	7/13/2026	4.758	7/14/2036	135.98414	125.3165808	115.6282227	106.8224468	98.81269179	91.52135421	84.87881845	78.82259562	73.29655955
ADV1026625	7/14/2026	4.134	4/14/2027	102.45535	101.8244173	101.2012742	100.5857749	99.97777912	99.37714994	98.78375379	98.19746031	97.61814227
ADV1026627	7/14/2026	4.293	4/13/2029	109.85347	107.1677941	104.5624495	102.0345337	99.58126615	97.19998548	94.88814369	92.64330026	90.46311689
ADV1026628	7/14/2026	4.319	1/18/2030	112.62902	109.137795	105.7755796	102.5369233	99.41663352	96.40976379	93.51160043	90.7176505	88.0236302
ADV1026631	7/14/2026	4.035	12/10/2026	101.13979	100.855677	100.5731638	100.2922333	100.0128722	99.73506726	99.45880548	99.18407392	98.9108598
ADV1026632	7/14/2026	3.976	10/13/2026	100.49225	100.3719026	100.2518552	100.1321095	100.0126643	99.89351828	99.77467038	99.65611942	99.53786423
ADV1026638	7/14/2026	3.98	10/14/2026	100.50389	100.380724	100.2578795	100.1353503	100.0131352	99.8912329	99.76964213	99.64836169	99.52739033
ADV1026640	7/14/2026	4.085	1/14/2027	101.52797	101.1443245	100.763564	100.3856585	100.0105761	99.63828497	99.26875395	98.90195233	98.53784985
ADV1026650	7/14/2026	3.94	9/14/2026	100.16338	100.1243184	100.0853007	100.0463299	100.0074058	99.96852831	99.92969744	99.89091306	99.85217507
ADV1026667	7/15/2026	3.948	10/13/2026	100.48871	100.3683765	100.2483506	100.1286263	100.0092023	99.89007762	99.77125096	99.65272118	99.53448712
ADV1026668	7/15/2026	4.166	10/15/2030	100.13912	100.1337278	100.1290502	100.1234027	100.1168067	100.1092862	100.1008497	100.091525	100.0813276
ADV1026669	7/15/2026	4.002	4/17/2028	100.08275	100.0718521	100.0673806	100.0619379	100.0555454	100.0482272	100.0399918	100.0308668	100.0208681
ADV1026670	7/15/2026	4.055	10/13/2028	100.10025	100.0919483	100.0874091	100.0818991	100.0754399	100.0680553	100.0597538	100.0505633	100.0404993
ADV1026671	7/15/2026	4.036	7/17/2028	100.09386	100.084744	100.0802291	100.0747432	100.0683079	100.0609471	100.0526693	100.0435023	100.0334617
ADV1026672	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026673	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026674	7/15/2026	4.185	4/15/2031	100.14418	100.139079	100.1343973	100.1287456	100.1221453	100.1146204	100.1061794	100.09685	100.0866479
ADV1026675	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026676	7/15/2026	4.185	4/15/2031	100.14418	100.139079	100.1343973	100.1287456	100.1221453	100.1146204	100.1061794	100.09685	100.0866479
ADV1026677	7/15/2026	4.084	4/16/2029	100.11022	100.1029444	100.0983681	100.0928213	100.0863255	100.0789046	100.070567	100.0613406	100.0512409
ADV1026678	7/15/2026	4.185	4/15/2031	100.14418	100.139079	100.1343973	100.1287456	100.1221453	100.1146204	100.1061794	100.09685	100.0866479
ADV1026679	7/15/2026	4.002	4/17/2028	100.08275	100.0718521	100.0673806	100.0619379	100.0555454	100.0482272	100.0399918	100.0308668	100.0208681

Classification | Internal

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Parallel-Shift Sensitivity Analysis

8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026680	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026681	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026683	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026684	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026685	7/15/2026	4.035	1/15/2027	101.51921	101.1328566	100.7494288	100.3688969	99.99122814	99.61639011	99.244351	98.87507942	98.50854446
ADV1026686	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026687	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026688	7/15/2026	4.194	7/15/2031	100.14685	100.1418737	100.1371873	100.1315308	100.1249258	100.1173961	100.1089502	100.099616	100.089409
ADV1026689	7/15/2026	3.952	10/15/2026	100.51133	100.3853803	100.2597621	100.134473	100.0095117	99.88487677	99.76056697	99.63658095	99.51291742
ADV1026690	7/15/2026	3.951	10/15/2026	100.5112	100.3852538	100.2596359	100.1343471	100.0093861	99.88475154	99.76044205	99.63645635	99.51279313
ADV1026699	7/15/2026	3.913	9/15/2026	100.17322	100.1313634	100.0895623	100.0478125	100.006114	99.9644666	99.92287026	99.88132486	99.83983031
ADV1026704	7/15/2026	4.044	2/16/2027	101.84964	101.3719918	100.8987896	100.4299728	99.96548033	99.50525266	99.04923116	98.59735829	98.14957759
ADV1026709	7/15/2026	4.247	7/13/2029	110.60344	107.658202	104.8078914	102.0489404	99.37793487	96.79160687	94.28682782	91.86060174	89.51005885
ADV1026713	7/15/2026	3.934	9/30/2026	100.34376	100.2599008	100.1761822	100.0926014	100.0091581	99.92585191	99.84268253	99.75964964	99.67675292
ADV1026714	7/15/2026	3.983	11/20/2026	100.91104	100.68362	100.4572293	100.2318618	100.0075104	99.78416826	99.56182856	99.34048447	99.12012928
ADV1026716	7/15/2026	4.003	12/15/2026	101.18351	100.8852925	100.5888369	100.2941244	100.0011398	99.70986769	99.42029305	99.13240097	98.84617671
ADV1026717	7/15/2026	4.089	4/15/2027	102.43641	101.8027941	101.1770295	100.5589742	99.9484862	99.3454268	98.74966073	98.161056	97.57948376
ADV1026719	7/15/2026	3.966	10/30/2026	100.67973	100.5115663	100.3439597	100.1769084	100.0104097	99.84446084	99.67905914	99.51420192	99.34988651
ADV1026733	7/16/2026	4.201	11/16/2027	104.5638	103.3312404	102.1278356	100.9525597	99.80443314	98.68252165	97.5859333	96.5138163	95.46535669
ADV1026734	7/16/2026	4.045	7/17/2028	100.09926	100.0902711	100.0857302	100.0802029	100.0737111	100.0662792	100.0579165	100.0486511	100.0384989
ADV1026735	7/16/2026	4.043	1/19/2027	101.56367	101.1659512	100.7713297	100.3797729	99.991245	99.60571097	99.22313616	98.8434865	98.46672845
ADV1026736	7/16/2026	4.105	7/16/2029	100.12055	100.113685	100.1090648	100.1034585	100.0968883	100.0893786	100.0809385	100.0715962	100.0613675
ADV1026737	7/16/2026	4.194	7/16/2031	100.15034	100.1452389	100.1405357	100.1348468	100.1281943	100.1206025	100.1120805	100.1026567	100.0923468
ADV1026745	7/16/2026	3.956	10/16/2026	100.52277	100.3940189	100.2656172	100.1375587	100.0098417	99.88246495	99.75542704	99.62872655	99.50236211
ADV1026750	7/16/2026	4.358	7/16/2031	117.9415	112.8454904	108.0060858	103.4089888	99.04077145	94.88881782	90.94127101	87.18698355	83.61547147
ADV1026754	7/16/2026	4.233	8/25/2028	107.43322	105.412141	103.4398408	101.5148391	99.63570796	97.80107244	96.00960836	94.26003996	92.55113781
ADV1026756	7/16/2026	4.318	7/16/2030	114.36322	110.3453704	106.4940143	102.8013751	99.26007772	95.86312808	92.60389142	89.47607196	86.4736938
ADV1026770	7/17/2026	4.418	7/16/2032	121.42024	115.2351992	109.4154833	103.9374936	98.77927261	93.92038424	89.3418009	85.02579953	80.95586591
ADV1026771	7/17/2026	3.908	9/3/2026	100.03989	100.0315337	100.0231822	100.0148382	100.0065017	99.99817265	99.98985104	99.98153687	99.97323013
ADV1026772	7/17/2026	3.925	9/24/2026	100.27549	100.2084616	100.1415304	100.0746983	100.007965	99.94133031	99.87479406	99.808356	99.74201591
ADV1026773	7/21/2026	4.123	7/21/2027	103.40312	102.4986132	101.609969	100.7367696	99.87861453	99.03511667	98.20590229	97.39061026	96.58889155
ADV1026775	7/17/2026	3.909	9/4/2026	100.05097	100.0398262	100.0286901	100.0175643	100.0064488	99.99534351	99.98424848	99.97316368	99.96208908
ADV1026779	7/17/2026	4.248	7/17/2029	110.64317	107.6866053	104.8256545	102.0567139	99.37633301	96.78121011	94.26818456	91.8342302	89.47644877

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026783	7/17/2026	4.235	7/17/2028	107.05963	105.1469774	103.278267	101.4522272	99.66763283	97.92330162	96.21809276	94.55090495	92.92067486
ADV1026785	7/17/2026	4.053	1/19/2027	101.56746	101.1697564	100.7751583	100.3836247	99.99511994	99.6096088	99.22705671	98.8474296	98.47069392
ADV1026788	7/17/2026	3.951	10/5/2026	100.40023	100.3023795	100.2047232	100.1072646	100.0100029	99.91293767	99.81606822	99.71939394	99.62291421
ADV1026798	7/20/2026	3.947	1/20/2027	100.02759	100.0225161	100.0163396	100.0087039	99.99963765	99.98916913	99.97732601	99.96413545	99.94962383
ADV1026800	7/20/2026	4.062	10/20/2028	100.10584	100.0974674	100.0928543	100.0872263	100.0806064	100.0730199	100.064476	100.0550047	100.0446224
ADV1026801	7/20/2026	4.062	10/20/2028	100.10584	100.0974674	100.0928543	100.0872263	100.0806064	100.0730199	100.064476	100.0550047	100.0446224
ADV1026802	7/20/2026	4.091	4/20/2029	100.11621	100.1088638	100.1042116	100.0985448	100.0918864	100.0842616	100.0756796	100.0661706	100.0557507
ADV1026804	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026805	7/20/2026	3.999	4/20/2028	100.08424	100.0727097	100.0681814	100.0626377	100.0561016	100.0485983	100.040137	100.0307479	100.0204472
ADV1026806	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026808	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026809	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026810	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026811	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026812	7/20/2026	4.183	4/21/2031	100.14809	100.1427787	100.1380271	100.1322614	100.1255046	100.1177819	100.1091024	100.0994963	100.0889798
ADV1026813	7/20/2026	3.968	10/20/2027	100.07439	100.0605273	100.0560408	100.0505386	100.0440437	100.0365813	100.0281607	100.0188121	100.0085515
ADV1026814	7/20/2026	3.986	1/20/2028	100.08002	100.067601	100.0630902	100.0575639	100.051045	100.0435589	100.0351147	100.0257426	100.0154587
ADV1026815	7/20/2026	4.175	4/21/2031	100.14507	100.1396349	100.1348941	100.1291391	100.1223929	100.1146808	100.1060118	100.0964161	100.08591
ADV1026816	7/20/2026	4.078	1/22/2029	100.11154	100.1037551	100.0991204	100.093471	100.0868298	100.0792222	100.0706573	100.0611652	100.0507621
ADV1026817	7/20/2026	4.062	10/20/2028	100.10584	100.0974674	100.0928543	100.0872263	100.0806064	100.0730199	100.064476	100.0550047	100.0446224
ADV1026820	7/20/2026	4.119	4/20/2027	102.50227	101.8546431	101.2152149	100.5838308	99.96033952	99.34459334	98.73644837	98.13576425	97.54240404
ADV1026825	7/20/2026	3.969	10/20/2026	100.56831	100.4283722	100.2888395	100.1497071	100.0109734	99.87263664	99.73469503	99.59714685	99.4599904
ADV1026852	7/21/2026	3.964	10/20/2026	100.56745	100.4275347	100.2880189	100.1489035	100.0101867	99.8718667	99.73394186	99.59641042	99.45927065
ADV1026855	7/21/2026	3.97	10/20/2026	100.5683	100.4283754	100.2888576	100.14974	100.0110212	99.87269911	99.7347722	99.59723869	99.46009687
ADV1026859	7/21/2026	4.216	7/21/2027	103.48677	102.5818541	101.6928063	100.8192084	99.96065947	99.11677257	98.2871738	97.47150193	96.66940783
ADV1026860	7/21/2026	4.355	7/23/2029	111.01016	108.0321108	105.1508246	102.3626339	99.66403047	97.05165784	94.52230391	92.07289392	89.70048371
ADV1026861	7/21/2026	4.433	7/21/2031	118.3509	113.2315717	108.3705458	103.7533946	99.36657314	95.1973573	91.23379042	87.46463288	83.87931566
ADV1026863	7/21/2026	4.023	11/23/2026	100.95212	100.7163343	100.4816565	100.2480743	100.0155802	99.78416633	99.55382531	99.32454961	99.09633181
ADV1026864	7/21/2026	4.023	11/23/2026	100.95212	100.7163343	100.4816565	100.2480743	100.0155802	99.78416633	99.55382531	99.32454961	99.09633181
ADV1026866	7/21/2026	3.979	10/20/2026	100.56956	100.4296366	100.2901155	100.1509949	100.0122729	99.87394772	99.73601771	99.5984811	99.46133619
ADV1026869	7/21/2026	3.934	9/22/2026	100.25306	100.1916499	100.1303305	100.0690984	100.0079535	99.94689555	99.88592444	99.82503993	99.76424186
ADV1026877	7/21/2026	4.166	7/21/2027	103.49599	102.5902857	101.7004669	100.826122	99.96684937	99.12226111	98.29198253	97.47565162	96.67291851
ADV1026891	7/22/2026	4.345	7/24/2028	107.33786	105.4036835	103.5143339	101.6685026	99.86492882	98.10239657	96.37973282	94.69580558	93.04952224

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026897	7/22/2026	4.307	7/24/2028	107.38222	105.4454517	103.553609	101.7053758	99.8994877	98.13472546	96.40991271	94.72391437	93.07563489
ADV1026901	7/22/2026	3.804	7/22/2027	100.01362	99.99940961	99.99682793	99.9935494	99.98960199	99.98501229	99.97980583	99.97400696	99.96763875
ADV1026921	7/23/2026	4.201	7/15/2031	100.14942	100.1446401	100.1400595	100.1345086	100.1280089	100.1205842	100.1122432	100.1030136	100.0929109
ADV1026936	7/23/2026	4.045	10/23/2026	100.6125	100.4641533	100.3162493	100.1687904	100.0217746	99.87519987	99.72906416	99.58336551	99.43810192
ADV1026951	7/24/2026	4.362	1/24/2028	105.47427	104.0564935	102.6648103	101.2985652	99.95712041	98.63985912	97.34618456	96.07551914	94.82730374
ADV1026952	7/24/2026	4.018	9/11/2026	100.13091	100.1002537	100.0696334	100.0390473	100.0084954	99.9779776	99.9474938	99.91704398	99.88662808
ADV1026953	7/24/2026	4.308	7/26/2027	103.62115	102.7018407	101.7988868	100.9118499	100.0403114	99.18386696	98.34212658	97.51471337	96.70126331
ADV1026954	7/24/2026	4.354	1/24/2028	105.46295	104.0452496	102.6536489	101.2874848	99.94611963	98.62893666	97.33533911	96.06474946	94.81660859
ADV1026956	7/24/2026	4.201	7/23/2031	100.17711	100.1711771	100.1661942	100.1599003	100.152328	100.1435137	100.1334692	100.1222356	100.1098364
ADV1026958	7/24/2026	4.075	10/26/2026	100.65104	100.4942571	100.3379639	100.1821619	100.0268488	99.87202238	99.71768023	99.56382012	99.41043977
ADV1026959	7/24/2026	4.215	2/24/2027	102.01293	101.5124022	101.0167462	100.5258897	100.0397631	99.55829835	99.08142874	98.60908873	98.14121405
ADV1026960	7/24/2026	4.339	1/24/2028	105.44171	104.0241674	102.6327212	101.266709	99.92549318	98.60845704	97.31500391	96.04455631	94.79655519
ADV1026984	7/27/2026	4.378	4/19/2028	106.40503	104.7415696	103.1123878	101.5164884	99.95291507	98.42074823	96.91910311	95.44712808	94.0040031
ADV1026991	7/27/2026	4.019	9/9/2026	100.10773	100.082662	100.0576209	100.0326065	100.0076186	99.98265713	99.95772218	99.93281364	99.90793146
ADV1026992	7/27/2026	4.051	10/8/2026	100.44261	100.3364356	100.230497	100.1247936	100.0193246	99.91408923	99.80908663	99.70431599	99.59977652
ADV1026994	7/27/2026	4.784	7/28/2036	136.33466	125.614148	115.8806617	107.0364998	98.99416405	91.67524083	85.00941352	78.93358709	73.39111121
ADV1026996	7/27/2026	4.08	10/27/2026	100.66278	100.5032347	100.3441939	100.1856599	100.0276303	99.87010255	99.71307437	99.55654337	99.40050717
ADV1026999	7/27/2026	4.185	1/27/2027	101.70406	101.2837365	100.866866	100.4534037	100.0433081	99.63653815	99.23305351	98.83281452	98.43578214
ADV1027002	7/27/2026	4.442	7/29/2030	114.96857	110.9039825	107.0091	103.2759282	99.69689413	96.26481894	92.97289578	89.81466836	86.78401111
ADV1027003	7/27/2026	4.39	10/2/2028	108.1417	106.0081353	103.9278411	101.8991276	99.92036994	97.99000685	96.10653779	94.26851999	92.47456572
ADV1027006	7/27/2026	4.388	7/27/2028	107.44977	105.5064254	103.608291	101.7540396	99.94239511	98.17212697	96.44204819	94.75101351	93.09791765
ADV1027014	7/27/2026	4.085	10/27/2026	100.66358	100.5040311	100.3449883	100.1864524	100.0284207	99.87089099	99.71386083	99.55732785	99.40128967
ADV1027042	7/28/2026	4.272	1/28/2028	105.47218	104.0422935	102.6389239	101.2613997	99.90906839	98.581299	97.27748125	95.99702459	94.73935752
ADV1027044	7/28/2026	4.334	7/13/2028	107.20575	105.3024692	103.442679	101.625132	99.84862143	98.11198283	96.41409216	94.75386417	93.1302508
ADV1027050	7/28/2026	4.234	8/16/2027	103.8205	102.8417891	101.881579	100.9393519	100.0146053	99.10685519	98.21563529	97.34049629	96.48100506
ADV1027052	7/28/2026	4.095	10/28/2026	100.67649	100.5141374	100.3523101	100.1910055	100.0302208	99.86995372	99.71020167	99.55096218	99.39223279
ADV1027055	7/28/2026	4.098	10/28/2026	100.67698	100.5146235	100.352795	100.1914891	100.0307032	99.87043491	99.71068164	99.55144094	99.39271035
ADV1027073	7/29/2026	4.041	9/11/2026	100.13087	100.1002358	100.0696317	100.0390617	100.0085259	99.97802417	99.94755645	99.91712268	99.8867228
ADV1027075	7/29/2026	4.045	9/18/2026	100.21265	100.1624615	100.1123408	100.0622859	100.0122968	99.96237332	99.91251527	99.86272256	99.81299505
ADV1027081	7/29/2026	4.202	1/29/2027	101.73246	101.3064904	100.884062	100.4651292	100.0496489	99.6375786	99.22887644	98.82350131	98.42141278
ADV1027083	7/29/2026	4.267	4/29/2027	102.68621	102.0131171	101.3488513	100.6932436	100.0461253	99.4073322	98.77670443	98.15408604	97.53932505
ADV1027084	7/29/2026	4.322	7/29/2027	103.66449	102.7367292	101.8256072	100.9306824	100.0515252	99.18772104	98.33886995	97.50458566	96.68449514
ADV1027086	7/29/2026	4.386	1/31/2028	105.57903	104.141688	102.7311167	101.3466326	99.98757449	98.65330293	97.34319956	96.05666611	94.79312364

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027087	7/29/2026	4.202	1/29/2027	101.73246	101.3064904	100.884062	100.4651292	100.0496489	99.6375786	99.22887644	98.82350131	98.42141278
ADV1027089	7/29/2026	4.31	6/29/2027	103.34061	102.4968739	101.6669417	100.8504729	100.0471415	99.25663203	98.47863906	97.71286677	96.95902863
ADV1027090	7/29/2026	4.101	10/29/2026	100.68879	100.5236394	100.3590294	100.1949579	100.0314224	99.86842004	99.70594841	99.54400489	99.3825869
ADV1027092	7/29/2026	4.409	7/31/2028	107.53087	105.5759776	103.6667854	101.8019513	99.9801789	98.20021834	96.46086432	94.7609541	93.09936575
ADV1027093	7/29/2026	4.101	10/29/2026	100.68879	100.5236394	100.3590294	100.1949579	100.0314224	99.86842004	99.70594841	99.54400489	99.3825869
ADV1027103	7/29/2026	4.287	12/29/2027	105.1068	103.7610737	102.4396431	101.1418956	99.86723727	98.61509379	97.38490968	96.1761475	94.98828715
ADV1027104	7/29/2026	4.005	10/29/2026	100.67293	100.5078228	100.3432528	100.1792211	100.0157253	99.85276254	99.69033036	99.52842615	99.36704735
ADV1027108	7/29/2026	4.423	7/29/2030	114.89385	110.8307273	106.9372611	103.2054627	99.62776063	96.1969777	92.90630857	89.74929838	86.71982293
ADV1027126	7/30/2026	4.075	1/15/2027	101.53222	101.1464242	100.7635575	100.3835825	100.0064663	99.6321768	99.26068209	98.89195086	98.52595226
ADV1027127	7/30/2026	4.201	7/30/2027	103.56282	102.6328308	101.7195695	100.8225915	99.94146381	99.07576876	98.22510309	97.38907753	96.56731617
ADV1027128	7/30/2026	4.289	1/31/2028	105.4395	104.0032027	102.5936561	101.2101785	99.85210916	98.51880913	97.20966055	95.92406566	94.66144595
ADV1027129	7/30/2026	4.313	7/31/2028	107.34466	105.3916141	103.4842324	101.6211735	99.80114198	98.02288913	96.2852105	94.58694426	92.92696934
ADV1027131	7/30/2026	3.957	10/29/2026	100.66485	100.4997806	100.3352485	100.1712546	100.0077964	99.8448712	99.68247641	99.52060948	99.35926783
ADV1027132	7/30/2026	3.91	9/18/2026	100.20558	100.1554065	100.1053008	100.0552609	100.0052867	99.95537805	99.90553487	99.855757	99.80604432
ADV1027135	7/30/2026	4.079	1/29/2027	101.68058	101.2549242	100.8328026	100.4141741	99.99899561	99.58722459	99.17881929	98.77373862	98.37194215
ADV1027138	7/30/2026	3.883	9/4/2026	100.04872	100.0375867	100.0264665	100.0153566	100.004257	99.99316762	99.98208846	99.97101951	99.95996075
ADV1027143	7/30/2026	3.963	10/27/2026	100.64364	100.4841937	100.325252	100.1668168	100.0088855	99.85145591	99.69452552	99.538092	99.38215297
ADV1027147	7/30/2026	3.91	9/17/2026	100.19442	100.1470414	100.0997226	100.0524646	100.0052674	99.95813088	99.91105482	99.86403915	99.81708375
ADV1027151	7/30/2026	4.244	10/1/2027	104.20472	103.0991064	102.0170139	100.9576976	99.92044319	98.90456587	97.90940903	96.93434268	95.97876217
ADV1027152	7/30/2026	3.921	9/29/2026	100.32921	100.2482899	100.1675008	100.0868426	100.0063147	99.925917	99.84564911	99.76551073	99.68550157
ADV1027153	7/30/2026	4.244	10/1/2027	104.20472	103.0991064	102.0170139	100.9576976	99.92044319	98.90456587	97.90940903	96.93434268	95.97876217
ADV1027154	7/30/2026	4.244	10/1/2027	104.20472	103.0991064	102.0170139	100.9576976	99.92044319	98.90456587	97.90940903	96.93434268	95.97876217
ADV1027155	7/30/2026	4.067	12/24/2026	101.29698	100.9736732	100.6524219	100.3332104	100.0160193	99.70082926	99.38762146	99.07637717	98.76707793
ADV1027156	7/30/2026	3.922	10/1/2026	100.35147	100.2649524	100.1785859	100.0923687	100.0063002	99.92038026	99.83460836	99.74898414	99.66350724
ADV1027157	7/30/2026	3.922	10/1/2026	100.35147	100.2649524	100.1785859	100.0923687	100.0063002	99.92038026	99.83460836	99.74898414	99.66350724
ADV1027158	7/30/2026	4.084	1/28/2027	101.67218	101.2493652	100.8300389	100.4141617	100.0016915	99.59258637	99.18680538	98.78430813	98.38505493
ADV1027159	7/30/2026	3.922	10/1/2026	100.35147	100.2649524	100.1785859	100.0923687	100.0063002	99.92038026	99.83460836	99.74898414	99.66350724
ADV1027160	7/30/2026	3.922	10/1/2026	100.35147	100.2649524	100.1785859	100.0923687	100.0063002	99.92038026	99.83460836	99.74898414	99.66350724
ADV1027161	7/30/2026	4.032	12/2/2026	101.05117	100.7901848	100.5305387	100.2722236	100.0152293	99.75954575	99.50516285	99.25207074	99.00025963
ADV1027162	7/30/2026	3.968	11/3/2026	100.72137	100.5422272	100.3637235	100.1858542	100.0086159	99.83200516	99.65601872	99.48065323	99.30590541
ADV1027164	7/30/2026	3.968	11/3/2026	100.72137	100.5422272	100.3637235	100.1858542	100.0086159	99.83200516	99.65601872	99.48065323	99.30590541
ADV1027168	7/30/2026	4.411	8/15/2030	115.00871	110.8974941	106.9597953	103.1873479	99.57232797	96.10732396	92.78531249	89.59963607	86.54398204
ADV1027177	7/30/2026	4.143	7/30/2027	103.56492	102.6341341	101.7201095	100.8223933	99.94055151	99.07416542	98.22283097	97.38615806	96.56377

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027192	7/31/2026	3.98	10/30/2026	100.67965	100.5117688	100.3444483	100.1776822	100.0114677	99.84580214	99.68068281	99.51610703	99.35207213
ADV1027193	7/31/2026	3.981	11/2/2026	100.71268	100.5363683	100.3606691	100.1855828	100.0111063	99.83723634	99.66396979	99.49130351	99.31923438
ADV1027194	7/31/2026	3.926	9/25/2026	100.28466	100.2149356	100.1453163	100.0758019	100.0063923	99.93708716	99.86788629	99.79878945	99.72979641
ADV1027195	7/31/2026	3.915	9/18/2026	100.20568	100.1555182	100.1054175	100.0553827	100.0054135	99.95550996	99.90567183	99.855899	99.80619135
ADV1027199	7/31/2026	4.107	1/28/2027	101.68164	101.2588193	100.839492	100.423614	100.0111429	99.60203689	99.19625502	98.79375691	98.39450285
ADV1027200	7/31/2026	4.46	7/31/2031	118.88773	113.7186342	108.8117714	104.1524177	99.72674978	95.52178724	91.52533687	87.72594091	84.11282898
ADV1027201	7/31/2026	4.549	7/30/2032	122.68725	116.4145473	110.5143728	104.9625122	99.73645266	94.81525116	90.17941687	85.8108035	81.69250992
ADV1027202	7/31/2026	4.724	7/31/2034	130.33174	121.8007952	113.919489	106.634341	99.89655121	93.66156778	87.88869682	82.54074957	77.58372361
ADV1027203	7/31/2026	4.927	7/30/2038	143.28898	130.2440179	118.6018806	108.2007501	98.89839922	90.56972514	83.10460209	76.40601371	70.38842658
ADV1027204	7/31/2026	4.996	7/29/2039	146.24282	132.0880685	119.5602552	108.4588476	98.60921483	89.85915415	82.07589698	75.14352866	68.96076269
ADV1027213	7/31/2026	4.269	7/30/2027	103.62566	102.6953485	101.781777	100.8844927	100.0030626	99.13706884	98.28610811	97.44979107	96.62774173
ADV1027214	7/31/2026	4.375	7/31/2028	107.4647	105.510463	103.6019132	101.7377084	99.91655261	98.13719643	96.39843486	94.69910553	93.03808682
ADV1027215	7/31/2026	4.398	1/31/2029	109.37942	106.9028275	104.4957534	102.1558551	99.88088164	97.66867117	95.51714658	93.42431177	91.38824802
ADV1027216	7/31/2026	4.428	7/31/2029	111.29951	108.2956861	105.3900966	102.5789894	99.8587803	97.22604154	94.6774937	92.20999855	89.82055212
ADV1027231	7/31/2026	3.932	9/30/2026	100.34118	100.2574669	100.1738938	100.0904582	100.0071598	99.9239983	99.84097341	99.75808477	99.67533206
ADV1027246	8/3/2026	3.865	9/2/2026	100.02601	100.0204505	100.0148936	100.0093416	100.0037944	99.99825201	99.99271442	99.98718163	99.98165363
ADV1027247	8/3/2026	3.865	9/2/2026	100.02601	100.0204505	100.0148936	100.0093416	100.0037944	99.99825201	99.99271442	99.98718163	99.98165363
ADV1027248	8/3/2026	3.865	9/2/2026	100.02601	100.0204505	100.0148936	100.0093416	100.0037944	99.99825201	99.99271442	99.98718163	99.98165363
ADV1027254	8/3/2026	3.962	11/3/2026	100.71969	100.5406261	100.362203	100.1844139	100.0072556	99.83072463	99.65481763	99.47953131	99.30486238
ADV1027255	8/3/2026	3.92	10/5/2026	100.39461	100.2969453	100.1994748	100.1022016	100.0051251	99.90824461	99.81155953	99.71506925	99.61877316
ADV1027256	8/3/2026	3.865	9/3/2026	100.03696	100.028616	100.0202802	100.0119518	100.0036309	99.99531744	99.98701141	99.97871281	99.97042162
ADV1027258	8/3/2026	3.866	9/1/2026	100.01507	100.0122883	100.0095101	100.0067342	100.0039606	100.0011894	99.99842043	99.99565384	99.99288956
ADV1027270	8/3/2026	3.923	10/5/2026	100.39491	100.2972397	100.1997687	100.102495	100.005418	99.90853699	99.8118514	99.71536062	99.61906402
ADV1027286	8/3/2026	4.395	8/31/2029	111.50712	108.4166924	105.4299935	102.5429581	99.75170346	97.05252112	94.44186771	91.9163568	89.47275089
ADV1027309	8/4/2026	4.195	8/4/2027	103.61074	102.6668023	101.7400974	100.8301596	99.93653625	99.05879106	98.196503	97.3492659	96.5166877
ADV1027313	8/4/2026	4.048	12/14/2026	101.18305	100.888273	100.5952146	100.3038635	100.0142047	99.72622337	99.43990492	99.15523486	98.87219889
ADV1027314	8/5/2026	3.901	9/8/2026	100.09224	100.0699816	100.0477492	100.0255398	100.0033534	99.98118983	99.95904919	99.93693138	99.91483639
ADV1027316	8/4/2026	3.979	10/29/2026	100.66772	100.5027315	100.3382803	100.1743672	100.0109894	99.84814435	99.68582948	99.5240422	99.36277995
ADV1027319	8/4/2026	3.946	10/5/2026	100.39702	100.2993562	100.201892	100.104625	100.0075546	99.91068031	99.81400139	99.71751725	99.62122729
ADV1027321	8/12/2026	4.206	8/12/2027	103.69782	102.731493	101.7832272	100.852516	99.93887445	99.04183531	98.16094826	97.29577917	96.44590936
ADV1027342	8/5/2026	4.059	1/5/2027	101.42084	101.0637211	100.7091074	100.3569726	100.0072907	99.66003616	99.31518372	98.97270847	98.63258586
ADV1027343	8/5/2026	4.112	9/4/2029	100.15396	100.1457482	100.1409192	100.1345842	100.1267812	100.1175542	100.1069183	100.0949179	100.0815829
ADV1027344	8/5/2026	4.201	8/5/2031	100.16876	100.1631188	100.1581796	100.1520571	100.1447801	100.136379	100.1268653	100.1162764	100.1046316

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027346	8/5/2026	4.086	2/5/2027	101.75447	101.3091523	100.8677119	100.4300956	99.99625373	99.56613773	99.1396997	98.71689262	98.29767024
ADV1027348	8/5/2026	3.893	9/8/2026	100.09205	100.0697961	100.0475639	100.0253546	100.0031683	99.98100496	99.95886448	99.93674685	99.91465202
ADV1027352	8/5/2026	4.348	8/6/2029	111.12569	108.108307	105.1901294	102.3673508	99.63633268	96.99359638	94.43581453	91.95980384	89.56251797
ADV1027355	8/5/2026	3.893	9/4/2026	100.04795	100.0368277	100.0257146	100.0146118	100.0035192	99.99243691	99.9813648	99.97030289	99.95925116
ADV1027359	8/5/2026	3.974	11/5/2026	100.74321	100.5585582	100.3745887	100.1912963	100.0086773	99.8267279	99.64544449	99.46482333	99.28486077
ADV1027361	8/5/2026	4.178	8/5/2027	103.60387	102.6572178	101.727907	100.8154598	99.91941984	99.03934677	98.17481606	97.3254181	96.49075756
ADV1027364	8/5/2026	3.892	9/8/2026	100.09203	100.0697729	100.0475407	100.0253315	100.0031452	99.98098185	99.9588414	99.93672378	99.91462897
ADV1027384	8/6/2026	3.983	11/6/2026	100.75558	100.5681334	100.3813895	100.1953445	100.0099944	99.82533534	99.64136344	99.45807479	99.27546557
ADV1027387	8/6/2026	3.984	8/6/2027	100.08685	100.0732074	100.0701174	100.0664192	100.0621249	100.0572508	100.0518105	100.0458144	100.0392718
ADV1027388	8/6/2026	3.984	11/6/2026	100.75577	100.56832	100.3815756	100.1955301	100.0101796	99.82552008	99.64154771	99.4582586	99.27564891
ADV1027391	8/6/2026	3.985	8/6/2027	100.09318	100.0769943	100.0738612	100.0700091	100.0654539	100.0602178	100.0543188	100.0477699	100.040583
ADV1027392	8/6/2026	3.893	9/8/2026	100.0919	100.0696502	100.0474203	100.0252135	100.0030296	99.98086861	99.95873052	99.93661526	99.91452281
ADV1027393	8/6/2026	3.893	9/8/2026	100.0919	100.0696502	100.0474203	100.0252135	100.0030296	99.98086861	99.95873052	99.93661526	99.91452281
ADV1027395	8/6/2026	4.154	8/6/2027	103.64777	102.6973509	101.7644046	100.8484483	99.94902021	99.06567543	98.19798474	97.34553414	96.50792413
ADV1027396	8/6/2026	3.825	8/6/2027	100.03009	100.0192837	100.0166255	100.013238	100.0091515	100.0043949	99.99899582	99.99298062	99.98637416
ADV1027400	8/6/2026	3.892	9/8/2026	100.09188	100.069627	100.0473972	100.0251904	100.0030065	99.98084554	99.95870746	99.93659223	99.9144998
ADV1027405	8/6/2026	3.893	9/8/2026	100.0919	100.0696502	100.0474203	100.0252135	100.0030296	99.98086861	99.95873052	99.93661526	99.91452281
ADV1027418	8/7/2026	4.369	10/7/2030	115.35797	111.0940724	107.0154952	103.1131474	99.37843466	95.80323072	92.37984893	89.10101596	85.95984714
ADV1027419	8/7/2026	3.932	9/30/2026	100.34012	100.2564764	100.1729667	100.0895945	100.0063594	99.92326107	99.84029924	99.75747355	99.67478369
ADV1027423	8/7/2026	3.974	11/6/2026	100.75374	100.566322	100.3796027	100.1935823	100.0082567	99.82362201	99.63967439	99.45640995	99.27382484
ADV1027424	8/7/2026	3.974	11/6/2026	100.75374	100.566322	100.3796027	100.1935823	100.0082567	99.82362201	99.63967439	99.45640995	99.27382484
ADV1027428	8/7/2026	3.899	9/8/2026	100.09189	100.069643	100.0474154	100.0252108	100.0030292	99.98087049	99.95873466	99.93662168	99.91453149
ADV1027430	8/7/2026	3.899	9/8/2026	100.09189	100.069643	100.0474154	100.0252108	100.0030292	99.98087049	99.95873466	99.93662168	99.91453149
ADV1027431	8/7/2026	3.899	9/11/2026	100.12502	100.0944157	100.0638465	100.0333115	100.0028106	99.9723437	99.94191079	99.91151179	99.88114666
ADV1027432	8/7/2026	3.925	9/25/2026	100.28354	100.2138669	100.1443005	100.074839	100.0054821	99.93622964	99.86708137	99.79803705	99.72909645
ADV1027439	8/7/2026	4.786	7/23/2036	136.32078	125.6140897	115.8919574	107.0570497	99.0221798	91.70920223	85.04803119	78.97577015	73.43593948
ADV1027440	8/7/2026	4.786	7/24/2036	136.32814	125.6185072	115.8939385	107.0570237	99.02051329	91.70620751	85.04397387	78.97087565	73.4303986
ADV1027442	8/7/2026	4.598	7/15/2033	125.61356	118.3079647	111.4953984	105.1397253	99.20764171	93.66844053	88.49379616	83.65756841	79.13562345
ADV1027444	8/7/2026	4.598	7/15/2033	125.61356	118.3079647	111.4953984	105.1397253	99.20764171	93.66844053	88.49379616	83.65756841	79.13562345
ADV1027446	8/7/2026	4.605	8/15/2033	125.91764	118.5192016	111.6254497	105.1989849	99.20537549	93.61290418	88.39234056	83.51673406	78.96122503
ADV1027448	8/7/2026	4.605	8/15/2033	125.91764	118.5192016	111.6254497	105.1989849	99.20537549	93.61290418	88.39234056	83.51673406	78.96122503
ADV1027450	8/7/2026	4.72	2/1/2035	131.35722	122.3114479	113.9912507	106.3338335	99.28216097	92.78440514	86.79344456	81.26641425	76.16430065
ADV1027458	8/7/2026	3.899	9/8/2026	100.09189	100.069643	100.0474154	100.0252108	100.0030292	99.98087049	99.95873466	99.93662168	99.91453149

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027469	8/10/2026	3.902	9/9/2026	100.10257	100.0775408	100.0525411	100.0275679	100.0026213	99.97770114	99.95280738	99.92794	99.90309894
ADV1027470	8/10/2026	3.902	9/10/2026	100.11362	100.0858075	100.0580282	100.0302791	100.0025603	99.97487158	99.94721302	99.91958452	99.89198602
ADV1027472	8/10/2026	3.902	9/10/2026	100.11362	100.0858075	100.0580282	100.0302791	100.0025603	99.97487158	99.94721302	99.91958452	99.89198602
ADV1027474	8/10/2026	3.905	9/10/2026	100.1137	100.0858932	100.0581138	100.0303646	100.0026457	99.97495696	99.94729833	99.91966975	99.89207119
ADV1027475	8/10/2026	4.324	8/10/2028	107.46832	105.4871648	103.5529272	101.6642104	99.81966623	98.01799568	96.25794666	94.53831193	92.85792723
ADV1027476	8/10/2026	4.384	8/10/2029	111.27024	108.2399121	105.3095398	102.4752741	99.73343721	97.08051305	94.51313927	92.02809964	89.62231677
ADV1027477	8/10/2026	4.451	8/12/2030	115.14203	111.0362886	107.1034712	103.3353601	99.72417273	96.26253593	92.94346186	89.76032599	86.70684624
ADV1027478	8/10/2026	4.476	8/11/2031	118.75297	113.5673944	108.6461345	103.9742719	99.53781051	95.32361191	91.31933845	87.51340034	83.89490653
ADV1027479	8/10/2026	4.577	8/10/2032	122.56476	116.2796516	110.3691649	104.8088584	99.57601294	94.64949947	90.00966004	85.63819796	81.51807686
ADV1027480	8/10/2026	4.656	8/10/2033	126.22643	118.8308799	111.9387127	105.5127082	99.51858591	93.92476267	88.70212689	83.8238332	79.26511499
ADV1027481	8/10/2026	4.748	8/10/2034	130.08267	121.5571372	113.6821842	106.4041267	99.67399406	93.44708866	87.68259261	82.34321196	77.39485546
ADV1027482	8/10/2026	4.792	8/10/2035	133.58509	123.9315382	115.0926469	106.9943181	99.56958994	92.75791247	86.50450197	80.75976404	75.4787768
ADV1027483	8/10/2026	4.954	8/10/2038	142.85559	129.8530828	118.2501799	107.8852252	98.61616391	90.31806874	82.88098903	76.20808043	70.21397647
ADV1027485	8/10/2026	4.199	8/10/2027	103.67218	102.7114659	101.7686042	100.8430993	99.9344746	99.04227048	98.16604406	97.30536826	96.45983109
ADV1027486	8/10/2026	4.326	8/10/2028	107.47225	105.4910541	103.5567778	101.668023	99.82344153	98.02173441	96.26164949	94.54197953	92.86156024
ADV1027487	8/10/2026	3.904	9/10/2026	100.11367	100.0858646	100.0580852	100.0303361	100.0026172	99.9749285	99.94726989	99.91964134	99.8920428
ADV1027490	8/10/2026	3.985	8/10/2027	100.09327	100.0768979	100.073762	100.069903	100.0653368	100.0600858	100.0541685	100.0475983	100.0403868
ADV1027491	8/10/2026	3.985	8/10/2027	100.09327	100.0768979	100.073762	100.069903	100.0653368	100.0600858	100.0541685	100.0475983	100.0403868
ADV1027500	8/10/2026	4.204	8/10/2027	103.67696	102.7162175	101.7733314	100.8478026	99.9391542	99.04692671	98.17067722	97.30997862	96.46441894
ADV1027505	8/10/2026	3.905	9/10/2026	100.1137	100.0858932	100.0581138	100.0303646	100.0026457	99.97495696	99.94729833	99.91966975	99.89207119
ADV1027518	8/11/2026	3.899	9/11/2026	100.12442	100.0938345	100.0632785	100.0327566	100.0022689	99.97181514	99.94139536	99.91100948	99.88065745
ADV1027520	8/11/2026	3.956	10/13/2026	100.48558	100.3656037	100.2459281	100.1265531	100.0074777	99.88870061	99.7702207	99.65203681	99.53414779
ADV1027523	8/11/2026	3.992	11/9/2026	100.78917	100.5933851	100.3983703	100.2041205	100.010631	99.81789741	99.62591514	99.43467979	99.24418695
ADV1027524	8/11/2026	4.206	8/13/2027	103.70809	102.7389801	101.78803	100.8547334	99.93860129	99.0391625	98.15596301	97.28856519	96.43654697
ADV1027527	8/11/2026	4.191	8/11/2031	100.16887	100.1629073	100.1579838	100.1518144	100.1444296	100.1358626	100.126125	100.1152558	100.1032765
ADV1027529	8/11/2026	3.991	11/9/2026	100.78897	100.5931903	100.3981761	100.2039267	100.0104377	99.81770458	99.62572279	99.43448792	99.24399555
ADV1027531	8/11/2026	3.979	10/29/2026	100.66665	100.5017893	100.3374641	100.1736766	100.010424	99.8477038	99.68551332	99.52385004	99.36271139
ADV1027532	8/11/2026	3.899	9/11/2026	100.12442	100.0938345	100.0632785	100.0327566	100.0022689	99.97181513	99.94139536	99.91100948	99.88065745
ADV1027533	8/11/2026	4.824	8/11/2036	136.82896	126.0483412	116.2631255	107.3744755	99.29390697	91.9421526	85.24815646	79.14818333	73.58502858
ADV1027534	8/11/2026	4.018	12/11/2026	101.14133	100.855287	100.5708683	100.2880591	100.0068458	99.72721471	99.44915247	99.17264582	98.89768163
ADV1027536	8/11/2026	3.899	9/10/2026	100.11338	100.0855763	100.0578	100.030054	100.0023382	99.97465259	99.94699708	99.91937163	99.89177619
ADV1027552	8/12/2026	4.184	7/15/2031	100.20155	100.1931331	100.1876476	100.1804529	100.1716059	100.1611638	100.1491543	100.1356438	100.120669
ADV1027553	8/12/2026	3.901	9/14/2026	100.15748	100.1185408	100.0796475	100.0408009	100.0020009	99.9632474	99.92454033	99.88587959	99.8472651

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027554	8/12/2026	3.976	11/12/2026	100.81843	100.6142359	100.4108793	100.2083553	100.0066587	99.80578433	99.6057271	99.40648197	99.20804394
ADV1027556	8/12/2026	4.095	4/12/2027	102.41184	101.7865845	101.1689779	100.5588817	99.95615929	99.36067719	98.7723053	98.19091655	97.61638689
ADV1027558	8/12/2026	4.332	8/13/2029	111.14395	108.107413	105.1713091	102.3317595	99.58505915	96.9276667	94.35619598	91.86740838	89.45820546
ADV1027560	8/12/2026	3.977	11/12/2026	100.81863	100.6144389	100.4110818	100.2085573	100.0068602	99.80598529	99.60592755	99.40668192	99.20824339
ADV1027561	8/12/2026	4.27	8/11/2028	107.37135	105.3884783	103.4526356	101.5624132	99.71645825	97.91346733	96.15218401	94.43139702	92.74993823
ADV1027564	8/12/2026	4.275	8/14/2028	107.41044	105.4191081	103.4751796	101.5772346	99.72390415	97.91386948	96.14585963	94.4186495	92.73105783
ADV1027566	8/12/2026	3.899	9/9/2026	100.10219	100.0771717	100.0521775	100.0272098	100.0022686	99.97735387	99.95246555	99.9276036	99.90276796
ADV1027572	8/12/2026	4.168	8/12/2027	103.66131	102.6951785	101.7470994	100.8165725	99.90311278	99.00625318	98.12554339	97.26054934	96.41085239
ADV1027573	8/12/2026	4.567	8/12/2036	120.27013	114.5450932	109.2077451	104.2272844	99.5756268	95.22714569	91.15843927	87.34812087	83.77663052
ADV1027582	8/13/2026	3.892	9/14/2026	100.15698	100.1180404	100.0791516	100.0403095	100.001514	99.96276498	99.92406239	99.88540613	99.84679612
ADV1027583	8/13/2026	4.202	7/21/2031	100.21396	100.2058686	100.200262	100.192904	100.1838537	100.1731698	100.160882	100.1470597	100.13174
ADV1027584	8/13/2026	3.911	9/30/2026	100.33746	100.2538651	100.1704122	100.0870966	100.003918	99.92087614	99.83797066	99.75520123	99.67256755
ADV1027585	8/13/2026	3.892	9/14/2026	100.15698	100.1180404	100.0791516	100.0403095	100.001514	99.96276498	99.92406239	99.88540613	99.84679612
ADV1027586	8/13/2026	3.892	9/14/2026	100.15698	100.1180404	100.0791516	100.0403095	100.001514	99.96276498	99.92406239	99.88540613	99.84679612
ADV1027590	8/13/2026	4.37	2/12/2031	116.57193	111.9316202	107.5077324	103.2890005	99.26480551	95.42513381	91.76053923	88.26210798	84.92142588
ADV1027592	8/13/2026	3.892	9/11/2026	100.12391	100.0933253	100.0627761	100.032261	100.00178	99.97133301	99.94091998	99.91054083	99.88019552
ADV1027596	8/13/2026	4.294	6/28/2029	110.59722	107.6925753	104.8803445	102.1570874	99.51951402	96.96447424	94.48895121	92.09005486	89.76501588
ADV1027600	8/13/2026	3.893	9/15/2026	100.16804	100.1263201	100.0846507	100.0430324	100.0014652	99.95994897	99.91848363	99.87706907	99.83570519
ADV1027613	8/14/2026	4.519	8/14/2036	120.00039	114.2882296	108.9628955	103.9936506	99.35247264	95.01379199	90.9542588	87.15253397	83.58910106
ADV1027615	8/14/2026	3.965	12/14/2026	101.15725	100.8628814	100.570229	100.2792814	99.99002382	99.70244141	99.41651956	99.13224382	98.84959989
ADV1027617	8/14/2026	3.94	11/13/2026	100.82155	100.6146025	100.4085186	100.2032899	99.99891093	99.79537643	99.59268107	99.39081962	99.18978687
ADV1027618	8/14/2026	4.125	8/13/2027	103.62957	102.6608595	101.7103024	100.7773939	99.86164499	98.96258455	98.07975871	97.21272992	96.36107621
ADV1027619	8/14/2026	3.878	9/15/2026	100.16726	100.1255419	100.0838775	100.0422643	100.0007021	99.95919093	99.91773061	99.87632106	99.8349622
ADV1027621	8/14/2026	4.129	8/16/2027	103.66217	102.6850737	101.7264459	100.7857642	99.86252745	98.95625276	98.06647506	97.19274615	96.33463393
ADV1027626	8/14/2026	4.128	8/16/2027	103.6612	102.6841071	101.7254843	100.7848076	99.86157571	98.95530585	98.06553291	97.19180871	96.33370114
ADV1027634	8/17/2026	4.135	8/17/2027	103.67712	102.6971937	101.735842	100.7925366	99.86677208	98.95806171	98.06593662	97.18994501	96.32965139
ADV1027636	8/17/2026	3.894	9/15/2026	100.16749	100.1257864	100.0841348	100.0425345	100.0009852	99.95948679	99.91803928	99.87664254	99.83529646
ADV1027637	8/17/2026	3.936	10/19/2026	100.54842	100.4117224	100.2754117	100.1394856	100.0039424	99.8687805	99.73399824	99.59959399	99.46556611
ADV1027639	8/17/2026	4.2	8/15/2031	100.17627	100.1703516	100.1653993	100.1591358	100.1515937	100.1428094	100.1327948	100.1215908	100.1092211
ADV1027640	8/17/2026	3.893	9/15/2026	100.16745	100.1257442	100.0840927	100.0424924	100.0009431	99.95944475	99.91799728	99.87660057	99.83525453
ADV1027641	8/17/2026	3.893	9/15/2026	100.16745	100.1257442	100.0840927	100.0424924	100.0009431	99.95944475	99.91799728	99.87660057	99.83525453
ADV1027642	8/17/2026	3.893	9/16/2026	100.17981	100.1353112	100.0908662	100.0464771	100.0021438	99.95786629	99.91364438	99.86947799	99.82536699
ADV1027643	8/17/2026	3.958	11/17/2026	100.86799	100.6498456	100.432659	100.2164204	100.0011235	99.78676208	99.57333006	99.3608213	99.14922977

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027644	8/17/2026	3.895	9/17/2026	100.19102	100.1437299	100.0965037	100.0493383	100.0022335	99.95518918	99.90820527	99.86128164	99.81441815
ADV1027648	8/17/2026	4.08	5/17/2027	102.73393	102.0110896	101.2984471	100.5957833	99.90288902	99.21956131	98.54560264	97.88082091	97.22502925
ADV1027650	8/17/2026	3.895	9/17/2026	100.19102	100.1437299	100.0965037	100.0493383	100.0022335	99.95518918	99.90820527	99.86128164	99.81441815
ADV1027652	8/17/2026	3.935	10/16/2026	100.51522	100.3869236	100.2589734	100.131365	100.0040971	99.87716822	99.75057696	99.62432194	99.49840178
ADV1027658	8/17/2026	4.36	8/19/2030	115.09821	110.9674927	107.0117141	103.2225123	99.59197413	96.11260473	92.7773033	89.57934022	86.51233558
ADV1027659	8/17/2026	4.279	8/17/2029	111.20888	108.1563024	105.2051151	102.3513862	99.59136031	96.92144838	94.3382195	91.83839287	89.41883037
ADV1027662	8/17/2026	4.136	8/17/2027	103.67809	102.6981629	101.7368061	100.7934958	99.86772635	98.95901113	98.06688125	97.19088491	96.33058662
ADV1027682	8/18/2026	3.893	9/18/2026	100.20188	100.151814	100.1018118	100.0518753	100.0020044	99.95219896	99.9024588	99.85278383	99.8031739
ADV1027688	8/18/2026	3.955	11/9/2026	100.78088	100.5852676	100.3904192	100.1963351	100.0030106	99.8104414	99.6186229	99.42755067	99.23722033
ADV1027691	8/18/2026	3.892	9/18/2026	100.20183	100.1517635	100.1017614	100.051825	100.0019541	99.95214867	99.90240856	99.85273363	99.80312374
ADV1027692	8/18/2026	3.892	9/18/2026	100.20183	100.1517635	100.1017614	100.051825	100.0019541	99.95214867	99.90240856	99.85273363	99.80312374
ADV1027693	8/18/2026	3.889	9/2/2026	100.02395	100.0183978	100.0128499	100.0073067	100.0017683	99.99623478	99.99070602	99.98518206	99.97966287
ADV1027694	8/18/2026	3.962	11/18/2026	100.87951	100.6585762	100.4386203	100.2196358	100.0016164	99.78455566	99.56844715	99.35328456	99.13906164
ADV1027695	8/18/2026	4.006	1/19/2027	101.54419	101.1479716	100.7548437	100.3647688	99.97771151	99.59363667	99.21250986	98.83429712	98.45896505
ADV1027696	8/18/2026	4.447	8/18/2031	118.67101	113.4685132	108.5321619	103.8468844	99.39853944	95.17385558	91.16037337	87.34639129	83.72091587
ADV1027697	8/18/2026	4.55	8/18/2032	122.47138	116.1674329	110.2405417	104.6660219	99.42093367	94.48394865	89.83522838	85.45631289	81.33001812
ADV1027699	8/18/2026	3.888	9/4/2026	100.04597	100.0348584	100.0237609	100.0126736	100.0015966	99.99052986	99.97947329	99.9684269	99.95739069
ADV1027700	8/18/2026	3.891	9/17/2026	100.19068	100.1433955	100.0961746	100.0490144	100.0019148	99.95487575	99.90789707	99.86097865	99.81412038
ADV1027702	8/18/2026	3.892	9/18/2026	100.20183	100.1517635	100.1017614	100.051825	100.0019541	99.95214867	99.90240856	99.85273363	99.80312374
ADV1027732	8/19/2026	4.025	2/18/2027	101.85554	101.3740765	100.8971466	100.424687	99.95663496	99.49292891	99.03350851	98.5783145	98.12728873
ADV1027735	8/19/2026	4.241	2/22/2028	105.60323	104.1026169	102.6310858	101.1878659	99.77221101	98.38340026	97.02073767	95.68355081	94.37118986
ADV1027739	8/19/2026	4.281	8/21/2028	107.48956	105.4786151	103.5159594	101.600136	99.72973808	97.90341099	96.11984962	94.37779637	92.67603911
ADV1027740	8/19/2026	4.354	8/20/2029	111.2751	108.2177368	105.2620763	102.4041718	99.64024984	96.96670458	94.38008924	91.87710819	89.45460935
ADV1027742	8/19/2026	3.873	9/9/2026	100.10049	100.0754891	100.0505141	100.0255657	100.0006438	99.97574823	99.9508791	99.92603632	99.90121983
ADV1027743	8/19/2026	3.961	11/19/2026	100.88994	100.6662182	100.4434958	100.2217687	100.0010301	99.78127336	99.56249188	99.34467912	99.1278286
ADV1027744	8/19/2026	3.89	9/21/2026	100.23488	100.1764617	100.1181202	100.0598601	100.0016814	99.94358389	99.88556735	99.82763164	99.76977657
ADV1027746	8/19/2026	3.954	11/19/2026	100.88838	100.6646632	100.4419448	100.2202216	99.99948695	99.7797341	99.5609565	99.3431476	99.12630092
ADV1027748	8/19/2026	4.027	2/19/2027	101.86649	101.3821766	100.9024474	100.4272398	99.95649002	99.49013554	99.02811497	98.57036808	98.11683573
ADV1027749	8/19/2026	4.081	5/19/2027	102.75304	102.0246362	101.3065802	100.5986529	99.90064077	99.21233611	98.5335371	97.86404745	97.20367627
ADV1027758	8/19/2026	3.879	9/2/2026	100.02374	100.0181903	100.0126429	100.0071004	100.0015627	99.99602972	99.99050158	99.98497824	99.97945967
ADV1027764	8/20/2026	4.123	9/4/2029	100.16731	100.1574197	100.1522967	100.1455452	100.1372164	100.1273639	100.1160122	100.1032199	100.0890227
ADV1027767	8/20/2026	4.083	8/20/2027	103.71334	102.7241695	101.7539151	100.8020345	99.86800876	98.95133812	98.05154142	97.16815514	96.30073262
ADV1027768	8/20/2026	3.889	9/21/2026	100.23468	100.1762606	100.1179254	100.0596717	100.0014993	99.94340807	99.88539783	99.8274684	99.76961961

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027772	8/20/2026	3.956	11/20/2026	100.89947	100.6729552	100.4474691	100.223002	99.99954696	99.77709719	99.55564582	99.3351861	99.11571132
ADV1027775	8/20/2026	3.89	9/21/2026	100.23474	100.1763193	100.117984	100.0597303	100.0015579	99.94346657	99.88545628	99.8275268	99.76967796
ADV1027776	8/20/2026	3.886	9/8/2026	100.08967	100.0674489	100.0452527	100.0230794	100.0009291	99.97880159	99.95669697	99.93461516	99.91255612
ADV1027778	8/20/2026	4.091	9/15/2027	103.96158	102.9000092	101.8601691	100.8414009	99.84306779	98.86455857	97.90528612	96.96468634	96.04221703
ADV1027780	8/20/2026	3.957	11/20/2026	100.89969	100.6731801	100.4476934	100.2232257	99.99977012	99.77731979	99.55586786	99.33540758	99.11593224
ADV1027783	8/20/2026	3.991	12/21/2026	101.23779	100.9238081	100.6117738	100.3016731	99.99348807	99.68720096	99.38279418	99.08025038	98.77955243
ADV1027784	8/20/2026	3.891	9/3/2026	100.03469	100.0263573	100.0180366	100.0097233	100.0014174	99.99311899	99.98482798	99.97654439	99.96826821
ADV1027785	8/20/2026	3.889	9/3/2026	100.03467	100.0263398	100.0180191	100.0097058	100.0013999	99.99310151	99.98481052	99.97652694	99.96825075
ADV1027804	8/26/2026	4.21	11/9/2027	104.51055	103.2973368	102.1123822	100.9547063	99.82337359	98.71749095	97.63620527	96.57870122	95.54419918
ADV1027806	8/21/2026	3.917	10/9/2026	100.4355	100.3268497	100.2184434	100.1102845	100.0023721	99.89470535	99.78728331	99.68010513	99.57316994
ADV1027809	8/21/2026	4.178	8/23/2027	103.77667	102.7797997	101.8021258	100.8431004	99.90219297	98.97889283	98.07270841	97.18316627	96.30981033
ADV1027810	8/21/2026	3.965	11/23/2026	100.93379	100.6988487	100.4650077	100.2322585	100.0005933	99.7700047	99.54048504	99.31202691	99.08462291
ADV1027814	8/21/2026	3.894	9/11/2026	100.12278	100.0922268	100.0617038	100.031215	100.0007603	99.97033948	99.93995263	99.90959964	99.87928046
ADV1027815	8/21/2026	3.889	9/21/2026	100.23453	100.1761182	100.1177893	100.0595419	100.0013758	99.94329078	99.88528678	99.82736359	99.76952103
ADV1027816	8/21/2026	3.895	9/25/2026	100.27934	100.2097776	100.1403188	100.0709648	100.0017152	99.93256991	99.86352863	99.79459114	99.72575722
ADV1027828	8/24/2026	3.897	9/22/2026	100.24567	100.1844935	100.1234022	100.0623978	100.0014804	99.94064954	99.87990521	99.81924718	99.75867526
ADV1027829	8/24/2026	3.898	9/23/2026	100.25686	100.192891	100.1290183	100.0652384	100.001551	99.93795596	99.8744531	99.8110422	99.74772307
ADV1027832	8/24/2026	3.898	9/22/2026	100.24573	100.1845548	100.1234634	100.0624591	100.0015415	99.94071068	99.8799663	99.81930822	99.75873625
ADV1027837	8/24/2026	4.008	12/24/2026	101.27427	100.9519244	100.6316288	100.3133669	99.99711936	99.68286699	99.37059094	99.06027256	98.75189343
ADV1027839	8/24/2026	3.888	9/14/2026	100.15519	100.1162975	100.0774548	100.0386588	99.99990939	99.96120639	99.92254976	99.88393941	99.84537524
ADV1027840	8/24/2026	3.888	9/17/2026	100.18964	100.1423921	100.0952018	100.0480722	100.0010031	99.95399458	99.90704636	99.86015836	99.81333047
ADV1027842	8/24/2026	3.971	11/23/2026	100.93474	100.6998687	100.4661007	100.2334241	100.0018313	99.77131457	99.54186653	99.31347968	99.08614664
ADV1027844	8/24/2026	3.901	9/24/2026	100.26818	100.2014274	100.1347728	100.0682169	100.0017594	99.93540011	99.86913883	99.80297533	99.7369094
ADV1027847	8/24/2026	3.9	9/24/2026	100.26811	100.2013605	100.134706	100.0681501	100.0016927	99.93533346	99.86907223	99.80290879	99.73684292
ADV1027849	8/24/2026	4.12	5/24/2027	102.8289	102.0864269	101.3546954	100.6334724	99.92253238	99.22165635	98.53063136	97.84925049	97.17731259
ADV1027850	8/24/2026	4.181	8/24/2027	103.78889	102.7892062	101.8088281	100.8471993	99.90378515	98.97807085	98.06956103	97.1777786	96.30226402
ADV1027856	8/24/2026	3.901	9/24/2026	100.26818	100.2014274	100.1347728	100.0682169	100.0017594	99.93540011	99.86913883	99.80297533	99.7369094
ADV1027857	8/24/2026	4.184	8/24/2027	103.79187	102.7921706	101.8117768	100.8501325	99.90670303	98.98097364	98.07244891	97.18065177	96.30512268
ADV1027859	8/24/2026	3.9	9/24/2026	100.26811	100.2013605	100.134706	100.0681501	100.0016927	99.93533346	99.86907223	99.80290879	99.73684292
ADV1027867	8/24/2026	4.184	8/24/2027	103.79187	102.7921706	101.8117768	100.8501325	99.90670303	98.98097364	98.07244891	97.18065177	96.30512268
ADV1027880	8/25/2026	3.904	9/25/2026	100.27937	100.2098381	100.1404088	100.0710841	100.0018639	99.93274783	99.86373578	99.79482748	99.7260227
ADV1027881	8/25/2026	4.447	8/25/2031	118.73259	113.5096709	108.5548726	103.8529538	99.38962169	95.15146575	91.12589888	87.30110249	83.6659756
ADV1027882	8/25/2026	3.904	9/25/2026	100.27937	100.2098381	100.1404088	100.0710841	100.0018639	99.93274783	99.86373578	99.79482748	99.7260227

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027883	8/25/2026	3.872	9/3/2026	100.03378	100.0254586	100.0171423	100.0088335	100.0005322	99.9922383	99.98395181	99.97567273	99.96740105
ADV1027884	8/25/2026	3.892	9/17/2026	100.18968	100.1424384	100.0952531	100.0481284	100.0010643	99.95406069	99.90711741	99.86023434	99.81341137
ADV1027885	8/25/2026	4.167	8/25/2027	103.78451	102.7821108	101.7991228	100.8349837	99.8891545	98.96111648	98.05037044	97.1564357	96.27884927
ADV1027886	8/25/2026	3.902	9/25/2026	100.27923	100.2096989	100.1402696	100.0709451	100.001725	99.93260906	99.86359714	99.79468896	99.72588429
ADV1027887	8/25/2026	3.89	9/1/2026	100.0119	100.0091301	100.0063584	100.003589	100.000822	99.99805725	99.99529484	99.99253475	99.98977697
ADV1027888	8/25/2026	4.61	8/25/2033	126.0324	118.6031593	111.68245	105.232457	99.21837485	93.6081517	88.37225782	83.4834748	78.91670325
ADV1027889	8/25/2026	4.61	8/25/2033	126.0324	118.6031593	111.68245	105.232457	99.21837485	93.6081517	88.37225782	83.4834748	78.91670325
ADV1027890	8/25/2026	3.902	9/25/2026	100.27923	100.2096989	100.1402696	100.0709451	100.001725	99.93260906	99.86359714	99.79468896	99.72588429
ADV1027892	8/25/2026	4.249	2/25/2028	105.64612	104.1365709	102.6564343	101.2049233	99.78127942	98.38477029	97.01468884	95.67035209	94.35110014
ADV1027893	8/25/2026	3.902	9/25/2026	100.27923	100.2096989	100.1402696	100.0709451	100.001725	99.93260906	99.86359714	99.79468896	99.72588429
ADV1027894	8/25/2026	4.338	8/27/2029	111.2932	108.2167141	105.2431704	102.3685489	99.58900833	96.90087903	94.30065437	91.78498238	89.35065806
ADV1027895	8/25/2026	3.974	11/25/2026	100.95696	100.7164888	100.4771621	100.238976	100.0019223	99.76599293	99.53117994	99.29747537	99.06487137
ADV1027898	8/25/2026	3.893	9/1/2026	100.01191	100.0091391	100.0063674	100.003598	100.000831	99.99806626	99.99530385	99.99254376	99.98978598
ADV1027901	8/25/2026	3.892	9/1/2026	100.01191	100.0091361	100.0063644	100.003595	100.000828	99.99806325	99.99530084	99.99254075	99.98978298
ADV1027902	8/25/2026	3.892	9/1/2026	100.01191	100.0091361	100.0063644	100.003595	100.000828	99.99806325	99.99530084	99.99254075	99.98978298
ADV1027915	8/26/2026	3.888	9/28/2026	100.3114	100.2335042	100.1557367	100.0780929	100.0005725	99.92317516	99.84590071	99.76874881	99.69171919
ADV1027916	8/26/2026	4.306	8/28/2028	107.60717	105.5762132	103.5944556	101.660393	99.77257989	97.92962504	96.13018854	94.37297976	92.65675507
ADV1027917	8/26/2026	3.888	9/28/2026	100.3114	100.2335042	100.1557367	100.0780929	100.0005725	99.92317516	99.84590071	99.76874881	99.69171919
ADV1027918	8/26/2026	3.957	11/27/2026	100.97433	100.7282605	100.4833872	100.2397043	99.99720298	99.75587475	99.51571109	99.27670358	99.03884391
ADV1027920	8/26/2026	3.888	9/28/2026	100.3114	100.2335042	100.1557367	100.0780929	100.0005725	99.92317516	99.84590071	99.76874881	99.69171919
ADV1027922	8/26/2026	3.867	9/16/2026	100.17731	100.1328567	100.0884554	100.0441101	99.99982049	99.95558659	99.91140825	99.86728537	99.82321783
ADV1027923	8/26/2026	3.953	11/25/2026	100.95179	100.7113547	100.4720668	100.2339192	99.99690386	99.7610127	99.52623771	99.29257096	99.0600046
ADV1027924	8/26/2026	3.998	12/28/2026	101.31305	100.9794678	100.6480775	100.3188569	99.99178459	99.66683973	99.34400159	99.02324973	98.70456399
ADV1027925	8/26/2026	3.886	9/28/2026	100.31124	100.2333484	100.155581	100.0779374	100.0004171	99.92301992	99.84574561	99.76859385	99.69156437
ADV1027926	8/26/2026	3.867	9/15/2026	100.16502	100.1233606	100.0817502	100.0401908	99.99868241	99.95722494	99.91581828	99.87446233	99.83315699
ADV1027929	8/26/2026	3.881	9/24/2026	100.26655	100.1998072	100.1331681	100.0666276	100.0001856	99.93384167	99.86759577	99.80144762	99.73539703
ADV1027931	8/26/2026	4.167	8/26/2030	100.19613	100.1872945	100.1820008	100.1749978	100.1663425	100.156092	100.144274	100.1309549	100.1161714
ADV1027933	8/26/2026	3.948	11/25/2026	100.9506	100.7101623	100.4708773	100.2327327	99.99572033	99.75983212	99.52506007	99.29139624	99.0588328
ADV1027946	8/27/2026	4.043	2/26/2027	101.94328	101.4394263	100.9405238	100.4465026	99.95729136	99.47282018	98.99302051	98.51782512	98.04716805
ADV1027947	8/27/2026	3.883	9/3/2026	100.03358	100.0252589	100.0169444	100.0086374	100.0003378	99.99204567	99.98376095	99.97548363	99.9672137
ADV1027948	8/27/2026	3.957	11/27/2026	100.97418	100.728136	100.4832894	100.239633	99.99715804	99.75585606	99.51571853	99.27673703	99.03890324
ADV1027951	8/27/2026	3.958	11/27/2026	100.97443	100.72838	100.4835328	100.2398757	99.99740018	99.75609759	99.51595945	99.27697735	99.03914296
ADV1027952	8/27/2026	3.959	11/30/2026	101.00706	100.7525649	100.4993409	100.247383	99.99668188	99.74722812	99.49901249	99.25202582	99.00625904

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
8/31/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027953	8/27/2026	4.043	2/26/2027	101.94328	101.4394263	100.9405238	100.4465026	99.95729136	99.47282018	98.99302051	98.51782512	98.04716805
ADV1027954	8/27/2026	3.919	10/21/2026	100.56655	100.4244045	100.2826761	100.1413611	100.0004576	99.85996391	99.71987815	99.58019852	99.44092322
ADV1027955	8/27/2026	3.89	9/28/2026	100.3114	100.2335195	100.1557602	100.0781246	100.0006124	99.92322329	99.84595702	99.76881329	99.69179182
ADV1027957	8/27/2026	3.89	9/28/2026	100.3114	100.2335195	100.1557602	100.0781246	100.0006124	99.92322329	99.84595702	99.76881329	99.69179182
ADV1027958	8/27/2026	3.89	9/2/2026	100.02262	100.0170767	100.0115341	100.0059963	100.0004633	99.99493513	99.98941174	99.98389313	99.9783793
ADV1027959	8/27/2026	3.889	9/28/2026	100.31132	100.2334417	100.1556824	100.0780469	100.0005347	99.9231457	99.84587949	99.76873583	99.69171443
ADV1027962	8/27/2026	3.888	9/28/2026	100.31125	100.2333638	100.1556046	100.0779692	100.0004571	99.9230681	99.84580197	99.76865838	99.69163704
ADV1027963	8/27/2026	3.888	9/28/2026	100.31125	100.2333638	100.1556046	100.0779692	100.0004571	99.9230681	99.84580197	99.76865838	99.69163704
ADV1027965	8/27/2026	4.246	8/28/2028	107.60948	105.576189	103.5921926	101.6559841	99.76611433	97.9211882	96.11986232	94.3608427	92.64288254
ADV1027966	8/27/2026	3.995	12/28/2026	101.31191	100.9783645	100.6470139	100.3178327	99.99079955	99.66589357	99.34309406	99.02238058	98.70373297
ADV1027974	8/27/2026	4.173	8/27/2030	100.2016	100.1927555	100.1873913	100.1802753	100.1714666	100.1610239	100.1489767	100.1353948	100.120315
ADV1027976	8/27/2026	3.878	9/3/2026	100.03354	100.0252164	100.016902	100.008595	100.0002954	99.99200328	99.98371857	99.97544126	99.96717134
ADV1027988	8/28/2026	3.865	9/28/2026	100.30931	100.2314332	100.1536839	100.0760584	99.99855614	99.92117703	99.84392074	99.76678697	99.68977545
ADV1027989	8/28/2026	3.865	9/28/2026	100.30931	100.2314332	100.1536839	100.0760584	99.99855614	99.92117703	99.84392074	99.76678697	99.68977545
ADV1027990	8/28/2026	3.933	10/30/2026	100.66753	100.5001812	100.3333871	100.1671457	100.0014542	99.83630981	99.67170997	99.50765196	99.34413314
ADV1027991	8/28/2026	3.883	9/29/2026	100.32179	100.241127	100.1605942	100.0801917	99.99991924	99.91977649	99.83976315	99.75987891	99.68012348
ADV1027992	8/28/2026	3.892	10/2/2026	100.35543	100.2663963	100.177526	100.0888163	100.0002666	99.91187659	99.82364577	99.7355737	99.64765997
ADV1027993	8/28/2026	3.88	9/28/2026	100.31047	100.2326007	100.1548504	100.0772238	99.99972063	99.92234052	99.84508323	99.76794847	99.69093596
ADV1027994	8/28/2026	3.907	10/9/2026	100.43337	100.324798	100.2164751	100.1083994	100.00057	99.89298608	99.78564666	99.67855093	99.571698
ADV1027995	8/28/2026	3.859	9/11/2026	100.12067	100.0901378	100.0596384	100.029173	99.99874166	99.96834428	99.93798079	99.90765115	99.87735528
ADV1027996	8/28/2026	4.398	8/14/2028	107.65111	105.6573768	103.7110994	101.8108503	99.95525955	98.14300704	96.37282071	94.64347436	92.95378563
ADV1027997	8/28/2026	4.372	8/28/2028	107.74004	105.7077158	103.7246171	101.7892394	99.90013655	98.05591648	96.25523866	94.49681177	92.77939159
ADV1027998	8/28/2026	3.984	11/27/2026	100.98063	100.7345984	100.4897619	100.2461155	100.0036506	99.76235857	99.52223094	99.2832593	99.04543532
ADV1027999	8/28/2026	4.367	2/28/2028	105.85565	104.3358655	102.8458408	101.3847796	99.95191044	98.54648873	97.16779572	95.81513726	94.48784277
ADV1028000	8/28/2026	4.036	12/28/2026	101.32531	100.9917605	100.6604008	100.3312104	100.0041683	99.67925333	99.35644491	99.03572258	98.71706618
ADV1028001	8/28/2026	3.861	9/18/2026	100.19879	100.1487781	100.0988307	100.048949	99.99913274	99.94938188	99.89969626	99.85007575	99.80052021
ADV1028002	8/28/2026	4.117	2/26/2027	101.97991	101.4759288	100.9768983	100.4827504	99.99341359	99.50881813	99.02889537	98.55357808	98.08280027
ADV1028003	8/28/2026	3.889	9/28/2026	100.31118	100.2333012	100.1555503	100.0779231	100.0004193	99.92303862	99.84578073	99.76864537	99.69163226
ADV1028004	8/28/2026	3.961	12/13/2027	99.924282	99.93456771	99.94430365	99.95339255	99.9618293	99.96961042	99.97673424	99.98320048	99.98900988
ADV1028005	8/28/2026	3.87	9/21/2026	100.23238	100.1740119	100.1157276	100.0575248	99.99940328	99.94136282	99.88340328	99.82552447	99.76772623
ADV1028007	8/28/2026	3.885	9/28/2026	100.31086	100.2329898	100.1552393	100.0776123	100.0001088	99.92272835	99.84547073	99.76833564	99.69132279
ADV1028008	8/28/2026	3.899	10/2/2026	100.35605	100.2670187	100.1781479	100.0894376	100.0008873	99.91249667	99.82426524	99.73619258	99.64827825
ADV1028014	8/28/2026	4.297	8/30/2027	103.96375	102.9466988	101.9495976	100.9718591	100.0129229	99.07224967	98.14932087	97.24363728	96.3547183

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028022	8/31/2026	3.89	9/14/2026	100.15423	100.1153667	100.0765533	100.0377866	99.99906633	99.9603925	99.92176499	99.88318373	99.84464863
ADV1028023	8/31/2026	3.932	9/29/2026	100.32529	100.2446514	100.1641414	100.0837616	100.0035119	99.92339185	99.84340116	99.76353954	99.68380669
ADV1028026	8/31/2026	3.943	10/2/2026	100.35951	100.2705075	100.181662	100.0929769	100.0044519	99.91608641	99.82788011	99.73983252	99.65194322
ADV1028029	8/31/2026	3.935	9/30/2026	100.33676	100.2533302	100.170038	100.0868828	100.0038644	99.92098242	99.83823657	99.75562651	99.67315193
ADV1028030	8/31/2026	4.298	8/31/2027	103.97431	102.9544638	101.9546723	100.9743454	100.0129181	99.06984727	98.14461026	97.23670421	96.34564498
ADV1028031	8/31/2026	3.891	9/8/2026	100.08815	100.0659578	100.0437878	100.0216408	99.99951666	99.97741539	99.95533694	99.93328128	99.91124835
ADV1028032	8/31/2026	3.895	9/21/2026	100.23339	100.1750444	100.1167781	100.0585932	100.0004895	99.94246685	99.88452511	99.82666408	99.76888359
ADV1028033	8/31/2026	3.895	9/21/2026	100.23339	100.1750444	100.1167781	100.0585932	100.0004895	99.94246685	99.88452511	99.82666408	99.76888359
ADV1028034	8/31/2026	3.895	9/21/2026	100.23339	100.1750444	100.1167781	100.0585932	100.0004895	99.94246685	99.88452511	99.82666408	99.76888359
ADV1028036	8/31/2026	3.936	9/30/2026	100.33684	100.2534135	100.1701212	100.0869659	100.0039475	99.92106541	99.83831949	99.75570937	99.67323472
ADV1028037	8/31/2026	3.936	9/30/2026	100.33684	100.2534135	100.1701212	100.0869659	100.0039475	99.92106541	99.83831949	99.75570937	99.67323472
ADV1028038	8/31/2026	4.303	8/31/2027	103.97937	102.959499	101.9596804	100.9793267	100.017873	99.07477611	98.14951339	97.24158197	96.3504977
ADV1028039	8/31/2026	3.936	9/30/2026	100.33684	100.2534135	100.1701212	100.0869659	100.0039475	99.92106541	99.83831949	99.75570937	99.67323472
ADV1028040	8/31/2026	3.936	9/30/2026	100.33684	100.2534135	100.1701212	100.0869659	100.0039475	99.92106541	99.83831949	99.75570937	99.67323472
ADV1028041	8/31/2026	3.936	9/30/2026	100.33684	100.2534135	100.1701212	100.0869659	100.0039475	99.92106541	99.83831949	99.75570937	99.67323472
ADV1028042	8/31/2026	3.883	9/15/2026	100.16495	100.123312	100.0817235	100.0401861	99.99869971	99.95726418	99.91587944	99.87454538	99.83326191
ADV1028043	8/31/2026	3.926	9/4/2026	100.04446	100.0333716	100.0222897	100.0112179	100.0001564	99.98910507	99.97806395	99.967033	99.95601221
ADV1028044	8/31/2026	3.937	9/30/2026	100.33693	100.2534968	100.1702044	100.0870491	100.0040305	99.92114841	99.83840242	99.75579223	99.67331751
ADV1028045	8/31/2026	4.034	12/2/2026	101.04676	100.7866966	100.5279669	100.2705635	100.0144762	99.75969507	99.50620999	99.25401115	99.00308878
ADV1028046	8/31/2026	4.034	12/2/2026	101.04676	100.7866966	100.5279669	100.2705635	100.0144762	99.75969507	99.50620999	99.25401115	99.00308878
ADV1028047	8/31/2026	4.433	8/31/2028	107.8929	105.8509456	103.8586214	101.9144088	100.0168447	98.1645205	96.35608026	94.59021787	92.86567507
ADV1028048	8/31/2026	4.084	1/4/2027	101.41518	101.0618851	100.7110503	100.3626474	100.0166511	99.67303656	99.33177919	98.9928548	98.65623948
ADV1028049	8/31/2026	3.903	9/23/2026	100.25613	100.1922152	100.1283906	100.0646586	100.0010191	99.93747193	99.87401685	99.81065366	99.74738216
ADV1028050	8/31/2026	3.944	10/1/2026	100.34856	100.2623383	100.1762692	100.0903488	100.0045768	99.9189527	99.83347616	99.74814681	99.66296426
ADV1028052	8/31/2026	4.336	10/1/2027	104.30576	103.1995556	102.1168803	101.0569897	100.0191694	99.00273439	98.00702782	97.03141954	96.0753047
ADV1028053	8/31/2026	4.336	10/1/2027	104.30576	103.1995556	102.1168803	101.0569897	100.0191694	99.00273439	98.00702782	97.03141954	96.0753047
ADV1028054	8/31/2026	3.939	9/30/2026	100.33709	100.2536633	100.1703708	100.0872153	100.0041966	99.9213144	99.83856827	99.75595795	99.67348309
ADV1028057	8/31/2026	3.887	9/14/2026	100.15411	100.1152501	100.0764368	100.0376701	99.99894984	99.96027605	99.92164859	99.88306738	99.84453232
ADV1028060	8/31/2026	3.939	9/30/2026	100.33709	100.2536633	100.1703708	100.0872153	100.0041966	99.9213144	99.83856827	99.75595795	99.67348309
ADV1028064	8/31/2026	3.928	9/2/2026	100.02224	100.0166979	100.0111577	100.0056223	100.0000917	99.99456587	99.98904486	99.98352862	99.97801717
ADV1028065	8/31/2026	3.937	9/30/2026	100.33693	100.2534968	100.1702044	100.0870491	100.0040305	99.92114841	99.83840242	99.75579223	99.67331751
ADV1028067	8/31/2026	3.933	9/29/2026	100.32537	100.2447319	100.1642218	100.083842	100.0035922	99.92347209	99.84348134	99.76361965	99.68388674
ADV1028069	8/31/2026	3.885	9/8/2026	100.08802	100.0658244	100.0436545	100.0215075	99.99938344	99.9772822	99.95520378	99.93314815	99.91111525

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	Parallel-Shift Sensitivity Analysis												
8/31/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028070	8/31/2026	3.936	9/30/2026	100.33684	100.2534135	100.1701212	100.0869659	100.0039475	99.92106541	99.83831949	99.75570937	99.67323472
ADV1028073	8/31/2026	3.995	10/30/2026	100.67741	100.5101003	100.3433434	100.177139	100.0114844	99.84637685	99.6818137	99.51779226	99.35430988
ADV1028075	8/31/2026	3.889	9/8/2026	100.08811	100.0659133	100.0437434	100.0215964	99.99947225	99.97737099	99.95529256	99.9332369	99.91120398
ADV1028076	8/31/2026	3.885	9/15/2026	100.16503	100.1233953	100.0818068	100.0402694	99.99878291	99.95734735	99.91596257	99.87462847	99.83334497
ADV1028080	8/31/2026	3.894	9/8/2026	100.08822	100.0660244	100.0438544	100.0217074	99.99958326	99.97748198	99.95540352	99.93334784	99.9113149

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