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

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
070518A00023	5/18/2007	5.46	5/18/2027	103.11515	102.472915	101.8387115	101.2123934	100.5938139	99.98282989	99.3793017	98.78309308	98.19407108
111007A00007	10/7/2011	3.92	10/7/2031	110.80947	106.5719405	102.5445246	98.71540896	95.07351357	91.60844288	88.31043972	85.17034239	82.17954494
111216A00001	12/16/2011	3.95	12/30/2031	113.62617	108.3639968	103.383671	98.66850321	94.20288587	89.97221746	85.96283181	82.16193283	78.55753406
120113A00012	1/13/2012	3.62	1/15/2027	100.98926	100.6917629	100.3960353	100.102058	99.80981527	99.51929177	99.23047222	98.94334157	98.65788492
120113A00013	1/13/2012	3.87	1/15/2032	113.293	107.9992098	102.9912004	98.25198181	93.76566006	89.51736503	85.49317884	81.68006983	78.06583149
120127A00018	1/27/2012	3.64	2/1/2027	101.14049	100.7956969	100.4532468	100.1131205	99.77529442	99.43974528	99.10645015	98.77538639	98.44653166
120127A00019	1/27/2012	3.87	1/30/2032	113.36718	108.033767	102.9902531	98.21934085	93.70484779	89.43163246	85.38552232	81.55324704	77.92237672
120410A00005	4/10/2012	2.35	4/12/2027	101.03455	100.4941568	99.95946084	99.43037508	98.90681148	98.38868385	97.87590779	97.36840063	96.8660814
120411A00013	4/11/2012	3.59	4/15/2027	101.68868	101.1416959	100.6006076	100.0653189	99.53573669	99.01176979	98.49332908	97.98032727	97.47267891
120621A00009	6/21/2012	3.18	6/21/2032	108.10686	103.7710965	99.664063	95.77189695	92.08166108	88.58127948	85.25947529	82.10571313	79.11014601
120709A00016	7/9/2012	3.2	7/15/2027	102.00978	101.2138515	100.430345	99.6589738	98.89945725	98.15152325	97.414908	96.68935569	95.97461815
120808A00006	8/8/2012	2.06	8/9/2027	100.78344	100.2855983	99.79393483	99.3083187	98.82862659	98.3547387	97.88653864	97.42391328	96.96675263
120827A00048	8/27/2012	2.01	8/27/2027	101.22371	100.3148071	99.42216716	98.54536131	97.6839712	96.83759305	96.00583707	95.18832689	94.38469892
120827A00052	8/27/2012	2.01	8/27/2027	101.22371	100.3148071	99.42216716	98.54536132	97.6839712	96.83759305	96.00583708	95.18832689	94.38469893
121116A00022	11/16/2012	2.78	11/16/2029	105.11151	102.0238	99.04338885	96.16592005	93.38724612	90.70341305	88.11064994	85.60535926	83.18410766
121120A00010	11/20/2012	1.93	11/22/2027	100.80872	100.1497249	99.50381928	98.8705752	98.24958457	97.64045699	97.04281873	96.45631192	95.88059364
121120A00011	11/20/2012	2.22	11/22/2027	101.48599	100.4116958	99.36243787	98.33733761	97.33555346	96.3562826	95.39875877	94.46225024	93.54605785
121217A00009	12/17/2012	2.02	12/17/2027	100.95336	100.2140983	99.4899453	98.78038535	98.0849277	97.40310405	96.73446716	96.07858977	95.43506342
130107A00002	1/7/2013	3.22	1/18/2028	102.97952	101.6825397	100.4119316	99.16689633	97.94666987	96.75051902	95.57773966	94.42765532	93.29961581
130206A00004	2/6/2013	2.14	2/7/2028	101.26301	100.3726336	99.4968044	98.63517216	97.78739511	96.95314254	96.13209429	95.3239404	94.52838062
130206A00009	2/6/2013	2.83	2/7/2028	102.46877	101.1795689	99.91436756	98.67254058	97.45348612	96.2566228	95.08138874	93.92724082	92.79365386
130211A00017	2/11/2013	3.27	2/15/2028	103.21679	101.8434856	100.4950713	99.17092486	97.87044756	96.59305979	95.3382005	94.10532638	92.89391122
130405A00007	4/5/2013	2.91	4/17/2028	103.08256	101.5420501	100.0322354	98.55227246	97.10134471	95.67866517	94.28347491	92.91504183	91.57265944
130416A00025	4/16/2013	2.27	4/18/2028	100.18547	100.0923287	99.61795668	98.83075522	98.04039183	97.26331413	96.4994659	95.74849983	95.01008019
130424A00005	4/24/2013	3.07	4/24/2030	106.77774	103.2453245	99.8500163	96.58574095	93.44672547	90.42748458	87.52280449	84.72772786	82.03753962
130531A00021	5/31/2013	3.22	5/30/2028	103.79006	102.1293526	100.5031995	98.91058754	97.35054237	95.82212749	94.32444231	92.85662046	91.41782807
130913A00018	9/13/2013	3.72	9/13/2028	104.05135	102.5460617	101.0745561	99.63582544	98.22890273	96.85285673	95.5067904	94.18983937	92.90117051
130926A00009	9/26/2013	4	10/2/2028	105.99549	103.9800696	102.0136799	100.094818	98.22203773	96.39394713	94.60920595	92.86652342	91.16465601
131217A00024	12/17/2013	4.34	1/2/2029	107.28996	105.0176641	102.8052206	100.6506195	98.55193183	96.50730958	94.5149815	92.57324914	90.68048317
140219A00005	2/19/2014	3.13	2/20/2029	102.82757	101.5654346	100.3307002	99.12254493	97.94017498	96.78282702	95.64976679	94.54028767	93.45370941
140423A00036	4/23/2014	4.03	4/23/2029	107.38414	104.8099959	102.3115572	99.88613981	97.53117233	95.24419101	93.02283443	90.86483857	88.76803205
140521A00019	5/21/2014	3.43	5/22/2028	104.09724	102.4549606	100.8465658	99.27106892	97.72752434	96.21502259	94.7326887	93.27968052	91.85518713
140626A00036	6/26/2014	3.55	6/26/2029	106.68705	103.9489226	101.2955778	98.72383299	96.23065004	93.81312709	91.46849115	89.19409126	86.98739218

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Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
140815A00032	8/15/2014	3.59	10/15/2029	107.26352	104.2306692	101.3006409	98.46936288	95.73295283	93.08770438	90.53007805	88.05669268	85.6643173
140911A00033	9/11/2014	3.02	9/13/2027	102.25902	101.2327781	100.2269493	99.24092724	98.27413148	97.32600393	96.39600794	95.48362731	94.58836525
140917A00030	9/17/2014	3.23	9/17/2029	105.69057	103.0111863	100.4196347	97.91248924	95.4864804	93.13848608	90.8655238	88.6647435	86.53342087
140924A00057	9/24/2014	3.25	9/25/2028	104.414	102.4441798	100.5227398	98.64816881	96.81900978	95.033862	93.29137846	91.59026333	89.92926962
141117A00011	11/17/2014	3.81	11/17/2034	117.81202	109.7932495	102.4021049	95.58568206	89.29581333	83.4886183	78.12410081	73.16578606	68.58039325
150203A00027	2/3/2015	2.26	2/4/2030	102.20318	100.4591192	98.76315195	97.11355987	95.50870109	93.9470043	92.42696522	90.9471432	89.50615807
150319A00012	3/19/2015	3.13	3/19/2029	104.91093	102.4614026	100.0820503	97.77046248	95.52432563	93.34141956	91.21961292	89.15685911	87.15119232
150319A00013	3/19/2015	3.25	3/19/2030	107.0167	103.5795683	100.2726791	97.09040185	94.02737831	91.07850998	88.23894406	85.50406019	82.86945805
150427A00014	4/27/2015	2.98	4/27/2035	107.12413	102.73645	98.60770041	94.71978912	91.05603566	87.60105427	84.3406442	81.26168995	78.35207063
150601A00261	6/1/2015	3.19	2/11/2033	106.4219	103.1377174	100.0046386	97.01427909	94.15878556	91.430797	88.82341053	86.33014971	83.94493533
150601A00270	6/1/2015	3.12	3/21/2031	104.5782	102.2881342	100.0765303	97.94003817	95.87547543	93.87981812	91.95019152	90.08386175	88.27822792
150601A00396	6/1/2015	3.61	1/3/2029	103.06597	101.8970309	100.7527774	99.63247385	98.5354125	97.46091296	96.40832083	95.37700646	94.36636377
150601A00405	6/1/2015	4.63	1/17/2034	121.62429	114.2166826	107.3334895	100.9344454	94.98258866	89.44397211	84.28740207	79.48420144	75.00799414
150601A00411	6/1/2015	3.38	1/24/2029	102.80296	101.6342805	100.490349	99.37042484	98.2737997	97.19979236	96.14774744	95.11703423	94.10704549
150601A00426	6/1/2015	3.37	2/21/2029	102.87455	101.6647181	100.4810539	99.3227723	98.18911652	97.07935898	95.9927997	94.92876502	93.88660641
150601A00440	6/1/2015	3.27	3/16/2029	102.83222	101.5827978	100.3609777	99.16591554	97.99680367	96.85286566	95.73335471	94.63755227	93.56476675
150601A00450	6/1/2015	3.28	4/27/2029	102.92544	101.6336889	100.3711097	99.13680362	97.92990407	96.74957816	95.59502515	94.46547491	93.3601865
150601A00460	6/1/2015	3.05	5/16/2029	102.69799	101.3688163	100.0702653	98.80137786	97.5612322	96.34894278	95.16365856	94.00456136	92.87086432
150601A00475	6/1/2015	3.04	6/1/2029	102.68676	101.3564286	100.0567853	98.78686695	97.54574858	96.33254147	95.14639163	93.98647811	92.85201142
150601A00477	6/1/2015	3.21	6/1/2029	103.03217	101.6775572	100.3543523	99.06156713	97.7982525	96.56349664	95.35642345	94.17619075	93.02198871
150601A00506	6/1/2015	3.14	7/6/2029	102.96139	101.5496301	100.1716992	98.82650755	97.51300727	96.23019269	94.97709824	93.75279657	92.55639666
150601A00512	6/1/2015	3.79	7/16/2029	107.14778	104.3546734	101.6494346	99.02878216	96.48957854	94.02882304	91.64364466	89.33129566	87.08914534
150601A00523	6/1/2015	4.55	7/25/2031	115.25916	110.3646559	105.7130381	101.290941	97.08580183	93.08581041	89.27985991	85.65750154	82.2089021
150601A00528	6/1/2015	3.08	7/27/2029	102.87957	101.4670613	100.0884589	98.74267192	97.42865032	96.14538605	94.89191115	93.66729584	92.4706467
150601A00559	6/1/2015	3.06	8/31/2029	102.92078	101.4672444	100.0493245	98.66585226	97.31571033	95.99782639	94.7111711	93.45475596	92.22763143
150601A00664	6/1/2015	3.78	1/16/2032	112.54973	107.2726259	102.2808286	97.55735777	93.08633456	88.85290309	84.84315908	81.04408391	77.4434835
150601A00665	6/1/2015	3.82	1/14/2033	114.36568	108.1200976	102.2662678	96.77742918	91.62879003	86.79737087	82.2618626	78.00249652	74.00092523
150601A00666	6/1/2015	3.88	1/16/2035	118.21705	110.0390122	102.5118516	95.57983222	89.19228047	83.30309863	77.87032948	72.85576426	68.22458962
150601A00667	6/1/2015	3.88	1/16/2036	119.95204	110.8286632	102.5057466	94.90797195	87.96750333	81.62320573	75.81995076	70.50799741	65.64243963
150601A00668	6/1/2015	3.89	1/16/2037	121.44583	111.3995877	102.3151325	94.09394019	86.64810419	79.89913861	73.77692319	68.21877119	63.16860541
150601A00736	6/1/2015	2.87	5/1/2030	103.13089	101.3540236	99.6277216	97.95013036	96.31947769	94.7340693	93.19228476	91.69257372	90.23345239
150601A00851	6/1/2015	7.12	4/30/2027	102.01099	101.7071614	101.4058627	101.1070594	100.810717	100.5168018	100.2252807	99.93612116	99.6492914
150601A00864	6/1/2015	7.37	3/31/2028	105.07855	104.2890982	103.5134332	102.751178	102.0019691	101.2654568	100.5413044	99.8291873	99.12879278

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
150601A00868	6/1/2015	7.08	6/5/2028	105.59483	104.6760442	103.7740727	102.8884449	102.0187097	101.1644331	100.3251971	99.50059936	98.690252
150601A00871	6/1/2015	6.74	7/31/2028	105.54068	104.5765218	103.6304278	102.701887	101.7904122	100.8955347	100.0168031	99.15378256	98.30605403
150601A00872	6/1/2015	7.42	7/31/2028	106.18989	105.2193449	104.2669787	103.332282	102.4147645	101.5139544	100.6293971	99.76065511	98.90730648
150601A00875	6/1/2015	7.14	9/29/2028	106.4308	105.3719977	104.3338942	103.3158985	102.3174448	101.3379882	100.3770039	99.43398637	98.50844849
150601A00883	6/1/2015	6.21	11/30/2028	105.88864	104.7500537	103.6346923	102.5418815	101.4709707	100.4213341	99.39236916	98.38349594	97.39415565
150601A00888	6/1/2015	5.92	3/1/2029	106.16105	104.8909702	103.6485246	102.4328773	101.2432271	100.078803	98.93886383	97.82269613	96.72961315
150601A00889	6/1/2015	6.55	3/2/2029	107.16965	105.8463241	104.5523356	103.2867872	102.0488197	100.8376072	99.65235551	98.49230018	97.35670556
150601A00893	6/1/2015	6.49	4/6/2029	107.31791	105.9491212	104.6113575	103.3036599	102.0251062	100.7748104	99.55192025	98.35561642	97.18511043
150601A00897	6/1/2015	6.15	5/28/2029	107.07709	105.6666915	104.288987	102.9429453	101.6275787	100.3419387	99.08511368	97.85622728	96.65443689
150601A00899	6/1/2015	7.07	6/14/2029	108.25289	106.8302808	105.4409203	104.0837576	102.7577795	101.4620131	100.1955237	98.9574132	97.74681835
150601A00905	6/1/2015	6.14	10/29/2029	108.10797	106.4667411	104.8675941	103.3091043	101.7899096	100.3087043	98.86423614	97.45530362	96.08075368
150601A00906	6/1/2015	6.2	11/1/2029	108.20619	106.5631949	104.9623283	103.4021698	101.8813555	100.3985776	98.95258212	97.54216573	96.16617374
150601A00912	6/1/2015	5.96	11/30/2029	108.01819	106.3350997	104.6960018	103.0993867	101.5438097	100.0278863	98.55028949	97.10974681	95.70503765
150601A00916	6/1/2015	7.27	4/5/2030	120.78027	117.0581037	113.4761851	110.0284291	106.7090467	103.512532	100.4336467	97.46740536	94.60906157
150601A00927	6/1/2015	6.08	8/7/2030	109.6976	107.6727146	105.7090145	103.8041357	101.9558279	100.1619433	98.42043206	96.72933649	95.08678653
150601A00928	6/1/2015	5.94	8/21/2030	109.43026	107.4081334	105.4471614	103.544984	101.6993495	99.90810935	98.16921279	96.48070145	94.84070468
150601A00929	6/1/2015	5.91	8/30/2030	109.72961	107.6260415	105.5870263	103.6100533	101.6927266	99.83276087	98.02797491	96.2762866	94.57570753
150601A00935	6/1/2015	6.46	11/21/2030	111.54892	109.277368	107.0789945	104.9508306	102.8900528	100.8939723	98.96002697	97.08577525	95.26888908
150601A00939	6/1/2015	5.79	1/17/2031	110.45323	108.1177145	105.8598076	103.6762752	101.5640465	99.52020003	97.54195588	95.62666736	93.77181389
150601A00943	6/1/2015	6.44	5/9/2031	112.85418	110.2890321	107.8143667	105.4262242	103.1208454	100.8946625	98.74428752	96.6665022	94.65824825
150601A01041	6/1/2015	5.99	10/2/2036	124.37848	118.4733158	112.9695201	107.8350463	103.0406886	98.55981062	94.36810071	90.44335157	86.76526251
150603A00012	6/3/2015	2.77	6/3/2030	103.36617	101.4378831	99.56669438	97.75044248	95.98706672	94.27459922	92.61116006	90.99495264	89.42425943
150604A00039	6/4/2015	2.82	6/4/2030	103.4647	101.5345158	99.66148948	97.8434565	96.0783539	94.36421165	92.69914778	91.08136379	89.50914028
150610A00008	6/10/2015	3.58	6/10/2030	108.87422	105.18188	101.6365001	98.23138461	94.96018374	91.81687466	88.79574219	85.89136109	83.09857944
150714A00003	7/14/2015	3.76	7/12/2030	105.4336	103.4242874	101.4755159	99.58496644	97.75042286	95.96977004	94.2409886	92.56214978	90.93141078
150721A00027	7/21/2015	3.74	7/22/2030	109.50189	105.6943188	102.0421228	98.53812528	95.17552323	91.94786307	88.84902061	85.87318244	83.01482838
150803A00033	8/3/2015	3.41	8/2/2030	107.41198	103.9610037	100.6493631	97.47060369	94.41860864	91.48757656	88.67200361	85.96666656	83.36660699
150803A00036	8/3/2015	3.41	8/2/2030	107.41198	103.9610037	100.6493631	97.47060369	94.41860864	91.48757656	88.67200361	85.96666656	83.36660699
150803A00037	8/3/2015	3.41	8/2/2030	107.41198	103.9610037	100.6493631	97.47060369	94.41860864	91.48757656	88.67200361	85.96666656	83.36660699
150803A00038	8/3/2015	3.41	8/2/2030	107.41198	103.9610037	100.6493631	97.47060369	94.41860864	91.48757656	88.67200361	85.96666656	83.36660699
150803A00039	8/3/2015	3.01	8/2/2030	103.76117	101.7467839	99.79400606	97.90044298	96.06381591	94.28195061	92.55277187	90.87429824	89.24463721
150803A00041	8/3/2015	3.01	8/2/2030	103.76117	101.7467839	99.79400606	97.90044298	96.06381591	94.28195061	92.55277187	90.87429824	89.24463721
150803A00042	8/3/2015	3.01	8/2/2030	103.76117	101.7467839	99.79400605	97.90044298	96.06381591	94.28195061	92.55277187	90.87429824	89.24463721

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
150817A00099	8/17/2015	3.19	8/17/2027	102.19373	101.3077617	100.4371574	99.5815204	98.74046669	97.91362541	97.10063818	96.30115856	95.51485161
150819A00013	8/19/2015	3.51	8/19/2030	108.787	104.9212979	101.2163178	97.6645415	94.25884087	90.99245621	87.85897527	84.8523136	81.96669604
150826A00039	8/26/2015	3.22	8/27/2029	106.08035	103.1897792	100.3936501	97.68836836	95.07049935	92.53675757	90.08399919	87.70921511	85.40952444
151030A00026	10/30/2015	3.29	10/30/2030	107.52407	103.8871896	100.4044111	97.06823536	93.87157459	90.80772698	87.8703532	85.05345447	82.35135222
151120A00019	11/20/2015	2.72	11/20/2030	103.57027	101.4322795	99.36311366	97.35998066	95.42022658	93.54132387	91.72086435	89.95655279	88.24620075
151223A00007	12/23/2015	3.76	12/23/2030	100.29286	100.2212236	99.78438832	97.82961557	94.92634196	91.72578963	88.55545861	85.51255137	82.59925521
151223A00074	12/23/2015	3.01	12/23/2027	102.64615	101.4161861	100.2156735	99.04356631	97.89886479	96.78061558	95.6879091	94.61987708	93.57569022
151223A00077	12/23/2015	3.57	12/24/2035	118.17666	109.1574494	100.9279524	93.41407724	86.54907213	80.27276339	74.53087434	69.27441835	64.45915725
151229A00080	12/29/2015	3.49	12/30/2030	109.44817	105.2254448	101.1918867	97.33794544	93.65461029	90.13337634	86.76621315	83.54553512	80.46417407
151229A00081	12/29/2015	3.76	12/31/2035	119.3177	110.2593259	101.9930843	94.44467039	87.54714139	81.24015325	75.46927717	70.18539035	65.34413248
160119A00019	1/19/2016	2.95	1/19/2027	100.81683	100.5086129	100.2022913	99.89784814	99.5952662	99.29452831	98.99561755	98.69851721	98.40321079
160119A00025	1/19/2016	3.05	1/19/2028	102.7621	101.464124	100.1922689	98.94575349	97.72383077	96.52578338	95.35092207	94.19858431	93.06813296
160119A00026	1/19/2016	3.14	1/19/2029	104.64621	102.3602088	100.1356978	97.97064465	95.86309885	93.81118752	91.81311146	89.8671418	87.97161667
160119A00027	1/19/2016	3.25	1/18/2030	106.70024	103.4292109	100.2766278	97.23754928	94.30726602	91.48129195	88.75535207	86.1253712	83.5874634
160119A00028	1/19/2016	3.34	1/21/2031	108.92326	104.6559568	100.5823845	96.69271761	92.97768391	89.42852774	86.03697851	82.79522121	79.69586881
160119A00029	1/19/2016	3.39	1/20/2032	110.81551	105.5735523	100.6162022	95.92648453	91.48852547	87.28747401	83.30943102	79.54138327	75.97114245
160119A00030	1/19/2016	3.44	1/18/2033	112.38824	106.1932942	100.3885982	94.94742656	89.84502489	85.05845012	80.56642886	76.34922761	72.38853362
160119A00072	1/19/2016	2.77	1/21/2031	103.81307	101.4390252	99.14868403	96.93838943	94.8046691	92.7442258	90.7539274	88.83079754	86.97200683
160129A00066	1/29/2016	3.04	1/29/2031	107.93642	103.6624134	99.58379259	95.69061773	91.97350905	88.42360843	85.03254778	81.79241941	78.69574841
160210A00051	2/10/2016	2.28	2/10/2031	102.73454	100.4927526	98.32653548	96.23270756	94.20824451	92.25027062	90.35605048	88.52298111	86.74858465
160212A00037	2/12/2016	3.03	2/12/2031	107.70064	103.4009762	99.29942314	95.38583455	91.65063588	88.08478833	84.67975616	81.42747618	78.32032919
160222A00005	2/22/2016	2.79	2/22/2028	102.58207	101.1937311	99.83086815	98.49284085	97.17902917	95.88883324	94.62167261	93.37698544	92.15422772
160222A00019	2/22/2016	3.09	2/21/2031	108.00573	103.6744629	99.54378499	95.60337067	91.84347727	88.25491023	84.82898956	81.55751835	78.43275353
160303A00020	3/3/2016	2.97	3/3/2031	107.79427	103.4327939	99.2747934	95.30971718	91.52761728	87.91910937	84.475338	81.18794402	78.04903424
160307A00028	3/7/2016	2.91	3/7/2028	102.81446	101.3864722	99.98534063	98.61037288	97.26089991	95.93627509	94.63587317	93.35908948	92.10533904
160307A00029	3/7/2016	3.21	3/7/2031	108.59489	104.2138228	100.037178	96.05434295	92.25531517	88.6306596	85.17147353	81.86935384	78.71636641
160330A00054	3/30/2016	2.9	3/31/2031	107.58912	103.162332	98.94542035	94.92732811	91.09763647	87.44652704	83.96474397	80.64355878	77.47473751
160404A00019	4/4/2016	2.48	4/4/2031	103.15218	100.8228066	98.57427814	96.40310198	94.30596496	92.27972016	90.32137742	88.42809445	86.59716847
160412A00029	4/12/2016	2.48	4/14/2031	103.15259	100.8228331	98.57395533	96.40246066	94.3050335	92.27852477	90.31994229	88.42644189	86.59531911
160413A00014	4/13/2016	2.55	4/14/2031	103.20214	100.8732109	98.62507499	96.45424515	94.3574112	92.33142895	90.37331083	88.48021696	86.64944685
160413A00016	4/13/2016	2.55	4/14/2031	103.20214	100.8732109	98.62507499	96.45424515	94.3574112	92.33142895	90.37331083	88.48021696	86.64944685
160511A00016	5/11/2016	2.48	5/12/2031	103.07939	100.7129211	98.42974986	96.22623546	94.09892367	92.04453552	90.05995717	88.14223043	86.28854391
160524A00015	11/25/2016	2.71	11/25/2026	100.38767	100.2322456	100.0773128	99.92286519	99.76890054	99.61541657	99.46241103	99.30988169	99.15782632

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
160524A00027	5/24/2016	3.06	5/27/2031	108.26586	103.6865434	99.32989565	95.18387487	91.2371591	87.47909757	83.899667	80.48943103	77.23950252
160603A00029	6/3/2016	2.18	6/3/2031	102.64985	100.2488352	97.9336724	95.70055349	93.54587165	91.4662053	89.45830732	87.51909492	85.64564021
160606A00005	6/6/2016	2.92	6/6/2031	107.65897	103.0681964	98.70193598	94.54798373	90.59486639	86.83179468	83.24861852	79.83578545	76.58430197
160608A00033	6/8/2016	2.44	6/9/2031	103.02451	100.619105	98.29958797	96.06215485	93.90320144	91.8193085	89.80723086	87.86388743	85.98635172
160608A00034	6/8/2016	2.44	6/9/2031	103.02451	100.619105	98.29958797	96.06215485	93.90320144	91.8193085	89.80723086	87.86388743	85.98635172
160615A00031	6/15/2016	2.51	6/17/2030	104.96726	101.328619	97.83620081	94.48329188	91.26353168	88.17088927	85.19964389	82.34436692	79.59990501
160629A00066	6/29/2016	2.61	6/30/2036	108.53514	101.072128	94.25374326	88.01867846	82.31184686	77.08371572	72.28971634	67.88971961	63.84756968
160706A00026	7/6/2016	2.19	7/6/2027	101.17567	100.4076497	99.65126263	98.90624644	98.17234608	97.44931408	96.7369103	96.03490159	95.34306163
160706A00027	7/6/2016	2.29	7/6/2028	102.22469	100.480478	98.7742405	97.10483231	95.47115544	93.87215541	92.30681898	90.77417209	89.27327796
160706A00028	7/6/2016	2.39	7/6/2029	103.37055	100.6561238	98.0267382	95.47919656	93.01044516	90.61756619	88.29777053	86.04839107	83.86687638
160706A00029	7/6/2016	2.49	7/8/2030	104.73651	101.0542768	97.52190044	94.13244692	90.8793454	87.75636642	84.75760197	81.8774468	79.11058102
160706A00030	7/6/2016	2.59	7/7/2031	106.21864	101.582722	97.177571	92.99045407	89.00941388	85.2232148	81.62129505	78.19372247	74.93115338
160712A00019	7/12/2017	2.32	7/12/2027	101.25792	100.4738814	99.7019683	98.94189712	98.1933967	97.45620413	96.73006443	96.01473025	95.30996155
160714A00023	8/10/2016	2.49	8/10/2028	102.67614	100.8367536	99.03927797	97.28251865	95.56531886	93.88656197	92.24516989	90.64010151	89.07035113
160714A00024	9/20/2016	2.5	9/20/2028	102.8128	100.8643118	98.96264381	97.10638178	95.2941648	93.52468211	91.79667084	90.10891395	88.46023821
160729A00017	7/31/2017	2.47	7/31/2029	103.51617	100.7391378	98.05094338	95.44828719	92.92800798	90.48707824	88.12259785	85.83178792	83.61198513
160802A00003	8/2/2016	2.53	8/1/2031	106.27861	101.5707145	97.10042296	92.85454443	88.82068371	84.98719084	81.34311256	77.87814736	74.58260347
160810A00030	8/10/2016	2.24	8/11/2031	102.59795	100.1222253	97.7374349	95.4394533	93.22437486	91.08849847	89.02831541	87.04049799	85.12188902
160819A00015	10/12/2016	2.3	10/13/2026	100.08043	100.0443314	100.0082792	99.97227033	99.93630466	99.90038214	99.86450267	99.82866618	99.79287258
160824A00019	8/24/2016	1.98	8/25/2031	102.21145	99.73968458	97.35889008	95.06492871	92.85388601	90.72205295	88.66591369	86.68213417	84.76755151
160906A00027	9/6/2016	2.03	9/8/2031	102.36673	99.85189238	97.43085493	95.09930273	92.85315531	90.68854841	88.60182101	86.58950324	84.64830507
160908A00035	9/8/2016	2.3	9/8/2031	102.786	100.2657076	97.83927619	95.50239494	93.25098599	91.08118723	88.9893394	86.97197402	85.02580221
160908A00036	9/8/2016	2.3	9/8/2031	102.786	100.2657076	97.83927619	95.50239494	93.25098599	91.08118723	88.9893394	86.97197402	85.02580221
160923A00009	9/23/2016	2.24	9/23/2031	102.75833	100.2358545	97.8074321	95.46873641	93.2156764	91.04437776	88.95116997	86.93257414	84.98529172
160928A00029	9/28/2016	2.52	9/29/2036	105.44354	100.1947531	95.3073001	90.75188537	86.50185871	82.53295421	78.82305902	75.35200592	72.10138732
160928A00030	9/28/2016	2.52	9/29/2036	105.44354	100.1947531	95.3073001	90.75188537	86.50185871	82.53295421	78.82305902	75.35200592	72.10138732
160928A00032	9/28/2016	2.52	9/29/2036	105.44354	100.1947531	95.3073001	90.75188537	86.50185871	82.53295421	78.82305902	75.35200592	72.10138732
160928A00033	9/28/2016	2.46	9/29/2036	105.39539	100.1386931	95.24435557	90.6829675	86.42777787	82.45443118	78.74073478	75.26645043	72.01310727
160928A00041	9/28/2016	3.26	9/29/2036	99.995874	99.70954683	97.53760728	94.00455443	89.99027581	85.96392375	82.13559055	78.54722695	75.18560272
160928A00042	9/28/2016	3.05	9/29/2036	99.995291	99.42088957	96.84872815	93.13291753	89.06082567	85.04358246	81.24435046	77.68591487	74.35272892
160928A00044	9/28/2016	2.89	9/29/2036	99.981618	99.13216957	96.2848826	92.45025322	88.34746794	84.34162309	80.56528419	77.02967691	73.71815841
160930A00032	9/30/2016	2.15	9/30/2031	102.48983	100.0162065	97.63414205	95.33944993	93.12816237	90.99652137	88.94096612	86.95812124	85.04478591
161005A00016	10/5/2016	2.32	10/6/2031	103.00323	100.4352774	97.9643448	95.58591999	93.29573649	91.08975608	88.96415506	86.91531137	84.9397926

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
161012A00020	10/11/2016	2.96	10/14/2031	100.24296	99.85979447	97.8740905	94.67337474	91.0303582	87.3685599	83.85699374	80.51831729	77.34404347
161014A00019	10/14/2016	2.39	10/15/2031	103.18831	100.6153845	98.13968646	95.75669494	93.462133	91.25195267	89.12232109	87.0696076	85.09037167
161014A00026	10/14/2016	2.16	10/14/2031	102.73716	100.1727285	97.70528955	95.33032674	93.04357041	90.84097967	88.71872851	86.67319292	84.70093883
161014A00029	10/14/2016	2.51	10/15/2031	103.6626	101.0750745	98.58540908	96.18905284	93.88169764	91.65926618	89.51789799	87.45393642	85.46391646
161109A00018	11/9/2016	2.63	11/9/2026	100.27188	100.1608868	100.0501537	99.93967744	99.82945718	99.71949196	99.60978087	99.50032301	99.39111745
161116A00006	11/16/2016	2.39	11/16/2026	100.24159	100.134686	100.0280251	99.92161043	99.81544094	99.70951575	99.60383397	99.49839472	99.39319709
161118A00026	12/20/2016	3.03	12/21/2026	100.63749	100.4097123	100.1829737	99.9572711	99.7325972	99.50894496	99.28630736	99.06467745	98.84404834
161207A00014	12/7/2016	2.75	12/8/2031	104.41621	101.7286084	99.14538159	96.66155718	94.2724369	91.97357958	89.76078525	87.63008038	85.57770412
161214A00023	12/14/2016	3.3	12/15/2031	110.53248	105.3768676	100.497032	95.87670556	91.50066569	87.35466647	83.42537021	79.70028444	76.16770359
161214A00034	12/14/2016	2.65	12/14/2026	100.37988	100.2261274	100.0728991	99.92019698	99.76801808	99.61635954	99.46521849	99.31459208	99.16447751
161222A00013	12/22/2016	2.93	12/22/2026	100.84113	100.5274582	100.2157567	99.90600877	99.59819605	99.29230029	98.98830351	98.68618793	98.385936
161222A00030	12/22/2016	3.09	12/22/2026	100.67224	100.4414847	100.2118035	99.98318474	99.75562101	99.52910493	99.30362922	99.07918665	98.85577007
161222A00036	12/22/2016	2.69	12/22/2026	100.40279	100.2417302	100.0812667	99.92139128	99.76210054	99.60339096	99.4452591	99.28770153	99.13071485
161222A00037	12/22/2016	3.08	12/22/2031	105.04168	102.4073348	99.87411775	97.43723904	95.09217624	92.83465322	90.66062511	88.56626413	86.54794644
161227A00073	12/27/2016	2.83	12/28/2026	100.83848	100.5123959	100.1884454	99.86661069	99.54687098	99.22920573	98.91359469	98.60001787	98.28845555
161229A00018	12/29/2016	2.46	12/29/2026	100.38925	100.221531	100.0544647	99.88804628	99.72227156	99.55713649	99.39263701	99.2287691	99.0655288
161229A00019	12/29/2016	2.46	12/29/2026	100.38925	100.221531	100.0544647	99.88804628	99.72227157	99.55713649	99.39263701	99.22876911	99.0655288
170105A00010	1/5/2017	2.61	1/5/2027	100.46322	100.2693677	100.0763719	99.88422646	99.69292544	99.50246284	99.31283276	99.12402933	98.93604675
170106A00030	1/6/2017	2.39	1/6/2027	100.43325	100.2386443	100.0449058	99.85202711	99.66000208	99.46882459	99.27848859	99.08898811	98.90031723
170111A00009	1/11/2017	3.16	1/11/2028	102.85832	101.5796293	100.3288784	99.10514731	97.90756009	96.73527883	95.58750149	94.46345998	93.36241835
170111A00011	1/11/2017	3.24	1/11/2029	104.83965	102.5721777	100.3651748	98.21662065	96.12458273	94.08720707	92.10271467	90.16939775	88.28561629
170111A00012	1/11/2017	3.31	1/11/2030	106.86288	103.6071083	100.4685927	97.44243747	94.52397993	91.70878004	88.99260829	86.37143429	83.84141608
170111A00013	1/11/2017	3.4	1/10/2031	109.12447	104.8807135	100.8283568	96.9577098	93.25963223	89.72549536	86.34715034	83.11689861	80.02746438
170111A00014	1/11/2017	3.47	1/12/2032	111.20122	105.969118	101.019884	96.33668282	91.90377281	87.70642724	83.73086355	79.96417764	76.39428321
170111A00016	1/11/2017	3.51	1/11/2033	112.7949	106.6045044	100.8027839	95.36318083	90.26109039	85.47370711	80.97988409	76.76000381	72.79585972
170112A00015	1/12/2017	2.32	1/12/2027	100.42724	100.2284981	100.0306721	99.83375277	99.63773345	99.4426074	99.248368	99.05500869	98.86252298
170120A00008	1/20/2017	3.63	1/20/2034	115.05132	107.8677484	101.1977546	95.00169262	89.2431794	83.88880885	78.90789375	74.27223128	69.9558899
170120A00009	1/20/2017	3.67	1/22/2035	117.01609	108.8717176	101.3777417	94.47834366	88.12277887	82.26489149	76.86267763	71.87789196	67.27569361
170120A00010	1/20/2017	3.71	1/22/2036	118.96389	109.8704794	101.5772085	94.00863707	87.09682876	80.78056746	75.00466034	69.71931652	64.87959269
170120A00011	1/20/2017	3.75	1/20/2037	120.64481	110.6283372	101.5727354	93.37943664	85.96050528	79.23743911	73.14011199	67.60584006	62.57855623
170124A00017	1/24/2017	2.82	1/23/2032	104.66955	101.9339961	99.30611611	96.78072318	94.35291455	92.01805865	89.77177816	87.6099343	85.5286122
170130A00036	1/30/2017	3.11	1/31/2033	106.40215	102.8970772	99.56056373	96.38288625	93.35495865	90.46828242	87.71490485	85.08738051	82.57873555
170130A00039	1/30/2017	2.74	1/31/2028	101.83412	100.8750331	99.93184473	99.00416943	98.09163404	97.19387734	96.31054957	95.441312	94.5858365

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170130A00043	1/30/2017	2.64	1/29/2027	100.78749	100.4476905	100.1101676	99.77489505	99.44185037	99.11101146	98.78235649	98.45586393	98.13151252
170203A00012	2/3/2017	3.63	2/2/2035	116.74596	108.5860815	101.080215	94.17206375	87.8104614	81.94887813	76.54497873	71.56022487	66.95951691
170203A00013	2/3/2017	3.67	2/1/2036	118.64857	109.5459856	101.2467771	93.67501586	86.76233535	80.4471439	74.67392163	69.39259347	64.55796968
170207A00055	2/7/2017	2.36	2/8/2027	100.51688	100.275594	100.0356794	99.79712287	99.55991196	99.32403424	99.08947748	98.8562296	98.6242787
170216A00043	2/16/2017	3.17	2/16/2027	101.08157	100.6955801	100.312549	99.9324393	99.55521762	99.180851	98.80930701	98.44055373	98.0745597
170216A00044	2/16/2017	3.52	2/17/2032	111.61599	106.280603	101.2384691	96.47191747	91.9644303	87.70056189	83.66586377	79.84681545	76.23076032
170216A00045	2/16/2017	3.73	2/17/2037	120.53637	110.4583289	101.3538782	93.12248003	85.67450793	78.9300085	72.81761161	67.27356831	62.24090088
170224A00020	2/24/2017	3.08	2/24/2027	101.09968	100.6916051	100.2868236	99.88529628	99.48698403	99.09184833	98.69985126	98.31095552	97.92512438
170224A00021	2/24/2017	3.4	2/24/2032	111.01179	105.6737471	100.6303478	95.86376729	91.35735119	87.09552994	83.06374287	79.24836785	75.63665624
170224A00039	5/24/2017	3.17	5/24/2027	101.68879	101.0352895	100.39019	99.75332938	99.12455029	98.50369948	97.89062755	97.28518881	96.68724121
170224A00044	5/24/2017	3.29	5/24/2029	105.64043	103.0079243	100.4548267	97.97824271	95.57540471	93.24366475	90.98048847	88.78344936	86.65022334
170228A00014	2/28/2017	2.89	3/1/2027	101.07748	100.6554018	100.2368409	99.82175632	99.41010504	99.00184457	98.59693314	98.19532967	97.79699376
170309A00014	3/9/2017	2.58	3/9/2027	100.65897	100.3739088	100.0907927	99.80959904	99.53030632	99.25289351	98.97733983	98.70362486	98.43172846
170313A00032	3/13/2017	3.69	6/14/2032	113.03966	107.3669233	102.0214624	96.9825701	92.23095884	87.74865867	83.51891985	79.52612333	75.7556983
170313A00033	3/13/2017	3.31	3/15/2027	101.32687	100.8659999	100.4093305	99.95680641	99.50837109	99.06396916	98.6235462	98.18704879	97.75442445
170313A00034	3/13/2017	3.31	3/15/2027	101.32687	100.8659999	100.4093305	99.95680641	99.50837109	99.06396916	98.6235462	98.18704879	97.75442445
170313A00035	3/13/2017	3.31	3/15/2027	101.32687	100.8659999	100.4093305	99.95680641	99.50837109	99.06396916	98.6235462	98.18704879	97.75442445
170313A00041	3/13/2017	3.21	3/15/2032	105.66529	102.8626593	100.1731205	97.59107695	95.11125285	92.72867137	90.43863546	88.23671025	86.11870664
170313A00045	3/13/2017	3.22	3/15/2032	105.77192	102.9288104	100.2003963	97.58102903	95.06537826	92.64841395	90.32538736	88.09181339	85.9434542
170317A00044	3/17/2017	3.11	3/17/2027	101.41296	100.8716957	100.3362827	99.8066237	99.28262578	98.76419804	98.25125151	97.74369912	97.24145564
170322A00022	3/22/2017	3.89	9/23/2041	126.04153	112.0639267	99.92080928	89.35530324	80.14804394	72.11151163	65.08524855	58.93181596	53.53337371
170322A00023	3/22/2017	3.82	9/22/2039	123.09792	110.805465	99.94755951	90.34571307	81.84464144	74.30914047	67.62139169	61.67864162	56.39120133
170322A00024	3/22/2017	3.72	9/22/2036	119.98288	110.2730171	101.4700075	93.48322255	86.23156281	79.64241335	73.65071565	68.19814519	63.23238227
170322A00025	3/22/2017	3.58	3/22/2033	113.49687	107.1078766	101.131054	95.53753202	90.3006058	85.39556529	80.79953657	76.49133651	72.45133951
170322A00026	3/22/2017	3.22	3/22/2028	103.33739	101.8661951	100.4233951	99.00823598	97.61999304	96.25796648	94.92148027	93.60988116	92.32253775
170322A00033	3/22/2017	3.61	3/24/2042	115.7845	107.1884762	99.47184089	92.5306499	86.27438598	80.62411262	75.51089187	70.87442977	66.66191519
170327A00070	3/29/2017	3.05	3/29/2027	101.32908	100.8293013	100.3344535	99.84445944	99.35924805	98.87874951	98.40289538	97.93161855	97.46485319
170327A00072	3/29/2017	3.09	3/29/2027	101.34906	100.8492275	100.3543221	99.86427095	99.37900281	98.89844793	98.42253786	97.95120547	97.48438493
170327A00079	3/27/2019	3.19	3/29/2027	101.36428	100.8648175	100.3702759	99.88057951	99.39565746	98.91544017	98.4398594	97.96884825	97.50234108
170327A00080	3/27/2019	3.43	3/27/2029	105.69346	103.2134521	100.8050149	98.46566454	96.19302375	93.98481186	91.83884027	89.75300816	87.72529834
170406A00029	4/6/2017	3.01	4/6/2027	101.44094	100.8455493	100.2572001	99.67576785	99.10113082	98.53316996	97.97176904	97.41681449	96.86819539
170406A00031	4/6/2017	3.01	4/6/2027	101.44094	100.8455493	100.2572001	99.67576785	99.10113082	98.53316996	97.97176904	97.41681449	96.86819539
170406A00032	4/6/2017	3.01	4/6/2027	101.44094	100.8455493	100.2572001	99.67576785	99.10113082	98.53316996	97.97176904	97.41681449	96.86819539

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170406A00033	4/6/2017	3.01	4/6/2027	101.44094	100.8455493	100.2572001	99.67576785	99.10113082	98.53316996	97.97176904	97.41681449	96.86819539
170406A00034	4/6/2017	3.01	4/6/2027	101.44094	100.8455493	100.2572001	99.67576785	99.10113082	98.53316996	97.97176904	97.41681449	96.86819539
170406A00036	4/6/2017	3.07	4/6/2032	105.25875	102.3915571	99.64139883	97.00244981	94.46921677	92.03651877	89.69946734	87.45344793	85.29410276
170407A00001	4/6/2017	2.97	4/6/2027	101.40677	100.8161791	100.2325541	99.65576945	99.08570475	98.52224253	97.96526801	97.41466907	96.87033618
170427A00044	4/27/2017	3.02	4/27/2027	101.44542	100.8663565	100.2938943	99.72792469	99.16833762	98.61502555	98.06788333	97.52680817	96.99169953
170427A00046	4/27/2017	3.1	4/27/2028	103.3363	101.7680701	100.2313625	98.72529172	97.24900788	95.80169206	94.38255513	92.99083629	91.62580185
170427A00047	4/27/2017	3.18	4/27/2029	105.22309	102.6662743	100.1850665	97.77677662	95.4388254	93.16874202	90.9641588	88.82280616	86.74250783
170502A00028	5/2/2017	2.84	5/3/2027	101.40672	100.8109643	100.2222024	99.6403113	99.06517124	98.49666516	97.93467871	97.37910017	96.82982033
170511A00011	5/11/2017	2.41	5/11/2027	100.76078	100.3889008	100.0204059	99.65524752	99.29337573	98.93474163	98.57929734	98.22699595	97.87779155
170515A00052	5/15/2017	3.78	5/15/2042	100.00232	99.68845532	97.28691585	93.00628431	87.86362553	82.53759331	77.47468525	72.83840276	68.61744386
170519A00006	5/19/2017	3	5/19/2032	100.24629	100.1102122	99.03678479	96.89414585	94.44475463	91.98816828	89.61511672	87.33536535	85.14483067
170524A00027	5/24/2017	2.32	5/24/2027	100.73299	100.356782	99.98407239	99.61480563	99.24892884	98.88639024	98.52713919	98.1711261	97.81830247
170609A00043	6/9/2017	3.07	6/9/2032	109.90151	104.3168085	99.05540178	94.09681058	89.42196198	85.013086	80.85361941	76.92811723	73.22217125
170609A00052	6/11/2018	2.9	6/9/2027	101.55668	100.860649	100.1741518	99.4969959	98.82899137	98.16995348	97.5197024	96.87806311	96.24486518
170619A00089	6/16/2017	2.79	6/16/2027	101.62093	100.8388217	100.0688771	99.31081532	98.56436169	97.82924993	97.10522188	96.39202719	95.689423
170619A00092	6/16/2017	2.79	6/16/2027	101.62093	100.8388217	100.0688771	99.31081532	98.56436169	97.82924993	97.10522188	96.39202719	95.689423
170619A00095	6/16/2017	2.79	6/16/2027	101.62093	100.8388217	100.0688771	99.31081532	98.56436169	97.82924993	97.10522188	96.39202719	95.689423
170619A00096	6/16/2017	2.79	6/16/2027	101.62093	100.8388217	100.0688771	99.31081532	98.56436169	97.82924993	97.10522188	96.39202719	95.689423
170619A00101	6/16/2017	2.74	6/16/2027	101.56652	100.792966	100.0313949	99.2815294	98.54309956	97.8158436	97.09950774	96.39384584	95.69861914
170622A00036	6/22/2017	3.23	6/22/2032	110.49458	104.8725148	99.57704027	94.58738097	89.88419749	85.44947758	81.26643775	77.31943269	73.59387189
170622A00037	6/22/2017	3.27	6/22/2033	111.82673	105.2649348	99.14143498	93.42450033	88.08486409	83.09551958	78.43153375	74.06987717	69.98926886
170622A00038	6/22/2017	3.32	6/22/2034	113.43908	105.9403696	99.00620952	92.59083684	86.65243253	81.15276528	76.05686557	71.3327309	66.95105928
170622A00039	6/22/2017	3.36	6/22/2035	115.13078	106.7008193	98.97547824	91.89161372	85.39206732	79.42507064	73.94371026	68.90544849	64.27169371
170622A00040	6/22/2017	3.41	6/23/2036	116.80988	107.4558686	98.95987265	91.23775284	84.21406203	77.82110517	71.9981047	66.6904599	61.849089
170623A00028	6/23/2017	2.79	6/23/2027	101.57892	100.8443854	100.1204629	99.40692562	98.70355105	98.01012311	97.32643178	96.65227291	95.98744805
170705A00037	7/5/2017	2.85	7/6/2032	101.49473	100.3311561	98.5199475	96.07506896	93.39228246	90.73151765	88.1715892	85.71830858	83.36655054
170711A00010	7/11/2017	2.38	7/12/2027	100.88112	100.4241582	99.97237481	99.52567206	99.08395519	98.64713196	98.21511249	97.78780923	97.36513686
170713A00021	7/13/2017	3.25	7/13/2037	114.13208	105.706416	98.06808293	91.13602459	84.83807317	79.10992325	73.89423133	69.139823	64.80099436
170802A00074	8/2/2017	2.92	8/2/2027	99.994892	99.99224516	99.95685266	99.31440894	98.47389073	97.6430522	96.82644618	96.02372042	95.2345191
170803A00020	8/3/2017	2.84	8/3/2027	101.81512	100.9686722	100.136282	99.31759875	98.51228604	97.72001818	96.94048005	96.17336659	95.41838243
170809A00042	8/9/2017	2.35	8/9/2027	100.19215	100.108807	99.91785567	99.45117589	98.97065242	98.49588803	98.02682623	97.56335366	97.10535988
170822A00023	8/23/2017	3.95	8/23/2028	105.49763	103.5969236	101.7401255	99.92595893	98.15319314	96.42064107	94.72715739	93.07163675	91.45301206
170918A00007	9/18/2017	2.8	9/20/2027	101.99769	101.0213707	100.0637176	99.12420302	98.20231498	97.29756061	96.40946526	95.53757171	94.68143931

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
170921A00055	9/21/2017	2.82	9/21/2027	102.03794	101.0050589	99.99338363	99.00226316	98.0310727	97.07921264	96.14610725	95.23120353	94.33397007
170921A00056	9/21/2017	2.82	9/21/2027	102.03794	101.0050589	99.99338363	99.00226316	98.0310727	97.07921264	96.14610725	95.23120353	94.33397007
170921A00057	9/21/2017	2.79	9/21/2027	101.98173	100.9636734	99.96640645	98.98929326	98.03172293	97.09310913	96.17288886	95.27052126	94.3854866
170929A00046	9/29/2017	2.49	9/30/2027	101.03658	100.493076	99.95700177	99.42819093	98.90647917	98.39170744	97.8837217	97.38237273	96.88751591
171004A00022	10/4/2017	2.74	10/4/2027	100.22463	100.1412582	99.88912473	99.03404394	98.08490757	97.15196547	96.23761911	95.34131455	94.46251344
171005A00047	10/5/2017	3.29	10/5/2032	100.27046	100.0867686	98.6014887	95.70517425	92.21895935	88.63309551	85.17773236	81.90214228	78.79898083
171011A00013	10/11/2017	2.77	10/13/2026	100.0977	100.0615919	100.0255257	99.98950269	99.95352297	99.9175864	99.88169291	99.84584241	99.81003482
171018A00011	10/18/2017	2.68	10/18/2027	102.03901	100.9869805	99.95661017	98.94723715	97.95822412	96.98895936	96.03885548	95.10734818	94.19389513
171026A00010	10/26/2017	2.84	10/26/2026	100.19836	100.1261385	100.0540322	99.98203863	99.91015743	99.83838835	99.76673113	99.69518553	99.62375127
171026A00011	10/26/2017	2.94	10/26/2027	102.28289	101.2091308	100.1578949	99.12847762	98.1202046	97.13242912	96.16453057	95.21591319	94.28600481
171030A00023	10/30/2017	2.9	11/1/2027	102.2618	101.1722436	100.1058725	99.0619516	98.03977745	97.0386757	96.05799964	95.09712876	94.15546749
171109A00016	11/9/2017	2.94	11/9/2032	108.54231	103.1497569	98.08137152	93.31558548	88.8323916	84.61321922	80.64082314	76.89918162	73.37340296
171129A00020	11/29/2017	2.89	11/30/2026	100.45991	100.2904559	100.1215705	99.95325104	99.78549475	99.61829883	99.45166048	99.28557695	99.1200455
171206A00020	12/6/2017	2.62	12/6/2027	101.28762	100.6239222	99.97129598	99.32943253	98.69803714	98.07682641	97.46552771	96.86387863	96.27162648
171206A00038	12/6/2017	2.69	12/6/2027	102.19785	101.0154488	99.86035314	98.73162826	97.6283786	96.54974877	95.49492131	94.46311459	93.4535809
171206A00048	12/6/2017	3.04	12/6/2032	110.20394	104.165498	98.50285988	93.19058101	88.20507517	83.52446715	79.12845964	74.99821105	71.11622361
171207A00024	12/7/2017	2.93	12/7/2027	102.43252	101.1929385	99.98136414	98.79684707	97.63847815	96.50538895	95.39674942	94.31176578	93.24967858
171207A00025	12/7/2017	2.91	12/7/2027	102.38951	101.1608182	99.95981479	98.78556337	97.63716624	96.51376585	95.41454253	94.33871244	93.28552555
171207A00026	12/7/2017	2.93	12/7/2027	102.43252	101.1929385	99.98136414	98.79684707	97.63847815	96.50538895	95.39674942	94.31176578	93.24967858
171219A00063	12/19/2017	2.8	12/20/2027	102.37546	101.1551512	99.96389058	98.8006533	97.66445875	96.55437165	95.46949944	94.40898985	93.37202862
171219A00067	12/19/2017	2.72	12/20/2027	102.31384	101.0750694	99.86079358	98.67029221	97.50287497	96.3578785	95.2346651	94.13262149	93.0511576
180104A00018	1/4/2018	2.97	1/4/2027	100.72228	100.4556383	100.1904137	99.9265929	99.66416479	99.40311831	99.14344255	98.8851267	98.62816006
180104A00023	1/4/2018	2.91	1/4/2028	102.4824	101.2464615	100.0323973	98.83966778	97.66775051	96.51613994	95.38434662	94.27189659	93.17833079
180104A00024	1/4/2018	2.98	1/4/2028	102.68375	101.3849865	100.1092668	98.8560261	97.62471807	96.41481379	95.22580099	94.0571834	92.9084801
180104A00041	1/4/2018	3.08	1/4/2033	109.46441	103.8881198	98.65337301	93.73707854	89.11782913	84.77577072	80.69248207	76.85086416	73.2350388
180105A00005	1/5/2018	3.07	1/5/2028	100.25214	100.1687474	100.0702434	99.61104728	98.94257318	98.27891866	97.62640811	96.98476314	96.35368468
180105A00006	1/5/2018	3.07	1/5/2028	100.25214	100.1687474	100.0702434	99.61104728	98.94257318	98.27891866	97.62640811	96.98476314	96.35368468
180110A00029	1/10/2018	3.13	1/10/2028	102.81353	101.5376368	100.2899041	99.06939543	97.87521923	96.70652286	95.56249055	94.44234137	93.34532738
180116A00014	1/16/2018	3.01	1/19/2027	100.83532	100.5270691	100.2207119	99.91623348	99.61361635	99.31284343	99.01389779	98.71676274	98.42142176
180116A00015	1/16/2018	3.06	1/18/2028	102.76947	101.4739356	100.2047487	98.96111049	97.74225763	96.54745755	95.37600677	94.22722942	93.10047588
180118A00039	1/18/2018	3.09	1/19/2027	100.85998	100.5516773	100.2452729	99.94074725	99.63808321	99.33726358	99.03827145	98.74109012	98.44570306
180130A00070	1/30/2018	3.14	1/29/2027	100.94722	100.6111074	100.2772319	99.94557063	99.61610182	99.28880374	98.963655	98.6406345	98.31972139
180130A00087	1/30/2018	2.92	1/31/2028	100.23964	100.1562582	100.0453965	99.50436951	98.82850718	98.16022745	97.50284166	96.85607265	96.21964149

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180207A00003	2/7/2018	3.28	2/7/2028	103.18304	101.8324885	100.5060682	99.20318304	97.92326053	96.66574614	95.43010284	94.21581034	93.02236446
180222A00025	2/22/2018	3.48	2/22/2033	113.15642	106.8325935	100.9129476	95.36944876	90.1761463	85.30900844	80.74577111	76.46579948	72.44996096
180222A00027	2/22/2018	3.24	2/22/2028	103.29998	101.9050163	100.5356607	99.19127181	97.8712257	96.57491882	95.30176714	94.05120539	92.82268629
180302A00003	3/2/2018	3.89	3/2/2033	100.32045	100.2231912	99.45165297	96.90338996	93.25910071	89.20311779	85.17315194	81.35316593	77.75530963
180313A00026	3/13/2018	3.34	3/13/2028	103.46842	102.0197893	100.5986839	99.20438604	97.83620326	96.49346635	95.17552855	93.88176461	92.61156982
180315A00030	3/15/2018	3.76	3/15/2033	100.00211	99.97923239	99.04460849	96.15953768	92.33404752	88.20695643	84.16571254	80.34696334	76.75180729
180322A00040	3/22/2018	3.16	3/21/2031	106.17016	103.120514	100.1955087	97.38907166	94.69547132	92.1092914	89.62541164	87.23898971	84.94544441
180322A00044	3/22/2018	3.18	3/22/2033	106.67939	103.3138745	100.1048612	97.04358219	94.12182797	91.33190843	88.66661639	86.11919394	83.68330143
180323A00013	3/23/2018	3.18	3/23/2028	103.37158	101.896039	100.4490466	99.02984324	97.63769875	96.27190801	94.93178995	93.61668651	92.32596169
180329A00003	3/29/2018	3.08	3/29/2028	103.25079	101.7604654	100.299267	98.86641605	97.46116052	96.08277452	94.73055714	93.40383136	92.10194307
180402A00013	4/2/2018	2.99	4/3/2028	102.97654	101.5569234	100.1655697	98.80167931	97.46448575	96.1532509	94.86726376	93.60583922	92.36831684
180403A00006	4/3/2018	3.07	4/3/2028	103.26049	101.7566791	100.282442	98.83697856	97.41951911	96.02932112	94.66566779	93.32786703	92.01525032
180410A00002	4/10/2018	3.14	4/11/2033	106.60738	103.2036122	99.95982885	96.86697597	93.91658479	91.10072704	88.41197674	85.84337494	83.38839717
180412A00034	4/12/2018	3.23	4/15/2030	107.29666	103.7789122	100.3968996	97.14463676	94.01644008	91.00690709	88.11090111	85.3235365	82.64016495
180412A00036	4/12/2018	3.54	4/15/2038	119.99683	108.9628764	99.10015432	90.27617183	82.37413741	75.2910217	68.93586984	63.2283284	58.09735868
180504A00024	5/4/2018	3.62	5/4/2028	100.00177	99.9990457	99.99149849	99.34747252	97.90844387	96.39134915	94.89968878	93.43759859	92.00427193
180508A00038	5/8/2018	3.57	5/9/2033	107.80076	104.3254627	101.014981	97.85991735	94.85147882	91.98143797	89.24209252	86.62622825	84.12708478
180517A00018	5/17/2018	3.46	5/17/2033	107.80107	104.317652	100.9997453	97.8378882	94.82323735	91.94751882	89.20298776	86.58239093	84.07893207
180517A00024	5/17/2018	3.46	5/17/2033	107.80107	104.317652	100.9997453	97.8378882	94.82323735	91.94751882	89.20298776	86.58239093	84.07893207
180529A00042	5/29/2018	3.42	5/30/2028	104.02532	102.364313	100.7378307	99.14486403	97.58444017	96.0556239	94.55751591	93.08925095	91.6499963
180529A00057	5/29/2018	3.09	5/30/2028	102.96573	101.6161303	100.2942256	98.99919135	97.73023377	96.48659094	95.26753106	94.07235094	92.90037457
180530A00024	5/30/2018	3.44	5/30/2029	106.06971	103.4158756	100.842408	98.34636796	95.92494163	93.57543773	91.29528101	89.08200647	86.93325369
180530A00025	5/30/2018	3.49	5/30/2030	108.2557	104.6096013	101.1076146	97.7432209	94.51023781	91.40279834	88.41533265	85.54255113	82.77942845
180530A00026	5/30/2018	3.55	5/30/2031	110.53245	105.8935327	101.4798018	97.27908061	93.27992134	89.47155532	85.8438486	82.38726094	79.09280758
180530A00027	5/30/2018	3.61	6/1/2032	112.53777	106.9121905	101.6096315	96.60975126	91.89360251	87.4435251	83.24305155	79.27682009	75.53049454
180530A00028	5/30/2018	3.67	5/31/2033	114.34813	107.7592154	101.6054264	95.85556095	90.48082061	85.45461046	80.752359	76.35135384	72.23059156
180530A00030	5/30/2018	3.68	5/30/2034	116.00957	108.4718039	101.4954662	95.03545091	89.0505087	83.50289936	78.35807588	73.58439827	69.15287454
180605A00031	6/5/2018	3.37	6/5/2030	104.3357	102.3925728	100.5069043	98.67652126	96.89935256	95.17342018	93.49683441	91.8677892	90.28455786
180615A00039	6/15/2018	3.49	6/15/2028	104.15096	102.447065	100.7792415	99.14640618	97.54752129	95.98159025	94.44765574	92.94479767	91.47213139
180618A00036	6/18/2018	3.89	6/18/2048	138.22018	118.4580285	102.1592214	88.67102608	77.46888531	68.13049987	60.31527823	53.74801824	48.20593059
180620A00014	6/20/2018	3.4	6/20/2028	104.11004	102.3914481	100.7094802	99.06302842	97.45103151	95.87247093	94.32636854	92.8117846	91.32781583
180620A00038	6/20/2018	3.4	6/20/2028	104.11004	102.3914481	100.7094802	99.06302842	97.45103151	95.87247093	94.32636854	92.8117846	91.32781583
180621A00017	6/21/2018	3.42	6/21/2028	104.15041	102.4287448	100.7438117	99.09449765	97.47973689	95.89850668	94.34982491	92.83274805	91.34636925

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
180622A00004	6/22/2018	3.47	12/22/2028	105.25888	103.0386676	100.876454	98.77029903	96.71834419	94.7188087	92.76998538	90.87023698	89.01799261
180622A00005	6/22/2018	3.5	7/2/2029	106.41824	103.6716245	101.0104292	98.43144637	95.93160893	93.50798733	91.15778207	88.87831683	86.66703205
180622A00006	6/22/2018	3.53	12/21/2029	107.46552	104.2538836	101.1561017	98.16744507	95.28341551	92.49973081	89.81231258	87.21727506	84.7109146
180627A00005	6/27/2018	3.63	6/30/2033	100.29879	100.2153602	99.73207589	97.83749566	95.18859547	92.34976609	89.56666598	86.90465892	84.36283849
180628A00068	6/28/2018	3.12	6/28/2028	103.49392	101.8884391	100.3180295	98.78169958	97.27848842	95.80746908	94.36774705	92.95845887	91.57877084
180703A00033	7/3/2018	3.4	7/3/2028	100.27463	100.1912686	100.0965962	99.59375312	98.71152859	97.81543602	96.93474009	96.06967971	95.21983672
180716A00054	7/16/2018	3.59	7/16/2040	121.60297	108.7375438	97.45930876	87.55996862	78.85973683	71.20329699	64.45635308	58.50268155	53.24161013
180717A00021	7/17/2018	3.34	7/17/2028	104.05797	102.3023339	100.5864657	98.90921713	97.2694834	95.66619878	94.09833482	92.56489879	91.0649322
180718A00008	7/18/2018	3.37	7/18/2028	104.2697	102.3977571	100.5686683	98.78120145	97.03416655	95.3264153	93.65683929	92.02436838	90.42796912
180727A00039	7/27/2018	3.48	7/27/2028	104.45421	102.6344215	100.8553006	99.11568872	97.41446785	95.75055914	94.12292137	92.53054935	90.97247239
180730A00081	7/30/2018	3.5	7/28/2028	104.49639	102.6735772	100.8915486	99.14914807	97.44525658	95.77879432	94.14871891	92.55402378	90.99373676
180814A00033	8/14/2018	3.25	8/13/2027	102.27559	101.3993075	100.5380438	99.69141715	98.85905636	98.04060268	97.2357093	96.4440409	95.66527313
180816A00038	8/16/2018	3.38	8/16/2028	104.3739	102.5025033	100.6740059	98.88717311	97.14081242	95.43377308	93.76494443	92.13325419	90.5376669
180820A00055	8/20/2018	3.37	8/21/2028	104.38063	102.4960788	100.6550014	98.85613478	97.09826328	95.38021409	93.70085551	92.05909525	90.45387877
180823A00053	8/23/2018	3.2	8/23/2028	104.18042	102.290494	100.4443191	98.6406186	96.87816505	95.15577472	93.47230547	91.82665505	90.21775942
180823A00055	8/23/2018	3.44	8/23/2033	113.56535	106.7803443	100.4581687	94.56469605	89.06848313	83.94054836	79.15416741	74.68468669	70.50935313
180828A00032	8/28/2018	3.49	8/29/2033	113.9232	107.1116251	100.7654541	94.85030131	89.33449612	84.18885212	79.38646044	74.90250123	70.71407156
180904A00012	9/4/2018	3.35	9/4/2030	108.48999	104.5823779	100.8391188	97.25243357	93.81495586	90.51970439	87.36006085	84.32974905	81.42281544
180904A00014	9/4/2018	3.37	9/1/2028	104.4372	102.5232417	100.6540366	98.82827043	97.04467496	95.30202746	93.59914868	91.93490099	90.30818664
180905A00017	9/5/2018	3.43	9/6/2033	112.3054	106.1869252	100.4750753	95.14006757	90.15446568	85.49298489	81.13231215	77.05094208	73.22902747
180910A00028	9/10/2018	3.56	9/9/2033	114.43848	107.5825383	101.1965849	95.24576839	89.6979984	84.52371168	79.69566083	75.18872173	70.97971801
180910A00033	9/10/2018	3.43	9/8/2028	104.59189	102.6575906	100.7689513	98.92461333	97.12327068	95.36366478	93.64458224	91.96485298	90.32334833
180913A00012	9/13/2018	3.31	9/13/2033	107.55782	103.9179703	100.4584139	97.16845118	94.03809767	91.05803504	88.21956189	85.51454871	82.93539633
180913A00033	9/13/2018	3.31	9/13/2033	107.55782	103.9179703	100.4584139	97.16845118	94.03809767	91.05803504	88.21956189	85.51454871	82.93539633
180914A00013	9/14/2018	3.48	9/14/2028	104.72346	102.7717152	100.8664092	99.00614924	97.18959666	95.41546173	93.68250144	91.9895175	90.3353544
180914A00029	9/14/2018	3.48	9/14/2028	104.72346	102.7717152	100.8664092	99.00614924	97.18959666	95.41546173	93.68250144	91.9895175	90.3353544
180914A00049	9/14/2018	3.37	9/14/2033	107.78021	104.1328029	100.6660687	97.36928243	94.23243873	91.24619957	88.40184521	85.69122904	83.1067359
180920A00014	9/20/2018	3.59	9/20/2028	104.9757	103.0052595	101.0820681	99.2046961	97.37177099	95.58197085	93.83402205	92.12669721	90.45881311
180925A00013	9/25/2018	3.41	9/25/2028	102.66508	101.6120789	100.5796191	99.56711635	98.57400951	97.59975846	96.64384301	95.70576196	94.7850323
180925A00116	9/25/2018	3.28	9/25/2028	102.58953	101.5364867	100.5040011	99.49148778	98.49838491	97.52415157	96.56826688	95.63022898	94.70955422
181004A00029	10/4/2018	3.7	10/4/2028	105.2812	103.2701812	101.308158	99.39362789	97.52514339	95.70131123	93.92079008	92.18228823	90.48456132
181010A00025	10/10/2018	3.48	10/10/2030	105.14402	103.0156198	100.9546197	98.95832974	97.02418527	95.14974238	93.33267118	91.57074969	89.86185809
181029A00051	2/5/2019	3.69	2/5/2029	106.02398	103.6759955	101.3922253	99.17056299	97.00898355	94.90553967	92.85835825	90.86563719	88.92564221

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
181029A00097	10/29/2018	3.53	10/27/2028	104.83976	102.8696138	100.9486932	99.07540563	97.24822693	95.46569428	93.72640314	92.02900445	90.37220191
181031A00070	3/1/2019	3.77	3/1/2029	106.38371	103.9624101	101.6090715	99.32140857	97.09722291	94.93440295	92.83091992	90.7848241	88.7942412
181109A00028	11/9/2018	3.72	11/9/2026	100.3984	100.2872404	100.176338	100.0656935	99.95530587	99.84517424	99.73529767	99.62567522	99.516306
181109A00029	11/9/2018	3.72	11/9/2026	100.3984	100.2872404	100.176338	100.0656935	99.95530587	99.84517424	99.73529767	99.62567522	99.516306
181211A00042	12/11/2018	3.7	12/11/2028	99.996726	99.99401252	99.95609574	99.01751914	97.26265116	95.40545623	93.58277835	91.806324	90.07476884
181214A00030	12/14/2018	3.47	12/14/2033	112.69976	106.3009776	100.3418299	94.78908536	89.6122153	84.78315841	80.27610823	76.06731996	72.13493491
181218A00040	12/18/2018	3.23	6/18/2030	104.15822	102.2161149	100.3315089	98.5022274	96.72619487	95.00142924	93.32603706	91.69820886	90.11621482
181220A00041	12/20/2018	3.36	12/18/2026	100.67713	100.4577136	100.2392641	100.0217779	99.80524836	99.58966919	99.37503408	99.16133677	98.94857106
181226A00030	12/26/2018	2.91	12/26/2028	102.40684	101.2317532	100.0811169	98.9542133	97.85034812	96.7688538	95.70908805	94.67043269	93.65229254
181227A00028	12/27/2018	3.46	12/27/2028	105.26346	103.0301489	100.8554524	98.73739762	96.67409706	94.66374271	92.70460178	90.79501284	88.9333822
190102A00015	1/2/2019	2.97	1/3/2034	106.3307	102.6940665	99.24195869	95.96312168	92.84707437	89.88405446	87.0649641	84.38131997	81.82520746
190102A00020	1/2/2019	2.97	1/3/2034	106.3307	102.6940665	99.24195869	95.96312168	92.84707437	89.88405446	87.0649641	84.38131997	81.82520746
190102A00022	1/2/2019	2.97	1/3/2034	106.3307	102.6940665	99.2419587	95.96312168	92.84707437	89.88405446	87.0649641	84.38131997	81.82520746
190102A00024	1/2/2019	2.97	1/3/2034	106.3307	102.6940665	99.24195869	95.96312168	92.84707437	89.88405446	87.0649641	84.38131997	81.82520746
190102A00050	1/2/2019	3.38	1/3/2034	113.66145	106.5490401	99.94386179	93.80684334	88.10212971	82.79679845	77.86060485	73.26575039	68.98667256
190104A00033	1/4/2019	3.37	1/31/2029	105.23886	102.914631	100.6536641	98.45389732	96.31334594	94.23010094	92.20232563	90.22825246	88.30618007
190104A00034	1/4/2019	3.18	1/4/2029	104.10621	102.1042271	100.154803	98.2562367	96.4068946	94.60520553	92.8496581	91.13879802	89.47122557
190104A00038	1/4/2019	3.25	1/4/2029	104.75677	102.5396105	100.3823232	98.28294907	96.23960931	94.25049697	92.31387394	90.42806787	88.59146927
190111A00026	1/11/2019	3.48	1/11/2034	114.39646	107.2391877	100.5931941	94.41904237	88.6805407	83.34445903	78.38027187	73.75992467	69.45762157
190111A00040	1/11/2019	3.74	1/11/2034	100.002	99.96797857	98.97645509	96.09781275	92.36807387	88.37944699	84.48840462	80.81994387	77.37495134
190118A00006	1/18/2019	3.14	1/18/2034	107.18208	103.3916622	99.79666329	96.3850407	93.1455929	90.06789163	87.14222318	84.35953438	81.71138318
190122A00045	1/22/2019	3.17	1/22/2027	100.92504	100.6081165	100.2931902	99.9802459	99.66926497	99.36022886	99.05311927	98.74791814	98.44460762
190122A00046	1/22/2019	3.29	1/22/2029	105.14661	102.844097	100.6037328	98.42346773	96.30133513	94.23544551	92.22398319	90.26520285	88.35742627
190129A00073	1/29/2019	3.11	1/29/2029	102.65144	101.4329785	100.2404071	99.07295814	97.92988965	96.81048799	95.71406663	94.63996481	93.58754638
190131A00013	1/31/2019	3.48	1/31/2034	112.6404	106.102777	100.0213793	94.36124886	89.09029959	84.17906639	79.60047764	75.32964882	71.34369481
190131A00019	1/31/2019	3.44	1/30/2034	114.18638	106.9911681	100.3133691	94.1128838	88.35291454	82.99968192	78.02216295	73.39185321	69.08255066
190131A00023	1/31/2019	3.02	1/30/2034	106.77556	102.9594922	99.34203485	95.91084894	92.65445778	89.5621831	86.62408396	83.8309007	81.17400356
190204A00054	2/4/2019	3.98	2/6/2034	100.32294	100.1986305	99.2306601	96.37070233	92.41121905	88.01974364	83.66264349	79.55138461	75.70454321
190205A00017	2/5/2019	3.36	2/5/2029	105.04403	102.7506224	100.5210244	98.35309085	96.24475975	94.19405067	92.19906104	90.25796261	88.36899806
190205A00020	2/5/2019	3.32	2/5/2029	105.06639	102.7707412	100.5390121	98.36904559	96.25877525	94.20621626	92.20946198	90.26668025	88.37611005
190205A00021	2/5/2019	3.32	2/5/2029	105.06639	102.7707412	100.5390121	98.36904559	96.25877525	94.20621626	92.20946198	90.26668025	88.37611005
190205A00022	2/5/2019	3.32	2/5/2029	105.06639	102.7707412	100.5390121	98.36904559	96.25877525	94.20621626	92.20946198	90.26668025	88.37611005
190205A00023	2/5/2019	3.32	2/5/2029	105.06639	102.7707412	100.5390121	98.36904559	96.25877525	94.20621626	92.20946198	90.26668025	88.37611005

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190222A00023	2/22/2019	3.66	2/22/2034	100.0018	99.88008176	98.20758975	94.67936437	90.26338061	85.58957262	81.05972301	76.81489833	72.85310205
190225A00026	2/25/2019	3.43	2/27/2034	114.24813	106.9770366	100.2341146	93.97801836	88.17084335	82.77782471	77.76706224	73.10927076	68.7775535
190301A00012	3/1/2019	3.41	3/1/2029	105.51144	103.1008515	100.7579987	98.48059565	96.26645082	94.11345911	92.01959797	89.98292369	88.00156776
190301A00015	3/1/2019	3.86	3/1/2034	100.23061	100.1336491	98.76402733	95.52075874	91.23652974	86.57606743	81.99593251	77.69196304	73.67485902
190305A00015	3/5/2019	3.32	3/5/2029	105.08503	102.7189667	100.4207125	98.1879087	96.01829876	93.90971831	91.86009098	89.8674242	87.92980523
190308A00016	3/8/2019	3.18	3/8/2034	110.67912	104.4922391	98.73290826	93.36834038	88.3684605	83.70566379	79.35459946	75.29197465	71.49637643
190308A00026	3/8/2019	3.18	3/8/2034	110.67912	104.4922391	98.73290826	93.36834038	88.3684605	83.70566379	79.35459946	75.29197465	71.49637643
190315A00017	3/15/2019	2.88	3/15/2034	106.28256	102.4433996	98.80603117	95.3577985	92.08694085	88.98252273	86.03437019	83.23301259	80.56962905
190315A00019	3/15/2019	2.88	3/15/2034	106.28256	102.4433996	98.80603117	95.3577985	92.08694085	88.98252273	86.03437019	83.23301259	80.56962905
190315A00023	3/15/2019	2.88	3/15/2034	106.28256	102.4433996	98.80603117	95.3577985	92.08694085	88.98252273	86.03437019	83.23301259	80.56962905
190315A00029	3/15/2019	2.88	3/15/2034	106.28256	102.4433996	98.80603117	95.3577985	92.08694085	88.98252273	86.03437019	83.23301259	80.56962905
190327A00030	3/27/2019	2.9	3/27/2036	107.03076	102.4063953	98.0741173	94.01201225	90.20000854	86.61970479	83.2542184	80.08804891	77.10695449
190402A00004	4/2/2019	2.9	4/2/2029	104.54553	102.0612194	99.64915909	97.30682693	95.03180625	92.82177934	90.6745228	88.58790302	86.55987198
190402A00005	4/2/2019	2.77	4/2/2032	105.84129	102.0510716	98.44581895	95.01493612	91.74851056	88.63726065	85.67249158	82.84605463	80.15030951
190403A00010	4/3/2019	3.08	4/3/2029	104.69132	102.2265786	99.83425196	97.51176469	95.25664664	93.06653198	90.93915392	88.87233988	86.86400685
190403A00013	4/3/2019	3.05	4/3/2029	104.54857	102.1252313	99.77277773	97.4886875	95.27054758	93.11604669	91.02297023	88.98919552	87.01268731
190403A00014	4/3/2019	3.05	4/3/2029	104.54857	102.1252313	99.77277773	97.4886875	95.27054758	93.11604669	91.02297023	88.98919552	87.01268731
190409A00016	4/9/2019	2.91	4/9/2029	100.23879	100.1379859	99.38085977	97.64230674	95.67632304	93.72226107	91.8201615	89.97042644	88.17128567
190409A00017	4/9/2019	3.01	4/9/2029	100.24712	100.153326	99.44360044	97.63390298	95.52956619	93.42426712	91.37511628	89.38377712	87.44828299
190409A00019	4/9/2019	2.91	4/9/2029	104.60176	102.0979773	99.66737812	97.30739683	95.01557091	92.7895395	90.62703855	88.52589613	86.48402807
190430A00020	4/30/2019	3.41	4/28/2034	100.00119	99.64850347	97.28999435	93.30756499	88.6000075	83.76430604	79.13991909	74.82163763	70.79760695
190501A00015	5/1/2019	2.78	5/1/2029	102.41643	101.0396027	99.69455732	98.38029414	97.0958571	95.84032765	94.61282293	93.41249413	92.23852488
190506A00026	5/6/2019	3.03	5/4/2029	104.6875	102.1469631	99.68287446	97.29243877	94.97298161	92.72194514	90.5368821	88.41545015	86.35540653
190515A00035	5/15/2019	2.82	2/15/2029	103.99142	101.6540505	99.38275735	97.17528651	95.02947601	92.9432505	90.91461727	88.94166237	87.02254699
190520A00018	5/20/2019	3.7	5/20/2044	99.983781	99.16750296	95.96493656	91.13581401	85.58461623	79.98989446	74.75279091	70.00205716	65.71468651
190530A00044	5/30/2019	2.85	5/30/2034	100.23379	99.79389012	97.8478728	94.94654599	91.76905913	88.63114042	85.63615146	82.79242246	80.09136948
190531A00037	5/31/2019	2.61	5/31/2029	104.01956	101.3872809	98.83504996	96.35992516	93.95909678	91.62987761	89.36969669	87.17609329	85.04671141
190531A00038	5/31/2019	2.82	5/31/2034	110.11049	102.7680914	95.97803785	89.69570022	83.88028195	78.49447086	73.5041243	68.87798428	64.58741967
190605A00023	6/5/2019	2.64	6/5/2029	103.90265	101.2998178	98.77739872	96.33238691	93.96191097	91.66322702	89.43371202	87.27085742	85.1722633
190605A00024	6/5/2019	2.64	6/5/2029	103.90265	101.2998178	98.77739872	96.33238691	93.96191097	91.66322702	89.43371202	87.27085742	85.1722633
190605A00025	6/5/2019	2.64	6/5/2029	103.90265	101.2998178	98.77739872	96.33238691	93.96191097	91.66322702	89.43371202	87.27085742	85.1722633
190605A00027	6/5/2019	2.64	6/5/2029	103.90265	101.2998178	98.77739872	96.33238691	93.96191097	91.66322702	89.43371202	87.27085742	85.1722633
190606A00028	6/6/2019	2.74	6/6/2029	104.22953	101.5820343	99.01535369	96.52650825	94.11264875	91.77105102	89.49910937	87.2943305	85.15432776

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190606A00029	6/6/2019	2.96	6/6/2034	110.71216	103.352855	96.54698906	90.24982961	84.42048515	79.02155922	74.0188343	69.38098578	65.07932324
190625A00023	6/25/2019	2.47	6/25/2027	101.35037	100.6113478	99.88308166	99.16534076	98.45789804	97.760533	97.07303139	96.39518498	95.72679138
190628A00007	6/28/2019	2.28	6/28/2034	103.93081	100.1634406	96.59717089	93.21914839	90.01744893	86.98100152	84.09952126	81.36344801	78.7638901
190702A00068	7/2/2019	2.69	7/1/2039	109.21941	100.0382905	91.84060486	84.51040824	77.94626542	72.05935012	66.77180384	62.01531667	57.72989905
190702A00071	7/2/2019	2.69	7/1/2039	109.21941	100.0382905	91.84060486	84.51040824	77.94626542	72.05935012	66.77180384	62.01531667	57.72989905
190708A00028	7/8/2019	2.57	7/2/2029	103.78997	101.1240589	98.54249749	96.04216446	93.62006739	91.27334052	88.99923867	86.79513153	84.65849815
190708A00029	7/8/2019	2.57	7/2/2029	103.78997	101.1240589	98.54249749	96.04216446	93.62006739	91.27334052	88.99923867	86.79513153	84.65849815
190708A00030	7/8/2019	2.57	7/2/2029	103.78997	101.1240589	98.54249749	96.04216446	93.62006739	91.27334052	88.99923867	86.79513153	84.65849815
190708A00032	7/8/2019	2.58	7/2/2029	103.6828	101.0212834	98.44392899	95.94762306	93.52938157	91.18634675	88.91578103	86.71506126	84.58167333
190712A00016	7/12/2019	2.39	7/12/2029	102.02758	100.5723966	99.15224146	97.76598583	96.41254265	95.09086867	93.79996229	92.53886149	91.30664199
190718A00012	7/18/2019	2.55	7/18/2029	103.61191	101.0449126	98.55894442	96.15098503	93.81814217	91.55764738	89.36684998	87.24321142	85.18429983
190724A00021	7/24/2019	2.33	7/23/2027	101.39186	100.5763666	99.7739715	98.98435633	98.20721741	97.44226064	96.68920114	95.94776284	95.21767814
190724A00024	7/24/2019	2.49	7/24/2029	103.86228	101.0911878	98.40831774	95.81037557	93.29421164	90.85681164	88.49528986	86.20688295	83.98894395
190807A00041	8/7/2019	2.27	8/7/2034	100.09403	98.71212746	95.98495967	92.74109463	89.45123031	86.28990826	83.29095481	80.44813101	77.75172484
190807A00044	8/7/2019	2.27	8/7/2034	100.09403	98.71212746	95.98495967	92.74109463	89.45123031	86.28990826	83.29095481	80.44813101	77.75172484
190809A00020	8/9/2019	2.44	8/9/2034	107.41296	100.0083182	93.17527855	86.86664882	81.03936274	75.65409701	70.6749287	66.06902575	61.80636684
190809A00021	8/9/2019	2.12	8/9/2029	102.8496	100.0521746	97.34514947	94.72513364	92.18888091	89.73328379	87.35536683	85.05228019	82.82129367
190813A00051	8/13/2019	2.19	8/13/2029	102.82884	100.0846045	97.43035774	94.86264174	92.37815321	89.97373415	87.64636448	85.39315525	83.21134211
190813A00052	8/13/2019	2.24	8/13/2029	102.83129	100.0894157	97.43739264	94.87177024	92.38925232	89.98668751	87.66106201	85.40949277	83.22922102
190814A00003	8/14/2019	2.01	8/14/2029	102.54282	99.73711973	97.02250334	94.39554129	91.85294902	89.39158296	87.00843366	84.70061934	82.46537971
190819A00030	8/19/2019	2.01	8/20/2029	102.55204	99.73095846	97.00192792	94.36145745	91.8062119	89.33300005	86.93876755	84.62059031	82.37566816
190820A00021	8/20/2019	2.13	8/20/2029	102.72764	99.90794053	97.18014369	94.54076758	91.98648529	89.51411337	87.12060479	84.80304233	82.55863231
190823A00009	8/23/2019	1.8	8/23/2029	101.25354	99.77923271	98.34109441	96.93794215	95.56864038	94.23209948	92.92727346	91.65315791	90.40878797
190826A00018	8/26/2019	1.9	8/27/2029	102.24299	99.40866463	96.6673949	94.01563586	91.44999639	88.96723261	86.56424067	84.23804988	81.9858162
190826A00032	8/26/2019	1.72	8/24/2029	101.13908	99.6538484	98.20516967	96.79184846	95.41273526	94.06672706	92.75276509	91.46983268	90.21695327
190826A00060	8/26/2019	2.02	8/26/2027	101.17614	100.2709116	99.38182661	98.5084584	97.65039305	96.80723108	95.9785868	95.16408773	94.36337402
190826A00063	8/26/2019	2.05	8/28/2028	101.8797	100.0014537	98.1670127	96.37509424	94.62446255	92.91392588	91.24233462	89.60857952	88.01159001
190826A00065	8/26/2019	2.09	8/28/2029	102.62494	99.78645486	97.04111354	94.38536446	91.81581407	89.32921618	86.92246469	84.59258674	82.33673624
190827A00044	8/27/2019	1.9	8/27/2029	100.15463	99.70766053	98.45049229	97.05281003	95.67060519	94.32071344	93.00295746	91.71632499	90.45983589
190828A00015	8/28/2019	2.04	8/28/2029	102.47958	99.6432254	96.89996228	94.24624077	91.67866897	89.19400226	86.78913605	84.46109894	82.20704624
190828A00019	8/28/2019	2	3/28/2028	101.53157	100.0587833	98.61474119	97.19867309	95.80983866	94.44752323	93.11103665	91.79971221	90.51290568
190828A00020	8/28/2019	1.95	5/28/2027	100.89977	100.2382954	99.58547311	98.94113091	98.30510438	97.67723335	97.05736176	96.44533747	95.84101222
190829A00039	8/29/2019	1.85	8/29/2034	102.31986	98.43017566	94.75473523	91.27950111	87.9914715	84.87859469	81.92969295	79.13439301	76.48306256

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
190905A00019	9/5/2019	2.08	9/5/2029	102.55407	99.7639799	97.0670407	94.45960307	91.93818686	89.49946803	87.14027068	84.85755948	82.64843259
190905A00021	9/5/2019	2.08	9/5/2029	102.55407	99.7639799	97.0670407	94.45960307	91.93818686	89.49946803	87.14027068	84.85755948	82.64843259
190905A00023	9/5/2019	2.08	9/5/2029	102.55407	99.7639799	97.0670407	94.45960307	91.93818686	89.49946803	87.14027068	84.85755948	82.64843259
190905A00024	9/5/2019	2.08	9/5/2029	102.55407	99.7639799	97.0670407	94.45960307	91.93818686	89.49946803	87.14027068	84.85755948	82.64843259
190905A00025	9/5/2019	2.08	9/5/2029	102.55407	99.7639799	97.0670407	94.45960307	91.93818686	89.49946803	87.14027068	84.85755948	82.64843259
190911A00016	9/11/2019	1.9	9/11/2029	101.43785	99.90873038	98.41797102	96.96429582	95.54648328	94.16336166	92.81380661	91.49673884	90.211122
190923A00012	9/23/2019	2.43	9/25/2034	107.41544	99.90222624	92.97763336	86.59234141	80.70140408	75.26383994	70.24226408	65.60255567	61.31355777
190923A00020	9/23/2019	2.05	9/24/2029	102.73006	99.81596897	96.99988742	94.27798354	91.64659965	89.10224122	86.64156858	84.26138914	81.95864997
190926A00002	9/30/2019	2.01	9/29/2034	102.98181	99.02814638	95.29423076	91.76554877	88.4286589	85.27110966	82.28135968	79.4487048	76.76321147
190926A00015	9/26/2019	2.32	11/26/2030	104.44894	100.415956	96.56158558	92.8769468	89.35365151	85.98377393	82.75982237	79.67471279	76.72174421
190926A00016	9/26/2019	2.28	5/24/2030	103.83652	100.2861327	96.8764166	93.60101573	90.45389865	87.42934083	84.52190706	81.72643497	79.03801959
190926A00017	9/26/2019	2.23	9/26/2029	103.09431	100.1736914	97.35134141	94.62341253	91.98623482	89.43630219	86.97026409	84.58491765	82.27720024
190930A00075	9/30/2019	2.19	9/29/2027	101.42113	100.4238202	99.44605303	98.48726234	97.54689995	96.62443865	95.71937112	94.83120908	93.95948234
190930A00077	9/30/2019	2.23	9/28/2029	103.09864	100.172758	97.34549003	94.61297202	91.97151467	89.41759377	86.9478417	84.55903956	82.24810968
190930A00079	9/30/2019	2.04	10/1/2029	100.1663	99.81373561	98.59609935	97.16887207	95.74836733	94.36100975	93.00735057	91.68632511	90.39688995
190930A00083	9/30/2019	2.04	10/1/2029	100.1663	99.81373561	98.59609935	97.16887207	95.74836733	94.36100975	93.00735057	91.68632511	90.39688995
191004A00001	10/4/2019	2.47	10/4/2034	107.27569	99.76802644	92.84947259	86.47057638	80.58628245	75.15551744	70.14081929	65.50800275	61.22585744
191004A00002	10/4/2019	2.08	10/4/2029	102.66055	99.72593886	96.89071683	94.1509718	91.50296826	88.94313868	86.46807493	84.07452016	81.75936118
191004A00003	10/4/2019	1.89	10/5/2026	100.02647	100.0125852	99.99871871	99.98486584	99.97102653	99.95720077	99.94338853	99.92958978	99.91580452
191004A00017	10/4/2019	2.02	10/4/2029	102.42545	99.56938626	96.81048484	94.14486447	91.56882371	89.07883132	86.67151724	84.3436642	82.09219975
191004A00019	10/4/2019	2.02	10/4/2029	102.42545	99.56938626	96.81048484	94.14486447	91.56882371	89.07883132	86.67151724	84.3436642	82.09219975
191004A00022	10/4/2019	2.02	10/4/2029	102.42545	99.56938626	96.81048484	94.14486447	91.56882371	89.07883132	86.67151724	84.3436642	82.09219975
191004A00023	10/4/2019	2.02	10/4/2029	102.42545	99.56938626	96.81048484	94.14486447	91.56882371	89.07883132	86.67151724	84.3436642	82.09219975
191004A00032	10/4/2019	2.01	1/3/2028	101.34738	100.0987412	98.87968331	97.68915719	96.52616596	95.3897588	94.27902833	93.19310816	92.13117058
191007A00012	10/7/2019	2	10/5/2029	100.15796	99.7013196	98.40310515	96.93774556	95.48584515	94.06886125	92.68691226	91.33886938	90.0236345
191007A00013	10/7/2019	2	10/5/2029	100.15796	99.70131961	98.40310515	96.93774556	95.48584515	94.06886125	92.68691226	91.33886938	90.0236345
191007A00029	10/7/2019	1.88	10/9/2029	102.24357	99.29839656	96.45343419	93.70471836	91.04846633	88.48106641	85.99906912	83.59917886	81.27824613
191008A00007	10/8/2019	1.67	10/9/2029	101.09307	99.52894239	98.00483593	96.51940098	95.07134466	93.65942736	92.2824601	90.93930208	89.62885837
191008A00014	10/8/2019	1.85	10/8/2026	100.18578	100.0777964	99.97006161	99.86257074	99.75532297	99.64831743	99.54155329	99.43502968	99.32874576
191011A00027	10/11/2019	1.84	10/11/2029	101.36627	99.79770976	98.2692911	96.77965999	95.32751938	93.91162566	92.53078607	91.18385618	89.86973756
191015A00025	10/15/2019	2.01	10/15/2029	101.54524	99.97501794	98.44495753	96.95370487	95.49996281	94.0824876	92.70008632	91.35161439	90.03597321
191017A00022	10/17/2019	2.25	7/17/2028	102.1766	100.4042507	98.67106511	96.97589793	95.31764703	93.69525131	92.10768882	90.55397491	89.03316059
191017A00026	10/17/2019	2.3	7/17/2029	103.14519	100.4059041	97.75329552	95.18412286	92.69528567	90.28381843	87.9468838	85.68176608	83.48586526

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
191021A00021	10/21/2019	2.22	12/21/2027	101.58857	100.3718809	99.18423685	98.02460749	96.89201043	95.78550875	94.70420839	93.64725573	92.61383533
191025A00009	10/25/2019	2.26	5/25/2029	102.9137	100.315158	97.79532249	95.35131461	92.98038512	90.67990385	88.44735372	86.28032493	84.17650957
191025A00010	10/25/2019	2.24	7/25/2028	102.17502	100.3819008	98.62882879	96.91465489	95.23827297	93.59861619	91.99465527	90.42539695	88.88988239
191028A00015	10/28/2019	2.49	10/27/2034	100.15455	99.12977277	96.57446597	93.3541356	90.00935453	86.77279191	83.7014278	80.79265506	78.03632724
191031A00033	10/31/2019	2.2	5/31/2028	101.98195	100.3360231	98.72439854	97.1460655	95.60005586	94.08543907	92.60132032	91.14683881	89.72116609
191031A00036	10/31/2019	2.9	10/31/2039	100.08551	98.34763506	94.81609504	90.29473179	85.511508	80.8914678	76.59747424	72.64033539	68.99128623
191031A00037	10/31/2019	2.59	10/30/2034	100.16399	99.19311933	96.66297749	93.43750106	90.07152828	86.80921565	83.71356596	80.7829423	78.00702249
191101A00004	11/1/2019	1.91	11/1/2029	102.22001	99.456158	96.78647081	94.20714703	91.71456087	89.30525633	86.97593804	84.72346263	82.54483063
191101A00005	11/1/2019	1.83	11/2/2026	100.2982	100.1236011	99.94961023	99.77622664	99.60344717	99.43126866	99.25968796	99.08870196	98.91830755
191104A00022	11/4/2019	2.17	8/4/2027	101.24813	100.4016204	99.56922939	98.75060289	97.94540158	97.15329726	96.37397233	95.60711943	94.85244095
191104A00023	11/4/2019	2.24	8/4/2028	102.19561	100.3763595	98.59827207	96.86017589	95.16094345	93.49948608	91.87475234	90.28572654	88.73142726
191104A00024	11/4/2019	2.26	8/3/2029	103.06791	100.2864703	97.59435099	94.98822536	92.46490438	90.02133435	87.65459051	85.36187079	83.14049005
191104A00025	11/4/2019	2.33	8/2/2030	104.19707	100.4624912	96.88249296	93.4498972	90.15789763	87.00003645	83.97018475	81.06252404	78.27152897
191105A00007	11/5/2019	1.98	11/5/2026	100.19175	100.0917893	99.99203469	99.89248735	99.79314658	99.69401172	99.5950821	99.49635706	99.39783593
191105A00012	11/5/2019	2.07	11/3/2034	103.26021	99.21876999	95.40593721	91.8063637	88.40585358	85.19127249	82.1504607	79.27215395	76.54591117
191106A00022	11/6/2019	2.34	1/2/2030	103.66884	100.4882605	97.42193575	94.46507905	91.61313572	88.86177125	86.20685904	83.64446881	81.17085583
191108A00013	11/8/2019	2.25	11/8/2029	103.43448	100.3941011	97.45903044	94.6250144	91.88800072	89.244125	86.68970071	84.22120976	81.83529369
191108A00014	11/8/2019	2.25	11/8/2029	103.43448	100.3941011	97.45903044	94.6250144	91.88800072	89.244125	86.68970071	84.22120976	81.83529369
191112A00022	11/12/2019	2.36	11/13/2029	103.52163	100.5517532	97.68548797	94.9185823	92.24698515	89.66683792	87.17446391	84.76635841	82.43917936
191112A00023	11/12/2019	2.36	11/13/2029	103.52163	100.5517532	97.68548797	94.9185823	92.24698515	89.66683792	87.17446391	84.76635841	82.43917936
191113A00013	11/13/2019	2.17	11/13/2026	100.40134	100.1964661	99.99244754	99.78927447	99.58694159	99.38544359	99.18477526	98.98493139	98.78590683
191115A00028	11/15/2019	2.34	9/28/2029	103.42757	100.4967292	97.66463072	94.92740228	92.28135067	89.72294787	87.24882264	84.85575258	82.54065664
191115A00029	11/15/2019	2.07	11/15/2029	101.65817	100.0623776	98.50802977	96.99371003	95.51806294	94.07978953	92.67764444	91.31043335	89.97701044
191115A00030	11/15/2019	2.35	11/9/2029	103.5631	100.5225269	97.587221	94.75293688	92.01562425	89.37142061	86.81664119	84.34776962	81.96144906
191120A00005	11/20/2019	2.63	11/20/2034	108.60772	100.9403762	93.88155379	87.3795662	81.38737517	75.8621508	70.76487455	66.05998175	61.71503932
191120A00006	11/20/2019	2.67	11/20/2035	109.66118	101.1185283	93.32532916	86.21149201	79.71383145	73.77535528	68.34462794	63.37520236	58.82511252
191120A00024	11/20/2019	2.23	11/16/2029	103.2078	100.1544849	97.20743655	94.36234319	91.61509557	88.96177608	86.39864853	83.92214844	81.52887403
191121A00009	11/21/2019	2.55	11/21/2036	109.56753	100.1866241	91.70874642	84.04159132	77.10275469	70.81862158	65.12338744	59.95819281	55.27035781
191121A00010	11/21/2019	2.59	11/20/2037	109.8894	99.70886471	90.5912698	82.41904464	75.08821712	68.50677718	62.59324476	57.27541556	52.48926186
191121A00034	11/21/2019	2.28	11/2/2029	103.32796	100.3093555	97.39478997	94.58008923	91.86126915	89.2345292	86.69624268	84.24294768	81.87133846
191122A00003	11/22/2019	2.32	11/22/2039	105.30612	97.22281081	89.97292215	83.45980493	77.5988526	72.31592014	67.54595862	63.23183599	59.3233178
191122A00018	11/26/2019	3.11	11/22/2039	114.66343	102.7555612	92.26893274	83.02368176	74.8636757	67.65326797	61.2745124	55.62476907	50.61464455
191122A00020	11/26/2019	3.2	11/23/2037	115.61282	105.1631063	95.7942776	87.3873738	79.83714876	73.05042623	66.94465799	61.44666081	56.49150929

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
191122A00021	11/26/2019	3.4	11/22/2038	117.92809	106.5754107	96.48306869	87.50222123	79.50240423	72.36917602	66.00207263	60.31283314	55.22385854
191125A00036	11/25/2019	2.29	11/23/2029	103.41319	100.3383471	97.37099957	94.50676586	91.74146971	89.07113083	86.49195426	84.00032049	81.59277611
191126A00026	11/26/2019	1.91	11/25/2026	100.28007	100.1246016	99.96962006	99.81512591	99.66111685	99.50759058	99.35454481	99.20197728	99.04988573
191203A00009	12/3/2019	2.21	12/3/2029	103.10404	100.0955725	97.19360247	94.39370036	91.69165205	89.08344602	86.56526199	84.13346043	81.78457262
191203A00010	12/3/2019	2.21	12/3/2029	103.10404	100.0955725	97.19360247	94.39370036	91.69165205	89.08344602	86.56526199	84.13346043	81.78457262
191203A00011	12/3/2019	2.21	12/3/2029	103.10404	100.0955725	97.19360247	94.39370036	91.69165205	89.08344602	86.56526199	84.13346043	81.78457262
191206A00005	12/6/2019	2.18	12/7/2026	100.52367	100.2499823	99.97779042	99.70708613	99.43785719	99.17009146	98.90377698	98.6389019	98.37545449
191206A00008	12/6/2019	2.44	12/6/2030	104.97023	100.9013048	97.01343086	93.29755722	89.74514029	86.34811021	83.09884165	79.9901266	77.01514898
191206A00009	12/6/2019	2.87	12/4/2037	112.17225	101.8788787	92.65798004	84.39093294	76.97285101	70.31092401	64.32297028	58.93616931	54.08595115
191206A00013	12/6/2019	3.05	12/6/2044	119.71758	103.9691919	90.66862004	79.41137363	69.86235699	61.74361565	54.82429894	48.9124312	43.84815791
191209A00005	12/9/2019	2.22	12/10/2029	103.00312	100.143992	97.38477933	94.72136533	92.14983141	89.66644489	87.26764877	84.95005227	82.71042188
191220A00001	12/20/2019	2.62	12/19/2031	106.74402	101.6857334	96.89965031	92.36964825	88.08065137	84.01855358	80.17015061	76.52307724	73.06574932
191220A00002	12/20/2019	3.02	12/20/2038	113.64761	102.4798502	92.56610877	83.75701948	75.92179531	68.94582959	62.72861709	57.18195169	52.22836258
191220A00029	12/20/2019	2.57	12/19/2031	100.20545	99.84400453	98.2377172	96.01399086	93.6835153	91.40341724	89.20563797	87.08931854	85.0507655
191223A00055	12/23/2019	2.46	12/7/2029	103.98744	100.8674508	97.85750261	94.95306425	92.14982079	89.44366212	86.83067174	84.30711629	81.86943565
191223A00056	12/23/2019	2.46	12/14/2029	104.0066	100.8685826	97.84177664	94.92157578	92.10359811	89.38367106	86.75781979	84.22225639	81.77336973
191224A00002	12/24/2019	2.17	12/24/2029	101.87124	100.2141533	98.60111625	97.03059592	95.50112682	94.01130537	92.55978687	91.14528247	89.76655649
191226A00019	12/26/2019	2.4	12/22/2028	102.86584	100.6728513	98.53729863	96.45725791	94.43088657	92.45641911	90.53216311	88.65649547	86.82785897
191226A00020	12/26/2019	2.44	12/21/2029	103.96144	100.8064371	97.7637885	94.82881946	91.99708153	89.26434002	86.62656206	84.07990557	81.62070876
200103A00002	1/3/2020	2.07	1/3/2030	102.77366	99.8666827	97.06314558	94.35878065	91.74951923	89.23148189	86.80096855	84.45444927	82.18855542
200108A00009	1/8/2020	2.4	1/8/2035	99.931798	98.68679302	95.8712235	92.46802916	88.98949517	85.64511959	82.48413838	79.50117046	76.68436975
200108A00040	1/8/2020	2.52	1/8/2030	100.20128	99.73564929	97.90240479	95.40821283	92.8024181	90.25591561	87.79649867	85.42224709	83.12974258
200109A00006	1/9/2020	1.95	1/9/2030	101.62413	99.93005538	98.28185704	96.67791271	95.11667481	93.59666193	92.11645548	90.67469655	89.27008289
200109A00008	1/9/2020	1.95	1/9/2030	101.62413	99.93005538	98.28185704	96.67791271	95.11667481	93.59666193	92.11645548	90.67469655	89.27008289
200110A00012	1/10/2020	2.57	1/10/2035	100.15255	99.10129519	96.49949558	93.2118871	89.79067405	86.47973439	83.3410644	80.37255738	77.56339617
200110A00037	1/10/2020	2.32	1/10/2030	103.5332	100.4272432	97.43433504	94.54974526	91.76897144	89.08772247	86.50190741	84.00762512	81.60115442
200110A00038	1/10/2020	2.32	1/10/2030	103.5332	100.4272432	97.43433504	94.54974526	91.76897144	89.08772247	86.50190741	84.00762512	81.60115442
200110A00039	1/10/2020	2.32	1/10/2030	103.5332	100.4272432	97.43433504	94.54974526	91.76897144	89.08772247	86.50190741	84.00762512	81.60115442
200110A00043	1/10/2020	2.32	1/10/2030	103.5332	100.4272432	97.43433504	94.54974526	91.76897144	89.08772247	86.50190741	84.00762512	81.60115442
200115A00013	1/15/2020	2.18	1/15/2030	102.74858	100.0611294	97.46710162	94.96266967	92.54418424	90.20816594	87.95129635	85.77040967	83.6624848
200115A00023	1/15/2020	2.16	1/15/2030	100.17129	99.79700977	98.48900126	96.9274513	95.36617258	93.84300613	92.35965774	90.91482728	89.50720988
200116A00012	1/16/2020	2.16	1/19/2027	100.7007	100.3093505	99.92104982	99.53576735	99.15346784	98.77411664	98.39767962	98.02412321	97.65341432
200124A00008	1/24/2020	1.92	1/22/2027	100.52935	100.2132023	99.89905445	99.5868851	99.27667549	98.96840711	98.66206169	98.3576212	98.05506783

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200131A00032	1/31/2020	2.1	1/31/2030	102.93994	99.69839479	96.57595995	93.5676549	90.66873525	87.87467822	85.1811711	82.58410043	80.07954173
200203A00046	2/3/2020	1.98	2/3/2040	103.04021	96.90690291	91.29736955	86.15920665	81.44579732	77.11562599	73.1316775	69.46091134	66.07380096
200204A00012	2/4/2020	1.98	2/4/2027	100.5797	100.2278523	99.87846597	99.53151425	99.18697171	98.84481331	98.50501432	98.1675504	97.83239751
200206A00027	2/6/2020	2.15	2/6/2030	103.04826	99.89536466	96.8593755	93.93531085	91.11843191	88.40422655	85.78839725	83.26684966	80.83568185
200206A00031	2/6/2020	2.15	2/6/2030	103.04826	99.89536466	96.8593755	93.93531085	91.11843191	88.40422655	85.78839725	83.26684966	80.83568185
200206A00032	2/6/2020	2.15	2/6/2030	103.04826	99.89536466	96.8593755	93.93531085	91.11843191	88.40422655	85.78839725	83.26684966	80.83568185
200206A00033	2/6/2020	2.15	2/6/2030	103.04826	99.89536466	96.8593755	93.93531085	91.11843191	88.40422655	85.78839725	83.26684966	80.83568185
200207A00017	2/7/2020	1.96	2/8/2027	100.58666	100.2238037	99.863571	99.50593082	99.15085515	98.7983164	98.44828738	98.10074129	97.75565172
200207A00018	2/7/2020	2.14	2/7/2030	103.0931	99.82954179	96.6865526	93.65906398	90.74224804	87.93150374	85.22244499	82.61088952	80.09284828
200210A00005	2/10/2020	1.77	2/10/2027	100.5453	100.1767895	99.81098876	99.44786458	99.08738758	98.7295288	98.37425969	98.02155211	97.67137834
200212A00013	2/12/2020	1.98	2/12/2027	100.7004	100.2522067	99.80801737	99.36778208	98.93144802	98.49896329	98.07027692	97.64533885	97.22409987
200220A00013	2/20/2020	2.09	12/14/2029	102.82405	99.70503947	96.69673624	93.79455503	90.9941305	88.29130589	85.68212154	83.16280408	80.72975632
200220A00014	2/20/2020	2.09	12/21/2029	102.83628	99.69945891	96.67451362	93.75678371	90.94183668	88.22545307	85.60361465	83.07249335	80.62844082
200220A00026	2/20/2020	2.22	2/21/2040	104.15499	97.50060509	91.44143332	85.91562091	80.8683667	76.25106495	72.0205545	68.13846406	64.57064081
200221A00012	2/21/2020	2.14	2/21/2040	103.60561	96.98873134	90.96374077	85.46912206	80.45037781	75.85917219	71.65258406	67.79245588	64.24482533
200221A00023	2/21/2020	2.05	12/7/2029	102.68471	99.58554057	96.59586261	93.71116757	90.92715846	88.23974237	85.64501931	83.13927172	80.71895465
200221A00024	2/21/2020	2.05	12/28/2029	102.71915	99.56662886	96.52709354	93.59581877	90.76830612	88.04027468	85.40764889	82.86654714	80.41327108
200225A00017	2/25/2020	1.94	2/25/2030	102.46686	99.16392687	95.98488367	92.92444184	89.97757105	87.13948097	84.40560843	81.77160547	79.233328
200225A00018	2/25/2020	1.94	2/25/2030	102.46686	99.16392687	95.98488367	92.92444184	89.97757105	87.13948097	84.40560843	81.77160547	79.233328
200225A00028	2/25/2020	1.89	12/21/2029	102.19333	99.06689993	96.05207082	93.14419186	90.33883962	87.63180338	85.01907327	82.49682923	80.06143058
200225A00029	2/25/2020	1.89	12/28/2029	102.20181	99.05769096	96.02634133	93.10303668	90.28328598	87.56281546	84.93755637	82.40363361	79.95735513
200225A00049	2/25/2020	1.79	2/24/2040	101.83259	95.7825069	90.24733895	85.17576542	80.52211375	76.24568936	72.31019168	68.6832028	65.33573927
200226A00009	2/26/2020	1.75	2/26/2030	102.0248	98.72151807	95.54242817	92.48221903	89.53583897	86.69847773	83.96555359	81.33270129	78.79576062
200227A00004	2/27/2020	1.65	2/27/2030	101.68687	98.38658251	95.21053037	92.15339492	89.21011793	86.37588312	83.64610326	81.01640802	78.48263255
200228A00025	2/28/2020	1.57	3/2/2027	100.49747	100.0744079	99.65489433	99.23888931	98.82634897	98.41723016	98.01149047	97.60908818	97.20998225
200228A00026	2/28/2020	2.14	2/28/2035	104.875	97.12507669	90.01236737	83.48106704	77.4805282	71.9647567	66.89196299	62.22415854	57.9267929
200228A00059	2/28/2020	1.79	2/28/2030	101.9641	98.66144151	95.48303254	92.42356385	89.47797734	86.64145683	83.90941516	81.27748202	78.74149257
200228A00071	2/28/2020	1.74	12/14/2029	101.70543	98.60439059	95.61358991	92.72845433	89.94463411	87.25798749	84.66456915	82.16061946	79.74255445
200228A00091	2/28/2020	1.72	12/7/2029	101.63618	98.55375914	95.58039626	92.7115922	89.94306439	87.2707338	84.69071369	82.19929926	79.79295775
200303A00012	3/3/2020	1.71	3/1/2030	101.69289	98.39238119	95.21618724	92.15898409	89.21570675	86.3815327	83.65186895	81.02233985	78.48877563
200303A00028	3/3/2020	1.54	3/4/2030	101.05312	98.0646139	95.18710948	92.41582118	89.74620003	87.17391843	84.69485807	82.30509852	80.0009066
200304A00010	3/4/2020	1.2	3/4/2027	100.36816	99.93965534	99.51480012	99.09355174	98.67586435	98.26169291	97.85099312	97.44372142	97.03983498
200304A00030	3/4/2020	1.6	12/22/2028	101.07665	98.9040166	96.78839741	94.72788138	92.72063789	90.76491288	88.85902495	87.00136162	85.19037587

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200304A00032	3/4/2020	1.6	12/15/2028	101.07415	98.91941044	96.82085021	94.77659553	92.78485539	90.84391302	88.95212214	87.10790337	85.3097409
200304A00052	3/6/2020	2.11	3/8/2027	100.74859	100.3084568	99.87216589	99.4396718	99.01092501	98.58587688	98.16447958	97.74668613	97.33245035
200304A00054	3/6/2020	2.35	3/8/2027	100.85451	100.4140972	99.97753291	99.54476711	99.11575032	98.69043387	98.26876991	97.85071145	97.43621229
200305A00030	3/5/2020	1.58	3/5/2030	101.25202	97.94918444	94.77119284	91.71268608	88.76856124	85.9339605	83.20425803	80.57504761	78.04213103
200305A00032	3/5/2020	1.58	3/5/2030	101.25202	97.94918444	94.77119284	91.71268608	88.76856124	85.9339605	83.20425803	80.57504761	78.04213103
200305A00036	3/5/2020	1.36	3/5/2027	100.41295	99.98189101	99.55452731	99.13081228	98.7106993	98.29414252	97.8810969	97.47151813	97.06536265
200305A00037	3/5/2020	1.43	3/6/2028	100.67274	99.26347531	97.88069321	96.52371182	95.19187296	93.8845404	92.60109891	91.34095342	90.1035282
200305A00038	3/5/2020	1.51	3/5/2029	100.90758	98.54348412	96.24645553	94.01422326	91.84460377	89.73550021	87.68489837	85.69086294	83.75153389
200305A00039	3/5/2020	1.58	3/5/2030	101.25202	97.94918444	94.77119284	91.71268608	88.76856124	85.9339605	83.20425803	80.57504761	78.04213103
200306A00014	3/6/2020	1.38	3/6/2030	100.56943	97.2758254	94.10693131	91.05738366	88.12207931	85.29616052	82.57500175	79.95419728	77.4295496
200306A00021	3/6/2020	1.16	3/6/2030	99.754984	98.34655577	96.69123763	95.04291477	93.43741392	91.87580156	90.35659041	88.87829285	87.43948399
200306A00022	3/6/2020	1.2	3/8/2027	100.347	99.90790346	99.47264927	99.04118539	98.61346237	98.18943163	97.76904541	97.35225679	96.93901965
200306A00048	3/6/2020	1.04	3/6/2035	98.898645	94.87954637	91.09581709	87.53112925	84.17042316	80.99979982	78.00642328	75.17843171	72.50485661
200306A00050	3/6/2020	0.87	3/6/2030	99.722973	97.98134008	96.28862935	94.64306935	93.04296627	91.48669988	89.97271983	88.49954206	87.06574551
200306A00057	3/6/2020	0.92	3/8/2027	100.25875	99.74291384	99.23242592	98.72720127	98.22715846	97.73221776	97.24230107	96.75733188	96.27723523
200306A00064	3/6/2020	1.2	3/8/2027	100.347	99.90790346	99.47264927	99.04118539	98.61346237	98.18943163	97.76904541	97.35225679	96.93901965
200306A00065	3/6/2020	1.38	3/6/2030	100.56943	97.2758254	94.10693131	91.05738366	88.12207931	85.29616052	82.57500175	79.95419728	77.4295496
200306A00066	3/6/2020	1.2	3/8/2027	100.347	99.90790346	99.47264927	99.04118539	98.61346237	98.18943163	97.76904541	97.35225679	96.93901965
200309A00007	3/9/2020	1.11	3/9/2027	100.30814	99.86641135	99.42857223	98.99457062	98.56435613	98.13787924	97.7150913	97.29594451	96.88039189
200309A00013	3/9/2020	1.1	3/8/2030	99.691782	98.24693232	96.58695949	94.9397125	93.33579662	91.77575021	90.25806929	88.78126712	87.34391971
200309A00030	3/9/2020	1.11	3/9/2027	100.30814	99.86641135	99.42857223	98.99457062	98.56435613	98.13787924	97.7150913	97.29594451	96.88039189
200309A00034	3/9/2020	0.96	3/9/2035	98.559996	94.55459884	90.78377559	87.23125288	83.88202132	80.72222844	77.73908126	74.92075775	72.25632624
200309A00038	3/9/2020	1.26	3/11/2030	100.15704	96.85825352	93.68490667	90.63158517	87.69313606	84.86465519	82.14147379	79.51914591	76.99343653
200309A00081	3/9/2020	1.18	3/8/2030	99.907255	96.7567234	93.72592463	90.80963472	88.00288731	85.30095979	82.69935986	80.19381297	77.78025047
200309A00082	3/9/2020	1.18	3/8/2030	99.907255	96.7567234	93.72592463	90.80963472	88.00288731	85.30095979	82.69935987	80.19381297	77.78025047
200309A00084	3/9/2020	1.06	3/9/2027	100.30244	99.78047342	99.26395825	98.75280679	98.2469356	97.74626297	97.25070886	96.76019487	96.27464422
200310A00005	3/10/2020	1.41	3/8/2030	100.67161	97.37134162	94.19620086	91.14080063	88.20001354	85.36895912	82.64299058	80.01768231	77.48881814
200310A00015	3/10/2020	1.37	3/11/2030	100.53411	97.22883535	94.04918075	90.98972516	88.04530943	85.21102348	82.48219289	79.8543663	77.32330347
200310A00034	3/10/2020	1.41	3/11/2030	100.67123	97.36359237	94.18164406	91.11995789	88.17337247	85.33697558	82.60609075	79.97626462	77.44325508
200310A00038	3/10/2020	1.41	3/11/2030	100.67123	97.36359237	94.18164406	91.11995789	88.17337247	85.33697558	82.60609075	79.97626462	77.44325508
200310A00040	3/10/2020	1.36	3/10/2028	100.5711	99.15227724	97.76030586	96.39449233	95.05416474	93.73867378	92.4473917	91.17971148	89.93504595
200310A00041	3/10/2020	1.39	3/12/2029	100.61296	98.23487407	95.92477643	93.68034398	91.49934693	89.3796447	87.31918182	85.31598392	83.36815409
200310A00042	3/10/2020	1.41	3/11/2030	100.67123	97.36359237	94.18164406	91.11995789	88.17337247	85.33697558	82.60609075	79.97626462	77.44325508

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
200310A00051	3/10/2020	1.41	3/8/2030	100.67161	97.37134162	94.19620086	91.14080063	88.20001354	85.36895912	82.64299058	80.01768231	77.48881814
200310A00073	3/12/2020	2.12	3/11/2027	100.76399	100.3155874	99.87118419	99.43072224	98.99414911	98.56141333	98.13246433	97.70725243	97.28572883
200311A00015	3/11/2020	1.26	3/11/2027	100.40923	99.88148812	99.35931715	98.84262465	98.33132448	97.82533232	97.3245656	96.82894344	96.33838667
200311A00026	3/11/2020	1.34	3/11/2030	100.43397	97.33050756	94.34432092	91.47030585	88.70360632	86.03960464	83.47390836	81.00233788	78.62091494
200311A00031	3/11/2020	1.41	12/24/2027	100.58535	99.36739665	98.17874918	97.01836176	95.88523654	94.77842215	93.69701102	92.64013688	91.60697244
200311A00055	3/11/2020	1.66	12/17/2027	100.89638	99.69461704	98.52133075	97.37551974	96.25622792	95.16254311	94.09359453	93.04855051	92.02661625
200312A00009	3/12/2020	1.46	3/12/2027	100.46906	100.0187016	99.57238427	99.13005152	98.69165002	98.25712741	97.82643224	97.39951398	96.97632299
200316A00008	3/16/2020	1.31	3/15/2030	100.41277	98.71224796	97.05849013	95.44982796	93.88466672	92.36148016	90.87880714	89.43524826	88.02946288
200316A00030	3/16/2020	1.35	3/15/2030	99.967243	98.74678866	97.11655847	95.46266672	93.84825147	92.27787836	90.75019926	89.26371534	87.81699025
200316A00032	3/16/2020	1.35	3/15/2030	99.967243	98.74678866	97.11655847	95.46266672	93.84825147	92.27787836	90.75019926	89.26371534	87.81699025
200316A00050	3/16/2020	1.54	3/16/2027	100.51345	100.0520323	99.59485037	99.14184838	98.69296903	98.24815607	97.80735432	97.37050954	96.93756852
200317A00009	3/17/2020	1.61	3/16/2035	101.0812	96.97894853	93.11672518	89.47788753	86.04708807	82.8101615	79.75402519	76.8665888	74.13667194
200318A00012	3/18/2020	1.68	3/18/2033	101.65308	97.58360426	93.73880199	90.10423553	86.66649526	83.41312035	80.33252585	77.4139358	74.64732173
200318A00015	3/18/2020	1.69	3/18/2030	99.976093	99.12261414	97.39040267	95.55328279	93.74901666	91.99531393	90.29149557	88.63577576	87.02643107
200319A00035	3/19/2020	1.72	3/18/2033	101.82062	97.74400025	93.89243419	90.2514644	86.80765865	83.54853511	80.46248928	77.53872697	74.76720277
200323A00090	3/23/2020	1.55	3/23/2027	100.4715	100.0415003	99.6157308	99.19413031	98.7766343	98.36317957	97.95370424	97.54814776	97.1464508
200326A00029	3/26/2020	1.82	3/26/2027	100.67148	100.1822481	99.69776137	99.21795399	98.74275839	98.2721083	97.80593869	97.34418577	96.88678696
200326A00032	3/26/2020	1.49	3/26/2030	100.73642	98.97753379	97.26807144	95.60624244	93.99033442	92.41870944	90.88980029	89.40210682	87.95419261
200326A00035	3/26/2020	1.68	3/26/2030	100.08964	99.16053973	97.58460768	95.93186876	94.31090773	92.73368893	91.19933555	89.70634794	88.25328345
200326A00037	3/26/2020	1.78	3/26/2035	101.79422	97.76034832	93.95985401	90.37666873	86.99596409	83.80404876	80.78827315	77.93694261	75.2392385
200327A00043	3/27/2020	1.48	3/27/2028	100.83735	99.37111119	97.93347325	96.52367127	95.14096933	93.78465697	92.4540481	91.14847991	89.86731193
200327A00045	3/27/2020	2.24	3/27/2034	105.73549	98.70503883	92.19644945	86.16821869	80.58234577	75.40402029	70.60133933	66.14505089	62.00832129
200327A00094	3/27/2020	1.6	3/27/2030	101.25514	98.21684876	95.29282278	92.47807228	89.76785547	87.15766491	84.64321448	82.22042713	79.88542335
200330A00038	3/30/2020	1.79	3/29/2030	101.98969	98.61483781	95.36968971	92.24857627	89.24610708	86.35715557	83.57684456	80.9005327	78.32380175
200330A00045	3/30/2020	1.47	3/30/2027	100.50698	100.0072735	99.51251491	99.02263493	98.53756174	98.05722493	97.58155545	97.11048558	96.64394891
200330A00047	3/30/2020	1.5	3/30/2035	100.60953	96.52615658	92.68173514	89.05969729	85.64476164	82.42282412	79.38085894	76.50682849	73.78960135
200330A00058	3/30/2020	1.49	3/29/2030	100.91065	97.87690266	94.95739822	92.14714309	89.44139071	86.83562941	84.32556937	81.90713028	79.57642981
200330A00079	3/30/2020	1.51	3/30/2035	100.65234	96.56723085	92.72117351	89.0975944	85.68120561	82.45789707	79.41463746	76.53938404	73.82100065
200331A00056	3/31/2020	0.96	3/29/2030	99.901521	98.20409473	96.55345361	94.94792674	93.3859154	91.86588971	90.38638515	88.94599924	87.54338848
200402A00044	4/2/2020	1.65	4/2/2030	101.50624	98.12973777	94.88343507	91.76162038	88.75886726	85.87001571	83.09015754	80.41462263	77.83896602
200406A00014	4/6/2020	1.33	4/6/2035	100.11794	96.01186841	92.14830379	88.51029167	85.08220096	81.84961438	78.7992256	75.91874568	73.19681808
200406A00027	4/6/2020	1.31	4/5/2030	100.52964	97.48795105	94.56133767	91.74474884	89.03338284	86.42267679	83.90829323	81.4861076	79.1521964
200406A00029	4/6/2020	1.61	4/5/2030	101.34119	98.09466622	94.97330935	91.97157137	89.08418368	86.30614106	83.63268685	81.05929904	78.58167727

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200406A00030	4/6/2020	1.61	4/5/2030	101.34119	98.09466622	94.97330935	91.97157137	89.08418368	86.30614106	83.63268685	81.05929904	78.58167727
200413A00009	4/13/2020	0.77	4/13/2027	100.1484	99.82028349	99.49479915	99.17191212	98.85158817	98.5337937	98.21849575	97.90566193	97.59526046
200413A00013	4/13/2020	1.19	4/12/2030	100.18681	98.39850482	96.66132985	94.97340524	93.33293617	91.7382067	90.18757569	88.67947302	87.21239598
200414A00024	4/14/2020	1.37	4/14/2027	100.49929	99.88325104	99.27479795	98.6737862	98.08007951	97.49354495	96.91405276	96.34147634	95.7756921
200415A00021	4/15/2020	1.37	4/15/2027	100.47523	99.93203455	99.39470064	98.86313758	98.33725264	97.81695508	97.30215608	96.79276872	96.28870787
200415A00023	4/15/2020	1.71	4/15/2030	101.73136	98.31742021	95.03608669	91.88149694	88.84808319	85.93055356	83.12387682	80.42326793	77.8241746
200415A00024	4/15/2020	2.2	4/16/2035	105.399	97.52380747	90.30430377	83.68232651	77.60515491	72.02497585	66.89840406	62.18605142	57.85214022
200415A00038	4/15/2020	1.37	4/15/2027	100.47523	99.93203455	99.39470064	98.86313758	98.33725264	97.81695508	97.30215608	96.79276872	96.28870787
200417A00009	4/17/2020	1.35	4/16/2027	100.46537	99.91948063	99.37951307	98.84537337	98.31696743	97.79420316	97.27699046	96.76524113	96.25886884
200421A00026	4/21/2020	1.34	4/19/2030	100.43843	97.3763013	94.43083247	91.5968568	88.8694731	86.24402607	83.71609235	81.28146743	78.93615345
200421A00032	4/21/2020	1.31	4/21/2027	100.44819	99.88874243	99.3355116	98.78839643	98.24729588	97.71211109	97.18274537	96.65910412	96.14109481
200423A00008	4/23/2020	1.59	4/23/2030	99.720478	97.79250266	95.0113456	92.06436834	89.1819118	86.40524719	83.73326338	81.16145025	78.68547
200423A00009	4/23/2020	1.59	4/23/2030	99.720478	97.79250266	95.01134559	92.06436834	89.1819118	86.40524719	83.73326338	81.16145025	78.68547
200423A00010	4/23/2020	1.59	4/23/2030	99.720478	97.79250266	95.01134559	92.06436834	89.1819118	86.40524719	83.73326338	81.16145025	78.68547
200423A00017	4/23/2020	1.82	4/23/2035	102.7766	94.96949084	87.81720053	81.26135351	75.24906049	69.73237525	64.66780969	60.01589862	55.7408091
200424A00022	4/24/2020	1.39	4/24/2030	100.59742	97.52203584	94.56411669	91.71845349	88.98009782	86.34435033	83.80674653	81.36304353	79.0092076
200427A00018	4/27/2020	1.51	4/27/2028	100.8137	99.26619759	97.74984805	96.26377866	94.80714909	93.37914979	91.9790006	90.6059494	89.25927084
200428A00002	4/28/2020	1.47	4/26/2030	101.10134	97.66479712	94.36284159	91.18947772	88.13901201	85.2060356	82.38540832	79.6722437	77.06189495
200428A00009	4/28/2020	1.08	4/29/2030	99.983692	98.19812538	96.46364559	94.77837429	93.14051654	91.54835638	90.00025275	88.49463568	87.03000268
200428A00018	4/28/2020	1.33	4/27/2035	99.88881	95.87166221	92.08953534	88.52609007	85.16626049	81.99614595	79.00291256	76.17470368	73.50055845
200429A00030	4/29/2020	1.41	4/29/2030	100.66801	97.45780271	94.37221358	91.40566017	88.55284375	85.8087343	83.16855509	80.62776821	78.18206115
200429A00057	4/29/2020	1.4	4/29/2027	100.47961	99.89863337	99.32435203	98.75664688	98.19540558	97.64051833	97.09187779	96.54937903	96.01291947
200429A00061	4/29/2020	1.66	10/29/2029	101.26257	98.28982321	95.41947436	92.64741916	89.96974481	87.38271816	84.88277626	82.46651754	80.13069337
200430A00021	4/30/2020	1.2	4/30/2030	99.775417	98.36107711	96.67299234	94.98730998	93.34564837	91.74970457	90.19792932	88.68874794	87.22065294
200430A00027	4/30/2020	1.31	4/30/2035	99.78101	95.69402877	91.84824298	88.22679573	84.81414878	81.59596994	78.55903095	75.69111453	72.98092993
200501A00002	5/1/2020	1.3	5/1/2035	99.720639	95.59956123	91.72367104	88.07570311	84.63975254	81.40115759	78.34639363	75.46297684	72.73937672
200504A00007	5/4/2020	1.47	5/4/2028	100.75249	99.18707877	97.65340478	96.15057117	94.67771323	93.23399834	91.81862449	90.43081883	89.06983638
200505A00010	5/5/2020	0.89	5/6/2030	99.459759	97.87437518	96.13405802	94.41862431	92.75081959	91.13032741	89.55545392	88.0245504	86.53603969
200511A00006	5/11/2020	1.65	5/13/2030	101.54529	98.06380129	94.71980867	91.50712953	88.41989666	85.45253939	82.59976679	79.85655182	77.21811656
200511A00019	5/11/2020	1.18	2/1/2027	100.29362	99.95062115	99.6099655	99.27162451	98.93557469	98.60179286	98.27025617	97.94094204	97.61382822
200511A00020	5/11/2020	1.4	2/1/2028	100.60705	99.29159938	97.99940787	96.72990942	95.48255892	94.25682824	93.05220561	91.86819497	90.70431541
200511A00021	5/11/2020	1.53	2/1/2029	100.92583	98.65013008	96.43674972	94.28364983	92.18887025	90.15052558	88.166802	86.23595404	84.35630168
200511A00022	5/11/2020	1.6	2/1/2030	101.27936	98.0627885	94.96477089	91.98034247	89.10477273	86.33355239	83.66238194	81.08716074	78.6039768

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200511A00023	5/11/2020	1.7	2/3/2031	101.94014	97.7891955	93.82999571	90.05274018	86.44817504	83.00756244	79.7226492	76.58563753	73.58915766
200512A00001	5/12/2020	1.17	5/12/2027	100.38023	99.68815467	99.0056541	98.33253265	97.66859754	97.01366122	96.36754122	95.73006001	95.10104477
200512A00010	5/12/2020	1.48	5/10/2030	100.91528	97.60052055	94.41629373	91.35668758	88.41609287	85.58918788	82.8709218	80.25649902	77.74136463
200512A00011	5/12/2020	1.48	5/10/2030	100.91528	97.60052055	94.41629373	91.35668758	88.41609287	85.58918788	82.8709218	80.25649902	77.74136463
200512A00013	5/12/2020	1.17	5/12/2027	100.38023	99.68815467	99.0056541	98.33253265	97.66859754	97.01366122	96.36754122	95.73006001	95.10104477
200512A00014	5/12/2020	1.17	5/12/2027	100.38023	99.68815467	99.0056541	98.33253265	97.66859754	97.01366122	96.36754122	95.73006001	95.10104477
200512A00023	5/12/2020	1.78	5/11/2035	98.573635	95.28517223	90.9638344	86.35760174	81.89517149	77.71413582	73.82582188	70.20980005	66.84430032
200514A00008	5/14/2020	1.23	5/14/2030	100.08365	96.97881607	93.99408375	91.1240514	88.36359749	85.70786207	83.15223167	80.69232504	78.32397998
200520A00009	5/20/2020	1.63	5/20/2038	100.0712	92.04013691	84.8173777	78.31374922	72.45051693	67.1581069	62.37498789	58.04669571	54.12498082
200521A00005	5/21/2020	0.75	5/21/2030	99.465205	97.6562701	95.89993544	94.19424001	92.5373112	90.92735975	89.36267542	87.84162291	86.36263806
200521A00013	5/21/2020	2.09	5/21/2035	104.52506	96.60768745	89.3566172	82.71216789	76.62029315	71.03202545	65.90297479	61.19287914	56.86520124
200521A00015	5/21/2020	2.14	5/21/2036	105.10695	96.36358483	88.4295252	81.22532077	74.67971073	68.72874027	63.31497749	58.38681778	53.89786554
200521A00016	5/21/2020	2.18	5/21/2037	105.28665	95.75900349	87.19237824	79.48425056	72.54354146	66.28928244	60.64944651	55.55991956	50.96359472
200521A00017	5/21/2020	2.22	5/21/2038	105.06314	94.8019258	85.66002577	77.50859649	70.23426552	63.73719928	57.92942425	52.73336377	48.08056183
200522A00009	5/22/2020	0.96	5/22/2030	99.715566	97.85329508	96.04751586	94.29603091	92.59674598	90.94766414	89.34688045	87.79257705	86.28301844
200527A00012	5/27/2020	1.2	5/27/2027	100.36765	99.71127776	99.06345961	98.42402574	97.79281425	97.1696674	96.55443145	95.94695655	95.34709662
200527A00013	5/27/2020	1.13	11/25/2026	100.14194	99.98680879	99.83216141	99.67799852	99.52431785	99.37111713	99.21839412	99.06614658	98.9143723
200604A00012	6/4/2020	1.59	6/4/2030	101.34268	97.81008805	94.4188743	91.16259722	88.03514606	85.03072378	82.14382888	79.36923839	76.70199199
200604A00013	6/4/2020	2.21	6/4/2035	105.52863	97.53884117	90.22294829	83.52041263	77.37643319	71.74137508	66.57025782	61.82229668	57.46049148
200604A00014	6/4/2020	2.42	6/4/2040	106.17098	94.41449778	84.12812055	75.11815291	67.2174157	60.28149066	54.18551692	48.82145237	44.09573043
200608A00001	6/8/2020	1.34	6/7/2030	100.4393	97.27931712	94.24324469	91.32545245	88.52060324	85.82363435	83.22974153	80.73436409	78.33317095
200609A00003	6/9/2020	1.66	6/8/2035	97.764408	93.8810288	88.97957199	83.84172208	78.90617025	74.30972465	70.05792395	66.12473612	62.48353569
200610A00006	6/10/2020	1.11	6/10/2027	100.33877	99.57345156	98.81985554	98.07770944	97.34675319	96.62673456	95.91740889	95.21853875	94.52989371
200611A00010	6/11/2020	1.08	6/11/2027	100.31931	99.62223085	98.93480569	98.25683317	97.58811927	96.92847527	96.27771755	95.63566741	95.00215092
200611A00011	6/11/2020	1.2	6/9/2028	100.29935	98.64405128	97.02367119	95.43716506	93.88353462	92.36182097	90.87110266	89.41049378	87.97914225
200612A00001	6/12/2020	0.75	6/12/2030	99.235259	97.56168538	95.78092431	94.03412166	92.33726752	90.68940709	89.08874593	87.53355291	86.02217313
200612A00004	6/12/2020	1.42	6/12/2040	98.561249	92.01058593	86.05815808	80.64050939	75.70157319	71.19175108	67.06711272	63.28870032	59.82192346
200616A00005	6/16/2020	0.74	6/17/2030	99.418974	97.56359612	95.76318863	94.01567157	92.31905943	90.67145622	89.07105076	87.51611228	86.00498619
200623A00028	6/23/2020	1.23	6/23/2038	98.819001	93.3915038	88.38547158	83.76268801	79.48876399	75.53272485	71.86664478	68.46532293	65.30599603
200629A00020	6/29/2020	1.4	6/28/2030	100.47445	96.90175323	93.47426239	90.18525351	87.02835839	83.99754158	81.08708061	78.29154768	75.60579247
200629A00021	6/29/2020	1.21	6/29/2028	100.22386	98.51756941	96.848114	95.21436571	93.61524401	92.04971243	90.51677622	89.0154802	87.5449068
200708A00011	7/10/2020	2.87	7/10/2031	107.54423	102.8697789	98.42793564	94.20587334	90.19154183	86.37361729	82.7414543	79.28504136	75.99495962
200709A00005	7/10/2020	2.23	7/10/2030	103.76735	100.0983138	96.57898888	93.20244578	89.96211445	86.85176584	83.865492	80.99768751	78.24303212

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
200709A00006	7/10/2020	2.58	7/10/2030	105.07954	101.3858562	97.84261695	94.44286566	91.18000567	88.04778247	85.04026385	82.1518212	79.37711208
200709A00007	7/10/2020	1.67	7/9/2027	100.77851	100.0041007	99.24155681	98.49060628	97.75098623	97.0224416	96.30472497	95.59759623	94.90082233
200709A00025	7/9/2020	1.37	7/9/2030	100.36217	96.93453469	93.64695744	90.4929637	87.4664116	84.56147362	81.77261888	79.09459647	76.52241986
200716A00004	7/16/2020	0.97	7/16/2027	100.21941	99.35856288	98.51256427	97.68103244	96.86359785	96.05990345	95.26960417	94.49236644	93.72786768
200720A00035	7/20/2020	1.81	7/20/2035	102.20763	94.25502992	86.98525919	80.33609895	74.25129424	68.67995585	63.57602384	58.8977873	54.60745389
200724A00011	7/24/2020	1.41	7/26/2038	97.944293	89.84893711	82.58597217	76.06193402	70.19446738	64.9109449	60.14726477	55.84680292	51.95949913
200730A00011	7/30/2020	1.15	7/28/2028	100.08881	98.30921034	96.56956041	94.86872214	93.20559999	91.5791366	89.98831115	88.43213789	86.90966463
200813A00019	8/13/2020	1.44	8/13/2030	100.61159	97.10194106	93.73883798	90.5153508	87.42491859	84.46132404	81.61867354	78.89137862	76.27413847
200813A00020	8/13/2020	1.44	8/13/2030	100.61159	97.10194106	93.73883798	90.5153508	87.42491859	84.46132404	81.61867354	78.89137862	76.27413847
200814A00003	8/14/2020	0.96	8/14/2035	98.414862	94.23165037	90.30382917	86.61297446	83.14214673	79.87576093	76.79946846	73.90005014	71.16531926
200814A00009	8/18/2020	1.36	8/16/2028	100.55778	98.72333604	96.93109668	95.17984262	93.46840018	91.79563682	90.16045936	88.5618124	86.99867675
200814A00011	8/18/2020	1.58	8/16/2030	101.34561	97.63094294	94.07202417	90.66154191	87.39256859	84.25853498	81.25320975	78.37068039	75.60533526
200818A00005	8/18/2020	1.05	8/18/2027	100.29047	99.41099257	98.5468591	97.69767276	96.8630484	96.04261399	95.23601011	94.44288936	93.66291591
200818A00006	8/18/2020	1.18	8/18/2028	100.21606	98.3798079	96.58591642	94.83316392	93.12036932	91.44639299	89.81013506	88.21053374	86.64656376
200818A00007	8/18/2020	1.31	8/20/2029	100.36131	97.5760453	94.88183793	92.27523745	89.7529433	87.31179728	84.94877661	82.66098736	80.44565822
200818A00008	8/18/2020	1.5	8/18/2031	101.07343	96.45761086	92.07829227	87.9221902	83.9768349	80.23051378	76.67222173	73.29161495	70.07896801
200818A00009	8/18/2020	1.7	8/18/2033	101.51234	95.15712217	89.24181722	83.73377974	78.60294172	73.82159608	69.36420045	65.20719804	61.32885427
200818A00010	8/18/2020	1.88	8/20/2035	102.79331	94.74925095	87.4011337	80.68506926	74.54333558	68.9237534	63.77912905	59.06675574	54.74796688
200818A00012	8/18/2020	0.97	8/18/2027	100.20055	99.25479976	98.32697655	97.41657725	96.5231134	95.64611468	94.78512807	93.93971705	93.10946084
200909A00001	9/9/2020	0.98	9/8/2028	99.924182	98.03437835	96.18942287	94.38798149	92.62876925	90.91054769	89.2321229	87.59234357	85.99009918
200910A00006	9/10/2020	0.96	9/10/2027	100.16645	99.1647565	98.18319319	97.22115283	96.278056	95.35334604	94.44648794	93.55696727	92.68428925
200911A00011	9/11/2020	1.18	9/11/2030	99.829064	96.27693675	92.87576344	89.61828151	86.49761884	83.50727004	80.64107482	77.89319769	75.25810906
200911A00012	9/11/2020	1.18	9/11/2030	99.829064	96.27693675	92.87576344	89.61828151	86.49761884	83.50727004	80.64107482	77.89319769	75.25810906
200928A00009	9/28/2020	1.51	9/28/2032	100.69851	95.12117712	89.88647176	84.97163768	80.35553731	76.01853244	71.94237056	68.11008037	64.50587572
201007A00008	10/7/2020	1.22	10/7/2030	99.980554	96.4512522	93.07274721	89.83771353	86.73922401	83.77072603	80.92601905	78.19923353	75.58481137
201007A00010	10/7/2020	1.22	10/7/2030	99.980554	96.4512522	93.07274721	89.83771353	86.73922401	83.77072603	80.92601905	78.19923353	75.58481137
201015A00020	10/15/2020	0.94	10/15/2027	100.0834	98.99147952	97.92351038	96.87870461	95.85631299	94.85561835	93.87593384	92.91660137	91.97699013
201015A00024	10/19/2020	1.53	10/18/2027	100.75695	99.71308561	98.69074387	97.68926578	96.70801784	95.74639194	94.80380415	93.87969351	92.97352089
201015A00025	10/19/2020	1.54	10/18/2027	100.76755	99.72362724	98.70122642	97.6996901	96.71838473	95.75670222	94.8140586	93.88989288	92.98366594
201015A00030	10/19/2020	2.39	10/18/2027	101.66869	100.6196657	99.59224337	98.58575692	97.5995711	96.63307617	95.68568661	94.75683989	93.8459954
201015A00032	10/19/2020	2.33	10/19/2026	100.1187	100.0659392	100.0132522	99.9606373	99.90809435	99.8556232	99.80322372	99.75089574	99.69863912
201021A00011	10/21/2020	1.11	10/21/2027	100.30825	99.25903176	98.231622	97.22534987	96.23956866	95.27365778	94.32702149	93.39908764	92.48930652
201021A00012	10/21/2020	1.85	10/19/2035	102.53154	94.36845696	86.92344203	80.12948765	73.92616389	68.25893855	63.0785744	58.34059077	54.00478233

Classification | Internal

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Parallel-Shift Sensitivity Analysis

9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
201022A00008	10/22/2020	1.02	10/22/2035	97.49477	94.1024432	90.31993506	86.59758537	83.07153247	79.75388673	76.63230573	73.69301399	70.92326312
201022A00012	10/26/2020	2.25	10/24/2030	104.08094	100.1396343	96.36991462	92.76339872	89.31216028	86.00870136	82.84592676	79.81712008	76.91592136
201029A00004	10/29/2020	1.49	10/29/2038	98.43862	90.1856911	82.7954668	76.16941252	70.22090977	64.87374881	60.06081939	55.72297291	51.80803257
201029A00008	10/29/2020	0.92	10/29/2030	99.28282	97.52725082	95.61071429	93.72312748	91.89214831	90.11762936	88.39741954	86.7294139	85.11160453
201030A00001	11/2/2020	2.54	10/29/2040	107.63174	95.51187389	84.94172043	75.71231621	67.64396515	60.58200123	54.39318665	48.96264387	44.19124016
201030A00002	11/2/2020	2.8	10/29/2040	110.9478	98.61359665	87.84856033	78.44168112	70.21144909	63.00159242	56.67744993	51.1228809	46.23763022
201030A00003	11/2/2020	2.58	10/29/2040	108.1419	95.98906201	85.38892657	76.13221851	68.03896268	60.95424603	54.74461177	49.29498803	44.5060694
201030A00004	11/2/2020	2.56	10/29/2040	107.88682	95.75046795	85.1653235	75.92226736	67.84146392	60.76812363	54.56889921	49.12881595	44.34865478
201030A00005	11/2/2020	2.49	10/29/2040	106.99403	94.91538875	84.38271275	75.18743835	67.15021824	60.11669524	53.95390525	48.54721367	43.79770361
201030A00016	10/30/2020	1.14	10/8/2027	100.3541	99.33883318	98.34398522	97.36894489	96.41312553	95.47596344	94.55691679	93.65546452	92.7711054
201030A00017	10/30/2020	1.14	10/15/2027	100.34667	99.31302299	98.30053945	97.3085786	96.33652162	95.38377438	94.44976618	93.5339486	92.63579446
201030A00018	10/30/2020	1.15	10/22/2027	100.34996	99.29786524	98.26769854	97.25877625	96.27044688	95.30208529	94.35309147	93.42288917	92.51092486
201030A00019	10/30/2020	1.15	10/29/2027	100.34271	99.2722493	98.22447025	97.19866234	96.19414083	95.21024914	94.24635745	93.30186133	92.37618048
201030A00025	10/30/2020	2.02	10/28/2050	95.035524	89.35813414	82.50899933	75.47819262	68.89668385	63.02422282	57.87667186	53.37273881	49.41836975
201105A00003	11/6/2020	2.24	11/4/2030	104.06604	100.0973211	96.30237945	92.67267634	89.20014046	85.87713946	82.69645358	79.65125092	76.73506442
201105A00016	11/9/2020	2.18	11/8/2027	101.48002	100.376655	99.29720466	98.24089786	97.20699632	96.1947929	95.20360994	94.23279775	93.28173317
201109A00012	11/9/2020	1.39	11/8/2030	100.42435	96.73445934	93.20596537	89.83086441	86.6016016	83.51103898	80.55242985	77.71939491	75.00589996
201110A00003	11/10/2020	1.12	11/10/2027	100.247	99.0910953	97.96200222	96.85878964	95.78057317	94.7265084	93.69578858	92.68764262	91.70133306
201116A00019	11/16/2020	1.32	11/15/2030	99.115539	96.60980106	93.53038641	90.38738858	87.34726679	84.43312889	81.64079481	78.96444354	76.39855094
201116A00024	11/18/2020	2.36	11/15/2034	106.49026	98.91702098	91.94585849	85.52561917	79.60975102	74.15586521	69.12534377	64.4829861	60.19669033
201116A00025	11/18/2020	1.96	11/15/2032	103.32164	97.55395167	92.14554097	87.07216774	82.31135432	77.84224433	73.64547737	69.70307415	65.99833104
201118A00015	11/18/2020	1.66	11/18/2036	96.757887	92.1118985	86.47442554	80.61986483	75.04360695	69.90833052	65.21808374	60.93446686	57.01856513
201118A00017	11/18/2020	1.66	11/18/2036	96.757887	92.1118985	86.47442554	80.61986483	75.04360695	69.90833052	65.21808374	60.93446686	57.01856513
201118A00018	11/18/2020	1.85	11/18/2036	97.297817	92.84993042	87.32956436	81.50255615	75.9038872	70.73194494	66.00508933	61.68713113	57.73906384
201119A00021	11/23/2020	2.22	11/21/2030	104.02541	100.0139542	96.17978754	92.51411301	89.00862366	85.65546915	82.44722784	79.37688086	76.43778785
201119A00023	11/23/2020	2.23	11/21/2030	104.06644	100.0541432	96.2191614	92.55269764	89.04644391	85.69254887	82.48358996	79.4125474	76.47277998
201202A00016	12/2/2020	1.32	12/3/2035	98.119861	94.90109843	91.1320564	87.3455481	83.73988704	80.34721519	77.15772871	74.15711193	71.33197877
201202A00017	12/2/2020	1.32	12/3/2035	98.119861	94.90109843	91.1320564	87.3455481	83.73988704	80.34721519	77.15772871	74.15711193	71.33197877
201203A00005	12/3/2020	0.78	12/3/2026	100.11617	99.9387625	99.76198352	99.58583381	99.41031001	99.23540876	99.06112673	98.88746061	98.71440712
201207A00009	12/7/2020	1.01	12/7/2027	100.08243	98.85926447	97.66382774	96.49517677	95.3524099	94.23466583	93.14112143	92.07098956	91.02351717
201207A00021	12/7/2020	1.85	12/7/2050	100.84535	90.2755877	81.24116571	73.48570909	66.79932606	61.00968776	55.97489383	51.57775548	47.72120388
201210A00021	12/10/2020	0.89	12/10/2027	100.03852	98.85936642	97.70779205	96.58283578	95.48358398	94.40916438	93.35874375	92.3315258	91.32674906
201211A00001	12/11/2020	0.95	12/11/2030	99.204173	95.71632	92.38047944	89.18909012	86.13501216	83.21150102	80.41218318	77.73103349	75.162354

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
201221A00015	12/21/2020	0.88	12/4/2026	100.12482	99.944752	99.76533162	99.5865602	99.40843419	99.23095007	99.05410437	98.87789361	98.70231435
201223A00012	12/23/2020	0.91	12/18/2026	100.15042	99.93165847	99.71386941	99.49704275	99.28117202	99.06625087	98.85227295	98.639232	98.42712181
201223A00013	12/23/2020	0.9	12/11/2026	100.13833	99.93891385	99.74030473	99.54249765	99.34548768	99.14926993	98.95383957	98.75919178	98.56532182
201228A00013	12/28/2020	0.84	12/30/2030	99.368946	97.28017494	95.25966642	93.30461905	91.41236718	89.58037352	87.80622206	86.08761141	84.42234853
201229A00003	12/29/2020	1.28	12/30/2030	98.977497	96.37482676	93.21708853	90.00744372	86.90805703	83.94060233	81.10041094	78.38129599	75.7773886
201230A00018	12/30/2020	1.52	12/28/2035	96.71831	92.13348206	86.66517078	81.04936976	75.71597624	70.78839006	66.26199533	62.10325901	58.27930818
210104A00006	11/22/2021	0.88	11/20/2026	100.10201	99.96067243	99.8197511	99.67923983	99.53913681	99.39944023	99.26014829	99.12125921	98.9827712
210104A00007	11/23/2021	0.88	11/23/2026	100.10722	99.95758199	99.80839911	99.65967113	99.51139594	99.36357146	99.21619562	99.06926636	98.92278164
210104A00009	12/20/2021	0.89	12/18/2026	100.14603	99.9272772	99.7094946	99.49267437	99.27681006	99.06189529	98.84792374	98.63488915	98.42278529
210104A00010	11/22/2021	0.88	11/20/2026	100.10201	99.96067243	99.8197511	99.67923983	99.53913681	99.39944023	99.26014829	99.12125921	98.9827712
210104A00011	11/23/2021	0.88	11/23/2026	100.10722	99.95758199	99.80839911	99.65967113	99.51139594	99.36357146	99.21619562	99.06926636	98.92278164
210104A00012	12/20/2021	0.89	12/18/2026	100.14603	99.9272772	99.7094946	99.49267437	99.27681006	99.06189529	98.84792374	98.63488915	98.42278529
210108A00007	1/8/2021	1.65	1/8/2036	97.440667	93.34766011	88.23927839	82.90706402	77.80080279	73.06312809	68.69893596	64.67863024	60.97198551
210114A00009	1/19/2021	2.66	1/17/2030	104.75626	101.5198885	98.4009253	95.39446025	92.49582012	89.70055347	87.0044187	84.40337282	81.89356087
210125A00006	1/27/2021	2.16	1/26/2027	100.60461	100.2774897	99.95250021	99.6296198	99.30882791	98.9901043	98.67342899	98.35878224	98.04614459
210125A00007	1/27/2021	2.98	1/27/2031	107.41148	103.1613493	99.10522769	95.23326071	91.53614243	88.00508459	84.63178509	81.4083986	78.32750907
210127A00008	1/27/2021	0.93	1/27/2027	100.20269	99.87364242	99.54675121	99.22199879	98.89936423	98.57882683	98.2603662	97.94396218	97.6295949
210127A00009	1/27/2021	1.3	7/27/2029	100.34513	97.62024968	94.98265752	92.4290986	89.95645613	87.5617464	85.24211231	82.99481725	80.81723928
210127A00010	1/27/2021	1.41	7/26/2030	100.69218	97.0416661	93.54231301	90.18710348	86.96937879	83.88282231	80.92144005	78.07954251	75.35172751
210201A00002	2/1/2021	1.19	2/1/2036	99.041009	94.61761164	90.47706789	86.59806025	82.96106116	79.54816994	76.34296551	73.33037326	70.49654486
210212A00004	2/12/2021	1.1	2/12/2036	98.891098	94.46756708	90.32722044	86.44869327	82.81241705	79.40045518	76.19635505	73.18501442	70.35256076
210212A00008	2/12/2021	0.95	10/13/2026	100.03081	99.99475327	99.95874156	99.92277311	99.88684783	99.85096564	99.81512646	99.7793302	99.7435768
210216A00006	2/16/2021	1.44	2/15/2030	100.9587	97.70394643	94.57067407	91.55373251	88.64821763	85.84945764	83.15300082	80.55460394	78.05022143
210216A00007	2/16/2021	1.3	2/16/2029	100.53338	98.21729313	95.96578998	93.77672279	91.64802452	89.57770861	87.56386531	85.6046583	83.69832135
210216A00009	2/16/2021	0.92	2/16/2027	100.23618	99.85189272	99.47055415	99.09213133	98.7165908	98.34389963	97.97402538	97.60693611	97.24260036
210218A00010	2/18/2021	1.72	2/18/2031	102.04849	97.85467931	93.85637438	90.04348928	86.40650707	82.93644652	79.62482924	76.46364901	73.44534317
210225A00007	2/25/2021	1.79	8/23/2030	102.16038	98.4126958	94.82265225	91.38282186	88.08616752	84.92601766	81.89604529	78.99024849	76.20293199
210226A00012	2/26/2021	2.31	2/26/2036	106.61094	97.9840277	90.13715326	82.99540887	76.49144038	70.56465254	65.16050004	60.22985598	55.72844912
210305A00013	3/5/2021	2.41	3/5/2036	107.51141	98.82658942	90.92763884	83.73897722	77.1926642	71.22758863	65.78875088	60.82662373	56.29658297
210324A00002	3/24/2021	2.06	3/24/2031	103.57708	99.26450557	95.15654424	91.24243478	87.51203886	83.95580039	80.56470906	77.33026631	74.24445359
210330A00021	3/30/2021	2.16	3/28/2031	104.02577	99.69351976	95.56714435	91.63579724	87.88925864	84.317897	80.912632	77.66490016	74.56662271
210331A00007	3/31/2021	1.25	3/31/2031	100.24092	97.97747489	95.79257195	93.68282349	91.64501096	89.6760773	87.77311772	85.93337102	84.15421154
210405A00013	4/5/2021	1.82	4/7/2036	99.198226	96.48871128	92.84951132	88.96873644	85.1980096	81.63964062	78.2993163	75.16268132	72.21490878

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
210408A00007	4/8/2021	1.05	4/8/2031	99.909191	97.65055885	95.47038897	93.36529148	91.33204784	89.36760119	87.46904709	85.63362488	83.85870955
210409A00010	4/9/2021	1.05	4/9/2031	99.913534	97.67232809	95.50872444	93.41937575	91.40110438	89.45089214	87.56587118	85.74331542	83.98063259
210420A00035	4/20/2021	1.92	4/20/2034	102.48199	97.81477896	93.43762506	89.32962845	85.47154885	81.8456644	78.43564219	75.22642054	72.20410192
210423A00001	4/23/2021	1.72	4/23/2036	101.8184	97.18851272	92.85961024	88.80865323	85.01456403	81.45804721	78.12142588	74.98849406	72.04438345
210423A00003	4/23/2021	1.31	4/23/2031	100.51922	98.24611686	96.05201204	93.933494	91.88732021	89.91041114	87.99984092	86.15282862	84.36673008
210428A00007	4/28/2021	1.74	10/27/2028	101.33693	99.30740509	97.32845815	95.39849904	93.51599513	91.67947321	89.88751679	88.13876336	86.43190195
210428A00008	4/28/2021	1.93	4/26/2030	102.52586	99.06942955	95.74797199	92.55548137	89.48625776	86.53488578	83.69621873	80.96536358	78.33766697
210428A00015	4/28/2021	2.02	4/28/2031	103.45307	99.05518913	94.86966575	90.88513496	87.09090183	83.47689731	80.03363814	76.75218955	73.62413059
210429A00005	4/29/2021	2.08	4/29/2031	103.72592	99.31934133	95.12555859	91.1331797	87.33148496	83.71038226	80.26036683	76.97248386	73.83829367
210507A00008	5/7/2021	1.94	5/7/2031	103.1012	98.68912827	94.49112221	90.49567664	86.69196458	83.06979573	79.61957543	76.3322666	73.19935421
210507A00009	5/7/2021	2.02	5/7/2032	103.70517	98.38359708	93.3683891	88.64031898	84.18146873	79.97512993	76.00571573	72.25867981	68.72044153
210514A00007	5/14/2021	0.95	5/15/2028	100.16627	99.30360026	98.45643829	97.62435753	96.80694583	96.00380649	95.21455747	94.43883072	93.67627151
210514A00010	5/14/2021	1.34	5/14/2031	100.58945	98.29886095	96.08868673	93.95541216	91.89570564	89.90640462	87.9845058	86.12715602	84.33164371
210514A00033	5/18/2021	2.8	5/18/2028	102.94071	101.3204916	99.73355608	98.17894698	96.65574034	95.16304737	93.70001273	92.26581293	90.85965482
210526A00017	5/26/2021	2.13	5/26/2033	104.36823	98.11311164	92.2763315	86.82771712	81.73942877	76.98576303	72.54297812	68.38913429	64.5039481
210527A00026	6/1/2021	2.78	6/1/2028	102.95994	101.3028409	99.68029432	98.09128129	96.53482548	95.00998851	93.51586813	92.05159643	90.61633815
210603A00015	6/7/2021	2.71	6/7/2028	102.86476	101.1923268	99.55501358	97.95178244	96.38163255	94.84360245	93.33676802	91.86024068	90.41316566
210608A00017	6/10/2021	2.67	6/8/2029	104.04866	101.3983269	98.82904612	96.33782384	93.92179726	91.57822947	89.30450289	87.09811308	84.95666295
210609A00007	6/11/2021	2.6	6/11/2029	103.87037	101.2145239	98.64012259	96.14414374	93.72370316	91.37604399	89.0985299	86.8886389	84.74395745
210611A00006	6/11/2021	1.85	6/11/2031	102.71985	98.23049717	93.9628053	89.90465048	86.04463973	82.37206266	78.87684654	75.54951466	72.38114755
210622A00004	6/22/2021	2.42	6/20/2036	99.2358	96.27540975	91.74874753	86.48826671	81.17069451	76.13734416	71.49137202	67.22178874	63.29555321
210624A00025	6/24/2021	1.43	6/24/2027	100.57682	99.84366635	99.12115823	98.40906876	97.70717387	97.01525585	96.33310315	95.66051018	94.99727706
210624A00026	6/24/2021	1.6	6/23/2028	100.99115	99.2923987	97.63006511	96.00304068	94.41026505	92.85072069	91.32343066	89.82745659	88.36189669
210629A00014	6/29/2021	1.78	12/28/2029	101.84613	98.70779616	95.68207419	92.76424898	89.94983464	87.23456225	84.61436775	82.08538057	79.64391291
210629A00015	6/29/2021	1.89	6/27/2031	102.92112	98.38702462	94.0785374	89.98321842	86.08938551	82.38606261	78.86293279	75.51029471	72.31902231
210707A00008	7/9/2021	2.44	7/7/2031	105.51346	100.8940966	96.50490112	92.33317255	88.36697861	84.59510738	81.00701959	77.59280445	74.34313855
210709A00002	7/9/2021	1.36	7/9/2029	100.68404	97.99589479	95.39255364	92.8708256	90.42766208	88.06014956	85.76550252	83.5410568	81.38426345
210709A00005	7/9/2021	1.69	7/9/2031	101.98761	97.44617635	93.1324243	89.03374854	85.13831179	81.43499219	77.91333593	74.56351338	71.37627831
210709A00006	7/13/2021	2.4	7/11/2031	105.33286	100.7079458	96.31401038	92.13829761	88.16882083	84.39431644	80.80419616	77.38850277	74.13786899
210720A00035	7/22/2021	2.27	7/21/2031	104.73556	100.1002887	95.6979132	91.51553273	87.54102907	83.76301357	80.17077936	76.75425697	73.50397309
210721A00009	7/21/2021	1.7	7/21/2031	102.03507	97.4636612	93.12284114	88.99981387	85.08255885	81.35978001	77.82085833	74.45580769	71.25523393
210722A00008	7/21/2023	1.84	7/22/2030	102.31819	98.64668794	95.12647449	91.75053605	88.51221838	85.40520985	82.42352186	79.5614705	76.81365935
210722A00009	7/21/2023	1.96	7/22/2032	103.3605	97.86676285	92.69958969	87.83791249	83.2621297	78.95399361	74.89651015	71.0738466	67.47124659

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
210729A00004	7/29/2021	1.74	7/29/2031	102.22566	97.63048928	93.2679924	89.12523814	85.19007651	81.45108849	77.89753845	74.51932993	71.30696447
210729A00006	7/29/2021	1.87	11/30/2032	102.77741	96.989927	91.56530965	86.47892905	81.7079578	77.23122491	73.02908695	69.08331003	65.37696146
210804A00008	8/6/2021	2.28	8/4/2028	102.26987	100.4499126	98.67113087	96.93235334	95.2324521	93.57033813	91.94495967	90.35530069	88.80037947
210826A00013	8/26/2021	1.97	2/28/2033	103.36014	97.33980547	91.71026436	86.44417295	81.5162311	76.9030208	72.58285725	68.53565245	64.74279016
210907A00004	9/7/2021	2.01	9/7/2033	103.582	97.11179324	91.09126309	85.48685686	80.26768337	75.40529222	70.87346951	66.64805159	62.70675518
210907A00006	9/7/2021	2.1	9/7/2034	104.4074	97.07102337	90.30793982	84.07032819	78.31458641	73.00093835	68.09308045	63.55786256	59.36499964
210907A00007	9/7/2021	2.35	9/4/2037	106.86404	97.03727118	88.22271634	80.31008335	73.20163426	66.81070329	61.06039228	55.88242568	51.21614465
210907A00008	9/7/2021	2.42	9/7/2038	107.0424	96.45618143	87.04665862	78.67570181	71.22208267	64.57932949	58.65386405	53.36338176	48.6354423
210907A00009	9/7/2021	2.5	9/7/2039	107.40921	96.08743576	86.11334227	77.31767386	69.55328458	62.69215313	56.62281032	51.24812353	46.48338735
210907A00010	9/7/2021	2.58	9/7/2040	108.13911	96.08246254	85.55314882	76.34706749	68.28844579	61.22578192	55.02838248	49.58340873	44.79335482
210907A00011	9/7/2021	2.65	9/6/2041	109.35378	96.54717295	85.45708359	75.84067795	67.49077377	60.23044128	53.9084455	48.39539456	43.58048203
210910A00009	9/10/2021	1.77	9/10/2036	99.095081	96.27551209	92.50893465	88.49379874	84.59630711	80.92539829	77.48762951	74.26724754	71.24786911
210913A00014	9/13/2021	1.15	9/13/2028	100.2627	99.1952143	98.14898245	97.12339349	96.11786143	95.13182219	94.16473259	93.21606937	92.28532826
210914A00012	9/14/2021	1.18	9/14/2027	100.46333	99.51024021	98.57513386	97.65750948	96.75688051	95.87277831	95.00475132	94.15236433	93.31519767
210914A00017	9/14/2021	1.32	9/14/2028	100.58789	98.67561602	96.80906538	94.98686545	93.20769591	91.47028468	89.77340582	88.11587754	86.49656025
210914A00018	9/14/2021	1.43	9/14/2029	100.87921	98.01870195	95.2537883	92.5807606	89.99607831	87.49635742	85.07836252	82.73899943	80.47530816
210916A00008	9/16/2021	1.48	9/15/2028	100.78767	98.87291274	97.00395512	95.17941942	93.39798246	91.65836944	89.9593518	88.29974525	86.67840782
210916A00009	9/16/2021	2.25	9/16/2036	106.12488	97.08148773	88.89845155	81.48900796	74.77556208	68.68867946	63.16619061	58.1523979	53.5973724
210917A00008	9/17/2021	1.55	9/15/2028	100.92562	99.0094729	97.13915142	95.31327798	93.53052864	91.7896279	90.08934654	88.4284996	86.80594449
210921A00006	9/21/2021	1.43	9/21/2028	100.68209	98.7405688	96.8468623	94.99948083	93.19698772	91.43800158	89.72119366	88.04528547	86.40904646
210921A00009	9/21/2021	1.28	9/21/2028	100.49916	98.55856301	96.66580102	94.81938128	93.01786551	91.2598708	89.54406702	87.86917435	86.23396103
210924A00003	9/24/2021	2.37	9/24/2036	107.25629	98.14230051	89.89562654	82.42870458	75.66323713	69.52917315	63.96380168	58.91094912	54.32026784
210924A00004	9/24/2021	2.37	9/24/2036	107.25629	98.14230051	89.89562654	82.42870458	75.66323713	69.52917315	63.96380168	58.91094912	54.32026784
210924A00005	9/24/2021	2.37	9/24/2036	107.25629	98.14230051	89.89562654	82.42870458	75.66323713	69.52917315	63.96380168	58.91094912	54.32026784
210924A00011	9/24/2021	2.19	9/25/2034	105.11148	97.70729396	90.88441064	84.59408662	78.79190067	73.43735104	68.49349134	63.92660192	59.70589316
210924A00016	9/24/2021	1.91	9/24/2036	99.360239	96.76201281	93.09118281	89.09540637	85.18194531	81.48654374	78.02472697	74.7818083	71.74131895
210928A00009	9/28/2021	2.18	9/28/2033	104.73616	98.17812342	92.07860406	86.40315113	81.12006699	76.20017718	71.61661746	67.34463998	63.36143656
211007A00006	10/7/2021	1.28	10/7/2026	100.12125	100.0161718	99.91132222	99.80670354	99.70231493	99.5981556	99.49422476	99.39052163	99.28704543
211014A00012	10/14/2021	1.46	10/14/2031	100.902	98.38338136	95.96001734	93.62747758	91.3815687	89.218322	87.1339798	85.12498283	83.18795836
211019A00005	10/19/2021	2.49	10/20/2036	99.387772	96.57506678	92.0955094	86.79064043	81.3666844	76.21103808	71.45459047	67.09300612	63.09131002
211019A00009	10/19/2021	1.48	10/9/2026	100.03533	100.0103609	99.98541421	99.96049477	99.93560248	99.9107373	99.88589919	99.86108808	99.83630394
211019A00011	10/19/2021	1.48	10/16/2026	100.06215	100.0177495	99.9734069	99.92912137	99.88489273	99.84072087	99.79660568	99.75254705	99.70854486
211026A00012	10/26/2021	1.52	10/26/2026	100.10283	100.0306913	99.95866424	99.88674966	99.81494734	99.74325702	99.67167844	99.60021135	99.52885549

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
211026A00013	10/26/2021	1.52	10/26/2026	100.10283	100.0306913	99.95866424	99.88674966	99.81494734	99.74325702	99.67167844	99.60021135	99.52885549
211028A00012	10/28/2021	1.64	10/15/2027	100.87262	99.83602117	98.82062758	97.82579773	96.85091184	95.89537485	94.95861515	94.04008346	93.13925173
211028A00013	10/28/2021	1.65	10/22/2027	100.88554	99.8303884	98.79720854	97.78531636	96.79405931	95.82281128	94.87097126	93.9379621	93.02322934
211028A00020	10/28/2021	2.05	1/28/2031	103.43305	99.265556	95.2894793	91.49506213	87.87309756	84.41489135	81.11223082	77.95735572	74.94293102
211028A00021	10/28/2021	2.28	10/28/2033	105.43855	98.78743422	92.60533723	86.85670451	81.50885542	76.53173422	71.89768646	67.58125546	63.55899714
211110A00012	11/10/2021	1.44	11/10/2026	100.24282	100.0465242	99.85101087	99.65627465	99.46231083	99.26911477	99.07668184	98.88500745	98.69408707
211110A00013	11/10/2021	1.44	11/10/2026	100.24282	100.0465242	99.85101087	99.65627465	99.46231083	99.26911477	99.07668184	98.88500745	98.69408707
211110A00014	11/10/2021	1.44	11/10/2026	100.24282	100.0465242	99.85101087	99.65627465	99.46231083	99.26911477	99.07668184	98.88500745	98.69408707
211110A00017	11/10/2021	2.01	11/10/2036	99.522683	97.01081177	93.37206642	89.34299888	85.37154399	81.61620912	78.10035401	74.80982002	71.72746997
211115A00032	11/15/2021	1.75	11/12/2027	100.99987	99.88887655	98.80221486	97.73909069	96.69874578	95.68045415	94.68352037	93.70727801	92.75108808
211116A00012	11/16/2021	2.22	12/18/2034	100.09986	98.32958718	95.39918981	92.01923543	88.62708365	85.38176893	82.30980534	79.40322396	76.65138239
211119A00009	11/19/2021	1.68	11/19/2027	100.92046	99.79161685	98.68790547	97.60849174	96.55258034	95.51941031	94.50825324	93.51841152	92.54921677
211123A00011	11/23/2021	1.69	11/23/2026	100.2287	100.0789262	99.92960683	99.78074269	99.63233168	99.48437172	99.33686073	99.18979666	99.04317746
211123A00012	11/23/2021	2.27	11/23/2033	105.39642	98.68544282	92.45178901	86.65897554	81.27348991	76.2645341	71.60379127	67.2652136	63.22482943
211124A00006	11/26/2021	4.3	11/25/2026	100.02926	100.0260214	100.0225508	100.0188522	100.0149274	100.0107782	100.0064065	100.001814	99.99700265
211124A00008	11/24/2021	2.62	11/22/2041	99.53327	96.72136171	92.29035625	87.06676405	81.76720316	76.77195464	72.19813605	68.03010138	64.22670046
211129A00011	11/29/2021	1.53	11/20/2026	100.19408	100.0526441	99.91162446	99.77101509	99.6308142	99.49101997	99.35163062	99.21264434	99.07405938
211129A00012	11/29/2021	1.53	11/25/2026	100.21179	100.056498	99.9016906	99.74736903	99.59353099	99.44017422	99.28729645	99.13489543	98.98296892
211206A00010	12/6/2021	1.54	12/4/2026	100.24397	100.0637399	99.88416509	99.70523969	99.52696015	99.34932295	99.17232459	98.99596161	98.82023058
211207A00011	12/7/2021	1.62	12/1/2026	100.24817	100.0762224	99.90486381	99.73409125	99.56390173	99.3942923	99.22526	99.0568019	98.88891509
211207A00012	12/7/2021	1.62	12/4/2026	100.25841	100.0781627	99.89856915	99.71962508	99.54132693	99.36367117	99.18665431	99.01027289	98.83452346
211208A00012	12/8/2021	1.62	12/8/2026	100.37287	100.0969518	99.8225577	99.54967891	99.27830282	99.00841696	98.74000898	98.47306671	98.20757806
211208A00013	12/8/2021	1.63	12/8/2026	100.37597	100.0997779	99.82511641	99.55197243	99.28033326	99.01018641	98.74151953	98.4743204	98.20857694
211209A00006	12/9/2021	1.61	12/8/2026	100.27014	100.0788332	99.88826293	99.69842876	99.50932635	99.32095143	99.13329974	98.94636708	98.76014925
211209A00007	12/9/2021	1.61	12/8/2026	100.27014	100.0788332	99.88826293	99.69842876	99.50932635	99.32095143	99.13329974	98.94636708	98.76014925
211210A00015	12/10/2021	1.63	12/10/2026	100.28086	100.0840069	99.88794197	99.69265737	99.49814837	99.30441029	99.11143847	98.91922832	98.72777527
211210A00016	12/10/2021	1.76	12/10/2027	101.01692	99.83262335	98.6759576	97.54596702	96.44173726	95.36239534	94.30710731	93.27507614	92.26553966
211215A00020	12/15/2021	1.85	12/15/2031	100.19902	98.75622441	96.59330549	94.23992861	91.91903466	89.67941525	87.52338814	85.44729887	83.44748633
211217A00021	12/21/2021	2.44	12/18/2026	100.48608	100.2668256	100.0485427	99.83122376	99.61486245	99.39945235	99.18498712	98.97146048	98.7588662
211221A00025	12/21/2021	1.59	12/21/2026	100.30958	100.0823027	99.85606195	99.63085539	99.40667585	99.18351625	98.9613696	98.74022893	98.52008739
211222A00035	12/22/2021	2.15	12/22/2033	104.58233	97.83296118	91.56878792	85.75235208	80.34927978	75.32800913	70.65954589	66.31724176	62.27659284
211227A00005	12/27/2021	1.61	12/18/2026	100.30399	100.0850029	99.86698789	99.64993602	99.43384085	99.21869599	99.00449512	98.79123196	98.57890029
211227A00009	12/27/2021	1.6	12/23/2026	100.31857	100.0857514	99.85401921	99.62336927	99.39379399	99.16528582	98.93783729	98.71144099	98.4860896

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
211227A00012	12/27/2021	2.39	12/29/2036	100.00156	95.82029989	90.68539442	84.94990513	79.1823956	73.74429803	68.75482244	64.20056517	60.04099144
220104A00006	1/4/2022	1.76	1/4/2029	101.53518	99.38792174	97.29865775	95.26549734	93.28661924	91.36027203	89.484771	87.65849528	85.87988493
220106A00007	1/6/2022	2.42	1/6/2034	106.48759	99.63749027	93.28084396	87.37944945	81.89825526	76.80508493	72.07038677	67.66700668	63.56998179
220106A00008	1/6/2022	2.5	1/5/2035	107.66921	99.93431231	92.82230736	86.27956942	80.25736279	74.71136795	69.60125982	64.89032833	60.54513688
220106A00009	1/6/2022	2.57	1/4/2036	108.85575	100.2484404	92.40587449	85.25568561	78.73271875	72.77827753	67.33945291	62.36852488	57.82242882
220106A00010	1/6/2022	2.64	1/6/2037	109.86679	100.4037124	91.85937425	84.13903036	77.1581853	70.84143571	65.12144883	59.93806056	55.23747846
220106A00011	1/6/2022	2.7	1/6/2038	110.3688	100.1020298	90.91514829	82.68774858	75.31346779	68.69827891	62.75900201	57.42200195	52.62204829
220106A00013	1/6/2022	2.75	1/6/2039	110.5785	99.55175389	89.77279122	81.09216998	73.37911542	66.51910439	60.41176939	54.96908241	50.11377991
220106A00018	1/10/2022	3.11	1/8/2032	109.32003	104.1464768	99.25283584	94.62243965	90.23970651	86.09006072	82.15986199	78.4363403	74.90753561
220106A00019	1/10/2022	3.17	1/7/2033	110.70179	104.5848897	98.85257806	93.47855863	88.43847483	83.7097528	79.27146151	75.10418461	71.18990301
220114A00010	1/14/2022	1.86	1/13/2027	100.45909	100.168104	99.87881138	99.59120084	99.30525763	99.02096719	98.73831512	98.45728718	98.1778693
220124A00007	1/24/2022	1.88	1/22/2027	100.49812	100.1822506	99.86836998	99.55646378	99.24651332	98.93850017	98.63240615	98.32821327	98.0259038
220124A00008	1/24/2022	1.88	1/22/2027	100.49812	100.1822506	99.86836998	99.55646378	99.24651332	98.93850017	98.63240615	98.32821327	98.0259038
220125A00010	1/25/2022	1.89	1/25/2027	100.51244	100.1882631	99.86618401	99.54617941	99.22822929	98.91231385	98.59841358	98.28650921	97.97658169
220126A00002	1/26/2022	1.9	12/18/2026	100.36761	100.1485313	99.93042269	99.71327752	99.49708936	99.28185183	99.06755859	98.85420337	98.64177995
220126A00003	1/26/2022	1.9	12/18/2026	100.36761	100.1485313	99.93042269	99.71327752	99.49708936	99.28185183	99.06755859	98.85420337	98.64177995
220131A00003	1/31/2022	1.98	2/1/2027	100.56902	100.2254425	99.88420332	99.54528174	99.20865428	98.87429772	98.54218917	98.21230605	97.88462608
220131A00006	1/31/2022	1.83	2/1/2027	100.53757	100.1938286	99.85243006	99.51335311	99.17657415	98.84206989	98.50981736	98.1797939	97.85197714
220203A00009	2/3/2022	1.99	2/2/2027	100.57605	100.229709	99.88574665	99.54414083	99.20486738	98.86790247	98.53322261	98.20080464	97.87062569
220204A00004	2/4/2022	2.08	1/8/2027	100.50201	100.2247256	99.94897892	99.67475759	99.40204888	99.13084023	98.86111921	98.59287353	98.32609103
220209A00010	2/9/2022	2.14	1/11/2027	100.53191	100.2462961	99.96232031	99.67996386	99.39921287	99.12005356	98.84247233	98.56645575	98.2919905
220209A00011	2/9/2022	2.14	1/11/2027	100.53191	100.2462961	99.96232031	99.67996386	99.39921287	99.12005356	98.84247233	98.56645575	98.2919905
220214A00010	2/14/2022	2.46	12/21/2029	104.02574	100.869693	97.82603278	94.89007865	92.05738124	89.32370499	86.6850162	84.13747199	81.67740978
220214A00012	2/14/2022	2.47	12/28/2029	104.07719	100.9025908	97.84156809	94.88937178	92.04148399	89.29360514	86.64164177	84.08169514	81.61005046
220216A00003	2/16/2022	2.49	12/14/2029	104.10248	100.9629239	97.93461775	95.01295584	92.19355494	89.4722412	86.84503857	84.30815793	81.85798704
220217A00012	2/17/2022	2.28	2/16/2027	100.73815	100.352956	99.97071712	99.59139524	99.21495698	98.84136946	98.4706003	98.1026176	97.73738995
220217A00015	2/17/2022	2.28	2/16/2027	100.73815	100.352956	99.97071712	99.59139524	99.21495698	98.84136946	98.4706003	98.1026176	97.73738995
220217A00017	2/17/2022	2.27	1/29/2027	100.65495	100.3194534	99.9861859	99.65512979	99.32626308	98.99956412	98.67501156	98.35258429	98.03226151
220217A00018	2/17/2022	2.28	2/17/2027	100.74253	100.3545834	99.96962568	99.58762602	99.20855035	98.8323651	98.4590372	98.08853413	97.72082381
220217A00024	2/17/2022	2.43	2/17/2027	99.993369	99.99068891	99.94524897	99.53954803	99.09251093	98.64937527	98.21015483	97.77479823	97.34325419
220217A00027	2/16/2024	2.56	2/17/2032	106.54206	101.3403785	96.42664629	91.78345311	87.39452391	83.24464224	79.31957624	75.60601019	72.09148108
220222A00018	2/22/2022	2.5	12/19/2031	106.12839	101.0858591	96.31491786	91.79947798	87.52449086	83.4758762	79.64045413	76.00588253	72.56059909
220225A00014	2/25/2022	2.42	2/23/2029	103.09263	100.7285387	98.43062787	96.19667975	94.02456423	91.91223476	89.85772449	87.85914274	85.91467152

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
220225A00015	2/25/2022	2.26	2/25/2027	100.76941	100.359393	99.95270417	99.54930705	99.14916176	98.75222911	98.35847052	97.96784803	97.58032428
220301A00013	3/1/2022	2.01	2/16/2027	100.63396	100.2490139	99.86701533	99.48793243	99.11173184	98.73838068	98.36784658	98.00009765	97.6351025
220301A00015	3/1/2022	2	1/4/2027	100.4637	100.1975101	99.93273092	99.66935382	99.40736763	99.14676132	98.88752396	98.62964478	98.37311308
220302A00010	3/2/2022	2.14	1/13/2027	100.54073	100.2495876	99.96014528	99.67238566	99.38629402	99.10185577	98.81905652	98.53788203	98.25831823
220302A00011	3/2/2022	2.14	1/13/2027	100.54073	100.2495876	99.96014528	99.67238566	99.38629402	99.10185577	98.81905652	98.53788203	98.25831823
220304A00004	3/4/2022	2.12	12/29/2028	102.25197	100.0479823	97.90213965	95.81247519	93.77711027	91.79424552	89.8621567	87.97919081	86.14376249
220308A00012	3/8/2022	2.51	3/8/2032	105.53613	101.0012393	96.70924204	92.64554143	88.79650049	85.14937416	81.69224607	78.41397025	75.30411714
220309A00010	3/9/2022	2.27	3/8/2027	100.81921	100.3788838	99.94241057	99.50973534	99.08080855	98.65558154	98.23400647	97.81603635	97.40162497
220310A00009	3/10/2022	2.31	3/10/2027	100.9629	100.4363468	99.91531002	99.39970586	98.88944941	98.38445752	97.88464876	97.38994337	96.90026323
220310A00010	3/10/2022	2.31	3/10/2027	100.9629	100.4363468	99.91531002	99.39970586	98.88944941	98.38445752	97.88464876	97.38994337	96.90026323
220311A00013	3/15/2022	2.35	3/15/2027	100.88458	100.4249011	99.96941388	99.51806421	99.07079571	98.62755305	98.18828191	97.75292893	97.32144172
220314A00004	3/14/2022	2.44	3/12/2027	100.91241	100.4608816	100.0133971	99.56990461	99.1303508	98.69468321	98.26285031	97.83480149	97.41048705
220314A00007	3/14/2022	2.44	3/12/2027	100.91241	100.4608816	100.0133971	99.56990461	99.1303508	98.69468321	98.26285031	97.83480149	97.41048705
220315A00014	3/15/2022	2.78	3/15/2032	107.76543	102.4639293	97.45915061	92.73293218	88.26831766	84.04946743	80.06157956	76.29081664	72.7242382
220315A00015	3/15/2022	3.18	3/13/2037	115.19665	105.32526	96.42015377	88.38057011	81.11677097	74.54878475	68.60529767	63.22267583	58.34410223
220315A00018	3/15/2022	2.43	3/15/2027	100.92144	100.4616593	100.0060736	99.55462606	99.10726033	98.66392106	98.22455394	97.78910559	97.35752361
220315A00036	3/17/2022	2.63	3/16/2027	101.01866	100.5558688	100.0973296	99.6429793	99.19276041	98.74661664	98.30449268	97.86633422	97.43208795
220315A00037	3/17/2022	2.63	3/16/2027	101.01866	100.5558688	100.0973296	99.6429793	99.19276041	98.74661664	98.30449268	97.86633422	97.43208795
220317A00026	5/3/2022	2.59	5/3/2027	101.22206	100.6273689	100.0396567	99.45879929	98.88467734	98.31717414	97.7561757	97.20157064	96.65325009
220317A00027	5/3/2022	2.59	5/3/2027	101.22206	100.6273689	100.0396567	99.45879929	98.88467734	98.31717414	97.7561757	97.20157064	96.65325009
220317A00028	5/3/2022	2.59	5/3/2027	101.22206	100.6273689	100.0396567	99.45879929	98.88467734	98.31717414	97.7561757	97.20157064	96.65325009
220325A00015	3/28/2022	2.86	3/23/2027	101.16521	100.6828044	100.2050043	99.73174246	99.26295439	98.79857673	98.33854736	97.8828053	97.43129072
220325A00017	3/28/2022	2.86	3/23/2027	101.16521	100.6828044	100.2050043	99.73174246	99.26295439	98.79857673	98.33854736	97.8828053	97.43129072
220325A00019	3/28/2022	2.86	3/23/2027	101.16521	100.6828044	100.2050043	99.73174246	99.26295439	98.79857673	98.33854736	97.8828053	97.43129072
220325A00020	3/28/2022	2.86	3/23/2027	101.16521	100.6828044	100.2050043	99.73174246	99.26295439	98.79857673	98.33854736	97.8828053	97.43129072
220329A00007	3/29/2022	2.94	3/29/2029	104.47943	102.0096222	99.61133608	97.28208624	95.0194908	92.82126501	90.68521654	88.60924119	86.59131873
220329A00009	3/29/2022	2.94	3/29/2029	104.47943	102.0096222	99.61133608	97.28208624	95.0194908	92.82126501	90.68521654	88.60924119	86.59131873
220401A00009	4/1/2022	2.98	4/1/2027	101.27705	100.769619	100.2672664	99.76991461	99.27748932	98.78991758	98.30712793	97.8290503	97.35561596
220404A00010	4/4/2022	2.93	4/2/2027	101.25711	100.747004	100.2420335	99.74211885	99.24718441	98.75715602	98.27196099	97.79152808	97.31578742
220404A00014	4/4/2022	2.94	4/5/2027	101.27864	100.7602776	100.2472155	99.73937689	99.23668214	98.73905337	98.24641419	97.75868976	97.27580674
220407A00014	4/7/2022	3.14	4/6/2029	104.62294	102.3399276	100.1225951	97.96862097	95.87578192	93.8419483	91.86507948	89.94321943	88.07449258
220407A00017	4/7/2022	3.16	4/6/2029	104.85492	102.4700845	100.1547362	97.90640862	95.72273591	93.60145234	91.54038714	89.53745981	87.59067571
220408A00013	4/8/2022	3.15	1/14/2027	100.84241	100.5479493	100.2552243	99.9642164	99.67491029	99.38729101	99.1013437	98.81705373	98.53440661

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
220411A00002	4/11/2022	3.18	4/9/2027	101.42774	100.8979889	100.3737734	99.85500966	99.34161267	98.83349934	98.33058826	97.83279969	97.34005552
220411A00008	4/11/2022	3.02	4/12/2027	101.55006	100.9350854	100.3276093	99.72749207	99.13460021	98.54880331	97.96997411	97.39798841	96.83272492
220412A00010	4/12/2022	3.09	3/15/2027	101.22551	100.7649147	100.3085163	99.85626133	99.4080934	98.96395713	98.52379813	98.08756299	97.65519924
220412A00016	4/12/2022	3.09	3/19/2027	101.2509	100.7792402	100.3119872	99.84907486	99.39044287	98.93603186	98.48578362	98.03964099	97.59754784
220412A00017	4/12/2022	3.09	3/19/2027	101.2509	100.7792402	100.3119872	99.84907486	99.39044287	98.93603186	98.48578362	98.03964099	97.59754784
220412A00018	4/12/2022	3.09	3/15/2027	101.22551	100.7649147	100.3085163	99.85626133	99.4080934	98.96395713	98.52379813	98.08756299	97.65519924
220419A00016	4/19/2022	3.21	4/19/2027	101.50585	100.9484879	100.3972519	99.85204185	99.31275913	98.77930731	98.25159201	97.72952091	97.21300365
220420A00033	4/20/2022	3.29	4/20/2027	101.5569	100.9966412	100.4425655	99.89457503	99.35256976	98.81645188	98.28612567	97.76149751	97.24247576
220420A00034	6/15/2022	3.3	6/15/2027	101.90692	101.1927794	100.4886585	99.79434294	99.10962864	98.43431721	97.76821565	97.11113624	96.46289633
220420A00037	6/15/2022	3.3	6/15/2027	101.90692	101.1927794	100.4886585	99.79434294	99.10962864	98.43431721	97.76821565	97.11113624	96.46289633
220420A00061	6/15/2022	3.3	6/15/2027	101.90692	101.1927794	100.4886585	99.79434294	99.10962864	98.43431721	97.76821565	97.11113624	96.46289633
220425A00028	4/29/2022	3.16	4/23/2027	101.50229	100.9339832	100.3720462	99.81636811	99.26684456	98.72337363	98.1858556	97.65419294	97.12829025
220426A00004	4/26/2022	3.41	4/26/2032	111.29772	105.7958941	100.6059945	95.70864318	91.08576477	86.72049429	82.59708998	78.70085268	75.01805135
220427A00011	4/29/2022	3.15	4/29/2027	101.5329	100.9480651	100.3699612	99.7984707	99.23348057	98.67488041	98.12256228	97.57642067	97.0363524
220428A00019	4/28/2022	3.27	4/28/2027	101.59676	101.0144533	100.4388177	99.86973795	99.30710241	98.75080208	98.20073039	97.65678314	97.11885846
220429A00002	4/29/2022	3.63	4/29/2032	112.51312	106.9704518	101.7418836	96.8078921	92.15027141	87.75203559	83.59733077	79.67135375	75.96027691
220506A00016	5/6/2022	3.35	5/6/2027	101.6941	101.0896463	100.4923771	99.90216807	99.31889433	98.74243405	98.17266821	97.60948055	97.0527575
220509A00013	7/15/2022	3.37	7/15/2027	102.14548	101.3489584	100.5648661	99.79291541	99.03282563	98.28432455	97.54714827	96.82104086	96.10575405
220509A00014	7/15/2022	3.37	7/15/2027	102.14548	101.3489584	100.5648661	99.79291541	99.03282563	98.28432455	97.54714827	96.82104086	96.10575405
220509A00016	7/15/2022	3.37	7/15/2027	102.14548	101.3489584	100.5648661	99.79291541	99.03282563	98.28432455	97.54714827	96.82104086	96.10575405
220510A00016	5/13/2022	3.23	5/5/2027	101.61561	101.0141485	100.4198029	99.83245091	99.25196965	98.67823893	98.11114139	97.55056236	96.99638984
220511A00015	5/11/2022	3.29	5/11/2027	101.68825	101.0701926	100.4596502	99.85649064	99.26058037	98.67178905	98.08998947	97.51505739	96.94687156
220512A00013	5/12/2022	3.18	5/12/2027	101.62599	101.0054238	100.3924384	99.78689899	99.18867026	98.5976202	98.01361993	97.43654365	96.86626855
220518A00009	5/18/2022	3.38	5/18/2028	103.89418	102.2658577	100.6709707	99.10855102	97.57767083	96.07743766	94.6069926	93.16550873	91.75218959
220519A00010	5/19/2022	3.15	11/19/2026	100.4155	100.2766051	100.1381068	100.0000047	99.86229707	99.72498216	99.58805826	99.45152368	99.31537673
220520A00006	5/20/2022	3.02	5/20/2027	101.75021	101.0341655	100.3282943	99.63238384	98.94622363	98.26960893	97.60234078	96.94422569	96.29507552
220526A00011	5/26/2022	3.29	5/24/2029	105.64043	103.0079243	100.4548267	97.97824271	95.57540471	93.24366475	90.98048847	88.78344936	86.65022334
220527A00015	5/27/2022	3.03	5/27/2027	101.61324	100.9518377	100.299043	99.65468536	99.01860202	98.39063422	97.77062732	97.15843057	96.553897
220601A00038	6/3/2022	3.69	5/28/2032	112.96506	107.3376816	102.0327162	97.0299007	92.31035639	87.85648463	83.65187317	79.68120976	75.9302026
220602A00039	6/2/2022	3.11	6/2/2027	101.74003	101.061308	100.3916391	99.73083822	99.07872996	98.43514362	97.79991289	97.1728758	96.55387452
220608A00012	6/8/2022	4.63	6/8/2029	100.82665	100.8315089	100.8184879	100.7887338	100.7433239	100.6832732	100.6095384	100.5230209	100.4245704
220615A00010	6/15/2022	3.86	6/15/2027	102.30751	101.5917933	100.8861036	100.1902347	99.50398214	98.8271474	98.15953721	97.50096362	96.85124374
220622A00006	6/22/2022	3.58	6/22/2027	102.15473	101.4205705	100.6969729	99.98370916	99.28055895	98.58730798	97.90374806	97.22967677	96.56489731

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
220623A00005	6/23/2022	3.45	6/23/2027	102.06565	101.3291282	100.6032457	99.88776828	99.18247309	98.48714371	97.80156982	97.12554695	96.45887633
220624A00003	6/24/2022	3.5	6/24/2027	102.10908	101.3696685	100.6409682	99.92274958	99.21478742	98.51686298	97.8287637	97.15028298	96.48121999
220624A00033	6/24/2022	3.5	6/24/2027	102.10908	101.3696685	100.6409682	99.92274958	99.21478742	98.51686298	97.8287637	97.15028298	96.48121999
220628A00034	6/28/2022	3.61	6/28/2027	102.21797	101.4672272	100.7275097	99.99857921	99.28020085	98.57214663	97.87419505	97.18613092	96.50774514
220628A00044	8/15/2022	3.6	8/13/2027	102.53073	101.6539469	100.7921802	99.94504274	99.11216369	98.29318484	97.48775987	96.69555391	95.91624304
220628A00052	8/15/2022	3.6	8/13/2027	102.53073	101.6539469	100.7921802	99.94504274	99.11216369	98.29318484	97.48775987	96.69555391	95.91624304
220628A00053	8/15/2022	3.6	8/13/2027	102.53073	101.6539469	100.7921802	99.94504274	99.11216369	98.29318484	97.48775987	96.69555391	95.91624304
220629A00003	6/29/2022	3.59	6/29/2027	102.20976	101.4563239	100.7139961	99.98253044	99.26168974	98.55124365	97.85096846	97.16064685	96.48006763
220629A00034	6/29/2022	3.51	6/29/2027	101.27145	100.8514785	100.4358838	100.0245924	99.61752991	99.2146238	98.8158032	98.42099897	98.03014364
220630A00036	6/30/2022	3.42	6/30/2027	102.08791	101.3322651	100.5877964	99.8542603	99.13141724	98.41903469	97.71688677	97.02475409	96.34242346
220701A00050	7/1/2022	3.26	7/1/2027	101.97289	101.2150121	100.4683943	99.7327837	99.00793804	98.29362228	97.58960818	96.89567403	96.21160445
220706A00032	7/6/2022	3.15	7/6/2027	101.9642	101.1922167	100.431923	99.68305266	98.94534946	98.21856477	97.5024573	96.79679285	96.10134399
220715A00001	7/15/2022	3.44	7/15/2027	102.20136	101.4045907	100.6202571	99.84806784	99.08774202	98.33900744	97.60160015	96.87526417	96.15975119
220715A00027	7/15/2022	3.44	7/15/2027	102.20136	101.4045907	100.6202571	99.84806784	99.08774202	98.33900744	97.60160015	96.87526417	96.15975119
220715A00047	7/15/2022	3.44	7/15/2027	102.20136	101.4045907	100.6202571	99.84806784	99.08774202	98.33900744	97.60160015	96.87526417	96.15975119
220719A00004	7/19/2022	3.46	7/19/2027	102.24374	101.4359435	100.6409204	99.85837063	99.08800201	98.32953137	97.58268428	96.84719469	96.12280463
220722A00044	9/1/2022	3.23	9/1/2027	102.31709	101.3900393	100.47978	99.5858565	98.70783175	97.84528432	96.99780752	96.16500881	95.34650918
220722A00051	9/15/2022	3.23	9/15/2027	102.39323	101.4282423	100.4814423	99.55232316	98.64039255	97.74517629	96.86621752	96.00307591	95.15532689
220727A00004	7/27/2022	3.23	7/27/2027	102.10534	101.2764779	100.4610646	99.65877826	98.86930368	98.09233561	97.32757842	96.57474577	95.8335602
220727A00027	7/27/2022	3.23	7/27/2027	102.10534	101.2764779	100.4610646	99.65877826	98.86930368	98.09233561	97.32757842	96.57474577	95.8335602
220727A00035	10/24/2022	3.33	10/24/2029	106.51983	103.4750789	100.5342396	97.6931699	94.94792169	92.29472712	89.72998929	87.25027338	84.85229826
220729A00035	8/3/2022	3.14	8/3/2027	102.07032	101.2226946	100.3891368	99.56929965	98.76284623	97.96945067	97.18879759	96.4205817	95.6645074
220729A00043	7/29/2022	3.04	7/29/2027	101.95827	101.1246517	100.3046539	99.49794189	98.70419476	97.92310174	97.15436196	96.397684	95.65278557
220729A00045	7/29/2022	3.03	7/29/2027	101.9499	101.1163212	100.2963611	99.48968642	98.69597619	97.91491966	97.14621596	96.38957369	95.64471054
220729A00047	7/29/2022	3.06	1/29/2027	100.92034	100.5842887	100.250469	99.91886342	99.58944998	99.26220699	98.93711307	98.61414712	98.2932883
220801A00066	8/1/2022	2.93	7/30/2027	102.0557	101.1478131	100.2561995	99.38042708	98.52007528	97.67473841	96.84402488	96.02755663	95.22496857
220802A00009	8/2/2022	3	8/2/2027	101.94597	101.1016137	100.271228	99.45446884	98.65100272	97.86050703	97.0826695	96.31718784	95.56376928
220804A00023	8/4/2022	3.19	8/4/2027	102.11863	101.2680882	100.4317041	99.60913091	98.80002834	98.00406735	97.22092952	96.45030662	95.69190025
220808A00025	8/8/2022	3.25	8/6/2027	102.18173	101.3254964	100.4836109	99.65571547	98.84146318	98.0405186	97.25255719	96.47726491	95.71433776
220812A00001	8/12/2022	3.17	8/12/2027	102.19943	101.3262069	100.46791	99.62415698	98.79457993	97.97882345	97.17654392	96.38740904	95.61109735
220812A00002	8/12/2022	3.17	8/12/2027	102.19943	101.3262069	100.46791	99.62415698	98.79457993	97.97882345	97.17654392	96.38740904	95.61109735
220816A00009	8/16/2022	3.33	8/16/2027	102.31207	101.4282358	100.5596758	99.70600038	98.86682883	98.04179344	97.23053879	96.43272133	95.64800883
220817A00036	10/14/2022	3.41	10/15/2027	102.73449	101.6874347	100.6617396	99.65675345	98.67185323	97.70644052	96.75994051	95.83180084	94.92149047

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
220817A00037	10/14/2022	3.41	10/15/2027	102.73449	101.6874347	100.6617396	99.65675345	98.67185323	97.70644052	96.75994051	95.83180084	94.92149047
220817A00038	10/14/2022	3.41	10/15/2027	102.73449	101.6874347	100.6617396	99.65675345	98.67185323	97.70644052	96.75994051	95.83180084	94.92149047
220817A00047	8/17/2022	3.29	8/17/2027	102.33558	101.4482003	100.5762135	99.71922491	98.87684951	98.04871547	97.23446347	96.43374621	95.64622787
220819A00034	8/19/2022	3.73	8/19/2032	113.54058	107.6888084	102.1839091	97.00344158	92.12653322	87.53375778	83.20702835	79.1294985	75.28547124
220823A00002	8/23/2022	3.38	8/23/2027	102.4544	101.5502095	100.6619881	99.78931257	98.93177699	98.08898953	97.26057175	96.44615809	95.64539532
220823A00009	8/23/2022	3.52	8/23/2027	102.5273	101.6235036	100.7356544	99.8633318	99.00613066	98.16365991	97.33554186	96.52141164	95.72091667
220823A00015	8/23/2022	3.78	8/30/2032	113.87521	107.9864188	102.4481261	97.23756265	92.33355407	87.71639985	83.36776358	79.27057188	75.40892126
220825A00006	8/25/2022	3.56	8/25/2027	102.57712	101.6676665	100.7743558	99.89675578	99.03445429	98.18705352	97.35416933	96.53543069	95.73047915
220830A00055	8/30/2022	3.7	8/30/2029	107.31733	104.4048787	101.5875808	98.86181767	96.22412533	93.67119038	91.19984251	88.80704747	86.48990046
220830A00093	11/16/2022	3.69	11/16/2029	107.76489	104.6400144	101.6232575	98.71024397	95.89680426	93.17896293	90.55292833	88.01508281	85.56197357
220831A00108	8/31/2022	4.07	8/31/2027	99.998079	99.99543036	99.99278264	99.96256189	99.31062873	98.37465403	97.4488159	96.54017818	95.64828316
220901A00033	9/1/2022	3.72	9/1/2027	102.77312	101.8437787	100.9312573	100.0351001	99.15486957	98.29014372	97.44051528	96.60559115	95.78499179
220901A00035	9/1/2022	3.82	9/1/2028	105.3069	103.3843332	101.5066834	99.6726325	97.88090798	96.13028272	94.41957335	92.74763823	91.11337578
220906A00046	9/6/2022	3.79	9/7/2027	102.88018	101.9341679	101.0055792	100.0939336	99.19876995	98.31964384	97.45612657	96.60780465	95.77427912
220907A00010	9/7/2022	3.9	9/9/2032	114.98	109.0209526	103.4180001	98.14790497	93.18906517	88.52138946	84.12618443	79.9860504	76.08478552
220912A00050	11/15/2022	3.76	11/15/2027	103.28598	102.1533484	101.0456022	99.96192752	98.90154514	97.86370905	96.84770481	95.85284794	94.87848232
220912A00051	11/15/2022	3.76	11/15/2027	103.28598	102.1533484	101.0456022	99.96192752	98.90154514	97.86370905	96.84770481	95.85284794	94.87848232
220913A00018	9/13/2022	3.91	9/13/2027	103.03772	102.074757	101.1298276	100.2024288	99.2920754	98.39829995	97.52065198	96.65869725	95.81201695
220916A00018	9/16/2022	4.07	9/16/2027	103.32367	102.3069904	101.3108114	100.3345085	99.37748654	98.43917392	97.51902155	96.61650175	95.73110715
220916A00021	9/16/2022	4.17	9/16/2027	101.94548	101.4013741	100.8646267	100.3350734	99.81255369	99.29691215	98.7879981	98.28566551	97.7897728
220916A00042	9/16/2022	4.07	9/16/2030	111.38735	107.3913105	103.5640239	99.89746011	96.38401087	93.01646868	89.7880035	86.69214091	83.72274171
220916A00043	9/16/2022	4.07	9/16/2031	113.9222	108.9131426	104.1601789	99.64883108	95.36551245	91.29747017	87.43272998	83.76004467	80.26884621
220916A00045	9/16/2022	4.1	9/16/2032	116.1816	110.169736	104.5176281	99.20174879	94.2002292	89.49273419	85.06034703	80.88546347	76.95169422
220919A00033	9/19/2022	4	9/17/2027	103.15469	102.1803444	101.2244464	100.2864744	99.36592704	98.46232129	97.57519192	96.70409061	95.8485852
220919A00036	9/19/2022	4.11	9/19/2029	108.59591	105.6295632	102.7628797	99.99192769	97.31295359	94.72237404	92.21676705	89.79286376	87.44754051
220920A00026	9/20/2022	4.1	9/20/2027	103.27566	102.2925942	101.3282887	100.3822098	99.45384355	98.54269529	97.64828851	96.77016421	95.90788003
220921A00014	9/21/2022	4.08	9/21/2027	103.26377	102.2780742	101.3112365	100.3627223	99.43201368	98.51861189	97.62203682	96.74182596	95.87753361
220921A00069	9/21/2022	3.98	9/21/2027	103.22411	102.2377782	101.2703375	100.3212456	99.3899832	98.47605081	97.57896728	96.69826919	95.83350999
220921A00074	9/21/2022	3.98	9/21/2027	103.22411	102.2377782	101.2703375	100.3212456	99.3899832	98.47605081	97.57896728	96.69826919	95.83350999
220929A00039	9/29/2022	4.67	9/28/2029	101.00269	101.0038868	100.98391	100.944379	100.8868002	100.8125755	100.7230096	100.619317	100.5026284
220929A00041	9/29/2022	4.38	9/29/2027	103.6283	102.6190531	101.6295213	100.6591257	99.70731474	98.77355754	97.85734345	96.95818088	96.07559646
220929A00043	9/29/2022	4.44	9/28/2029	109.70706	106.6816349	103.7573166	100.9301618	98.19640149	95.55243532	92.99482246	90.52027374	88.12564401
220929A00063	9/29/2022	4.38	9/29/2027	103.6283	102.6190531	101.6295213	100.6591257	99.70731474	98.77355754	97.85734345	96.95818088	96.07559646

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221005A00041	10/5/2022	4.3	10/5/2027	103.59428	102.5691455	101.5643619	100.5793223	99.61344807	98.6661832	97.73699283	96.8253625	95.9307971
221006A00012	10/6/2022	4.37	10/6/2027	103.67382	102.6455767	101.6377951	100.6498662	99.68120657	98.73125568	97.79947447	96.88534446	95.98836674
221011A00036	10/11/2022	4.59	10/6/2026	100.07879	100.0620951	100.0454187	100.0287591	100.0121163	99.99549021	99.97888087	99.96228821	99.94571222
221014A00026	10/14/2022	4.63	10/14/2027	104.00926	102.9577343	101.9275581	100.9180865	99.92869864	98.95879835	98.00781284	97.07519158	96.16040528
221014A00027	10/14/2022	4.63	10/14/2027	104.00926	102.9577343	101.9275581	100.9180865	99.92869864	98.95879835	98.00781284	97.07519158	96.16040528
221014A00043	10/14/2022	4.49	10/14/2027	103.92526	102.873287	101.8426948	100.8328323	99.84307752	98.87283311	97.92152522	96.98860236	96.07353428
221014A00050	10/14/2022	4.49	10/14/2027	103.92526	102.873287	101.8426948	100.8328323	99.84307752	98.87283311	97.92152522	96.98860236	96.07353428
221018A00048	10/18/2022	4.71	10/19/2026	100.2453	100.1924317	100.1396404	100.0869213	100.0342744	99.98169936	99.92919616	99.87676459	99.82440453
221018A00049	10/18/2022	4.59	10/18/2027	104.00103	102.9388241	101.8984049	100.8791063	99.88028875	98.90133817	97.94166498	97.00070272	96.07790693
221025A00027	10/25/2022	4.57	10/25/2027	104.03844	102.9572476	101.898612	100.8618341	99.84624104	98.85118723	97.87605311	96.92024383	95.98318806
221027A00050	10/27/2022	4.52	10/27/2027	104.00094	102.9145919	101.8510247	100.8095232	99.78940485	98.79001499	97.81072555	96.85093358	95.91006005
221027A00056	4/25/2023	4.48	4/25/2030	111.57024	107.9554635	104.4800648	101.1378867	97.92307906	94.83008288	91.85361372	88.98864658	86.23040157
221027A00060	12/1/2022	4.46	12/1/2027	104.20337	103.0226129	101.8687149	100.7407643	99.63789191	98.559267	97.50409513	96.47161628	95.46110298
221027A00061	12/15/2022	4.45	12/15/2027	104.29893	103.0804885	101.8906399	100.7283826	99.59276324	98.48287191	97.3978398	96.33683686	95.29906969
221027A00062	12/15/2022	4.45	12/15/2027	104.29893	103.0804885	101.8906399	100.7283826	99.59276324	98.48287191	97.3978398	96.33683686	95.29906969
221031A00035	10/31/2022	4.67	10/30/2026	100.38086	100.2974118	100.2141005	100.1309286	100.0478956	99.96500139	99.8822455	99.79962763	99.71714744
221031A00036	10/31/2022	4.59	10/29/2027	104.09373	103.001477	101.9322349	100.8852777	99.85991296	98.85547682	97.87133228	96.90686803	95.96149709
221031A00042	10/31/2022	4.73	10/30/2026	100.38586	100.3024072	100.2190918	100.1359157	100.0528786	99.96998026	99.88722025	99.80459827	99.72211396
221102A00026	11/2/2022	4.66	11/2/2027	104.2036	103.1000258	102.0199241	100.9625463	99.9271798	98.91314136	97.9197759	96.94645488	95.99257507
221107A00029	11/7/2022	4.83	11/9/2026	100.52172	100.4104504	100.2994372	100.188682	100.078184	99.96794214	99.85795555	99.7482233	99.63874446
221107A00030	11/7/2022	4.7	11/5/2027	104.27242	103.1604631	102.0723248	101.0072445	99.96449375	98.94337437	97.94321715	96.96338023	96.00324775
221107A00056	11/7/2022	4.73	11/8/2027	104.33072	103.2104282	102.1143097	101.0415837	99.99150576	98.96336272	97.95647119	96.97017589	96.00384829
221108A00033	11/8/2022	4.7	11/8/2027	104.29718	103.1770897	102.0811673	101.0086345	99.95874682	98.93079131	97.92408459	96.93797144	95.9718234
221110A00025	11/10/2022	4.39	11/10/2026	100.48433	100.3703148	100.2565764	100.1431091	100.0299119	99.91698391	99.80432401	99.69193125	99.57980464
221110A00026	11/10/2022	4.29	11/10/2027	103.85308	102.7303117	101.6319037	100.5570664	99.50504586	98.47511988	97.46659663	96.47881288	95.51113255
221110A00038	11/10/2022	4.34	11/10/2027	103.90925	102.7861477	101.6874099	100.6122477	99.55990705	98.5296657	97.52083166	96.53274159	95.56475933
221110A00039	11/10/2022	4.34	11/10/2027	103.90925	102.7861477	101.6874099	100.6122477	99.55990705	98.5296657	97.52083166	96.53274159	95.56475933
221110A00076	11/10/2022	4.45	11/10/2026	100.49116	100.3771412	100.2633966	100.1499231	100.0367197	99.92378547	99.81111939	99.69872046	99.5865877
221110A00086	11/10/2022	4.34	11/8/2027	103.89473	102.7770276	101.6834583	100.6132435	99.56563961	98.5399344	97.53544535	96.55151806	95.5875248
221114A00002	11/14/2022	4.37	11/15/2027	103.97965	102.8428361	101.7309716	100.6432411	99.57886387	98.53709226	97.51721042	96.51853245	95.54040086
221115A00039	11/15/2022	4.45	11/16/2026	100.04619	100.0428733	100.0393933	100.0357535	100.0319551	100.0279994	100.0238873	100.01962	100.0151986
221117A00025	11/17/2022	4.28	11/17/2027	103.89148	102.7498857	101.6334618	100.5413857	99.47286611	98.42714543	97.40349845	96.4012304	95.41967543
221118A00046	11/18/2022	4.4	11/18/2026	100.57758	100.441284	100.3053763	100.1698506	100.0347053	99.89993874	99.76554936	99.6315355	99.49789556

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221121A00047	11/21/2022	4.89	11/21/2033	123.51273	116.1820752	109.3595418	103.0068269	97.08871578	91.57282101	86.42934054	81.63083833	77.15204442
221121A00052	11/21/2022	4.35	11/22/2027	104.00786	102.8522601	101.722428	100.6175111	99.53669069	98.47918344	97.44423973	96.43114181	95.4392021
221121A00064	11/21/2022	4.34	11/22/2027	103.9963	102.840767	101.7110046	100.6061564	99.52540355	98.46796288	97.43308476	96.42005146	95.42817541
221122A00029	11/22/2022	4.31	11/22/2027	103.96161	102.8062876	101.6767344	100.5720921	99.49154213	98.43430122	97.39961986	96.38678041	95.39509537
221122A00040	11/22/2022	4.31	11/22/2027	103.96161	102.8062876	101.6767344	100.5720921	99.49154213	98.43430122	97.39961986	96.38678041	95.39509537
221123A00016	11/23/2022	4.58	11/23/2029	110.52411	107.3589878	104.3047051	101.3566829	98.51056465	95.76220241	93.10764517	90.54312806	88.06506214
221123A00034	11/23/2022	4.43	11/23/2026	100.63964	100.4893992	100.3396181	100.1902934	100.041423	99.89300469	99.74503654	99.59751643	99.45044232
221123A00039	11/23/2022	4.29	11/23/2027	103.94559	102.7877095	101.6557109	100.5487336	99.46595326	98.40658176	97.36986471	96.35507991	95.36153558
221128A00034	11/28/2022	4.27	11/26/2027	103.94357	102.7777234	101.6381116	100.5238568	99.4341183	98.36809242	97.32501019	96.3041356	95.30476386
221129A00035	11/29/2022	4.09	11/29/2027	103.82346	102.6493219	101.5018028	100.3800059	99.28307233	98.21018147	97.16054826	96.13342159	95.12808237
221129A00056	11/29/2022	4.31	11/29/2027	104.01175	102.837499	101.6898446	100.5678908	99.47078017	98.39769329	97.34784631	96.3204892	95.3149039
221130A00032	11/30/2022	4.37	11/30/2027	104.08961	102.9122134	101.7615385	100.6366843	99.53678778	98.46102395	97.40860392	96.37877282	95.37080805
221130A00033	11/30/2022	4.37	11/30/2027	104.08961	102.9122134	101.7615385	100.6366843	99.53678778	98.46102395	97.40860392	96.37877282	95.37080805
221130A00069	11/30/2022	4.15	11/30/2027	103.90091	102.723628	101.5730902	100.4483947	99.3486771	98.27311121	97.22090693	96.19130829	95.18359165
221130A00075	11/30/2022	4.15	11/30/2027	103.90091	102.723628	101.5730902	100.4483947	99.3486771	98.27311121	97.22090693	96.19130829	95.18359165
221130A00076	11/30/2022	4.15	11/30/2027	103.90091	102.723628	101.5730902	100.4483947	99.3486771	98.27311121	97.22090693	96.19130829	95.18359165
221130A00081	11/30/2022	4.15	11/30/2027	103.90091	102.723628	101.5730902	100.4483947	99.3486771	98.27311121	97.22090693	96.19130829	95.18359165
221130A00085	11/30/2022	4.19	11/30/2027	103.87751	102.7014321	101.5520593	100.4284867	99.32985187	98.25533033	97.20413366	96.17550748	95.16872966
221130A00110	11/30/2022	4.15	11/30/2027	103.83037	102.6545918	101.5055083	100.3822206	99.28386611	98.20962064	97.15869582	96.13033741	95.12382335
221201A00011	12/1/2022	3.95	12/1/2027	103.67162	102.4931201	101.3414694	100.2157546	99.11510603	98.03869244	96.98571905	95.95542552	94.94708408
221201A00043	12/1/2022	4.37	12/3/2029	105.89268	104.0912797	102.3393412	100.6351038	98.97688143	97.36306102	95.7920984	94.26251492	92.77289415
221201A00068	12/1/2022	4.21	12/1/2027	103.9714	102.7611934	101.5796532	100.4257605	99.29854343	98.19707543	97.12047258	96.0678912	95.03852555
221202A00018	12/2/2022	4.16	12/2/2027	103.85591	102.6746886	101.5204072	100.3921553	99.28905878	98.21028207	97.15502638	96.12252757	95.11205427
221202A00025	12/2/2022	4.06	12/2/2026	100.68886	100.51348	100.3387097	100.1645496	99.99099646	99.81804717	99.64569856	99.47394747	99.30279081
221205A00024	12/5/2022	4.13	12/3/2027	103.82719	102.6435056	101.486881	100.3563991	99.25117967	98.17038186	97.11320165	96.07887004	95.06665109
221205A00088	12/5/2022	4.13	12/3/2027	103.82719	102.6435056	101.486881	100.3563991	99.25117967	98.17038186	97.11320165	96.07887004	95.06665109
221206A00025	12/6/2022	4.27	12/4/2026	100.73679	100.555917	100.3757035	100.1961412	100.0172266	99.83895619	99.66132641	99.48433382	99.30797496
221206A00036	12/6/2022	4.13	12/6/2027	103.84757	102.6558295	101.4915179	100.3536994	99.24147591	98.15398974	97.09042107	96.04998601	95.03193462
221207A00010	12/7/2022	4.08	12/7/2027	103.79449	102.6004345	101.4339331	100.2940358	99.17983894	98.09047915	97.02513154	95.98300736	94.96335213
221207A00012	12/7/2022	4.21	12/7/2026	100.75777	100.5685698	100.3800929	100.1923322	100.0052835	99.81894268	99.6333057	99.44836851	99.26412713
221207A00017	12/7/2022	3.86	12/7/2027	103.60256	102.4086358	101.2422872	100.1025648	98.98856343	97.89941854	96.83430396	95.7924298	94.77304049
221207A00032	12/7/2022	4.52	12/7/2032	118.45325	112.1895983	106.3107061	100.790708	95.6056197	90.73318851	86.15275894	81.84514957	77.79254013
221208A00001	12/8/2022	4.6	12/8/2033	121.62167	114.3132052	107.515399	101.1894896	95.2998681	89.81380244	84.70119022	79.93433377	75.48773584

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221208A00005	12/8/2022	4.88	12/8/2037	133.1805	121.7773122	111.5302235	102.3132087	94.01469872	86.53585333	79.7890441	73.69652581	68.18927147
221208A00006	12/8/2022	4.88	12/8/2037	133.1805	121.7773122	111.5302235	102.3132087	94.01469872	86.53585333	79.7890441	73.69652581	68.18927147
221208A00020	12/8/2022	4.11	12/8/2027	103.83715	102.6401853	101.4708981	100.3283359	99.21158864	98.11978743	97.05210193	96.00773832	94.98593732
221208A00050	12/8/2022	4.11	12/8/2027	103.83715	102.6401853	101.4708981	100.3283359	99.21158864	98.11978743	97.05210193	96.00773832	94.98593732
221208A00052	2/15/2023	4.01	2/15/2028	104.24506	102.864299	101.5085521	100.1771973	98.86963222	97.58527415	96.32355887	95.08394006	93.8658886
221208A00054	2/1/2023	4.02	2/1/2028	104.14716	102.8066713	101.4898649	100.1961665	98.9250197	97.67588535	96.44824119	95.24158103	94.05541421
221208A00061	12/8/2022	4.11	12/8/2027	103.83715	102.6401853	101.4708981	100.3283359	99.21158864	98.11978743	97.05210193	96.00773832	94.98593732
221208A00062	12/8/2022	4.24	12/8/2028	106.87589	104.6740953	102.5289731	100.4386569	98.40135749	96.41535911	94.47901556	92.5907469	90.74903613
221208A00110	12/8/2022	4.07	12/8/2027	103.78914	102.5924762	101.4234885	100.281221	99.16476377	98.07324807	97.00584366	95.96175684	94.94022844
221209A00035	12/9/2022	3.91	12/9/2027	103.67516	102.4754854	101.3036422	100.1586657	99.03963873	97.94568518	96.87596811	95.82968752	94.80607827
221209A00037	12/9/2022	3.91	12/9/2027	103.67516	102.4754854	101.3036422	100.1586657	99.03963873	97.94568518	96.87596811	95.82968752	94.80607827
221209A00070	12/9/2022	4.42	12/9/2037	117.71748	111.5060291	105.7589213	100.4355598	95.4992732	90.91690694	86.65845887	82.69675535	79.00716273
221212A00004	12/12/2022	4.36	12/10/2032	104.22628	102.9276257	101.5000235	99.75707755	97.5669193	95.01921876	92.37579447	89.81195929	87.35559696
221212A00011	12/12/2022	3.89	12/10/2027	103.65738	102.4551753	101.2809222	100.1336512	99.01243865	97.9164031	96.84470231	95.79653127	94.7711202
221212A00041	12/12/2022	4.15	12/10/2027	103.89885	102.6962088	101.521495	100.3737457	99.25203889	98.15549407	97.08327019	96.03456331	95.00860461
221212A00071	12/12/2022	4.15	12/13/2027	103.91938	102.708672	101.5262665	100.3711787	99.24246838	98.13923806	97.06063062	96.00582702	94.97404424
221212A00131	12/12/2023	3.77	12/11/2026	100.7122	100.5119935	100.3125961	100.1140031	99.9162097	99.71921092	99.52300192	99.32757788	99.13293402
221213A00004	12/13/2022	3.99	12/13/2027	103.72513	102.5156658	101.3344842	100.1806006	99.05307517	97.9510111	96.87355168	95.81987838	94.78920862
221213A00047	12/13/2022	3.8	12/13/2027	103.56694	102.3573849	101.1761396	100.0222184	98.89468002	97.79262616	96.71519879	95.66157807	94.63098025
221213A00051	12/13/2022	4.02	12/13/2027	103.76155	102.5518545	101.3704434	100.216334	99.0885864	97.98630365	96.90862898	95.85474375	94.8238653
221213A00061	12/13/2022	4.15	12/11/2026	100.78818	100.5878716	100.3883698	100.1896728	99.99177569	99.79467349	99.59836139	99.40283457	99.20808825
221214A00031	12/14/2022	3.97	12/14/2027	103.7072	102.4952042	101.3116173	100.1554438	99.02573789	97.92159705	96.84215931	95.78660112	94.75413522
221214A00077	12/14/2022	3.84	12/14/2027	103.62167	102.4091226	101.2250119	100.0683482	98.93818417	97.83361547	96.75377863	95.69784866	94.66503691
221214A00079	12/14/2022	3.84	12/14/2027	103.62167	102.4091226	101.2250119	100.0683482	98.93818417	97.83361547	96.75377863	95.69784866	94.66503691
221215A00115	12/15/2022	4	12/15/2027	103.75013	102.5352186	101.3488419	100.1900003	99.05774185	97.9511582	96.8693819	95.81158427	94.7769732
221216A00013	12/16/2022	4.04	12/16/2027	103.80545	102.5875388	101.3982927	100.2367049	99.10181711	97.99271521	96.90852623	95.8484163	94.8115884
221216A00018	12/16/2022	4.45	12/16/2026	100.06712	100.0640381	100.0605157	100.0565598	100.0521753	100.0473669	100.0421392	100.0364969	100.0304446
221216A00023	12/16/2022	4.04	12/13/2027	103.78583	102.5759802	101.3944162	100.2401562	99.11226055	98.00983202	96.93201385	95.87798733	94.84696975
221219A00043	12/19/2022	4.07	12/17/2027	103.84874	102.6279035	101.435863	100.2716028	99.13415871	98.02261046	96.93607967	95.8737273	94.83475148
221221A00053	12/21/2022	4.15	12/21/2027	103.97408	102.741858	101.5389353	100.3642779	99.21689671	98.09584811	97.00023176	95.92918794	94.88189532
221222A00026	12/22/2022	4.22	12/15/2026	100.8447	100.6332305	100.4226622	100.2129899	100.0042077	99.79631008	99.58929121	99.38314547	99.17786728
221222A00027	12/22/2022	4.16	12/15/2027	103.94526	102.7290923	101.5414812	100.3814251	99.24797168	98.14021196	97.05727804	95.99834075	94.96260751
221222A00053	12/22/2022	4.18	12/22/2027	104.16968	102.8888416	101.632845	100.4009831	99.1925748	98.00696457	96.84352161	95.70163857	94.58073046

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
221223A00025	12/23/2022	4.25	12/23/2027	104.1119	102.8734816	101.6646298	100.4842948	99.33147445	98.20521345	97.1046001	96.0287641	94.97687415
221228A00044	12/28/2022	4.31	12/28/2027	104.22274	102.9703435	101.748156	100.5550918	99.39011731	98.25224766	97.14054345	96.0541083	94.99208639
221228A00075	12/28/2022	4.09	12/28/2027	104.02164	102.76942	101.5474302	100.354587	99.18985544	98.05224919	96.94082745	95.85469258	94.79298755
221228A00129	12/28/2022	4.11	12/28/2027	104.24065	102.9327374	101.6486596	100.3878044	99.14957751	97.9334049	96.73873187	95.56502218	94.41175737
221229A00075	12/29/2022	5.2	12/29/2037	136.62783	124.9940702	114.5399654	105.1366681	96.67015633	89.03945184	82.1550608	75.93760847	70.31664269
221230A00088	12/30/2022	4.42	12/30/2026	101.05466	100.8012572	100.5491265	100.2982558	100.0486356	99.80025669	99.55310982	99.30718585	99.06247575
221230A00111	12/30/2022	4.42	12/30/2026	101.05466	100.8012572	100.5491265	100.2982558	100.0486356	99.80025669	99.55310982	99.30718585	99.06247575
230104A00004	1/4/2023	4.19	1/4/2028	104.12851	102.8587661	101.6186877	100.4072391	99.2234302	98.06631648	96.93499609	95.82860763	94.74632782
230104A00044	1/4/2023	4.2	1/4/2028	104.14126	102.8714248	101.6312625	100.4197314	99.23584133	98.07864779	96.94724889	95.84078318	94.75842735
230105A00020	1/5/2023	4.32	1/5/2028	104.30343	103.0300048	101.7860363	100.5705072	99.38244245	98.22091154	97.08502571	95.97393575	94.88682977
230106A00017	1/6/2023	4.23	1/6/2028	104.19749	102.9222624	101.6762565	100.4584683	99.26793903	98.1037529	96.96503514	95.85094955	94.76069643
230106A00019	1/6/2023	4.23	1/6/2028	104.19749	102.9222624	101.6762565	100.4584683	99.26793903	98.1037529	96.96503514	95.85094955	94.76069643
230109A00042	1/9/2023	4.07	12/20/2027	103.86859	102.639693	101.439966	100.2683751	99.12393757	98.00571595	96.91281556	95.84438205	94.79959916
230110A00006	1/10/2023	4.06	1/10/2028	104.01404	102.7300129	101.4742821	100.245911	99.04400414	97.86770531	96.7161952	95.58868947	94.48443694
230110A00035	1/10/2023	4.08	1/10/2028	104.2257	102.8846717	101.5676968	100.2741793	99.00354365	97.75523277	96.52870727	95.32344476	94.13893921
230110A00040	1/13/2023	4.07	12/13/2027	103.82226	102.6121689	101.4303754	100.2758896	99.14777177	98.04512458	96.96709115	95.9128527	94.88162643
230110A00043	1/10/2023	3.84	1/10/2028	103.8071	102.5232774	101.2677722	100.039647	98.83800499	97.66198879	96.51077798	95.38358722	94.27966433
230110A00047	1/10/2023	3.84	1/10/2028	103.8071	102.5232774	101.2677722	100.039647	98.83800499	97.66198879	96.51077798	95.38358722	94.27966433
230111A00004	1/11/2023	3.83	1/11/2028	103.80225	102.5159525	101.2577443	100.0267062	98.82195733	97.64265523	96.48799333	95.35719928	94.24953306
230111A00019	1/11/2023	3.83	1/11/2028	103.80225	102.5159525	101.2577443	100.0267062	98.82195733	97.64265523	96.48799333	95.35719928	94.24953306
230112A00004	1/12/2023	4	1/12/2028	103.95332	102.6646904	101.4038966	100.1700377	98.96225018	97.77970774	96.62161899	95.48722572	94.37580117
230112A00014	1/12/2023	4.09	1/12/2027	101.09943	100.8100239	100.5222896	100.2362107	99.95177274	99.66896159	99.38776318	99.10816366	98.8301493
230112A00042	1/12/2023	4.09	1/12/2027	101.09943	100.8100239	100.5222896	100.2362107	99.95177274	99.66896159	99.38776318	99.10816366	98.8301493
230112A00044	1/12/2023	4	1/12/2028	103.95332	102.6646904	101.4038966	100.1700377	98.96225018	97.77970774	96.62161899	95.48722572	94.37580117
230112A00062	3/15/2023	3.83	3/15/2028	104.19878	102.7393333	101.3077007	99.90315786	98.52500233	97.17255568	95.84516223	94.54218819	93.2630207
230112A00063	3/15/2023	3.83	3/15/2028	104.19878	102.7393333	101.3077007	99.90315786	98.52500233	97.17255568	95.84516223	94.54218819	93.2630207
230112A00065	1/12/2023	4.09	1/12/2027	101.09943	100.8100239	100.5222896	100.2362107	99.95177274	99.66896159	99.38776318	99.10816366	98.8301493
230112A00066	1/12/2023	4	1/12/2028	103.95332	102.6646904	101.4038966	100.1700377	98.96225018	97.77970774	96.62161899	95.48722572	94.37580117
230113A00055	1/13/2023	3.88	1/13/2028	103.8058	102.5156621	101.253123	100.0172933	98.8073259	97.62240981	96.46176804	95.32465587	94.21035913
230113A00057	1/13/2023	3.99	1/13/2028	104.02459	102.7123287	101.4236854	100.1580719	98.91491843	97.69367368	96.49380402	95.31479286	94.15613997
230117A00040	1/17/2023	4.07	1/19/2027	101.16201	100.8531285	100.546144	100.241041	99.93780226	99.63641049	99.33684879	99.03910043	98.74314889
230117A00048	1/17/2023	3.97	1/14/2028	103.931	102.6375034	101.3713918	100.1317953	98.9178823	97.72885646	96.56395437	95.42244405	94.30362326
230117A00087	1/17/2023	3.93	1/18/2028	103.91161	102.6082205	101.3313058	100.080071	98.85374918	97.65160426	96.47292932	95.31704523	94.18329923

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Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230118A00019	1/18/2023	3.59	1/18/2028	103.54349	102.2414071	100.9658031	99.71587852	98.49086599	97.29002891	96.11265999	94.95807969	93.82563492
230118A00033	1/18/2023	3.81	1/18/2028	103.75408	102.4517674	101.1759186	99.92573161	98.70044	97.49930816	96.32162966	95.16672581	94.03394428
230118A00039	1/18/2023	3.81	1/18/2028	103.75408	102.4517674	101.1759186	99.92573161	98.70044	97.49930816	96.32162966	95.16672581	94.03394428
230119A00034	1/19/2023	3.82	1/19/2028	103.77507	102.4701143	101.1913919	99.93812582	98.70956585	97.50499147	96.3237104	95.16505721	94.02839198
230119A00105	1/19/2023	3.9	1/19/2027	101.10962	100.8008359	100.4939521	100.1889493	99.88581018	99.58451766	99.28505476	98.98740476	98.69155114
230119A00108	1/19/2023	3.81	1/19/2028	103.76192	102.4570495	101.1784163	99.92523787	98.6967641	97.49227448	96.31107678	95.15250561	94.01592108
230119A00137	1/19/2023	3.9	1/19/2027	101.10962	100.8008359	100.4939521	100.1889493	99.88581018	99.58451766	99.28505476	98.98740476	98.69155114
230120A00022	1/20/2023	3.9	1/20/2028	103.88841	102.5801575	101.2979337	100.0409716	98.80853691	97.59992392	96.41445431	95.25147568	94.1103603
230120A00029	1/20/2023	3.9	1/20/2028	103.88841	102.5801575	101.2979337	100.0409716	98.80853691	97.59992392	96.41445431	95.25147568	94.1103603
230120A00079	1/20/2023	3.68	1/20/2028	103.67699	102.3689719	101.0869964	99.83029974	98.59814652	97.38983027	96.20467179	95.04201789	93.90124014
230120A00117	1/20/2023	3.9	1/20/2028	103.88841	102.5801575	101.2979337	100.0409716	98.80853691	97.59992392	96.41445431	95.25147568	94.1103603
230123A00051	1/23/2023	3.75	1/21/2028	103.77715	102.4659293	101.1805379	99.92022907	98.68428355	97.47200979	96.28274266	95.11584209	93.97069193
230124A00004	1/24/2023	3.99	1/24/2028	104.04039	102.7210483	101.4268517	100.1571052	98.91113957	97.68830999	96.48799517	95.30959612	94.15253519
230124A00015	1/24/2023	4.09	1/25/2027	101.22709	100.9014698	100.5779512	100.256514	99.9371381	99.61980371	99.30449122	98.99118132	98.67985492
230124A00025	1/24/2023	4.09	1/25/2027	101.22709	100.9014698	100.5779512	100.256514	99.9371381	99.61980371	99.30449122	98.99118132	98.67985492
230124A00045	1/24/2023	3.99	1/24/2028	104.04039	102.7210483	101.4268517	100.1571052	98.91113957	97.68830999	96.48799517	95.30959612	94.15253519
230124A00046	1/24/2023	3.99	1/24/2028	104.04039	102.7210483	101.4268517	100.1571052	98.91113957	97.68830999	96.48799517	95.30959612	94.15253519
230124A00055	6/15/2023	4.13	6/15/2032	115.50436	109.7603808	104.3468212	99.24280319	94.42887851	89.88692654	85.60005632	81.5525163	77.72961131
230124A00056	3/28/2023	4.19	3/28/2033	117.37239	110.8469001	104.7411314	99.02569667	93.67341487	88.65913662	83.95958248	79.55319463	75.42000116
230124A00058	6/15/2023	4.21	6/15/2034	120.02086	112.2953872	105.1450662	98.52359522	92.38864254	86.70148941	81.42670309	76.53184124	71.98718443
230125A00010	1/25/2023	4.01	1/25/2027	101.2011	100.875535	100.5520688	100.2306836	99.9113596	99.5940768	99.27881567	98.96555688	98.65428135
230125A00022	1/25/2023	3.8	1/25/2027	101.152	100.8263199	100.5027399	100.1812446	99.86181381	99.54442756	99.22906624	98.91571044	98.60434101
230125A00023	1/25/2023	3.69	1/25/2028	103.72856	102.4076345	101.1116362	99.83988542	98.59172871	97.36653639	96.16370121	94.98263739	93.82277964
230125A00031	1/25/2023	3.74	1/25/2028	103.85105	102.5089625	101.1915363	99.89814747	98.62818947	97.38107578	96.15623915	94.95313083	93.77121978
230126A00015	1/26/2023	4.08	1/26/2027	101.23363	100.9052291	100.5789624	100.2548108	99.93275394	99.61277142	99.29484324	98.97894962	98.66507103
230127A00012	1/27/2023	4	1/27/2028	104.07876	102.7516185	101.4489522	100.1701202	98.91450284	97.68150164	96.47053877	95.28105599	94.11251386
230127A00045	1/27/2023	4.12	1/27/2027	101.25664	100.9254179	100.5963691	100.2694697	99.94469849	99.62203487	99.30145832	98.98294859	98.66648573
230127A00046	1/27/2023	4	1/27/2028	104.07876	102.7516185	101.4489522	100.1701202	98.91450284	97.68150164	96.47053877	95.28105599	94.11251386
230127A00048	1/27/2023	4	1/27/2028	104.07876	102.7516185	101.4489522	100.1701202	98.91450284	97.68150164	96.47053877	95.28105599	94.11251386
230127A00053	1/27/2023	4	1/27/2028	104.07876	102.7516185	101.4489522	100.1701202	98.91450284	97.68150164	96.47053877	95.28105599	94.11251386
230127A00056	1/27/2023	3.78	1/27/2028	103.86433	102.5374349	101.235032	99.9564786	98.70115404	97.46845928	96.25781581	95.0686648	93.90046621
230130A00045	1/30/2023	4.02	1/28/2028	104.11392	102.7840232	101.4783785	100.1963658	98.93738195	97.70084392	96.48618839	95.29287074	94.12036428
230130A00086	1/30/2023	4.16	2/1/2027	101.31951	100.9743307	100.6315014	100.2909977	99.95279615	99.61687344	99.2832066	98.95177299	98.62255027

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
230130A00087	1/30/2023	4.04	1/28/2028	104.14073	102.8106395	101.5048098	100.2226153	98.96345259	97.72673869	96.51191018	95.31842235	94.14574843
230130A00127	1/30/2023	4.02	2/1/2028	104.14716	102.8066713	101.4898649	100.1961665	98.9250197	97.67588535	96.44824119	95.24158103	94.05541421
230131A00004	1/31/2023	3.76	1/31/2028	103.86904	102.5320673	101.2186953	99.92834829	98.66047245	97.4145314	96.19000541	94.98639076	93.80319913
230131A00009	1/31/2023	3.98	1/31/2028	104.08523	102.7480056	101.4343607	100.1437268	98.87555083	97.62929702	96.40444612	95.20049492	94.01695561
230131A00034	2/3/2023	3.99	12/23/2027	103.78911	102.552802	101.3460262	100.1677329	99.01692107	97.89263619	96.79396747	95.72004543	94.67003957
230131A00057	1/31/2023	4.1	1/29/2027	101.26972	100.9329326	100.598386	100.2660571	99.93592387	99.60796469	99.28215811	98.958483	98.6369185
230201A00003	2/1/2023	3.93	1/31/2028	104.01781	102.6810594	101.3678824	100.0777086	98.80998506	97.56417619	96.33976297	95.13624239	93.9531268
230201A00011	2/1/2023	3.93	2/1/2028	104.02555	102.6859246	101.3699637	100.0770966	98.80676723	97.55843683	96.33158348	95.12570136	93.94030013
230201A00012	2/1/2023	4.08	2/1/2027	101.29197	100.9468486	100.6040776	100.263632	99.92548819	99.58962295	99.2560133	98.92463659	98.59547049
230202A00006	2/2/2023	3.92	2/2/2027	101.24583	100.8980515	100.5526627	100.2096377	99.8689523	99.53058258	99.194505	98.86069633	98.52913366
230202A00008	2/2/2023	3.81	2/2/2028	103.87082	102.5294685	101.2118553	99.91740753	98.64556643	97.39579074	96.16755607	94.96035424	93.77369266
230202A00011	2/2/2023	3.92	2/2/2027	101.24583	100.8980515	100.5526627	100.2096377	99.8689523	99.53058258	99.194505	98.86069633	98.52913366
230202A00038	2/2/2023	3.84	2/2/2028	103.91144	102.5697986	101.2519025	99.95717653	98.68506192	97.43501724	96.20651796	94.99905581	93.81213806
230202A00041	2/2/2023	3.82	2/2/2028	103.88436	102.5429119	101.2252044	99.93066386	98.65873159	97.40886624	96.18054337	94.97325476	93.78650779
230202A00042	2/2/2023	3.82	2/2/2028	103.88436	102.5429119	101.2252044	99.93066386	98.65873159	97.40886624	96.18054337	94.97325476	93.78650779
230202A00045	2/2/2023	3.62	2/2/2028	103.69431	102.3529277	101.0353098	99.74087606	98.46906704	97.21934072	95.99117205	94.7840522	93.59748797
230202A00050	2/2/2023	3.82	2/2/2028	103.88436	102.5429119	101.2252044	99.93066386	98.65873159	97.40886624	96.18054337	94.97325476	93.78650779
230202A00096	2/2/2023	3.81	2/2/2028	103.87082	102.5294685	101.2118553	99.91740753	98.64556643	97.39579074	96.16755607	94.96035424	93.77369266
230203A00026	2/3/2023	3.98	2/3/2028	104.10887	102.7630042	101.4410018	100.1422827	98.86628435	97.61246162	96.38028651	95.16924733	93.97884816
230203A00038	2/3/2023	4.1	2/3/2027	101.31774	100.9670479	100.6187896	100.2729349	99.92945893	99.5883372	99.24954556	98.91306017	98.57885753
230203A00039	2/3/2023	3.98	2/3/2028	104.10887	102.7630042	101.4410018	100.1422827	98.86628435	97.61246162	96.38028651	95.16924733	93.97884816
230208A00029	2/8/2023	4.27	2/8/2027	101.42676	101.0620439	100.6999627	100.3404838	99.98357901	99.62922073	99.27738168	98.92803497	98.58115411
230208A00038	2/8/2023	4.27	2/8/2027	101.42676	101.0620439	100.6999627	100.3404838	99.98357901	99.62922073	99.27738168	98.92803497	98.58115411
230208A00039	2/8/2023	4.17	2/8/2028	104.40863	103.04649	101.7087214	100.3947242	99.1039186	97.83574328	96.58965452	95.36512564	94.16164634
230208A00040	2/8/2023	4.26	2/8/2029	107.39365	105.0205717	102.7125135	100.4673353	98.28298096	96.15747373	94.08891231	92.07546775	90.11538018
230208A00041	2/8/2023	4.32	2/8/2030	110.38889	106.9999771	103.735172	100.5892756	97.55733535	94.63463108	91.81666283	89.09913943	86.47796772
230208A00060	2/8/2023	4.06	2/8/2027	101.37192	101.0070865	100.6448839	100.2852877	99.92826959	99.57380188	99.22185721	98.8724086	98.52542947
230209A00025	2/9/2023	4.25	2/5/2027	101.38992	101.033561	100.6797135	100.3283489	99.97944101	99.63296421	99.28889303	98.94720246	98.60786778
230209A00027	2/9/2023	4.12	2/7/2028	104.33185	102.9730895	101.6385954	100.3277727	99.04004523	97.77485485	96.5316611	95.30994035	94.10918525
230209A00037	2/9/2023	4.12	2/9/2028	104.34837	102.9838334	101.6437548	100.3275316	99.0345807	97.76433795	96.51625683	95.28980798	94.08447852
230210A00055	2/10/2023	4.02	2/10/2028	104.3014	102.9330668	101.589319	100.2695531	98.9731816	97.69963603	96.44836576	95.21883752	94.01053468
230210A00062	2/10/2023	4.13	2/10/2027	101.41679	101.0463273	100.6785856	100.3135309	99.95113371	99.59136491	99.23419587	98.87959839	98.52754463
230210A00065	2/10/2023	4.02	2/10/2028	104.3014	102.9330668	101.589319	100.2695531	98.9731816	97.69963603	96.44836576	95.21883752	94.01053468

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230213A00020	2/15/2023	4.28	1/25/2028	104.435	103.1103968	101.8107581	100.5354084	99.28369365	98.05498343	96.84866967	95.66416583	94.5009059
230214A00031	2/14/2023	4.31	2/14/2028	104.65315	103.2722635	101.9163447	100.5847751	99.27695461	97.99230216	96.73025536	95.49026961	94.27181739
230215A00008	2/15/2023	4.49	2/16/2027	101.59091	101.2037415	100.8195355	100.4382575	100.0598739	99.6843517	99.31165853	98.94176237	98.57463169
230215A00045	2/15/2023	4.37	2/15/2028	104.7453	103.360911	102.0015969	100.6667352	99.35572206	98.06797303	96.8029224	95.56002239	94.33874246
230217A00036	2/17/2023	4.44	2/17/2028	104.86083	103.4699312	102.1043115	100.7633426	99.44641385	98.15293395	96.88233078	95.63405041	94.40755639
230217A00052	2/17/2023	4.55	2/17/2027	101.62474	101.2347344	100.8477291	100.4636933	100.0825929	99.70439414	99.32906389	98.95656948	98.58687877
230221A00004	2/21/2023	4.47	2/18/2028	104.9119	103.5177853	102.1490585	100.8050814	99.48523943	98.18893825	96.91560246	95.66467504	94.43561661
230221A00007	2/21/2023	4.5	10/18/2027	103.90562	102.8439494	101.8040619	100.7852875	99.78698666	98.80854563	97.84937496	96.90890833	95.98660146
230223A00033	2/23/2023	4.5	2/23/2028	105.00029	103.5913401	102.2082653	100.8504159	99.51716049	98.20788815	96.92200789	95.65894769	94.41815379
230228A00010	2/28/2023	4.5	2/26/2027	101.72499	101.3095704	100.8975452	100.4888739	100.0835154	99.68142972	99.28257721	98.88691899	98.49441677
230301A00029	3/1/2023	4.59	3/1/2028	105.19325	103.763182	102.3596937	100.9821107	99.62977708	98.30205834	96.99834093	95.7180313	94.46055504
230301A00047	3/1/2023	4.61	3/1/2028	105.39251	103.9078289	102.4521511	101.0247016	99.62472797	98.25150421	96.90432941	95.5825267	94.28544226
230302A00047	3/2/2023	4.76	3/2/2028	105.47536	104.0282727	102.6093766	101.2179114	99.85314438	98.51436871	97.20090201	95.91208548	94.64728278
230303A00035	5/15/2023	4.65	5/15/2030	112.34862	108.6671237	105.1291113	101.7281644	98.45819494	95.31342152	92.28835239	89.37776888	86.57671016
230303A00036	5/15/2023	4.53	5/15/2028	105.75921	104.1230172	102.5202712	100.9500123	99.41131599	97.90329317	96.42508781	94.97587565	93.55486266
230303A00038	4/14/2023	4.56	4/14/2028	105.5354	103.9848839	102.4651085	100.9752308	99.51443751	98.08194441	96.67699512	95.29885983	93.94683411
230303A00041	4/14/2023	4.56	4/14/2028	105.5354	103.9848839	102.4651085	100.9752308	99.51443751	98.08194441	96.67699512	95.29885983	93.94683411
230303A00057	3/3/2023	4.77	3/3/2027	101.86746	101.4381784	101.0125217	100.5904417	100.1718934	99.75683266	99.34521588	98.93700031	98.53214385
230303A00059	3/3/2023	4.56	3/3/2027	101.80335	101.373935	100.9481476	100.5259422	100.1072734	99.69209706	99.28036941	98.87204759	98.46708939
230307A00004	3/7/2023	4.67	3/7/2028	105.53605	104.0342134	102.5618838	101.1182569	99.70256015	98.31404864	96.95200341	95.61573047	94.30455973
230307A00021	3/7/2023	4.63	3/7/2028	105.30342	103.8566732	102.4371071	101.0440195	99.6767328	98.33459219	97.0169645	95.72323743	94.45281867
230307A00022	3/7/2023	4.77	3/8/2027	101.92249	101.479305	101.0399837	100.6044782	100.1727389	99.74471684	99.32036409	98.89963344	98.48247853
230307A00025	3/7/2023	4.45	3/7/2028	100.28845	100.2948534	100.2928656	100.2829246	100.2654454	100.2408214	100.2094257	100.1716124	100.1277175
230307A00034	3/7/2023	4.41	3/7/2028	105.07216	103.6257409	102.2065214	100.8137971	99.44688964	98.10514333	96.7879243	95.49461958	94.22463619
230307A00114	3/7/2023	4.65	3/7/2028	105.33236	103.8853964	102.465616	101.0723177	99.70482388	98.3624796	97.04465161	95.75072752	94.48011494
230309A00027	3/9/2023	4.68	3/9/2028	105.39369	103.9409723	102.5156452	101.1169955	99.74433838	98.39701178	97.07437583	95.77581176	94.50072107
230309A00036	3/9/2023	4.46	3/9/2028	105.16158	103.7092011	102.2842252	100.8859437	99.51367064	98.16674341	96.84452131	95.5463849	94.27173498
230309A00057	3/9/2023	4.86	3/9/2027	101.97347	101.5273907	101.0852316	100.6469374	100.2124572	99.78174141	99.35474097	98.93140782	98.51169472
230309A00080	3/9/2023	4.68	3/9/2028	105.39369	103.9409723	102.5156452	101.1169955	99.74433838	98.39701178	97.07437583	95.77581176	94.50072107
230309A00091	3/9/2023	4.68	3/9/2028	105.39369	103.9409723	102.5156452	101.1169955	99.74433838	98.39701178	97.07437583	95.77581176	94.50072107
230309A00096	3/9/2023	4.68	3/9/2028	105.39369	103.9409723	102.5156452	101.1169955	99.74433838	98.39701178	97.07437583	95.77581176	94.50072107
230310A00024	3/10/2023	4.38	3/10/2028	104.96606	103.5139383	102.0892485	100.6912756	99.3193328	97.97275601	96.65090349	95.35315469	94.07890939
230310A00030	3/10/2023	4.38	3/10/2028	104.96606	103.5139383	102.0892485	100.6912756	99.3193328	97.97275601	96.65090349	95.35315469	94.07890939

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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
230310A00039	3/10/2023	4.33	3/10/2028	104.89329	103.4417254	102.0175772	100.6201368	99.24871743	97.90265531	96.58130893	95.28405795	94.01030238
230310A00047	6/9/2023	4.22	6/9/2028	105.44523	103.7447344	102.0799749	100.4498854	98.85344594	97.28967645	95.75763525	94.2564169	92.78515053
230310A00054	9/8/2023	4.09	9/11/2028	105.90198	103.9464854	102.0372768	100.1729747	98.35225029	96.57382325	94.83645935	93.13896859	91.48020332
230310A00071	3/10/2023	4.38	3/10/2028	104.96606	103.5139383	102.0892485	100.6912756	99.3193328	97.97275601	96.65090349	95.35315469	94.07890939
230310A00091	3/10/2023	4.53	3/10/2027	101.83726	101.3887834	100.9442732	100.5036738	100.0669336	99.63400178	99.20482862	98.77936513	98.35756319
230310A00092	3/10/2023	4.38	3/10/2028	104.96606	103.5139383	102.0892485	100.6912756	99.3193328	97.97275601	96.65090349	95.35315469	94.07890939
230310A00114	3/10/2023	4.5	3/10/2027	101.82385	101.3754128	100.9309375	100.4903729	100.0536671	99.62076964	99.19163055	98.76620091	98.34443263
230310A00120	3/10/2023	4.33	3/10/2028	104.89329	103.4417254	102.0175772	100.6201368	99.24871743	97.90265531	96.58130893	95.28405795	94.01030238
230313A00036	3/13/2023	4.06	3/13/2028	104.52214	103.0654819	101.6364914	100.2344436	98.85864207	97.50841419	96.18310981	94.88210038	93.60477807
230313A00052	3/13/2023	4.17	3/15/2027	101.72309	101.2611509	100.8034225	100.3498463	99.9003657	99.45492525	99.01347046	98.57594783	98.14230482
230313A00057	3/13/2023	4.06	3/13/2028	104.52214	103.0654819	101.6364914	100.2344436	98.85864207	97.50841419	96.18310981	94.88210038	93.60477807
230313A00061	3/13/2023	4.06	3/13/2028	104.52214	103.0654819	101.6364914	100.2344436	98.85864207	97.50841419	96.18310981	94.88210038	93.60477807
230313A00072	3/13/2023	4.06	3/13/2028	104.52214	103.0654819	101.6364914	100.2344436	98.85864207	97.50841419	96.18310981	94.88210038	93.60477807
230313A00091	3/13/2023	4.15	3/13/2028	104.65385	103.1961934	101.7662174	100.3632008	98.98644692	97.63528267	96.30905746	95.00714235	93.72892911
230313A00102	3/13/2023	4.15	3/13/2028	104.65385	103.1961934	101.7662174	100.3632008	98.98644692	97.63528267	96.30905746	95.00714235	93.72892911
230313A00112	3/13/2023	4.15	3/13/2028	104.65385	103.1961934	101.7662174	100.3632008	98.98644692	97.63528267	96.30905746	95.00714235	93.72892911
230313A00121	3/13/2023	4.29	3/15/2027	101.77838	101.3162883	100.8584121	100.4046891	99.95506263	99.50947726	99.0678785	98.63021281	98.19642766
230313A00123	3/13/2023	4.22	9/15/2027	103.35282	102.3828274	101.4310965	100.4971109	99.58037693	98.68041894	97.79677877	96.92901483	96.07670131
230313A00128	3/13/2023	4.18	12/15/2027	103.96965	102.7533266	101.5655611	100.4053532	99.27175041	98.16384368	97.08076506	96.02168531	94.9858118
230313A00134	3/13/2023	4.16	4/14/2028	104.91499	103.3694641	101.8545885	100.3695253	98.91346361	97.48562137	96.08524435	94.71160481	93.36400032
230313A00135	3/13/2023	4.17	6/15/2028	105.40648	103.6899571	102.0097635	100.3648085	98.75404661	97.17647417	95.63112687	94.11707799	92.63343646
230313A00149	3/13/2023	4.15	3/13/2028	104.65385	103.1961934	101.7662174	100.3632008	98.98644692	97.63528267	96.30905746	95.00714235	93.72892911
230313A00179	3/13/2023	4.29	3/15/2027	101.77838	101.3162883	100.8584121	100.4046891	99.95506263	99.50947726	99.0678785	98.63021281	98.19642766
230313A00180	3/13/2023	4.15	3/13/2028	104.65385	103.1961934	101.7662174	100.3632008	98.98644692	97.63528267	96.30905746	95.00714235	93.72892911
230313A00215	3/13/2023	4.13	3/13/2028	104.62458	103.1671464	101.7373894	100.3345881	98.95804584	97.60708968	96.28106909	94.97935524	93.70133999
230314A00014	3/14/2023	4.18	3/14/2028	104.89296	103.3930823	101.9228506	100.4814492	99.06809318	97.68202613	96.32251835	94.98886589	93.68038931
230314A00067	3/14/2023	4.16	3/14/2028	104.76409	103.3015198	101.8667915	100.4591783	99.07797788	97.72251162	96.39212384	95.08618067	93.80406916
230314A00070	3/14/2023	4.25	3/12/2027	101.75836	101.3042702	100.8542464	100.4082356	99.96618416	99.52803936	99.09374936	98.66326326	98.23653105
230314A00081	3/14/2023	4.16	3/14/2028	104.76409	103.3015198	101.8667915	100.4591783	99.07797788	97.72251162	96.39212384	95.08618067	93.80406916
230315A00016	3/15/2023	4.08	3/16/2027	101.69071	101.22611	100.7657653	100.3096214	99.85762052	99.40970638	98.96582352	98.52591751	98.08993489
230315A00024	3/15/2023	4.03	3/15/2028	104.49258	103.030882	101.5970434	100.1903323	98.81004525	97.45550288	96.12604854	94.82104753	93.53988611
230315A00030	3/15/2023	4.03	3/15/2028	104.49258	103.030882	101.5970434	100.1903323	98.81004525	97.45550288	96.12604854	94.82104753	93.53988611
230315A00084	3/15/2023	4.08	3/24/2027	101.76341	101.2765753	100.7944043	100.3168333	99.84379645	99.37522937	98.91106877	98.4512526	97.99571995

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230315A00098	3/15/2023	4.08	3/15/2027	101.68162	101.2197979	100.7621804	100.3087142	99.85934301	99.41401124	98.97266443	98.5352491	98.10171269
230315A00117	3/15/2023	4.17	3/15/2027	101.72309	101.2611509	100.8034225	100.3498463	99.9003657	99.45492525	99.01347046	98.57594783	98.14230482
230315A00125	3/15/2023	4.11	3/15/2027	101.69545	101.2335822	100.7759277	100.3224249	99.87301724	99.42764924	98.98626644	98.54881534	98.1152434
230315A00131	3/15/2023	4.13	3/15/2027	101.70466	101.2427718	100.7850927	100.3315654	99.8821334	99.43674125	98.99533445	98.5578595	98.12426387
230316A00001	3/16/2023	3.81	3/16/2028	104.26414	102.8001194	101.364071	99.95526258	98.57298633	97.21655849	95.88531835	94.5786273	93.29586788
230316A00017	3/16/2023	3.81	3/16/2028	104.26414	102.8001194	101.364071	99.95526258	98.57298633	97.21655849	95.88531835	94.5786273	93.29586788
230316A00047	3/16/2023	4.07	9/16/2027	103.21518	102.2432083	101.2895912	100.3538073	99.43535876	98.53376658	97.64856906	96.77932127	95.92559429
230316A00048	3/16/2023	4.05	6/16/2028	105.20745	103.4899706	101.8088833	100.1630997	98.55157083	96.97328978	95.42728927	93.91263973	92.42844744
230316A00055	3/16/2023	4.03	3/16/2028	104.49975	103.0353658	101.5989387	100.1897344	98.80704605	97.4501907	96.11850843	94.81136134	93.52813267
230316A00060	3/16/2023	3.89	3/16/2027	101.63038	101.1656064	100.705103	100.2488061	99.79665819	99.34860262	98.90458381	98.46454719	98.02843918
230316A00067	3/16/2023	3.89	3/16/2027	101.63038	101.1656064	100.705103	100.2488061	99.79665819	99.34860262	98.90458381	98.46454719	98.02843918
230316A00072	3/16/2023	4.1	3/16/2027	101.69998	101.2353547	100.7749851	100.3188164	99.866791	99.41885245	98.97494533	98.53501521	98.09900864
230316A00078	3/16/2023	4.34	3/16/2027	101.81122	101.3462912	100.8856228	100.4291572	99.97683681	99.52860523	99.08440698	98.64418761	98.20789365
230316A00082	3/16/2023	4.3	3/16/2028	104.89711	103.4296845	101.9902685	100.5781265	99.19255038	97.83285571	96.49838133	95.18848811	93.9025581
230317A00015	3/17/2023	4.13	3/17/2028	104.65436	103.1861621	101.7460353	100.3332459	98.94708301	97.58685957	96.25191189	94.94159847	93.65529904
230317A00016	3/17/2023	4.22	3/17/2027	101.76508	101.2975202	100.8342719	100.3752748	99.9204704	99.46980125	99.02321093	98.58064408	98.14204632
230317A00026	3/17/2023	4.22	3/17/2027	101.76508	101.2975202	100.8342719	100.3752748	99.9204704	99.46980125	99.02321093	98.58064408	98.14204632
230317A00047	3/17/2023	4.1	3/17/2028	104.53644	103.0703437	101.6322694	100.2214776	98.83725919	97.47892889	96.14582468	94.83730663	93.55275604
230317A00048	3/17/2023	4.1	3/17/2028	104.53644	103.0703437	101.6322694	100.2214776	98.83725919	97.47892889	96.14582468	94.83730663	93.55275604
230317A00049	3/17/2023	4.1	3/17/2028	104.53644	103.0703437	101.6322694	100.2214776	98.83725919	97.47892889	96.14582468	94.83730663	93.55275604
230317A00050	3/17/2023	4.1	3/17/2028	104.53644	103.0703437	101.6322694	100.2214776	98.83725919	97.47892889	96.14582468	94.83730663	93.55275604
230321A00009	3/21/2023	4.27	3/21/2028	104.89209	103.4115091	101.9594319	100.5351034	99.13779694	97.76681099	96.42146773	95.10111222	93.80511134
230321A00053	3/21/2023	4.27	3/21/2028	104.89209	103.4115091	101.9594319	100.5351034	99.13779694	97.76681099	96.42146773	95.10111222	93.80511134
230321A00074	3/21/2023	4.23	3/21/2028	104.83267	103.3525525	101.9009262	100.4770407	99.08016979	97.70961203	96.36468983	95.04474841	93.74915486
230322A00007	3/22/2023	4.54	3/21/2031	114.53137	109.9842828	105.6493487	101.5155119	97.57235251	93.81004533	90.21932286	86.79144066	83.51814508
230322A00009	3/22/2023	4.59	3/22/2032	117.50379	111.924545	106.6544103	101.6745389	96.96732757	92.51633161	88.30618262	84.32251263	80.55188391
230322A00015	3/22/2023	4.24	3/22/2028	104.85527	103.3723352	101.9179981	100.4915003	99.09211168	97.71912725	96.37186602	95.04966993	93.75190294
230322A00020	3/22/2023	4.2	3/22/2029	107.72794	105.2321333	102.8078777	100.4527036	98.16424639	95.94023729	93.77849857	91.6769394	89.63355182
230323A00028	3/23/2023	4.1	3/23/2028	104.74674	103.2267817	101.7370912	100.2768285	98.84518252	97.44137156	96.06464229	94.71426822	93.38954859
230323A00029	3/23/2023	4.39	3/24/2031	113.89066	109.3500164	105.0217592	100.8947996	96.95868494	93.20356062	89.62013239	86.1996316	82.93378277
230323A00030	3/23/2023	4.72	3/23/2037	130.38171	119.7394879	110.1204872	101.4189253	93.54054115	86.40128387	79.92615628	74.0481951	68.70757067
230323A00048	3/23/2023	4.07	3/23/2028	104.60956	103.1258963	101.6708908	100.243788	98.84385487	97.47038384	96.12269136	94.80011695	93.50202227
230323A00051	3/23/2023	3.85	3/23/2028	104.37091	102.8876253	101.4330184	100.0063317	98.60683144	97.23380901	95.88658008	94.56448343	93.26687997

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
230323A00054	3/23/2023	3.95	3/23/2028	104.43066	102.9483801	101.4947368	100.0689727	98.67035555	97.29817828	95.95175795	94.63043466	93.33357061
230323A00056	3/23/2023	4	3/23/2027	101.7157	101.2317479	100.7524137	100.2776284	99.80732715	99.34144657	98.87992441	98.42269957	97.96971213
230323A00058	3/23/2023	3.96	9/23/2027	103.16036	102.1698206	101.1983375	100.2453665	99.31038148	98.39287615	97.49236308	96.60837282	95.74045309
230323A00065	3/23/2023	3.85	3/23/2028	104.37091	102.8876253	101.4330184	100.0063317	98.60683144	97.23380901	95.88658008	94.56448343	93.26687997
230323A00081	3/23/2023	3.85	3/23/2028	104.37091	102.8876253	101.4330184	100.0063317	98.60683144	97.23380901	95.88658008	94.56448343	93.26687997
230324A00021	3/24/2023	3.72	3/24/2028	104.21275	102.7127936	101.2427105	99.80166937	98.38886829	97.00353453	95.64492338	94.31231678	93.00502216
230324A00023	3/24/2023	3.69	3/24/2028	104.13866	102.6545452	101.1991749	99.77178983	98.37165354	96.9980547	95.65030637	94.32774484	93.02972868
230324A00032	3/24/2023	3.93	3/24/2028	104.40774	102.9230006	101.4669986	100.0389683	98.63817394	97.26390498	95.91547519	94.59222154	93.29350323
230324A00036	3/24/2023	3.98	3/24/2027	101.71485	101.2281469	100.7461119	100.268676	99.79577337	99.32733957	98.86331135	98.40362666	97.94822461
230327A00047	3/27/2023	4.08	3/27/2028	104.65368	103.1591248	101.6936376	100.256442	98.84679026	97.46396048	96.10725546	94.77600173	93.4695485
230328A00020	3/28/2023	3.98	3/28/2028	104.60077	103.1025048	101.6334503	100.1928265	98.77988014	97.3938842	96.03413668	94.69995948	93.39069738
230328A00024	3/28/2023	4.2	3/28/2028	104.84152	103.3428627	101.8733962	100.4323425	99.01894918	97.6324903	96.27226461	94.93759482	93.62782645
230328A00026	3/28/2023	4.34	3/28/2029	107.9698	105.4584315	103.0194132	100.6502395	98.34850705	96.11191053	93.93823754	91.82536452	89.77125248
230328A00027	3/28/2023	4.22	3/28/2028	104.95572	103.4250532	101.9249913	100.454681	99.01329641	97.60004202	96.2141513	94.8548853	93.52153146
230328A00037	3/28/2023	4.21	3/28/2028	105.00208	103.4509942	101.9309873	100.4411857	98.98075066	97.54887423	96.14477793	94.76771127	93.41695056
230328A00045	3/28/2023	4.21	3/28/2028	105.00208	103.4509942	101.9309873	100.4411857	98.98075066	97.54887423	96.14477793	94.76771127	93.41695056
230328A00047	3/28/2023	4.21	3/28/2028	105.00208	103.4509942	101.9309873	100.4411857	98.98075066	97.54887423	96.14477793	94.76771127	93.41695056
230328A00051	3/28/2023	4.53	3/28/2033	117.94868	111.9259188	106.2802955	100.9856612	96.01782578	91.35440325	86.9746678	82.85942177	78.99087484
230328A00052	3/28/2023	4.53	3/28/2033	117.94868	111.9259188	106.2802955	100.9856612	96.01782578	91.35440325	86.9746678	82.85942177	78.99087484
230328A00098	3/28/2023	4.24	3/29/2027	101.88876	101.3877768	100.8917258	100.4005307	99.91412054	99.43242558	98.95537747	98.48290919	98.01495498
230328A00100	3/28/2023	4.19	3/28/2028	104.82648	103.3279351	101.8585841	100.417644	99.00436232	97.61801317	96.2578954	94.92333172	93.61366772
230329A00020	3/29/2023	4.23	3/29/2028	104.89437	103.3926546	101.9202426	100.4763466	99.06021064	97.67110472	96.30832412	94.97118812	93.65903898
230330A00011	3/30/2023	4.21	3/30/2028	104.87187	103.3676995	101.8929213	100.4467527	99.0284338	97.63723132	96.27243718	94.93336745	93.61936138
230330A00083	3/30/2023	4.1	3/30/2027	101.85798	101.3539754	100.8549552	100.3608495	99.871586	99.38709372	98.90730312	98.43214597	97.96155538
230331A00057	3/31/2023	4.08	3/31/2028	104.68289	103.1775655	101.7017158	100.2545466	98.83529521	97.44322534	96.07762613	94.73781102	93.42311675
230404A00002	4/4/2023	4.1	4/2/2027	101.85449	101.3426291	100.8359094	100.3342581	99.83759956	99.34585935	98.85896467	98.37684414	97.89942775
230405A00012	4/5/2023	3.8	4/5/2028	104.29409	102.778156	101.2920488	99.83495932	98.40610943	97.00474835	95.63015144	94.28161909	92.95847564
230405A00022	4/5/2023	3.8	4/5/2028	104.29409	102.778156	101.2920488	99.83495932	98.40610944	97.00474835	95.63015144	94.28161909	92.95847564
230405A00044	4/5/2023	3.8	4/5/2028	104.29409	102.778156	101.2920488	99.83495932	98.40610943	97.00474835	95.63015144	94.28161909	92.95847564
230405A00046	4/5/2023	3.82	10/5/2027	103.10258	102.0801455	101.0780197	100.0956013	99.13231265	98.18759829	97.26092426	96.35177684	95.45966169
230405A00049	4/5/2023	3.81	4/5/2028	104.30935	102.7932992	101.3070732	99.84986694	98.42090233	97.01942846	95.64472065	94.29607926	92.97282856
230406A00016	4/6/2023	3.89	4/6/2028	104.42521	102.9064731	101.4182787	99.95975862	98.53008054	97.12844299	95.7540741	94.40623016	93.08419436
230406A00023	4/6/2023	3.84	4/6/2028	104.3622	102.842999	101.353709	99.89352418	98.46166282	97.05737065	95.67991977	94.3286075	93.00275521

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230406A00026	4/6/2023	3.92	4/6/2027	101.79536	101.2727075	100.7554313	100.2434459	99.73667019	99.23502489	98.73843223	98.24681604	97.76010167
230406A00029	4/6/2023	3.84	4/6/2028	104.3622	102.842999	101.353709	99.89352418	98.46166282	97.05737065	95.67991977	94.3286075	93.00275521
230406A00046	6/28/2024	3.35	6/30/2027	102.03494	101.2795107	100.5352607	99.80194106	99.0793122	98.36714164	97.66520356	96.97327859	96.29115359
230406A00047	8/30/2024	3.31	8/31/2027	102.38588	101.4611664	100.5531493	99.66137755	98.78541787	97.92485243	97.07927797	96.2483052	95.43155822
230406A00049	10/31/2024	3.29	10/29/2027	102.67619	101.5921758	100.5310448	99.49208002	98.4745921	97.47791985	96.501429	95.54451085	94.60658093
230406A00050	4/6/2023	3.67	4/6/2027	101.69609	101.1733583	100.656009	100.1439569	99.63712077	99.13542104	98.63877979	98.14712067	97.66036885
230406A00105	4/6/2023	3.84	4/6/2028	104.28591	102.768581	101.2811084	99.822688	98.39253981	96.98991141	95.61407657	94.26433421	92.94000723
230410A00011	4/10/2023	4.08	4/9/2027	101.90472	101.3735223	100.8478691	100.3276782	99.81286465	99.30334518	98.79903826	98.29986401	97.80574421
230410A00012	4/10/2023	3.98	4/10/2028	104.60605	103.0739605	101.5721471	100.0997865	98.6560827	97.24026764	95.85160044	94.48936604	93.15287405
230410A00022	4/10/2023	4.56	4/10/2028	100.46805	100.4745833	100.4721722	100.4612659	100.4422905	100.4156503	100.3817298	100.3408941	100.2934906
230411A00054	4/11/2023	3.74	4/11/2028	104.33564	102.8014261	101.2975938	99.82330882	98.37777059	96.96020706	95.56987344	94.206051	92.86804586
230412A00006	4/12/2023	4.04	4/12/2027	101.90909	101.3696466	100.8359284	100.3078431	99.78530168	99.26821701	98.75650369	98.25007816	97.74885856
230412A00007	4/12/2023	3.95	4/12/2028	104.57457	103.0372498	101.530373	100.0531031	98.60463717	97.18420089	95.79104738	94.42445583	93.08373046
230412A00028	4/12/2023	3.69	4/12/2028	104.26527	102.7288891	101.2229552	99.74663824	98.29913452	96.87966901	95.48749411	94.12188838	92.78215542
230412A00033	4/12/2023	4.04	4/12/2027	101.90909	101.3696466	100.8359284	100.3078431	99.78530168	99.26821701	98.75650369	98.25007816	97.74885856
230412A00038	4/12/2023	3.69	4/12/2028	104.26527	102.7288891	101.2229552	99.74663824	98.29913452	96.87966901	95.48749411	94.12188838	92.78215542
230413A00017	4/13/2023	3.88	4/13/2028	104.47354	102.9342996	101.4255643	99.94650125	98.49630462	97.07419723	95.67942944	94.31127788	92.96904433
230413A00018	4/13/2023	3.96	4/13/2027	101.87432	101.3322469	100.7959513	100.265345	99.74033751	99.22084042	98.70676707	98.19803264	97.69455407
230413A00020	4/13/2023	3.88	4/13/2028	104.47354	102.9342996	101.4255643	99.94650125	98.49630462	97.07419723	95.67942944	94.31127788	92.96904433
230413A00082	4/13/2023	4.01	4/13/2027	101.90138	101.3592162	100.8228377	100.292149	99.7670598	99.2474816	98.73332775	98.22451341	97.72095553
230417A00023	4/17/2023	3.86	4/7/2028	104.49173	102.9672366	101.4728087	100.0076335	98.57092347	97.16191894	95.77988682	94.42411946	93.09393352
230417A00045	4/17/2023	4.21	4/16/2027	102.03656	101.4857456	100.9408953	100.4019104	99.86869624	99.3411603	98.81921203	98.30276276	97.79172571
230417A00046	4/17/2023	4.13	4/17/2028	104.892	103.3384318	101.8157601	100.3231373	98.85974216	97.424783	96.0174964	94.63714588	93.28302076
230418A00035	4/18/2023	4.13	4/18/2028	102.84333	102.0049986	101.1814627	100.3723165	99.57716963	98.7956467	98.02738593	97.2720388	96.52926932
230419A00035	4/19/2023	4.16	4/19/2028	104.95464	103.3950696	101.8665808	100.36831	98.89942893	97.45913909	96.04667062	94.66128095	93.3022536
230420A00056	4/20/2023	4.38	4/20/2033	118.71052	112.0838286	105.8860932	100.0870646	94.6587875	89.57541184	84.81302365	80.34949032	76.16431902
230420A00059	4/20/2023	4.72	4/20/2038	132.01073	120.3562861	109.91884	100.5619312	92.16518154	84.62231769	77.83944783	71.73355706	66.23119264
230420A00060	4/20/2023	4.72	4/20/2038	132.01073	120.3562861	109.91884	100.5619312	92.16518154	84.62231769	77.83944783	71.73355706	66.23119264
230420A00063	4/20/2023	4.65	4/20/2037	129.82354	119.1415887	109.4938478	100.7727026	92.88233214	85.73735998	79.2616639	73.38732689	68.05371201
230421A00006	4/21/2023	4.04	4/21/2028	104.78207	103.2184192	101.6859892	100.1839142	98.71135962	97.26752106	95.85162302	94.46291761	93.10068328
230421A00025	4/21/2023	4.04	4/21/2028	104.78207	103.2184192	101.6859892	100.1839142	98.71135962	97.26752106	95.85162302	94.46291761	93.10068328
230421A00041	4/21/2023	4.22	4/21/2027	102.05904	101.4947793	100.9367655	100.3848995	99.83907995	99.29920771	98.76518577	98.23691924	97.71431528
230421A00043	4/21/2023	4.1	4/21/2028	104.87628	103.3118619	101.7786792	100.2758647	98.80258332	97.35803044	95.94143019	94.55203438	93.18912113

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230421A00044	4/21/2023	4.13	10/21/2027	103.53485	102.4672564	101.4217374	100.3976153	99.39423733	98.41097683	97.44723231	96.50242601	95.57600284
230421A00062	4/21/2023	4.33	4/21/2028	102.99159	102.1437652	101.3109465	100.4927243	99.6887024	98.89849937	98.12174784	97.35809384	96.60719614
230421A00064	4/21/2023	4.1	4/21/2028	104.87628	103.3118619	101.7786792	100.2758647	98.80258332	97.35803044	95.94143019	94.55203438	93.18912113
230424A00003	4/24/2023	4.15	4/26/2027	102.0918	101.5133474	100.9414601	100.3760234	99.81692841	99.26406881	98.7173406	98.17664209	97.64187385
230424A00005	4/24/2023	4.08	4/24/2028	104.86799	103.295414	101.7543212	100.243838	98.76311906	97.31134974	95.8877449	94.49154743	93.12202707
230425A00031	4/25/2023	3.69	4/25/2028	104.35382	102.781111	101.2399529	99.72946804	98.24880732	96.79715276	95.37371603	93.97773704	92.60848271
230425A00045	4/25/2023	3.95	4/25/2028	104.67016	103.0964549	101.5542946	100.0427973	98.56111471	97.10842977	95.68395485	94.28693056	92.91662445
230425A00047	4/25/2023	4.01	4/26/2027	102.01101	101.4328257	100.8612011	100.296025	99.73718849	99.1845853	98.63811148	98.09766534	97.56314748
230425A00052	4/25/2023	4.01	4/26/2027	102.01101	101.4328257	100.8612011	100.296025	99.73718849	99.1845853	98.63811148	98.09766534	97.56314748
230426A00003	4/26/2023	3.89	5/9/2028	104.67192	103.0607476	101.4823325	99.93573844	98.42006749	96.93445522	95.47806926	94.0501078	92.64979814
230426A00004	4/26/2023	3.89	5/9/2028	104.67192	103.0607476	101.4823325	99.93573844	98.42006749	96.93445522	95.47806926	94.0501078	92.64979814
230426A00005	4/26/2023	3.91	6/13/2028	104.94514	103.2381506	101.5672154	99.9312547	98.32923367	96.76015844	95.22307417	93.71706308	92.24124261
230426A00006	4/26/2023	3.91	6/13/2028	104.94514	103.2381506	101.5672154	99.9312547	98.32923367	96.76015844	95.22307417	93.71706308	92.24124261
230426A00007	4/26/2023	3.92	7/11/2028	105.1553	103.3711144	101.6259384	99.91861838	98.24804122	96.61313649	95.01287458	93.4462647	91.91235304
230426A00008	4/26/2023	3.92	7/11/2028	105.1553	103.3711144	101.6259384	99.91861838	98.24804122	96.61313649	95.01287458	93.4462647	91.91235304
230426A00009	4/26/2023	3.94	8/8/2028	105.37841	103.5183228	101.700413	99.92347847	98.18635833	96.48793192	94.82711716	93.20286901	91.61417793
230426A00010	4/26/2023	3.94	8/8/2028	105.37841	103.5183228	101.700413	99.92347847	98.18635833	96.48793192	94.82711716	93.20286901	91.61417793
230426A00011	4/26/2023	3.96	9/12/2028	105.65417	103.6984567	101.7891107	99.92474503	98.10402705	96.32567245	94.58844338	92.89114641	91.2326306
230426A00012	4/26/2023	3.96	9/12/2028	105.65417	103.6984567	101.7891107	99.92474503	98.10402705	96.32567245	94.58844338	92.89114641	91.2326306
230426A00013	4/26/2023	3.98	10/10/2028	105.88904	103.8559239	101.8725495	99.93738409	98.04894883	96.20582091	94.40663098	92.65006076	90.93484067
230426A00014	4/26/2023	3.98	10/10/2028	105.88904	103.8559239	101.8725495	99.93738409	98.04894883	96.20582091	94.40663098	92.65006076	90.93484067
230426A00025	4/26/2023	3.62	4/26/2028	104.24971	102.6751114	101.1321372	99.61990279	98.13755601	96.68427598	95.25927156	93.86178006	92.49106588
230426A00033	4/26/2023	3.88	4/26/2028	104.56664	102.9910453	101.4470629	99.93381021	98.4504358	96.99611963	95.57007129	94.17152878	92.79975717
230426A00040	4/26/2023	3.9	4/26/2028	104.59832	103.0224616	101.4782241	99.96472062	98.48109983	97.02654149	95.60025512	94.20147859	92.82947685
230426A00046	4/26/2023	3.95	4/26/2028	104.67751	103.1010025	101.556127	100.0419967	98.55775989	97.10259616	95.6757147	94.27635309	92.90377605
230426A00064	6/15/2023	3.87	6/15/2028	104.89039	103.1784409	101.5027379	99.86219276	98.25576215	96.68244449	95.14127755	93.6313366	92.15173251
230426A00065	6/15/2023	3.87	6/15/2028	104.89039	103.1784409	101.5027379	99.86219276	98.25576215	96.68244449	95.14127755	93.6313366	92.15173251
230427A00066	4/27/2023	4.07	4/27/2027	102.05423	101.4731559	100.8987049	100.3307625	99.76921869	99.21396556	98.66489779	98.12191237	97.58490858
230427A00077	4/27/2023	4.14	10/27/2026	100.3035	100.2284258	100.1534686	100.0786306	100.0039116	99.92931107	99.85482892	99.78046484	99.70621854
230428A00018	4/28/2023	3.99	4/28/2028	104.75577	103.1731425	101.6223221	100.1024209	98.61258003	97.15197193	95.71979928	94.31529342	92.93771312
230501A00011	5/1/2023	4.09	4/26/2027	102.05717	101.4788381	100.9070634	100.3417384	99.78275416	99.23000445	98.68338526	98.14279491	97.60813398
230501A00012	5/1/2023	3.98	5/1/2028	104.76173	103.1709272	101.6121919	100.084623	98.58735111	97.11953853	95.6803784	94.26909303	92.88493258
230502A00038	5/2/2023	3.86	5/2/2028	104.5767	102.9847898	101.4250074	99.89644814	98.39823941	96.92954102	95.48954354	94.07746688	92.69255895

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230502A00052	5/2/2023	3.96	5/3/2027	102.03916	101.4417075	100.8512597	100.2676896	99.69087739	99.12070608	98.5570614	97.99983166	97.4489077
230502A00076	5/2/2023	3.95	5/3/2027	102.03319	101.4357635	100.8453356	100.2617853	99.68499271	99.11484088	98.55121552	97.99400493	97.44309998
230502A00079	5/2/2023	3.6	5/2/2028	104.25649	102.6656073	101.106862	99.57934993	98.08219777	96.61456446	95.17563978	93.76464295	92.38082122
230502A00081	5/2/2023	3.96	5/3/2027	102.03916	101.4417075	100.8512597	100.2676896	99.69087739	99.12070608	98.5570614	97.99983166	97.4489077
230502A00122	5/2/2023	3.7	5/3/2027	101.91974	101.3222564	100.7317758	100.1481804	99.5713502	99.00116789	98.43751897	97.8802915	97.32937613
230503A00004	5/3/2023	3.94	5/3/2027	102.02723	101.4298194	100.8394115	100.255881	99.67910804	99.10897569	98.54536964	97.98817821	97.43729226
230503A00012	5/3/2023	3.82	5/3/2028	104.51925	102.9251765	101.3633122	99.83274585	98.3326015	96.86203581	95.42023634	94.00642016	92.6198325
230503A00014	5/3/2023	3.94	5/3/2027	102.02723	101.4298194	100.8394115	100.255881	99.67910804	99.10897569	98.54536964	97.98817821	97.43729226
230503A00020	5/3/2023	3.84	5/3/2028	104.55131	102.9569692	101.3948437	99.86402068	98.36362417	96.89281067	95.45076761	94.03671197	92.64988885
230503A00025	5/3/2023	3.84	5/3/2028	104.55131	102.9569692	101.3948437	99.86402068	98.36362417	96.89281067	95.45076761	94.03671197	92.64988885
230503A00030	5/3/2023	3.84	5/3/2028	104.55131	102.9569692	101.3948437	99.86402068	98.36362417	96.89281067	95.45076761	94.03671197	92.64988885
230503A00034	5/3/2023	3.84	5/3/2028	104.55131	102.9569692	101.3948437	99.86402068	98.36362417	96.89281067	95.45076761	94.03671197	92.64988885
230504A00006	5/4/2023	3.79	12/6/2027	103.44133	102.2521477	101.0903598	99.95502494	98.84524603	97.76016636	96.69896713	95.66086539	94.64511211
230504A00007	5/4/2023	3.82	7/6/2027	102.43627	101.6628926	100.9012092	100.1509526	99.41186704	98.68370394	97.96622225	97.25918792	96.56237371
230504A00042	5/4/2023	3.83	5/4/2027	101.96921	101.3692653	100.7763895	100.1904533	99.61133537	99.038917	98.47308233	97.91371814	97.36071379
230504A00043	5/4/2023	3.76	5/4/2028	104.42946	102.8335007	101.2698198	99.73750707	98.23568347	96.76350254	95.32014895	93.90483703	92.51680944
230504A00058	5/4/2023	3.69	5/4/2028	104.31707	102.722038	101.1592743	99.62786274	98.12692455	96.65561376	95.21311545	93.79864434	92.41144345
230504A00084	5/4/2023	3.5	5/4/2028	104.10808	102.5131528	100.9505198	99.4192653	97.91850916	96.44740416	95.00513421	93.59091291	92.20398225
230505A00014	5/5/2023	3.59	5/5/2028	104.25875	102.6599323	101.0935192	99.55858944	98.05425903	96.57967668	95.13402253	93.71650661	92.3263675
230505A00016	5/5/2023	3.85	5/5/2028	104.58061	102.9807531	101.4132887	99.87729754	98.3718963	96.89623461	95.44949338	94.03088337	92.63964382
230505A00022	5/5/2023	3.85	5/5/2028	104.58061	102.9807531	101.4132887	99.87729754	98.3718963	96.89623461	95.44949338	94.03088337	92.63964382
230505A00071	5/5/2023	3.85	5/5/2028	104.58061	102.9807531	101.4132887	99.87729754	98.3718963	96.89623461	95.44949338	94.03088337	92.63964382
230508A00007	5/8/2023	3.92	5/8/2028	104.71367	103.1047929	101.528586	99.98412232	98.47050733	96.98687987	95.53241069	94.10630088	92.70778053
230508A00017	5/8/2023	4.01	5/10/2027	102.12554	101.5086907	100.8993048	100.2972498	99.70239359	99.11460745	98.53376562	97.95974532	97.39242665
230508A00018	5/8/2023	3.92	5/8/2028	104.71367	103.1047929	101.528586	99.98412232	98.47050733	96.98687987	95.53241069	94.10630088	92.70778053
230509A00036	5/9/2023	4.02	5/10/2027	102.1317	101.5148274	100.9054203	100.3033443	99.70846731	99.12066056	98.53979829	97.96575771	97.39841894
230509A00060	5/9/2023	3.92	5/9/2028	104.7205	103.1089206	101.530106	99.98311948	98.46706292	96.98107171	95.5243133	94.09598571	92.69531607
230510A00018	11/10/2023	3.61	11/10/2026	100.3955	100.2815717	100.1679142	100.0545277	99.94141116	99.8285636	99.71598403	99.60367144	99.49162486
230510A00037	5/10/2023	3.84	5/10/2028	104.59756	102.984371	101.4040173	99.85555792	98.33809154	96.85075057	95.39269969	93.96313426	92.56127893
230511A00036	5/11/2023	3.79	5/19/2027	102.05728	101.4160846	100.7829642	100.1577622	99.54033056	98.93052469	98.32820372	97.73323021	97.14547006
230511A00039	5/11/2023	3.86	11/27/2026	100.5942	100.4329088	100.2721354	100.1118804	99.95214107	99.79291512	99.63420003	99.47599335	99.31829264
230511A00042	5/11/2023	3.72	5/11/2028	104.40919	102.7949448	101.2135949	99.66419614	98.14584415	96.65766869	95.19883187	93.76852663	92.36597534
230511A00043	5/11/2023	3.72	5/16/2028	104.44056	102.8128729	101.2185248	99.65655471	98.12604014	96.62609338	95.15586007	93.71451754	92.30127337

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230511A00044	5/11/2023	3.79	5/11/2027	101.99754	101.3783993	100.7667906	100.1625738	99.56561544	98.97578489	98.39295483	97.81700094	97.24780181
230511A00058	5/11/2023	4.52	5/11/2028	100.42783	100.4342006	100.4306448	100.4176212	100.3955713	100.3649166	100.3260589	100.279382	100.2252521
230511A00080	5/11/2023	3.49	5/11/2028	104.1327	102.5191198	100.9384495	99.38974767	97.87210888	96.38466183	94.92656764	93.49701835	92.09523545
230512A00011	5/12/2023	3.78	5/12/2028	104.51311	102.8953619	101.3106058	99.75790017	98.23633666	96.74504118	95.28317219	93.84991918	92.44450123
230512A00037	5/12/2023	3.86	5/12/2027	102.0485	101.4264544	100.8120068	100.2050178	99.60535194	99.01287697	98.42746386	97.84898665	97.27732235
230515A00078	5/15/2023	3.96	5/17/2027	102.15032	101.5142622	100.8861399	100.2658069	99.65311861	99.04793416	98.45011599	97.85952992	97.27604501
230515A00080	5/15/2023	3.88	5/15/2028	104.696	103.0687909	101.4748703	99.91328047	98.38310152	96.88344825	95.41346864	93.97234221	92.5592786
230516A00036	5/16/2023	4	5/17/2027	102.17573	101.5395783	100.9113664	100.2909446	99.67816826	99.07289652	98.4749918	97.88431993	97.30074997
230516A00037	5/16/2023	3.91	5/16/2028	104.75186	103.1215415	101.5246054	99.9600931	98.42708086	96.92467977	95.45203433	94.00832076	92.59274555
230518A00019	5/18/2023	3.81	5/18/2028	104.69967	103.0628218	101.4595865	99.8889965	98.35011854	96.84205485	95.36394144	93.91494656	92.49426909
230519A00030	5/19/2023	4.27	5/19/2027	102.36481	101.7225159	101.0883022	100.4620166	99.84351082	99.23264029	98.62926393	98.03324418	97.44444679
230519A00038	5/19/2023	3.92	5/19/2028	104.88758	103.2464804	101.6391196	100.0645175	98.52173628	97.00987391	95.52806243	94.07546624	92.65128061
230519A00041	5/19/2023	3.92	5/19/2028	104.88758	103.2464804	101.6391196	100.0645175	98.52173628	97.00987391	95.52806243	94.07546624	92.65128061
230522A00043	5/22/2023	4.17	5/16/2028	105.17786	103.5439302	101.9434525	100.3754614	98.83903131	97.33327168	95.85732543	94.41036727	92.99160221
230522A00046	5/22/2023	4.17	5/22/2028	105.22285	103.5726614	101.9564625	100.3732696	98.82213485	97.30214652	95.81242751	94.35213354	92.92045164
230523A00024	5/23/2023	4.06	5/24/2027	102.31043	101.654156	101.0063179	100.3667519	99.73530004	99.11180836	98.49612679	97.88810904	97.28761243
230523A00049	5/23/2023	4.31	5/24/2027	102.43495	101.7787166	101.1309117	100.4913701	99.85993418	99.23645035	98.62076882	98.01274359	97.41223226
230523A00083	5/23/2023	4.21	5/23/2028	105.29665	103.6431806	102.0238036	100.4375297	98.8834067	97.36051934	95.86798682	94.40496145	92.97062701
230523A00085	5/23/2023	4.39	5/23/2029	108.54689	105.8780865	103.2894475	100.7780592	98.34113388	95.97600436	93.68011759	91.45102894	89.28639679
230523A00086	5/23/2023	4.42	5/23/2030	111.58493	107.8963462	104.3523313	100.946389	97.67235412	94.52437431	91.49689176	88.58462665	85.78256145
230523A00088	5/23/2023	4.59	5/23/2033	120.25976	113.5000616	107.1820213	101.2741909	95.74752451	90.57518729	85.732375	81.19615009	76.94529164
230523A00089	5/23/2023	4.65	5/23/2034	123.12578	115.3432979	108.1337884	101.4515414	95.25473531	89.50508824	84.16754003	79.20996495	74.60291139
230523A00090	5/23/2023	4.71	5/23/2035	126.16995	117.3555633	109.2612038	101.8233702	94.98449989	88.69238731	82.89965873	77.5633008	72.64423746
230523A00091	5/23/2023	4.77	5/23/2036	129.14219	119.2963681	110.3323621	102.1650926	94.71815673	87.92289914	81.71758796	76.04668189	70.86017849
230524A00009	5/24/2023	3.9	5/24/2028	104.88925	103.2349025	101.614742	100.0277698	98.47302965	96.94960185	95.45660177	93.99317806	92.55851102
230525A00094	5/25/2023	4.31	5/25/2028	105.47816	103.8178341	102.1918092	100.5990869	99.03870695	97.50974618	96.01131647	94.54256313	93.10266331
230526A00016	5/26/2023	4.46	5/26/2027	102.55175	101.8896182	101.2360496	100.5908824	99.95395516	99.32511057	98.70419526	98.09105974	97.48555828
230526A00033	5/26/2023	4.63	5/27/2031	115.47848	110.7337089	106.2174227	101.9173293	97.82186555	93.92015155	90.20194654	86.65760751	83.27805093
230526A00034	5/26/2023	4.66	5/26/2032	118.3306	112.5600459	107.1174842	101.982393	97.13564836	92.55941931	88.23707299	84.15308782	80.29297328
230530A00027	5/30/2023	4.22	5/30/2028	105.36664	103.6940169	102.0561345	100.4519714	98.88054881	97.34092637	95.83219953	94.3534981	92.90398452
230530A00118	5/30/2023	4.4	5/28/2027	102.53044	101.8629096	101.2040793	100.5537846	99.91186013	99.27814493	98.6524821	98.03471873	97.42470574
230531A00038	5/31/2023	4.01	5/28/2027	102.31062	101.6433978	100.9848831	100.3349097	99.69331194	99.05992866	98.43460269	97.81718084	97.20751382
230531A00042	5/31/2023	4.01	5/28/2027	102.31062	101.6433978	100.9848831	100.3349097	99.69331194	99.05992866	98.43460269	97.81718084	97.20751382

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230531A00091	5/31/2023	4.26	6/1/2027	102.47223	101.7939808	101.1247198	100.4642671	99.81244941	99.16909821	98.53404921	97.90714238	97.28822176
230601A00025	6/1/2023	4.12	6/1/2028	105.21395	103.5372911	101.8955318	100.2876492	98.71265757	97.16960956	95.65759416	94.17573506	92.72318892
230602A00020	6/2/2023	3.94	6/2/2028	105.01949	103.3400394	101.6956245	100.0852128	98.50781284	96.96247182	95.44827358	93.96433695	92.50981401
230602A00051	6/2/2023	4.33	6/2/2038	116.55227	110.5868717	105.0683806	99.95716782	95.21751356	90.81718928	86.72708833	82.92089809	79.37480887
230606A00008	6/6/2023	3.98	6/6/2028	105.11651	103.4253043	101.7695464	100.1481856	98.56021317	97.00466009	95.48059494	93.98712206	92.5233798
230606A00014	6/6/2023	4.35	6/7/2027	102.58668	101.8916522	101.2060665	100.5297266	99.86244589	99.20404308	98.55434155	97.91316935	97.28035906
230606A00015	6/6/2023	4.24	6/6/2028	105.4555	103.7631008	102.1061388	100.4835632	98.89436626	97.33757997	95.8122738	94.31755293	92.85255651
230607A00007	6/7/2023	4.24	6/7/2028	105.46343	103.7682395	102.1085806	100.4834042	98.89169846	97.33249137	95.80484861	94.3078718	92.8406967
230607A00020	6/7/2023	4.28	6/7/2028	105.64065	103.9039985	102.2049379	100.5423443	98.91513614	97.32227443	95.76276058	94.23563434	92.73997201
230608A00003	6/8/2023	4.23	6/8/2028	105.45436	103.7565143	102.0943047	100.4666714	98.8725983	97.31110947	95.78126689	94.28216868	92.81294725
230609A00026	6/9/2023	4.11	6/9/2027	102.47858	101.7779906	101.0869952	100.4054016	99.73301847	99.06965982	98.41514448	97.76929617	97.13194327
230609A00027	6/9/2023	3.99	6/9/2028	105.15574	103.4560099	101.7920281	100.162735	98.56710937	97.00416995	95.47297392	93.97261483	92.50222079
230609A00034	6/9/2023	3.99	6/9/2028	105.15574	103.4560099	101.7920281	100.162735	98.56710937	97.00416995	95.47297392	93.97261483	92.50222079
230609A00040	6/9/2023	4.38	5/12/2027	102.37159	101.7484189	101.1328532	100.5247557	99.92399086	99.33042626	98.74393276	98.16438424	97.59165761
230609A00042	6/9/2023	4.46	11/25/2026	100.6675	100.5116692	100.3563322	100.2014823	100.0471174	99.89323506	99.73983308	99.5869092	99.43446116
230609A00043	6/9/2023	4.32	9/29/2027	103.56782	102.5589097	101.5697002	100.5996226	99.64812529	98.71467757	97.79876887	96.89990768	96.01762073
230609A00076	7/10/2023	4.19	7/10/2028	105.63154	103.8456092	102.098662	100.3895397	98.7171273	97.08035298	95.47818595	93.90963446	92.37374397
230613A00015	6/13/2023	4.73	6/13/2033	105.86704	104.1904185	102.4399577	100.5064561	98.28446641	95.75773523	93.07995626	90.45593703	87.9434768
230613A00021	6/13/2023	4.35	6/14/2027	102.64912	101.9347744	101.2303975	100.5357807	99.85072184	99.17502426	98.50849663	97.85095286	97.20221182
230615A00026	6/15/2023	4.84	6/15/2038	133.51837	121.6519558	111.0361901	101.5294557	93.0069906	85.3587987	78.48782716	72.30837726	66.74471803
230615A00039	6/15/2023	4.16	6/15/2027	102.56491	101.8476105	101.1403719	100.4429791	99.75522717	99.07691674	98.40785402	97.74785048	97.09672266
230616A00037	6/16/2023	4.48	6/16/2027	102.76031	102.0400703	101.3299553	100.6297524	99.9392547	99.25826101	98.58657572	97.92400853	97.27037433
230616A00038	6/16/2023	4.32	6/16/2028	105.67267	103.9510588	102.2659174	100.6161527	99.00071384	97.41859182	95.86881755	94.35045967	92.86262273
230620A00035	6/20/2023	4.36	6/20/2030	111.59388	107.8306064	104.2173749	100.7473222	97.41394233	94.21106583	91.13284017	88.17371125	85.32840618
230621A00022	6/21/2023	4.24	6/21/2028	105.57447	103.8400697	102.1426335	100.4810421	98.85422374	97.26114959	95.70083177	94.17232118	92.67470564
230621A00041	6/21/2023	4.24	6/21/2028	105.57447	103.8400697	102.1426335	100.4810421	98.85422374	97.26114959	95.70083177	94.17232118	92.67470564
230621A00047	6/21/2023	4.44	6/21/2028	103.37783	102.4535603	101.5461787	100.6552092	99.7801981	98.92070916	98.07632226	97.24663286	96.43125123
230622A00004	6/22/2023	4.23	6/22/2027	102.67626	101.939409	101.2131595	100.4972809	99.79155194	99.09575752	98.40968861	97.73314202	97.06592019
230622A00005	6/22/2023	4.05	6/22/2028	105.35659	103.619573	101.9196499	100.2557005	98.62664697	97.0314548	95.46913073	93.93872064	92.43930753
230622A00019	6/22/2023	4.33	6/22/2028	105.75368	104.0050005	102.2948052	100.6219855	98.98547275	97.38423711	95.81728567	94.28366089	92.78243907
230622A00028	6/22/2023	4.35	6/22/2027	102.72045	101.9839935	101.2581258	100.5426149	99.83724003	99.14178656	98.4560459	97.77981529	97.11289758
230622A00030	6/22/2023	4.17	6/22/2028	105.46064	103.7245261	102.0254607	100.3623192	98.73402599	97.13954864	95.57789587	94.04811541	92.54929202
230622A00095	6/22/2023	4.38	6/22/2027	102.74249	102.005945	101.2799889	100.5643904	99.8589289	99.16338962	98.477564	97.80124926	97.13424824

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230622A00096	6/22/2023	4.21	6/22/2028	105.53021	103.7934783	102.0938011	100.4300589	98.80117573	97.20611886	95.64389676	94.11355687	92.6141837
230623A00003	6/23/2023	4.29	6/23/2027	102.68511	101.9460736	101.2176966	100.4997499	99.79201023	99.09426085	98.40629096	97.72789572	97.05887596
230623A00004	6/23/2023	4.13	6/23/2028	105.39869	103.660401	101.9592526	100.2941155	98.66391005	97.06759994	95.50419032	93.97272553	92.4722871
230623A00051	6/23/2023	4.18	6/23/2028	105.48579	103.7467252	102.0448097	100.3789194	98.74797418	97.15093747	95.58681403	94.05464784	92.55352011
230623A00056	6/23/2023	4.18	6/23/2028	105.48579	103.7467252	102.0448097	100.3789194	98.74797418	97.15093747	95.58681403	94.05464784	92.55352011
230623A00058	6/23/2023	4.38	6/23/2027	102.75148	102.0121749	101.2835306	100.5653193	99.85731778	99.15930911	98.47108251	97.79243309	97.12316164
230626A00022	6/26/2023	4.34	6/25/2027	102.73975	101.9950338	101.2611331	100.537815	99.82485169	99.12202162	98.42910963	97.74590658	97.07220919
230626A00023	6/26/2023	4.18	6/26/2028	105.50907	103.761602	102.051594	100.3779076	98.73944955	97.13517086	95.56406458	94.02516363	92.51753875
230627A00005	6/27/2023	4.3	6/28/2027	102.73635	101.9834555	101.2416132	100.5105798	99.7901201	99.08000572	98.38001483	97.68993188	97.00954742
230627A00006	6/27/2023	4.12	6/27/2028	105.41165	103.6623275	101.9505536	100.2751834	98.6351198	97.02931016	95.45674402	93.91645099	92.40749872
230627A00030	6/27/2023	4.17	6/27/2028	105.4993	103.749187	102.0366364	100.3605038	98.71969139	97.11314628	95.53985762	93.99885469	92.48920479
230627A00035	6/27/2023	4.21	6/27/2028	105.56942	103.8186746	102.1055027	100.4287601	98.78734867	97.18021518	95.6063485	94.06477764	92.55456964
230627A00036	6/27/2023	4.38	6/28/2027	102.79645	102.0433081	101.3012194	100.5699422	99.84924117	99.13888794	98.4386606	97.74834359	97.0677274
230627A00090	6/27/2023	4.21	6/27/2028	105.56942	103.8186746	102.1055027	100.4287601	98.78734867	97.18021518	95.6063485	94.06477764	92.55456964
230628A00017	6/28/2023	4.41	6/28/2027	102.81899	102.0657528	101.3235718	100.5922031	99.87141157	99.16096877	98.46065277	97.77024798	97.08954489
230628A00045	6/28/2023	4.18	6/28/2028	105.52459	103.7715147	102.0561108	100.3772268	98.73376074	97.12465525	95.54889556	94.00550716	92.49355378
230628A00068	6/28/2023	4.29	6/28/2027	102.72884	101.975974	101.2341625	100.5031595	99.78272997	99.07264545	98.37268411	97.68263042	97.00227493
230629A00008	6/29/2023	4.34	6/29/2028	105.8137	104.0552759	102.3346734	100.6507357	99.00235495	97.38846856	95.80805663	94.2601398	92.74377721
230629A00019	6/29/2023	4.51	6/24/2027	102.85671	102.1142395	101.382518	100.6613088	99.9503863	99.24953119	98.55853044	97.87717695	97.20526944
230629A00046	6/29/2023	4.51	6/29/2027	102.90347	102.147148	101.4019665	100.6676766	99.94404083	99.23082823	98.52781463	97.83478222	97.15151935
230629A00071	6/29/2023	4.41	6/29/2028	106.0757	104.2664944	102.497632	100.7679703	99.07640562	97.42187223	95.80334143	94.2198197	92.67034733
230629A00076	6/29/2023	4.51	6/29/2027	102.90347	102.147148	101.4019665	100.6676766	99.94404083	99.23082823	98.52781463	97.83478222	97.15151935
230629A00094	6/29/2023	4.41	6/29/2028	106.0757	104.2664944	102.497632	100.7679703	99.07640562	97.42187223	95.80334143	94.2198197	92.67034733
230629A00097	6/29/2023	4.41	6/29/2028	106.0757	104.2664944	102.497632	100.7679703	99.07640562	97.42187223	95.80334143	94.2198197	92.67034733
230630A00003	6/30/2023	4.54	6/30/2027	102.93552	102.1763354	101.4283673	100.6913682	99.96509799	99.24932345	98.54381813	97.84836204	97.16274141
230630A00028	6/30/2023	4.42	6/30/2027	102.89006	102.130472	101.3821113	100.6447345	99.91810087	99.20197673	98.49613513	97.80035562	97.114424
230630A00030	6/30/2023	4.23	6/30/2028	105.73438	103.9720576	102.2477207	100.5602022	98.90838765	97.29120792	95.70763708	94.15669003	92.6374205
230630A00055	6/30/2023	4.35	6/30/2028	105.8395	104.0781098	102.3546445	100.6679465	99.01690348	97.40044866	95.81755807	94.26724855	92.74857565
230630A00088	6/30/2023	4.54	6/30/2027	102.93552	102.1763354	101.4283673	100.6913682	99.96509799	99.24932345	98.54381813	97.84836204	97.16274141
230630A00094	6/30/2023	4.42	6/30/2027	102.89006	102.130472	101.3821113	100.6447345	99.91810087	99.20197673	98.49613513	97.80035562	97.114424
230703A00013	7/3/2023	4.34	7/3/2028	105.84527	104.075895	102.3447703	100.6507401	98.99269094	97.36955441	95.78030428	94.22395467	92.69955793
230703A00015	7/3/2023	4.34	7/3/2028	105.84527	104.075895	102.3447703	100.6507401	98.99269094	97.36955441	95.78030428	94.22395467	92.69955793
230703A00043	7/3/2023	4.53	7/6/2027	102.98536	102.2096549	101.4456644	100.6931253	99.95178107	99.22138296	98.50168942	97.79246602	97.09348511

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230705A00040	7/5/2023	4.38	7/5/2028	105.93185	104.156392	102.4194194	100.7197735	99.05633992	97.42804852	95.83387126	94.27282004	92.7439447
230705A00042	7/5/2023	4.42	7/5/2028	106.00285	104.2267365	102.4891276	100.788857	99.12481002	97.49591618	95.90114715	94.33951453	92.8100679
230705A00103	7/5/2023	4.56	7/6/2027	103.00856	102.2327575	101.4686695	100.716034	99.97459434	99.24410179	98.5243148	97.8149989	97.11592644
230706A00006	7/6/2023	4.59	7/6/2028	106.31304	104.5314446	102.7885138	101.0830813	99.41403076	97.7802897	96.1808277	94.61465417	93.08081637
230706A00014	7/6/2023	4.99	7/6/2038	135.23693	123.2273566	112.486231	102.8694946	94.25029344	86.51683374	79.57051744	73.3243169	67.70135771
230707A00021	9/1/2023	4.61	8/30/2030	113.12027	109.1421165	105.3295519	101.6748005	98.17049046	94.80963303	91.58560059	88.49210615	85.52318399
230707A00022	9/1/2023	4.61	8/30/2030	113.12027	109.1421165	105.3295519	101.6748005	98.17049046	94.80963303	91.58560059	88.49210615	85.52318399
230707A00023	9/1/2023	4.61	8/30/2030	113.12027	109.1421165	105.3295519	101.6748005	98.17049046	94.80963303	91.58560059	88.49210615	85.52318399
230710A00013	7/10/2023	4.55	7/10/2029	109.37567	106.5669048	103.8458008	101.209081	98.65361268	96.1764008	93.77458137	91.44541451	89.18627816
230712A00002	7/12/2023	4.31	7/12/2028	105.86157	104.0682252	102.3141297	100.598117	98.91907029	97.27591535	95.66761875	94.09318579	92.55165871
230712A00016	7/12/2023	4.45	7/12/2027	102.97955	102.187549	101.407765	100.6399174	99.88373308	99.13894731	98.40530328	97.68255182	96.9704512
230712A00017	7/12/2023	4.45	7/12/2027	102.97955	102.187549	101.407765	100.6399174	99.88373308	99.13894731	98.40530328	97.68255182	96.9704512
230712A00018	7/12/2023	4.31	7/12/2028	105.86157	104.0682252	102.3141297	100.598117	98.91907029	97.27591535	95.66761875	94.09318579	92.55165871
230712A00019	7/12/2023	4.31	7/12/2028	105.86157	104.0682252	102.3141297	100.598117	98.91907029	97.27591535	95.66761875	94.09318579	92.55165871
230712A00020	7/12/2023	4.31	7/12/2028	105.86157	104.0682252	102.3141297	100.598117	98.91907029	97.27591535	95.66761875	94.09318579	92.55165871
230712A00021	7/12/2023	4.31	7/12/2028	105.86157	104.0682252	102.3141297	100.598117	98.91907029	97.27591535	95.66761875	94.09318579	92.55165871
230712A00040	7/12/2023	4.45	7/12/2027	102.97955	102.187549	101.407765	100.6399174	99.88373308	99.13894731	98.40530328	97.68255182	96.9704512
230712A00041	7/12/2023	4.31	7/12/2028	105.86157	104.0682252	102.3141297	100.598117	98.91907029	97.27591535	95.66761875	94.09318579	92.55165871
230712A00056	7/12/2023	4.22	7/12/2028	105.70012	103.9082636	102.1556294	100.4410513	98.7634131	97.12164144	95.51470351	93.94160529	92.40138965
230713A00014	7/13/2023	4.2	7/13/2028	105.67164	103.8774086	102.1224985	100.4057499	98.72604628	97.08231377	95.47351882	93.89866651	92.35679864
230713A00058	7/13/2023	4.08	7/13/2028	105.56425	103.7690748	102.0132804	100.2957009	98.61521755	96.97075402	95.36127475	93.78578282	92.24331816
230714A00022	7/14/2023	4.36	7/14/2027	102.92664	102.1294268	101.3445976	100.5718652	99.81095094	99.06158472	98.32350458	97.59645647	96.88019389
230714A00023	7/14/2023	4.18	7/14/2028	105.64306	103.8464456	102.0892612	100.3703439	98.68857689	97.04288553	95.43223563	93.85563134	92.31211342
230714A00026	7/14/2023	4.18	7/14/2028	105.64306	103.8464456	102.0892612	100.3703439	98.68857689	97.04288553	95.43223563	93.85563134	92.31211342
230714A00034	7/14/2023	4.37	7/16/2027	102.95283	102.1500629	101.3598487	100.5818959	99.81592022	99.06164608	98.31880631	97.58714184	96.86640139
230714A00036	7/14/2023	4.37	7/12/2030	111.80603	107.9808014	104.3101899	100.7870765	97.40470851	94.15668225	91.0369227	88.03966454	85.15943453
230717A00088	7/17/2023	4.43	7/19/2027	103.02874	102.2174711	101.4190165	100.6330731	99.85934807	99.0975575	98.34742631	97.60868781	96.88108341
230718A00014	7/18/2023	4.37	7/19/2027	102.98018	102.1691292	101.3708868	100.5851534	99.81163594	99.05005073	98.30012268	97.56158514	96.83417957
230718A00015	7/18/2023	4.19	7/18/2028	105.69055	103.8829187	102.1151681	100.3861348	98.69469997	97.03978593	95.42035471	93.83540603	92.28397562
230718A00038	7/18/2023	4.46	11/13/2026	100.52734	100.4049703	100.2829138	100.1611689	100.0397343	99.91860884	99.79779131	99.67728048	99.55707514
230718A00065	7/18/2023	4.3	7/18/2033	110.56058	107.0592584	103.7243979	100.5464178	97.51636601	94.62587283	91.86710867	89.23274554	86.71592142
230718A00070	7/18/2023	4.06	7/18/2028	105.56422	103.7558101	101.9873353	100.2576291	98.56557013	96.91007877	95.29011493	93.7046764	92.15279707
230718A00093	7/18/2023	4.06	7/18/2028	105.56422	103.7558101	101.9873353	100.2576291	98.56557013	96.91007877	95.29011493	93.7046764	92.15279707

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230719A00015	7/19/2023	4.37	7/19/2027	102.98018	102.1691292	101.3708868	100.5851534	99.81163594	99.05005073	98.30012268	97.56158514	96.83417957
230719A00034	7/19/2023	4.19	7/19/2028	105.69792	103.8875775	102.1172258	100.3857036	98.69189138	97.03471087	95.41312309	93.82612665	92.27275602
230719A00081	12/16/2024	3.6	12/18/2026	100.74057	100.5209392	100.3022819	100.0845898	99.86785651	99.6520757	99.437241	99.22334611	99.01038482
230721A00006	7/21/2023	4.32	7/21/2028	105.94906	104.1310764	102.3533548	100.6147274	98.91407236	97.25030884	95.6223949	94.02932588	92.47013275
230724A00037	7/24/2023	4.29	7/24/2028	105.91743	104.0917989	102.3067575	100.5611395	98.85382172	97.18372099	95.54979267	93.95102885	92.3864568
230724A00064	7/24/2023	4.53	7/19/2027	103.10967	102.2980409	101.4992326	100.7129394	99.93886829	99.17673545	98.42626569	97.68719226	96.95925648
230724A00065	7/24/2023	4.37	7/18/2028	106.01639	104.2057306	102.4350056	100.7030526	99.00875104	97.35102203	95.72882609	94.14116161	92.58706301
230725A00018	7/25/2023	4.4	7/25/2028	106.12629	104.2960501	102.5065464	100.7566134	99.04512647	97.37100064	95.73318938	94.13068273	92.56250582
230725A00023	7/25/2023	4.57	4/9/2027	102.16441	101.6324239	101.1059878	100.58502	100.0694352	99.55915014	99.05408325	98.55415459	98.05928583
230725A00028	7/25/2023	4.46	7/25/2030	112.24817	108.3807755	104.6709321	101.111378	97.69522359	94.41593199	91.26729911	88.2434348	85.33874532
230725A00071	7/25/2023	4.4	7/25/2028	106.12629	104.2960501	102.5065464	100.7566134	99.04512647	97.37100064	95.73318938	94.13068273	92.56250582
230726A00011	7/26/2023	4.24	7/26/2028	105.95161	104.1183678	102.326026	100.5734117	98.85939723	97.18289506	95.5428557	93.93826627	92.36814887
230726A00012	7/26/2023	4.24	7/26/2028	105.95161	104.1183678	102.326026	100.5734117	98.85939723	97.18289506	95.5428557	93.93826627	92.36814887
230726A00023	7/26/2023	4.24	7/26/2028	105.95161	104.1183678	102.326026	100.5734117	98.85939723	97.18289506	95.5428557	93.93826627	92.36814887
230727A00016	7/27/2023	4.51	7/27/2033	120.14325	113.222988	106.7655536	100.7373136	95.10725155	89.84675032	84.92939425	80.33078943	76.02839911
230727A00020	7/27/2023	4.39	7/27/2028	106.12382	104.2882988	102.4937394	100.7389745	99.02287807	97.34436377	95.70238298	94.09592343	92.52400763
230727A00063	7/27/2023	4.38	7/27/2028	106.21628	104.3778937	102.5805618	100.823115	99.10442381	97.42339867	95.77898792	94.17017636	92.59598368
230727A00075	7/27/2023	4.5	7/27/2028	106.32564	104.488218	102.6917924	100.9351958	99.21730129	97.53702147	95.89330691	94.28514448	92.71155584
230728A00005	7/28/2023	4.59	7/28/2027	103.24571	102.4089424	101.5857764	100.7758789	99.97893067	99.19462248	98.42265501	97.6627383	96.91459141
230728A00006	7/28/2023	4.46	7/28/2028	106.26035	104.4208902	102.6225273	100.8640945	99.14446468	97.4625499	95.81729998	94.20770087	92.63277318
230731A00012	7/31/2023	4.5	7/31/2029	109.40568	106.5412904	103.7679421	101.0822555	98.48099846	95.96107539	93.51952093	91.15349367	88.86027029
230801A00021	8/1/2023	4.49	8/1/2028	106.34822	104.4973276	102.6880047	100.9190718	99.18939501	97.49787908	95.84346629	94.22513473	92.6418969
230801A00022	8/1/2023	4.65	8/2/2027	103.34504	102.4942199	101.6574511	100.8343824	100.0246791	99.2280172	98.44408304	97.672573	96.91319308
230802A00022	9/8/2023	4.41	9/8/2028	106.50456	104.551153	102.6437748	100.7810545	98.96167654	97.18437256	95.44791996	93.75113976	92.0928947
230802A00023	10/16/2023	4.37	10/16/2028	106.73202	104.6742368	102.6670023	100.7087474	98.79796037	96.93318727	95.11302915	93.33613963	91.60122252
230804A00030	8/4/2023	4.88	8/4/2027	102.15454	101.6546324	101.1608702	100.6731327	100.1912982	99.715248	99.24486712	98.7800436	98.3206686
230807A00010	8/7/2023	4.4	8/7/2028	106.22948	104.3638825	102.5405007	100.7581351	99.01562512	97.31185045	95.64572931	94.01621688	92.4223038
230808A00054	8/8/2023	4.19	8/8/2028	105.95784	104.0901612	102.2648411	100.4806754	98.73649725	97.03118036	95.36363728	93.73281779	92.13770739
230808A00057	8/8/2023	4.19	8/8/2028	105.95784	104.0901612	102.2648411	100.4806754	98.73649725	97.03118036	95.36363728	93.73281779	92.13770739
230808A00060	8/8/2023	4.19	8/8/2028	105.95784	104.0901612	102.2648411	100.4806754	98.73649725	97.03118036	95.36363728	93.73281779	92.13770739
230809A00020	8/9/2023	4.51	11/9/2026	100.48617	100.3749304	100.2639491	100.1532259	100.0427597	99.9325496	99.82259472	99.71289412	99.60344689
230810A00013	8/10/2023	4.34	8/10/2028	106.14091	104.2682392	102.43811	100.6493066	98.90065499	97.19102246	95.51931516	93.88447687	92.28548732
230810A00024	8/10/2023	4.34	8/7/2028	106.1176	104.2530719	102.4307403	100.6494053	98.9079069	97.20512533	95.53997931	93.91142448	92.31845198

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230810A00025	8/10/2023	4.37	5/8/2028	105.44114	103.8261785	102.2439983	100.6936666	99.17428608	97.6849927	96.22495459	94.79337029	93.38946742
230810A00026	8/10/2023	4.4	1/10/2028	104.45294	103.1659353	101.9072805	100.6760349	99.47130184	98.29222363	97.13797969	96.00778448	94.9008856
230814A00029	8/14/2023	4.71	2/12/2027	101.63129	101.2550799	100.8816654	100.5110162	100.1431016	99.77789128	99.41535541	99.05546457	98.69818977
230815A00037	8/15/2023	4.53	8/15/2028	106.53817	104.6484545	102.8019251	100.9973362	99.23348913	97.50922733	95.82343438	94.17503242	92.56298059
230815A00038	8/15/2023	4.57	8/16/2027	103.46449	102.5743834	101.6996501	100.8398898	99.99471957	99.16376965	98.34668263	97.54311299	96.75272665
230816A00019	8/16/2023	4.5	8/16/2028	100.43672	100.4440069	100.4382729	100.4202932	100.3907986	100.3504791	100.299986	100.2399347	100.1709065
230818A00025	8/18/2023	4.68	8/18/2027	103.52869	102.633578	101.7540022	100.8895602	100.0398631	99.20453512	98.3832134	97.57554706	96.7811969
230821A00006	8/21/2023	4.66	8/21/2028	106.8352	104.9267137	103.0621553	101.2402492	99.45976739	97.71952533	96.0183799	94.35522783	92.72900401
230823A00066	8/23/2023	4.68	8/23/2027	103.5781	102.6691546	101.7762224	100.898879	100.0367183	99.18934779	98.35638868	97.53747491	96.73225274
230824A00008	8/24/2023	4.69	8/24/2028	106.38479	104.6211346	102.8986554	101.2161124	99.57231418	97.9661133	96.39640459	94.8621232	93.36224282
230824A00031	8/24/2023	4.49	8/24/2028	106.65178	104.7350183	102.8625824	101.0331787	99.24556257	97.49853386	95.79093458	94.12164728	92.48959334
230824A00061	8/24/2023	4.61	8/24/2028	106.76554	104.8497824	102.9782878	101.1497643	99.36296999	97.61670731	95.90982073	94.24119511	92.60975404
230825A00010	8/25/2023	4.62	8/25/2028	106.79316	104.8744886	103.000194	101.1689862	99.37961855	97.63088868	95.92163672	94.25074334	92.61712812
230830A00028	8/30/2023	4.45	8/30/2027	103.4898	102.561492	101.6498779	100.7545109	99.87495916	99.01080584	98.16164874	97.32709954	96.50678322
230830A00029	8/30/2023	4.45	8/30/2027	103.4898	102.561492	101.6498779	100.7545109	99.87495916	99.01080584	98.16164874	97.32709954	96.50678322
230830A00034	8/30/2023	4.44	8/30/2028	106.48884	104.5599143	102.6758946	100.8354612	99.03734546	97.28032388	95.56321654	93.88488502	92.24423072
230830A00051	8/30/2023	4.45	8/30/2027	103.4898	102.561492	101.6498779	100.7545109	99.87495916	99.01080584	98.16164874	97.32709954	96.50678322
230830A00055	8/30/2023	4.47	8/30/2028	106.55758	104.6198491	102.7286879	100.8826807	99.08046168	97.32071585	95.60217704	93.92362558	92.28388629
230831A00006	8/31/2023	4.61	8/31/2027	103.59217	102.6614119	101.7474255	100.8497595	99.96797904	99.10166482	98.25041208	97.41383008	96.59154152
230831A00007	8/31/2023	4.48	8/31/2028	106.57407	104.6416712	102.7543037	100.9106492	99.10943361	97.34942874	95.62944986	93.94835409	92.30503851
230831A00041	8/31/2023	4.48	8/31/2028	106.57407	104.6416712	102.7543037	100.9106492	99.10943361	97.34942874	95.62944986	93.94835409	92.30503851
230831A00078	8/29/2025	3.91	8/30/2030	110.40144	106.4761607	102.7148534	99.10980229	95.65369543	92.33960139	89.16094723	86.11149817	83.18533835
230831A00079	8/30/2024	4.28	8/29/2031	114.52113	109.554142	104.838259	100.3594317	96.10447217	92.06099317	88.21735559	84.56261951	81.0864987
230901A00007	9/1/2023	4.55	9/1/2027	103.54558	102.6123578	101.6960045	100.7960637	99.91209691	99.04368108	98.19040801	97.35188368	96.52772763
230901A00037	9/1/2023	4.3	9/1/2028	106.35125	104.4161876	102.5263327	100.6803525	98.87696566	97.11493677	95.39307437	93.71022912	92.06529204
230901A00044	9/1/2023	4.55	9/1/2027	103.54558	102.6123578	101.6960045	100.7960637	99.91209691	99.04368108	98.19040801	97.35188368	96.52772763
230905A00030	9/5/2023	4.55	9/5/2028	106.75207	104.8043346	102.9022976	101.0446043	99.22995347	97.45709093	95.72480725	94.03193602	92.37735194
230908A00009	9/8/2023	4.55	9/8/2028	106.86068	104.8746072	102.9367126	101.0455108	99.19957594	97.3975359	95.63806998	93.91990657	92.24182091
230908A00010	9/8/2023	4.73	9/9/2030	107.59237	105.4579626	103.3900473	101.3860064	99.44334223	97.55967351	95.73272876	93.96034058	92.24044012
230912A00036	9/12/2023	4.57	9/12/2028	106.85134	104.8836059	102.96247	101.0865397	99.25447585	97.46498818	95.71683297	94.00881118	92.33976644
230912A00053	9/12/2023	4.74	9/7/2027	103.78004	102.829439	101.8963194	100.9802009	100.0806211	99.19713439	98.32931087	97.47673595	96.63900955
230913A00032	9/13/2023	4.74	9/15/2027	103.85684	102.8842256	101.9299048	100.9933631	100.0741061	99.1716575	98.28555842	97.41536658	96.56065554
230913A00049	9/13/2023	4.74	9/13/2027	103.83764	102.8705363	101.9215175	100.9900824	100.0757448	99.17803592	98.29650437	97.4307148	96.58024739

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230913A00050	9/13/2023	4.6	9/13/2028	106.91892	104.9477938	103.0234014	101.1443484	99.30928998	97.51693024	95.76602034	94.05535628	92.38377698
230914A00009	9/14/2023	4.42	9/14/2028	100.29161	100.3003646	100.2951042	100.2767034	100.2459828	100.2037154	100.1506292	100.0874104	100.0147056
230914A00027	9/14/2023	4.76	1/8/2027	101.24618	100.9675713	100.690508	100.4149754	100.1409609	99.86845176	99.59743559	99.32790004	99.05983292
230914A00050	9/14/2023	4.67	9/14/2027	103.77959	102.8100766	101.8587537	100.9251077	100.0086482	99.10890288	98.22541672	97.35775097	96.5054826
230914A00069	7/26/2024	4.34	7/26/2027	103.01912	102.1888351	101.3719625	100.56818	99.77717446	98.99864257	98.23229059	97.47783395	96.73499689
230914A00070	7/26/2024	4.3	7/26/2028	105.95103	104.1197846	102.3293598	100.578588	98.86634451	97.19154449	95.55314114	93.95012412	92.38151792
230914A00125	9/16/2024	4.46	9/16/2031	115.52231	110.4838971	105.7022621	101.1629101	96.85224376	92.7574992	88.86669061	85.16855879	81.65252347
230914A00143	9/15/2025	4.06	9/16/2030	111.10521	107.1213803	103.3056875	99.65013331	96.14714207	92.78953702	89.57051689	86.48363433	83.5227755
230915A00030	9/15/2023	4.7	9/8/2027	103.75164	102.7984868	101.8629098	100.9444282	100.0425758	99.15690298	98.2869765	97.43237833	96.59270519
230915A00055	9/15/2023	4.7	9/15/2027	103.81807	102.8456565	101.8915349	100.9551899	100.0361269	99.13386992	98.24795999	97.37795491	96.52342829
230915A00057	9/15/2023	4.75	6/15/2027	102.94418	102.2259404	101.5177574	100.8194197	100.1307225	99.45146681	98.78145899	98.12051071	97.46843872
230918A00010	9/18/2023	4.72	9/18/2029	110.456	107.4462806	104.5361781	101.7218396	98.99958493	96.36589663	93.8174118	91.35091435	88.96332773
230918A00013	9/18/2023	4.74	9/18/2030	113.79477	109.7526857	105.8808239	102.1710886	98.61581347	95.20773575	91.93997287	88.80600052	85.79963204
230918A00030	9/18/2023	5.01	9/17/2027	102.40349	101.857166	101.3182357	100.7865341	100.2618998	99.74417626	99.23321191	98.72885983	98.23097758
230919A00010	9/19/2023	4.76	9/20/2027	103.92447	102.9379846	101.9703017	101.0208901	100.089235	99.17484059	98.27722954	97.39594194	96.53053455
230919A00029	9/19/2023	4.63	9/19/2028	107.03059	105.0420252	103.1009775	101.2060199	99.35577435	97.54891347	95.78415843	94.06027668	92.37607998
230919A00043	9/19/2023	4.62	9/19/2028	107.01078	105.0224101	103.0815594	101.1867949	99.33673881	97.53006385	95.76549124	94.04178854	92.35776761
230919A00055	9/19/2023	4.65	9/19/2028	107.07023	105.0812554	103.1398139	101.24447	99.39384542	97.58661272	95.82149281	94.09725295	92.41270472
230920A00002	9/20/2023	4.47	10/2/2028	106.94402	104.9188095	102.9428249	101.0145544	99.13254642	97.29540393	95.50178185	93.75038471	92.03996448
230922A00036	9/22/2023	4.39	9/22/2028	100.23465	100.2437649	100.2385876	100.2200203	100.1889095	100.1460517	100.0921968	100.0280509	99.95427902
230925A00004	9/25/2023	4.74	9/25/2028	107.30305	105.2953694	103.3360383	101.4235846	99.55659574	97.73371159	95.95362213	94.21506515	92.51682419
230926A00010	9/26/2023	4.74	9/26/2028	107.31212	105.301628	103.3396099	101.424594	99.5551621	97.72994882	95.94763906	94.20696582	92.50670808
230926A00021	9/26/2023	4.73	9/26/2028	107.29212	105.2818267	103.3200092	101.4051901	99.53595121	97.71092729	95.92880334	94.18831245	92.48823368
230926A00076	9/26/2023	4.73	9/26/2028	107.29212	105.2818267	103.3200092	101.4051901	99.53595121	97.71092729	95.92880334	94.18831245	92.48823368
230927A00020	9/27/2023	5.01	10/16/2026	100.22091	100.1763754	100.1319026	100.087487	100.0431284	99.99882674	99.95458193	99.91039385	99.86626238
230927A00021	9/27/2023	4.96	1/29/2027	101.55863	101.2212344	100.8860866	100.5531595	100.2224311	99.89387971	99.56748382	99.24322229	98.92107424
230927A00033	9/27/2023	4.78	9/25/2028	107.38296	105.3744684	103.4143369	101.5010981	99.63333919	97.80969957	96.02886882	94.28958435	92.59062932
230927A00034	9/27/2023	4.82	9/27/2028	107.48146	105.466509	103.5001941	101.5810374	99.70761421	97.87855306	96.09253295	94.34828128	92.64457169
230928A00014	9/28/2023	4.9	9/28/2027	104.14234	103.133033	102.1433673	101.1727761	100.2207109	99.28664409	98.37006805	97.47049401	96.58745129
230928A00016	9/28/2023	4.83	9/28/2028	107.51081	105.4928324	103.523624	101.6017028	99.72563853	97.89405422	96.1056237	94.35906944	92.65316041
230928A00017	9/28/2023	4.83	9/28/2028	107.51081	105.4928324	103.523624	101.6017028	99.72563853	97.89405422	96.1056237	94.35906944	92.65316041
230928A00059	9/28/2023	4.84	9/28/2028	107.61674	105.5706278	103.5749155	101.6280211	99.72842285	97.87465785	96.06531954	94.29905497	92.57456233
230928A00060	9/28/2023	4.84	9/28/2028	107.61674	105.5706278	103.5749155	101.6280211	99.72842285	97.87465785	96.06531954	94.29905497	92.57456233

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
230928A00061	9/28/2023	4.84	9/28/2028	107.61674	105.5706278	103.5749155	101.6280211	99.72842285	97.87465785	96.06531954	94.29905497	92.57456233
230928A00064	9/28/2023	4.78	9/30/2027	104.10182	103.086436	102.0909354	101.1147342	100.1572741	99.2180187	98.2964516	97.3920759	96.50441311
230929A00046	9/29/2023	4.66	9/29/2027	103.97097	102.9590112	101.9668172	100.9938134	100.0394465	99.10318393	98.18451349	97.28294203	96.39799472
230929A00049	9/29/2023	4.87	9/30/2030	107.66395	105.5904452	103.5807467	101.6323591	99.74290119	97.91010222	96.13179574	94.40591412	92.73048337
230929A00062	9/29/2023	4.78	9/29/2027	104.03143	103.0200089	102.0283282	101.0558131	100.1019111	99.16609068	98.24784068	97.34666888	96.46210132
231002A00018	10/2/2023	4.87	10/1/2027	104.1413	103.1238923	102.1264462	101.1483751	100.1891175	99.2481335	98.3249039	97.41892882	96.52972707
231003A00005	10/3/2023	4.84	10/3/2028	107.57738	105.5452863	103.56255	101.627659	99.73915757	97.89564462	96.09577117	94.33823806	92.6217937
231003A00011	10/3/2023	4.89	10/15/2027	104.2913	103.2355093	102.2012004	101.1877221	100.1944483	99.22077791	98.26613346	97.32996	96.41172399
231003A00036	10/3/2023	4.84	10/3/2028	107.57738	105.5452863	103.56255	101.627659	99.73915757	97.89564462	96.09577117	94.33823806	92.6217937
231004A00006	10/4/2023	4.88	10/4/2028	107.66754	105.6318604	103.6456574	101.707417	99.81567829	97.96903534	96.16613456	94.40567241	92.68639316
231005A00035	10/5/2023	4.98	10/5/2026	100.07232	100.0584016	100.0444995	100.030611	100.0167361	100.0028748	99.98902704	99.97519282	99.96137211
231005A00037	10/5/2023	4.88	10/5/2027	104.18841	103.1600206	102.1520253	101.1638183	100.19482	99.2444733	98.31224236	97.39761183	96.50008573
231005A00040	10/5/2023	4.98	10/5/2026	100.07232	100.0584016	100.0444995	100.030611	100.0167361	100.0028748	99.98902704	99.97519282	99.96137211
231005A00054	10/5/2023	4.98	10/5/2026	100.07232	100.0584016	100.0444995	100.030611	100.0167361	100.0028748	99.98902704	99.97519282	99.96137211
231006A00009	10/6/2023	4.98	10/15/2027	104.38597	103.329649	102.2948163	101.2808215	100.2870385	99.31286599	98.35772628	97.42106427	96.5023463
231006A00010	10/6/2023	4.93	10/16/2028	107.88277	105.8129095	103.7938406	101.823983	99.90181831	98.02588634	96.19478204	94.40715319	92.66169795
231006A00032	10/6/2023	5.08	10/6/2026	100.0874	100.0707016	100.0540185	100.0373521	100.0207025	100.0040697	99.98745361	99.9708542	99.95427147
231006A00033	10/6/2023	4.98	10/6/2027	104.30036	103.2686773	102.2575011	101.2662245	100.294263	99.34105489	98.40606026	97.48875959	96.58865305
231010A00007	10/10/2023	4.83	10/12/2027	104.2009	103.1536638	102.1275791	101.1220063	100.1363334	99.16997272	98.22235957	97.29295103	96.38122502
231010A00030	10/10/2023	4.88	10/15/2026	100.20136	100.1596222	100.1179379	100.0763061	100.0347265	99.99319912	99.95172378	99.91030041	99.8689289
231010A00057	10/10/2023	4.66	10/10/2028	107.39903	105.3478461	103.3468169	101.3943915	99.48907835	97.62944289	95.81410425	94.04173316	92.31104948
231010A00075	10/10/2023	4.78	10/10/2028	107.51994	105.4698358	103.4698137	101.5183251	99.6138819	97.75505257	95.94045925	94.16877546	92.43872376
231010A00076	10/10/2023	4.66	10/10/2028	107.39903	105.3478461	103.3468169	101.3943915	99.48907835	97.62944289	95.81410425	94.04173316	92.31104948
231010A00101	10/10/2023	4.78	10/10/2028	107.51994	105.4698358	103.4698137	101.5183251	99.6138819	97.75505257	95.94045925	94.16877546	92.43872376
231010A00129	10/10/2023	4.93	10/13/2026	100.17709	100.140917	100.1047859	100.0686983	100.0326539	99.99665281	99.96069485	99.92477997	99.88890808
231011A00004	10/11/2023	4.81	10/8/2027	104.14385	103.1076587	102.0921829	101.096801	100.1209195	99.16396855	98.22539997	97.30468675	96.40132184
231011A00016	10/11/2023	4.75	10/11/2028	107.4678	105.4155828	103.4135411	101.4601228	99.55383576	97.69324405	95.87696594	94.10367127	92.37207908
231011A00028	10/11/2023	4.92	10/9/2026	100.12408	100.0990301	100.074012	100.0490212	100.0240576	99.99912127	99.97421204	99.94932989	99.9244748
231011A00029	10/11/2023	4.81	10/8/2027	104.14385	103.1076587	102.0921829	101.096801	100.1209195	99.16396855	98.22539997	97.30468675	96.40132184
231011A00030	10/11/2023	4.75	10/11/2028	107.4678	105.4155828	103.4135411	101.4601228	99.55383576	97.69324405	95.87696594	94.10367127	92.37207908
231012A00027	10/12/2023	4.78	10/16/2028	107.57453	105.5079079	103.4920089	101.5252591	99.60614208	97.73319909	95.9050268	94.12027455	92.37764203
231013A00020	10/13/2023	4.98	10/13/2026	100.17893	100.1427532	100.1066206	100.0705315	100.0344857	99.99848305	99.9625236	99.92660723	99.89073385
231016A00016	10/16/2023	5.01	10/16/2026	100.22091	100.1763754	100.1319026	100.087487	100.0431284	99.99882674	99.95458193	99.91039385	99.86626238

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
231016A00047	10/16/2023	4.98	2/10/2027	101.70872	101.3378644	100.9697193	100.6042599	100.2414566	99.88128056	99.52370311	99.16869611	98.81623182
231016A00049	10/16/2023	4.95	7/19/2027	103.44956	102.6364343	101.8361402	101.0483776	100.2728532	99.50928285	98.75739111	98.01691093	97.28758337
231017A00017	10/17/2023	5.11	10/16/2026	100.2254	100.1808691	100.1363926	100.0919732	100.047611	100.0033057	99.95905718	99.91486544	99.8707303
231017A00029	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00032	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00033	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00034	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00035	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00036	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00037	10/17/2023	4.99	10/17/2028	108.11359	106.0092524	103.9576477	101.9570859	100.0059419	98.10265563	96.2457285	94.4337205	92.66524745
231017A00039	10/17/2023	5.12	10/16/2026	100.64763	100.516906	100.3865338	100.2565149	100.1268478	99.99753119	99.86856349	99.73994326	99.61166908
231017A00040	10/17/2023	5.12	10/16/2026	100.64763	100.516906	100.3865338	100.2565149	100.1268478	99.99753119	99.86856349	99.73994326	99.61166908
231017A00041	10/17/2023	5.12	10/16/2026	100.64763	100.516906	100.3865338	100.2565149	100.1268478	99.99753119	99.86856349	99.73994326	99.61166908
231019A00007	10/19/2023	5.19	10/19/2026	100.27083	100.2179428	100.1651304	100.1123904	100.0597225	100.0071265	99.95460236	99.90214991	99.84976898
231019A00009	10/19/2023	5.14	10/19/2027	104.59406	103.5258125	102.4795087	101.4544772	100.4500726	99.46567517	98.50069019	97.55454609	96.62669366
231019A00041	10/19/2023	5.08	10/19/2028	108.22073	106.1393217	104.1090922	102.128447	100.1958518	98.30983075	96.46896442	94.67188682	92.91728303
231019A00043	10/19/2023	5.19	10/19/2026	100.27083	100.2179428	100.1651304	100.1123904	100.0597225	100.0071265	99.95460236	99.90214991	99.84976898
231019A00044	10/19/2023	5.14	10/19/2027	104.59406	103.5258125	102.4795087	101.4544772	100.4500726	99.46567517	98.50069019	97.55454609	96.62669366
231020A00048	10/20/2023	5.08	10/20/2026	100.27862	100.2229552	100.1673708	100.111864	100.0564347	100.0010826	99.94580764	99.89060965	99.83548845
231020A00049	10/20/2023	5.03	10/20/2027	104.48678	103.4164532	102.3681701	101.3412555	100.3350595	99.34895824	98.38235271	97.4346676	96.50535003
231020A00051	10/20/2023	5.02	10/20/2028	108.10669	106.0238175	103.9922049	102.0102555	100.0764307	98.18925091	96.34729306	94.54918766	92.79361656
231020A00069	10/20/2023	5.08	10/15/2026	100.20981	100.1680619	100.1263708	100.084732	100.0431456	100.0016113	99.96012904	99.91869879	99.87732042
231024A00017	10/24/2023	4.97	10/25/2027	104.47021	103.3865296	102.3254472	101.2862581	100.2682883	99.2708914	98.29344717	97.33535993	96.3960576
231024A00029	10/24/2023	4.97	10/25/2027	104.47021	103.3865296	102.3254472	101.2862581	100.2682883	99.2708914	98.29344717	97.33535993	96.3960576
231024A00030	10/24/2023	4.96	10/24/2028	108.02107	105.9284271	103.8874627	101.896553	99.95414067	98.05872868	96.20887716	94.40320094	92.64036697
231024A00039	10/24/2023	5.06	10/26/2026	100.35902	100.2866631	100.2144238	100.1422974	100.0702835	99.99838195	99.92659248	99.85491483	99.78334873
231024A00046	10/24/2023	4.96	10/24/2028	108.02107	105.9284271	103.8874627	101.896553	99.95414067	98.05872868	96.20887716	94.40320094	92.64036697
231024A00082	10/24/2023	5.05	10/23/2026	100.31762	100.2536089	100.1896969	100.1258795	100.0621564	99.99852743	99.93499236	99.871551	99.80820314
231025A00013	10/25/2023	5.08	10/26/2026	100.36046	100.2881093	100.2158688	100.1437411	100.0717261	99.99982333	99.92803267	99.85635383	99.78478655
231025A00024	10/25/2023	5	10/25/2028	108.11382	106.0175258	103.9730375	101.9787254	100.0330269	98.13443995	96.28151979	94.47287674	92.70717346
231025A00027	10/25/2023	4.42	10/25/2028	100.29096	100.3071879	100.3117214	100.3052822	100.288554	100.2621813	100.2267719	100.1828991	100.1311036
231025A00036	10/25/2023	5.08	10/21/2026	100.29226	100.233814	100.1754529	100.117175	100.05898	100.0008677	99.94283802	99.88489071	99.82702561
231027A00028	10/27/2023	4.92	10/23/2028	107.92853	105.8395394	103.8020943	101.8145825	99.87545216	97.98321122	96.13642461	94.33371168	92.5737437

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
231027A00035	10/27/2023	4.99	10/30/2026	100.40753	100.3240541	100.2407207	100.1575266	100.0744716	99.99155538	99.90877751	99.82613769	99.74363559
231031A00022	10/31/2023	5.04	10/30/2026	100.41169	100.3282169	100.2448801	100.1616826	100.0786241	99.99570445	99.91292314	99.83027989	99.74777437
231031A00033	10/31/2023	5.05	10/30/2026	100.41253	100.3290495	100.2457119	100.1625138	100.0794546	99.99653426	99.91375227	99.83110833	99.74860212
231102A00024	11/2/2023	4.78	11/2/2028	107.72962	105.6159654	103.5549159	101.5448012	99.58402156	97.67103977	95.80437808	93.98261551	92.20438519
231102A00032	11/2/2023	4.91	11/2/2026	100.44009	100.3482815	100.2566452	100.1651791	100.0738826	99.98275528	99.89179671	99.80100638	99.71038382
231102A00033	11/2/2023	4.83	11/2/2027	104.39084	103.2861693	102.2049867	101.1465441	100.1101282	99.09505562	98.1006708	97.12634487	96.17147426
231102A00039	11/2/2023	4.91	10/28/2026	100.37451	100.296605	100.2188254	100.1411716	100.0636433	99.98624024	99.90896208	99.83180854	99.75477933
231102A00070	2/15/2024	4.86	2/16/2027	101.73368	101.3461808	100.9616454	100.5800398	100.2013305	99.82548447	99.45246919	99.08225267	98.71480338
231103A00002	11/3/2023	4.67	11/29/2027	104.43497	103.2580859	102.1078392	100.9833337	99.88371112	98.80815078	97.75586791	96.72611153	95.71816269
231103A00029	11/3/2023	4.75	11/3/2026	100.43791	100.3433367	100.2489454	100.1547362	100.0607088	99.96686242	99.87319671	99.77971108	99.68640499
231103A00034	11/3/2023	4.49	11/3/2028	107.25641	105.1426504	103.0816152	101.0716267	99.11107859	97.19842712	95.33218866	93.51093663	91.73329888
231106A00007	11/6/2023	4.78	11/5/2027	104.36119	103.248713	102.160059	101.0944707	100.0512193	99.0296066	98.02896316	97.04864696	96.08804197
231106A00009	11/6/2023	4.39	10/15/2026	100.01934	100.0162823	100.0132312	100.0101841	100.0071409	100.0041017	100.0010663	99.99803482	99.99500728
231107A00011	11/7/2023	4.84	11/9/2026	100.52283	100.4115604	100.3005462	100.18979	100.079291	99.96904816	99.85906058	99.74932733	99.63984751
231108A00028	11/8/2023	4.83	11/9/2026	100.52172	100.4104504	100.2994372	100.188682	100.078184	99.96794214	99.85795555	99.7482233	99.63874446
231109A00025	11/9/2023	4.75	11/9/2028	107.69702	105.5709229	103.499006	101.479493	99.51067955	97.59093138	95.71868027	93.89242104	92.11070837
231114A00006	11/14/2024	4.67	11/14/2031	117.00048	111.7712061	106.8151373	102.1164571	97.6603515	93.43293974	89.42121022	85.61296134	81.99674663
231114A00007	11/14/2024	4.89	11/14/2034	126.21914	117.8806466	110.1870581	103.0843839	96.52344129	90.45940479	84.85139825	79.66212704	74.85754637
231114A00046	11/14/2023	4.62	11/14/2028	107.50048	105.3565123	103.2664984	101.2287041	99.24146746	97.30319284	95.4123473	93.56745774	91.767108
231114A00072	11/14/2023	4.67	11/15/2027	104.3208	103.1819284	102.0680385	100.9783134	99.91197144	98.86826433	97.84647547	96.84591827	95.86593456
231114A00074	11/14/2023	4.6	11/14/2028	107.45781	105.3143051	103.2247459	101.1873971	99.20059728	97.26275084	95.37232515	93.52784734	91.72790148
231115A00005	11/15/2023	4.38	11/16/2026	100.03706	100.0337633	100.0303064	100.0266898	100.0229145	100.0189817	100.0148926	100.0106482	100.0062496
231117A00002	11/17/2023	4.76	11/12/2026	100.55149	100.4318697	100.3125502	100.1935288	100.0748042	99.95637541	99.83824114	99.72040032	99.60285179
231117A00003	11/17/2023	4.59	11/17/2028	107.46296	105.3112126	103.2137568	101.1688487	99.17481079	97.2300324	95.33296654	93.4821268	91.67608447
231127A00024	11/27/2023	4.78	11/27/2026	100.7424	100.5809264	100.4199748	100.2595421	100.0996256	99.94022298	99.78133165	99.62294919	99.46507318
231127A00025	11/27/2023	4.68	11/29/2027	104.44673	103.2697689	102.1194502	100.9948738	99.89518142	98.81955237	97.76720184	96.73737882	95.72936433
231127A00026	11/27/2023	4.61	11/27/2028	107.5946	105.4140696	103.2890496	101.2177361	99.1983966	97.22936866	95.30905635	93.43592705	91.60850835
231128A00002	11/28/2023	4.41	11/30/2028	107.31789	105.129638	102.9973069	100.9190714	98.89317931	96.91795005	94.99177039	93.11309142	91.28042534
231128A00003	11/28/2023	4.41	11/30/2028	107.31789	105.129638	102.9973069	100.9190714	98.89317931	96.91795005	94.99177039	93.11309142	91.28042534
231129A00006	11/29/2023	4.25	11/29/2028	106.96128	104.7797191	102.6538769	100.5819377	98.56215717	96.59286206	94.67244611	92.79936703	90.97214334
231130A00073	11/30/2023	4.61	11/30/2026	100.7513	100.5814753	100.4122217	100.2435351	100.0754127	99.90785173	99.74084932	99.57440275	99.40850926
231130A00074	11/30/2023	4.45	11/30/2028	107.27292	105.0877516	102.958379	100.8829842	98.85982042	96.88721164	94.96354922	93.08728855	91.25694593
231201A00024	12/1/2023	4.36	12/1/2028	107.08484	104.899128	102.769288	100.6934987	98.67000876	96.69713807	94.77327414	92.89686876	91.06643484

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231201A00026	12/1/2023	4.51	12/1/2026	100.7458	100.5732142	100.4012233	100.2298202	100.0590019	99.88876542	99.71910787	99.55002627	99.38151771
231206A00012	12/6/2023	4.31	12/6/2028	107.01439	104.816303	102.6746815	100.5876672	98.55348118	96.57041739	94.63683888	92.75117434	90.91191494
231206A00046	12/6/2023	4.39	12/6/2027	104.15823	102.9645273	101.7982858	100.6585681	99.54447522	98.45514879	97.3897682	96.34754884	95.32774006
231206A00047	12/6/2023	4.31	12/6/2028	107.01439	104.816303	102.6746815	100.5876672	98.55348118	96.57041739	94.63683888	92.75117434	90.91191494
231207A00010	12/7/2023	4.38	12/7/2027	104.15376	102.9574385	101.7887007	100.6466026	99.53023962	98.43874751	97.37130048	96.32710894	95.3054176
231207A00011	12/7/2023	4.28	12/7/2028	106.95621	104.7561491	102.6126551	100.5238701	98.48801006	96.5033639	94.56829002	92.68121275	90.84061909
231207A00016	12/7/2023	4.47	12/7/2026	100.80687	100.6176052	100.4290633	100.2412376	100.0541242	99.86771878	99.68201743	99.49701607	99.3127107
231207A00035	12/7/2023	4.47	12/7/2026	100.80687	100.6176052	100.4290633	100.2412376	100.0541242	99.86771878	99.68201743	99.49701607	99.3127107
231211A00057	12/11/2023	4.58	12/11/2029	110.75708	107.5184463	104.3933665	101.3771708	98.46541227	95.65385513	92.93846342	90.31539001	87.78096641
231212A00016	12/12/2023	4.59	12/7/2026	100.82953	100.640237	100.451665	100.2638093	100.076666	99.89023083	99.70449977	99.51946879	99.33513388
231212A00018	12/12/2023	4.5	12/6/2027	104.28967	103.0951303	101.9280722	100.787551	99.67266724	98.58256224	97.51641507	96.4734408	95.45288852
231213A00049	12/13/2023	4.14	12/13/2028	106.69223	104.4793529	102.3237172	100.2234225	98.17665256	96.18166598	94.23679254	92.34042965	90.49103893
231214A00036	12/14/2023	4.19	12/14/2026	100.82782	100.6191466	100.4113495	100.2044253	99.99836854	99.79317359	99.58883502	99.3853474	99.18270534
231215A00007	12/15/2023	4.37	12/1/2026	100.04306	100.0398462	100.0363529	100.0325795	100.0285285	100.0242023	100.0196033	100.0147339	100.0095966
231215A00018	12/15/2023	4.19	12/15/2027	103.98184	102.7654437	101.5776011	100.4173173	99.28363977	98.17565954	97.09250857	96.03335759	94.99741394
231215A00026	1/17/2025	3.71	1/15/2027	101.016	100.7184519	100.4226745	100.1286476	99.83635553	99.54578289	99.25691443	98.96973506	98.68422991
231219A00016	12/19/2023	4.27	12/18/2026	100.88756	100.6677118	100.4488381	100.2309305	100.0139824	99.79798746	99.58293936	99.36883178	99.15565851
231219A00017	12/19/2023	4.26	1/15/2027	101.1794	100.881551	100.5854694	100.2911396	99.998546	99.70767309	99.41850566	99.13102862	98.84522708
231219A00018	12/19/2023	4.25	2/16/2027	101.4983	101.1113485	100.7273562	100.3462905	99.96811817	99.59280612	99.22032189	98.85063352	98.48370951
231219A00019	12/19/2023	4.17	12/15/2027	103.95745	102.7412095	101.5535211	100.3933892	99.25986105	98.15202782	97.06902155	96.01001303	94.97420965
231219A00020	12/19/2023	4.16	2/1/2028	104.33633	102.9944996	101.6763779	100.3813864	99.10896799	97.85858306	96.62970874	95.42183831	94.23448056
231219A00021	12/19/2023	4.14	3/15/2028	104.65416	103.1912338	101.7561819	100.3482782	98.96681886	97.61112384	96.28053601	94.97442017	93.69216209
231219A00022	12/19/2023	4.13	4/14/2028	104.86846	103.3233076	101.8087995	100.3240974	98.86839057	97.44089714	96.04086304	94.66756068	93.32028778
231219A00023	12/19/2023	4.12	6/15/2028	105.32046	103.6047044	101.9252592	100.2810392	98.6709992	97.09413589	95.54948532	94.03612109	92.55315247
231219A00025	12/19/2023	4.06	12/15/2028	106.52929	104.3130063	102.1541604	100.0508503	98.00124911	96.00360578	94.05624097	92.1575435	90.30596692
231219A00060	12/19/2023	4.22	6/21/2027	102.61638	101.8830778	101.1602777	100.4477557	99.74529307	99.05267773	98.36970328	97.69616913	97.03188022
231220A00028	12/20/2023	4.13	12/20/2027	103.94258	102.7132085	101.5130086	100.3409525	99.19605727	98.0773853	96.98404169	95.91517191	94.86995952
231220A00031	12/20/2023	4.23	12/21/2026	100.91075	100.6825536	100.4554002	100.2292842	100.0041983	99.78013554	99.55708882	99.33505121	99.11401579
231221A00008	12/21/2023	3.99	12/21/2028	106.41503	104.1842874	102.0116946	99.89530797	97.83326724	95.82378957	93.86516581	91.95575665	90.09398916
231221A00014	12/21/2023	4.14	6/21/2027	102.55783	101.8247596	101.1021937	100.3899034	99.6876703	98.99528215	98.31253266	97.63922127	96.97515296
231221A00039	12/21/2023	3.99	12/21/2028	106.41503	104.1842874	102.0116946	99.89530797	97.83326724	95.82378957	93.86516581	91.95575665	90.09398916
231222A00004	12/22/2023	4	12/22/2028	106.44422	104.2105206	102.0351011	99.91601098	97.85138395	95.83943158	93.87843941	91.96676316	90.10282516
231226A00016	12/26/2023	3.92	12/26/2028	106.43733	104.1819828	101.9871727	99.85092274	97.77133001	95.74656538	93.77487022	91.85455315	89.98398704

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
231226A00024	12/26/2023	4.03	12/26/2028	106.53904	104.2937561	102.1072683	99.97759908	97.90285829	95.88123514	93.91099402	91.99047071	90.11806875
231226A00095	12/26/2023	4.22	12/28/2026	100.98287	100.7351367	100.4886255	100.2433235	99.99922174	99.75631147	99.51458398	99.27403063	99.03464289
231227A00005	12/27/2023	4.17	12/28/2026	100.97051	100.7227999	100.4763089	100.231027	99.98694533	99.74405505	99.50234748	99.26181397	99.022446
231227A00023	12/27/2023	3.98	12/27/2028	106.43346	104.1867664	101.9989588	99.86806258	97.79218257	95.76950315	93.79828422	91.87685734	90.00362206
231228A00024	12/28/2023	4.15	12/28/2026	100.96557	100.7178652	100.4713823	100.2261084	99.98203477	99.73915249	99.49745287	99.25692731	99.01756725
231228A00025	12/28/2023	4.05	12/28/2027	103.89638	102.6461455	101.4260789	100.2351001	99.07217681	97.9363249	96.82660593	95.74212438	94.68202527
231228A00026	12/28/2023	3.96	12/28/2028	106.3952	104.1463187	101.9564388	99.82357886	97.74583797	95.72139533	93.7485059	91.8254966	89.95076262
240102A00055	1/2/2024	4.23	1/4/2027	101.05816	100.7909389	100.5251356	100.2607385	99.99773634	99.73611812	99.47587288	99.21698981	98.95945819
240103A00005	1/3/2024	4.28	1/4/2027	101.07149	100.8042445	100.5384182	100.2739982	100.0109733	99.7493324	99.48906456	99.23015898	98.97260495
240103A00010	1/3/2024	4.84	1/18/2039	134.31131	121.9039051	110.8593765	101.0169865	92.23589445	84.3925936	77.37869033	71.09897829	65.46976675
240103A00011	1/3/2024	4.84	1/18/2039	134.31131	121.9039051	110.8593765	101.0169865	92.23589445	84.3925936	77.37869033	71.09897829	65.46976675
240103A00018	1/3/2024	4.28	1/4/2027	101.07149	100.8042445	100.5384182	100.2739982	100.0109733	99.7493324	99.48906456	99.23015898	98.97260495
240103A00026	1/3/2024	4.28	1/4/2027	101.07149	100.8042445	100.5384182	100.2739982	100.0109733	99.7493324	99.48906456	99.23015898	98.97260495
240104A00070	12/13/2024	3.83	3/5/2027	101.48246	101.0486566	100.618571	100.192151	99.7693496	99.35012096	98.9344198	98.52220166	98.11342282
240105A00017	1/5/2024	4.29	1/5/2027	101.08453	100.8145045	100.5459238	100.27878	100.0130615	99.74875701	99.48585511	99.22434464	98.96421452
240108A00023	1/8/2024	4.27	1/8/2027	101.11012	100.8317525	100.5549299	100.2796371	100.0058613	99.73358995	99.46281058	99.19351086	98.92567862
240108A00038	1/8/2024	4.13	1/8/2029	106.85688	104.5738101	102.3512981	100.1873165	98.07992562	96.02726566	94.02755249	92.07907411	90.18018698
240108A00040	1/8/2024	4.13	1/8/2029	106.85688	104.5738101	102.3512981	100.1873165	98.07992562	96.02726566	94.02755249	92.07907411	90.18018698
240108A00041	1/9/2024	4.13	1/9/2029	106.86401	104.5782355	102.3531499	100.1867285	98.07702906	96.02218924	94.02042226	92.07001333	90.16931605
240109A00042	1/9/2024	3.99	1/9/2029	106.6821	104.3956636	102.1700013	100.0030795	97.89295193	95.83775227	93.83569012	91.8850472	89.98417383
240109A00048	1/9/2024	4.12	1/9/2029	106.84116	104.555649	102.3308233	100.1646562	98.05520598	96.00061026	93.99908246	92.0489079	90.14844033
240110A00021	1/10/2024	4.13	1/10/2028	104.1044	102.8197616	101.5634288	100.3344659	99.13197719	97.95510614	96.80303318	95.67497374	94.57017637
240111A00025	1/11/2024	4.19	1/11/2027	101.11821	100.8315321	100.5464967	100.2630851	99.98128335	99.70107774	99.4224546	99.14540046	98.86990198
240111A00031	1/11/2024	4.19	1/11/2027	101.11821	100.8315321	100.5464967	100.2630851	99.98128335	99.70107774	99.4224546	99.14540046	98.86990198
240111A00046	12/13/2024	3.68	3/19/2027	101.52926	101.0568387	100.5888261	100.1251593	99.66577788	99.21062238	98.75963456	98.31275718	97.86993409
240112A00017	1/12/2024	4.44	1/12/2029	100.31328	100.3272053	100.3256868	100.3096432	100.2799375	100.2373849	100.1827555	100.1167772	100.0401378
240112A00036	1/12/2024	4.07	1/12/2027	101.09365	100.8042589	100.5165352	100.2304667	99.94603921	99.66323844	99.38205037	99.10246114	98.82445703
240112A00052	1/12/2024	4.07	1/12/2027	101.09365	100.8042589	100.5165352	100.2304667	99.94603921	99.66323844	99.38205037	99.10246114	98.82445703
240116A00030	1/16/2024	4.32	1/15/2027	100.04768	100.044635	100.0409468	100.0366264	100.0316842	100.0261303	100.0199747	100.0132272	100.0058977
240117A00021	1/17/2024	4.06	1/17/2029	106.89903	104.5890117	102.3409023	100.1526478	98.02228111	95.9479141	93.92773335	91.95999679	90.04303032
240117A00023	1/17/2024	4.13	1/19/2027	101.19866	100.889501	100.5822455	100.2768755	99.97337354	99.67172243	99.37190516	99.0739049	98.77770508
240117A00054	1/17/2024	4.22	1/18/2028	104.29233	102.9863154	101.7068248	100.4530578	99.22424637	98.01965317	96.83857017	95.68031717	94.54424034
240118A00020	1/18/2024	4.25	2/18/2027	101.518	101.1254803	100.736003	100.3495351	99.96604181	99.58548868	99.20784192	98.83306822	98.4611348

Classification | Internal

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Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240118A00057	3/14/2025	3.81	5/14/2027	102.03248	101.405031	100.785313	100.1731837	99.56850409	98.97113844	98.38095438	97.79782272	97.22161732
240119A00029	1/19/2024	4.3	1/13/2027	101.17048	100.8781756	100.5875783	100.2986686	100.0114318	99.72585338	99.44191878	99.15961376	98.87892422
240119A00044	1/23/2024	4.23	1/23/2029	107.19612	104.8696441	102.6058321	100.4026257	98.25804652	96.17019368	94.13724015	92.1574294	90.22907221
240122A00050	1/22/2024	4.25	1/22/2027	101.24828	100.9309219	100.6155663	100.3021919	99.99078005	99.68131231	99.37377042	99.06813635	98.76439232
240123A00037	1/23/2024	4.2	1/17/2029	107.08254	104.7731863	102.5256553	100.3379012	98.20796118	96.13395098	94.11406095	92.14655254	90.22975499
240125A00007	1/25/2024	4.27	1/25/2027	101.28556	100.9598231	100.6361867	100.3146323	99.99513973	99.67768924	99.36226121	99.04883631	98.73739546
240125A00040	1/25/2024	4.24	12/15/2026	100.84892	100.6374456	100.4268713	100.217193	100.0084049	99.80050124	99.59347642	99.38732476	99.18204066
240125A00058	1/16/2025	3.85	6/11/2027	102.27021	101.5655247	100.8705631	100.1851271	99.50902148	98.84205647	98.18404728	97.53481412	96.89418197
240130A00044	1/30/2024	4.14	1/30/2029	107.03708	104.6940676	102.4146336	100.1967073	98.03829341	95.93747327	93.89240092	91.90130019	89.96246158
240130A00047	1/30/2024	4.01	1/30/2029	106.87413	104.5301796	102.2498994	100.0312131	97.87212111	95.77070027	93.72510072	91.73354248	89.79431245
240130A00057	1/30/2024	4.15	1/29/2027	101.3063	100.9692118	100.6343684	100.3017471	99.97132609	99.64308343	99.31699766	98.99304755	98.67121217
240130A00068	1/30/2024	4.17	1/30/2029	107.10734	104.7634905	102.4832387	100.2645118	98.10531418	96.00372646	93.95790232	91.9660651	90.02650489
240130A00089	1/30/2024	4.17	1/30/2029	107.10734	104.7634905	102.4832387	100.2645118	98.10531418	96.00372646	93.95790232	91.9660651	90.02650489
240131A00013	1/31/2024	4.13	2/1/2027	101.30918	100.9640249	100.6212175	100.2807356	99.94255567	99.6066545	99.27300911	98.94159684	98.61239535
240131A00014	1/31/2024	4.04	1/31/2029	106.80978	104.4668457	102.1875747	99.96988987	97.81179521	95.71137067	93.666769	91.67621251	89.73799003
240131A00015	1/31/2024	4.02	1/31/2029	104.8191	103.1965028	101.6130316	100.0674661	98.55863462	97.0854092	95.64670384	94.24147263	92.86870802
240131A00080	1/31/2024	4.16	1/29/2027	101.28988	100.9530467	100.6184581	100.2860875	99.95591275	99.62791225	99.30206456	98.97834853	98.65674332
240201A00027	2/1/2024	3.83	2/1/2029	106.46629	104.1216818	101.8409274	99.62194432	97.46272645	95.36134422	93.31594134	91.3247316	89.38599575
240201A00040	2/1/2024	4.08	2/1/2030	109.52962	106.1751761	102.9430307	99.82808327	96.82547704	93.93058186	91.13898242	88.44646716	85.84901779
240201A00042	2/1/2024	4.24	2/1/2033	117.37759	110.9948584	105.0136646	99.40651261	94.14792335	89.21428008	84.58368347	80.23581852	76.15183245
240201A00043	2/1/2024	4.27	2/1/2034	119.64201	112.2672233	105.4185307	99.05533046	93.1403574	87.6393943	82.52100808	77.75631012	73.31873827
240202A00016	2/2/2024	4.25	2/2/2027	101.36035	101.0123277	100.666695	100.3234274	99.9825005	99.64389057	99.30757401	98.97352755	98.64172828
240202A00029	2/2/2024	4.15	2/2/2029	107.08411	104.7321228	102.4441669	100.2181511	98.05206339	95.94396869	93.89200551	91.89438257	89.94937581
240202A00030	2/2/2024	4.32	2/3/2031	113.20038	108.8075567	104.6145262	100.6111518	96.78786081	93.13561224	89.64586437	86.31054475	83.12202203
240206A00017	2/6/2024	4.33	8/6/2027	103.10941	102.248844	101.4026801	100.5705561	99.75212424	98.94704813	98.15500231	97.37567183	96.60875184
240207A00006	2/7/2024	4.06	2/7/2029	107.05547	104.6864233	102.3822962	100.1409498	97.96033166	95.8384685	93.77346238	91.76348755	89.80678721
240207A00022	2/7/2024	4.25	2/7/2028	104.50964	103.1496111	101.8138674	100.5018164	99.21288096	97.94650263	96.70214035	95.47927	94.2773837
240207A00025	2/8/2024	4.2	1/8/2029	107.01665	104.7317306	102.507404	100.3416455	98.23251422	96.17814935	94.17676574	92.22665038	90.3261588
240208A00055	2/8/2024	4.37	2/8/2027	101.46312	101.0983313	100.7361702	100.3766116	100.0196277	99.66519061	99.3132732	98.96384855	98.61689014
240209A00019	2/9/2024	4.39	2/9/2027	101.48064	101.113049	100.7481305	100.3858548	100.0261931	99.66911719	99.31459912	98.96261138	98.61312686
240214A00019	2/15/2024	4.41	1/26/2029	107.63791	105.2983001	103.0218803	100.8065763	98.65039887	96.55143597	94.50784917	92.51787034	90.57979848
240215A00011	2/15/2024	4.3	2/16/2027	100.04529	100.0420067	100.0379303	100.0330734	100.027452	100.021082	100.013979	100.0061581	99.99763415
240215A00026	2/15/2024	4.48	2/10/2027	101.52411	101.1536643	100.7859301	100.4208794	100.0584827	99.69871098	99.34153576	98.98692888	98.63486262

Classification | Internal

Classification | Public

Parallel-Shift Sensitivity Analysis

9/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240215A00033	2/15/2024	4.35	2/16/2027	101.55988	101.1725212	100.7881273	100.4066662	100.0281042	99.65240819	99.27954566	98.9094845	98.54219309
240216A00012	2/16/2024	4.53	8/16/2027	103.37594	102.4869945	101.6133898	100.7547303	99.91063403	99.08073217	98.26466812	97.46209722	96.67268616
240221A00014	2/21/2024	4.53	2/22/2027	101.6701	101.2661621	100.8654415	100.4678991	100.0734969	99.68219801	99.29396567	98.90876392	98.5265573
240221A00015	2/21/2024	4.48	2/22/2028	104.96283	103.5569893	102.176928	100.8219942	99.49155999	98.1850178	96.90177983	95.64127715	94.40295895
240226A00010	2/26/2024	4.53	7/15/2027	103.07143	102.2708649	101.4827748	100.7068699	99.9428687	99.19049815	98.44949364	97.71959849	97.00056373
240226A00025	2/26/2024	4.43	2/26/2027	101.69604	101.2806865	100.8687325	100.4601319	100.0548437	99.65282793	99.25404491	98.85845577	98.46602223
240229A00027	2/29/2024	4.54	2/26/2027	101.71673	101.3016165	100.8898928	100.481517	100.0764483	99.67464669	99.27607277	98.88068772	98.4884534
240301A00023	3/1/2024	4.17	3/1/2029	107.50017	105.0620961	102.6924278	100.3888618	98.14918461	95.97127046	93.85307685	91.79264097	89.788076
240301A00024	3/1/2024	4.17	3/1/2029	107.50017	105.0620961	102.6924278	100.3888618	98.14918461	95.97127046	93.85307685	91.79264097	89.788076
240301A00025	3/1/2024	4.45	3/1/2027	101.71043	101.2870497	100.8671936	100.4508176	100.0378786	99.62833416	99.2221425	98.8192626	98.41965409
240306A00010	3/6/2024	4.22	3/6/2029	107.51044	105.0622621	102.6830706	100.3705345	98.12241169	95.93654913	93.81087873	91.74341338	89.7322433
240307A00022	3/7/2024	4.09	3/7/2029	107.34873	104.8968582	102.5142257	100.1984837	97.94737798	95.75874403	93.63050275	91.56065671	89.54728636
240311A00009	3/11/2024	4.38	3/11/2027	101.78015	101.3290745	100.8820093	100.4389024	99.99970107	99.56435373	99.13280963	98.70501891	98.2809326
240312A00015	3/12/2024	4.13	3/12/2029	107.48234	105.0157559	102.6191765	100.2902162	98.02658408	95.8260812	93.6865958	91.60609952	89.58264353
240314A00006	3/14/2024	4.4	3/14/2029	100.22171	100.2337853	100.2302089	100.2119816	100.1800482	100.1352969	100.0785626	100.0106303	99.93223876
240315A00011	3/15/2024	4.28	3/15/2027	100.03855	100.0357004	100.0318214	100.026936	100.0210664	100.014234	100.0064598	99.99776436	99.9881677
240318A00015	3/18/2024	4.47	2/20/2029	107.99937	105.5841126	103.2358671	100.9524003	98.73156622	96.57130288	94.46962822	92.42463663	90.43449549
240318A00020	3/18/2024	4.48	3/19/2029	107.89442	105.5137425	103.2013076	100.9547249	98.77170615	96.65005793	94.58767727	92.5825471	90.6327322
240319A00004	3/19/2024	4.47	3/19/2027	101.93024	101.4563815	100.9869467	100.5218722	100.0610974	99.60456257	99.15220918	98.70397978	98.25981797
240319A00014	3/19/2024	4.44	3/19/2029	108.1487	105.658623	103.2396163	100.8892389	98.60515138	96.38510848	94.22695478	92.12862051	90.08811756
240320A00010	3/20/2024	4.77	3/20/2036	128.72931	119.0593251	110.242426	102.1975256	94.85168143	88.13923918	82.00106844	76.38388266	71.23963303
240322A00018	3/22/2024	4.34	3/22/2027	101.89881	101.4167582	100.9392849	100.4663213	99.99780337	99.53366852	99.07385526	98.61830329	98.1669534
240322A00029	3/22/2024	4.36	3/22/2027	101.90841	101.4263352	100.9488354	100.4758453	100.007301	99.54314009	99.08330091	98.62772319	98.17634772
240325A00040	3/25/2024	4.46	4/30/2027	102.30938	101.7192117	101.1358578	100.5591979	99.98911735	99.42550392	98.86824804	98.31724255	97.77238272
240327A00025	3/27/2024	4.35	3/26/2027	101.94359	101.4503804	100.9619477	100.4782272	99.99915083	99.52465181	99.05466466	98.58912515	98.12797024
240327A00028	3/27/2024	4.4	3/27/2028	105.13425	103.6359477	102.1667756	100.7259587	99.31274747	97.92641834	96.56627255	95.23163507	93.92185366
240327A00032	3/27/2024	4.26	3/26/2027	100.02939	100.0266953	100.022829	100.0178213	100.0116983	100.0044857	99.99620855	99.98689109	99.97655707
240328A00018	3/28/2024	4.39	3/29/2027	101.99356	101.4919216	100.9952185	100.5033814	100.0163391	99.53402171	99.05636058	98.58328851	98.11473954
240328A00022	3/28/2024	4.3	3/28/2028	105.08244	103.58041	102.1076531	100.6633907	99.24686802	97.85735628	96.49415188	95.15657517	93.84396945
240328A00023	3/28/2024	4.22	3/28/2029	107.82212	105.3094239	102.8691917	100.4989111	98.19617329	95.95866724	93.78417554	91.67056978	89.61580643
240328A00027	3/28/2024	4.39	3/29/2027	101.99356	101.4919216	100.9952185	100.5033814	100.0163391	99.53402171	99.05636058	98.58328851	98.11473954
240328A00052	3/28/2024	4.34	3/28/2029	107.9698	105.4584315	103.0194132	100.6502395	98.34850705	96.11191053	93.93823754	91.82536452	89.77125248
240328A00053	3/28/2024	4.39	3/28/2029	100.18994	100.2038521	100.2018885	100.1850697	100.1543565	100.1106518	100.0548041	99.98761092	99.90982235

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240328A00061	3/28/2024	4.35	3/28/2029	107.99476	105.4830744	103.0437475	100.6742719	98.3722443	96.13535892	93.96140327	91.84825358	89.7938707
240328A00063	3/28/2024	4.47	3/28/2030	111.29675	107.7621561	104.3616271	101.0893418	97.93976389	94.90762712	91.98792029	89.17587357	86.46694546
240328A00064	3/28/2024	4.48	3/28/2031	114.31941	109.7589888	105.4122398	101.2679826	97.31568184	93.54540613	89.94779012	86.51399919	83.23569662
240328A00065	7/16/2024	4.46	7/16/2032	117.54068	111.6602754	106.1216592	100.9030409	95.98413293	91.34604029	86.97115781	82.8430753	78.9464903
240401A00006	4/1/2024	4.32	4/2/2029	107.97211	105.4863701	103.0732307	100.7301088	98.45453412	96.2441406	94.09666113	92.0099227	89.98184179
240402A00015	4/2/2024	4.61	11/15/2027	104.25257	103.11411	102.0006251	100.911299	99.84534992	98.80202991	97.78062246	96.78044111	95.80082782
240403A00008	4/3/2024	4.67	4/2/2027	102.14553	101.6328054	101.1252335	100.6227363	100.1252377	99.63266353	99.14494083	98.66199812	98.18376535
240403A00010	4/3/2024	4.54	4/5/2027	102.13994	101.6186295	101.1026473	100.5919158	100.0863548	99.5858861	99.09043283	98.59991975	98.1142731
240403A00012	4/3/2024	4.82	4/3/2029	102.82847	102.1367022	101.4198117	100.5341795	99.19120761	97.34974241	95.3567306	93.39736455	91.49080452
240403A00013	4/3/2024	4.58	4/17/2028	105.59365	104.0344113	102.5061707	101.0080761	99.53930356	98.09905889	96.68657623	95.30111676	93.94196751
240403A00018	4/3/2024	4.67	4/5/2027	102.17634	101.655293	101.1395699	100.6290898	100.1237728	99.62354064	99.12831686	98.63802635	98.15259554
240403A00022	4/3/2024	4.53	4/3/2029	108.49425	105.9602224	103.4995322	101.1096299	98.78806661	96.5324936	94.34065768	92.21039661	90.13963484
240404A00004	4/4/2024	4.45	4/4/2029	108.30173	105.7674215	103.3065367	100.916513	98.5948965	96.33933403	94.14756804	92.0174323	89.94684749
240404A00012	4/4/2024	4.46	4/4/2029	108.32687	105.7922484	103.3310505	100.9407206	98.61880462	96.36294913	94.17089644	92.04048011	89.96962065
240404A00015	4/4/2024	4.6	4/5/2027	102.14002	101.6190785	101.1034631	100.5930899	100.0878789	99.58775214	99.09263294	98.60244626	98.11711854
240404A00019	6/3/2024	4.55	6/1/2027	102.66845	101.9894672	101.3194727	100.6582934	100.0057559	99.36169155	98.72593594	98.09832895	97.47871454
240404A00020	6/3/2024	4.55	6/1/2027	102.66845	101.9894672	101.3194727	100.6582934	100.0057559	99.36169155	98.72593594	98.09832895	97.47871454
240404A00021	4/4/2024	4.57	4/1/2031	113.48333	109.3137631	105.3356084	101.5388815	97.91417423	94.45262069	91.14586315	87.98601989	84.96565537
240404A00023	4/4/2024	4.51	4/24/2028	105.54668	103.9685546	102.422012	100.9061745	99.42019387	97.96325318	96.53456482	95.1333694	93.7589344
240405A00006	4/5/2024	4.63	4/5/2027	102.15558	101.634599	101.1189375	100.6085184	100.103262	99.60309007	99.10792605	98.61769487	98.13232297
240405A00017	4/5/2024	4.5	4/5/2027	102.11918	101.5979319	101.0820113	100.5713408	100.0658406	99.56543209	99.07003863	98.57958493	98.09399724
240408A00015	4/8/2024	4.54	4/5/2029	108.53673	105.996704	103.5303006	101.1349492	98.80818739	96.54765386	94.35108355	92.21630301	90.14122611
240409A00035	4/9/2024	4.66	4/9/2027	102.21211	101.6799772	101.1533974	100.6322868	100.1165604	99.60613472	99.10092825	98.60086102	98.1058547
240410A00007	4/10/2024	4.64	4/10/2028	105.71542	104.1729217	102.6609116	101.1785579	99.72505843	98.29963939	96.90155434	95.53008289	94.18452953
240410A00008	4/10/2024	4.56	4/10/2029	108.78541	106.2252992	103.7397031	101.3260133	98.9817255	96.70443859	94.49185005	92.34175104	90.252022
240415A00006	4/15/2024	4.25	4/15/2027	100.02268	100.019751	100.0155679	100.0101604	100.0035613	99.99580266	99.98691539	99.97692967	99.96587478
240416A00020	4/16/2024	4.85	4/17/2028	106.01464	104.451999	102.9204171	101.4190394	99.94704041	98.50362443	97.08802413	95.69949928	94.33733556
240416A00030	4/16/2024	4.78	4/16/2027	102.38263	101.8303326	101.2840135	100.7435775	100.2089295	99.67997672	99.15662823	98.63879504	98.12639006
240417A00013	4/17/2024	4.58	4/17/2031	100.85327	100.8613888	100.8397213	100.7909715	100.7176241	100.6219641	100.506092	100.3719394	100.221282
240417A00016	4/17/2024	4.63	4/17/2029	109.02631	106.4439346	103.9370914	101.5031183	99.13946207	96.8436762	94.61341497	92.44642891	90.34056009
240417A00017	4/17/2024	4.63	4/17/2029	109.02631	106.4439346	103.9370914	101.5031183	99.13946207	96.8436762	94.61341497	92.44642891	90.34056009
240418A00004	4/18/2024	4.87	4/18/2031	116.23909	111.5797059	107.1403504	102.9094034	98.87592487	95.02960867	91.36074186	87.86016749	84.51924978
240422A00040	4/22/2024	4.85	10/22/2026	100.29534	100.2340837	100.1729197	100.1118449	100.050859	99.98996193	99.92915343	99.86843331	99.80780137

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240423A00027	4/23/2024	4.93	3/31/2027	102.2563	101.7487358	101.2462149	100.7486599	100.2559975	99.76815574	99.28506418	98.80665367	98.33285641
240423A00034	4/23/2024	4.92	4/19/2027	102.45947	101.8990789	101.3448393	100.7966491	100.2544094	99.71802335	99.18739635	98.66243578	98.14305099
240424A00030	4/24/2024	4.89	4/21/2027	102.46448	101.8985677	101.3389287	100.7854557	100.2380472	99.6966036	99.16102757	98.63122389	98.10709941
240425A00010	4/25/2024	4.83	4/26/2027	102.51882	101.9385407	101.3648478	100.7976268	100.2367687	99.68216657	99.13371603	98.591315	98.05486365
240425A00021	4/25/2024	4.83	4/26/2027	102.51882	101.9385407	101.3648478	100.7976268	100.2367687	99.68216657	99.13371603	98.591315	98.05486365
240425A00028	4/25/2024	4.9	4/25/2028	106.17218	104.5861791	103.0319376	101.5085706	100.0152241	98.55107543	97.11533166	95.70722827	94.32602787
240425A00029	4/25/2024	4.85	4/25/2029	109.50719	106.8999969	104.3694016	101.9126891	99.5272562	97.21060861	94.96035599	92.77420668	90.64996295
240425A00030	4/25/2024	4.85	4/25/2029	109.50719	106.8999969	104.3694016	101.9126891	99.5272562	97.21060861	94.96035599	92.77420668	90.64996295
240425A00032	4/25/2024	4.92	4/25/2030	113.13115	109.4885997	105.986218	102.6178197	99.37752733	96.25975514	93.25919334	90.37079264	87.58974991
240426A00024	4/26/2024	4.79	4/26/2029	109.19178	106.6311309	104.1464626	101.7350276	99.39419472	97.12144615	94.91437186	92.77066409	90.68811216
240426A00044	4/26/2024	4.78	4/26/2027	102.48996	101.9097774	101.3361784	100.7690506	100.2082849	99.65377437	99.10541475	98.56310393	98.02674207
240429A00006	4/29/2024	4.86	10/29/2026	100.38835	100.307617	100.2270152	100.1465465	100.0662106	99.9860071	99.90593581	99.82599635	99.7461884
240429A00052	4/29/2024	4.91	5/3/2027	102.60576	102.0063949	101.4140502	100.828599	100.2499212	99.67789976	99.11242009	98.55337032	98.00064108
240430A00034	4/30/2024	4.69	4/30/2029	109.29953	106.6779501	104.1337596	101.6642014	99.26663246	96.93852116	94.67744196	92.48107006	90.34717648
240430A00035	4/30/2024	4.94	4/30/2027	102.59167	102.0005639	101.4162749	100.8386876	100.2676872	99.70316144	99.14500064	98.59309754	98.0473473
240501A00018	12/23/2024	4.83	12/23/2026	101.07202	100.8380279	100.6051273	100.3733131	100.1425777	99.91291359	99.68431319	99.45676911	99.23027399
240501A00054	5/6/2024	4.79	5/4/2029	109.43543	106.8049073	104.2521954	101.7745129	99.36919603	97.03369364	94.76556179	92.56245837	90.42213812
240502A00013	5/2/2024	4.68	5/2/2028	105.98557	104.3803477	102.8075246	101.2661824	99.75544089	98.27445255	96.82240095	95.39849926	94.00198894
240502A00030	5/2/2024	4.75	5/2/2029	109.3139	106.690243	104.144092	101.6726765	99.27334727	96.94356721	94.68090544	92.4830322	90.34771387
240503A00009	5/3/2024	4.61	5/3/2029	108.95975	106.338108	103.7939966	101.3246478	98.92740879	96.59973895	94.33920428	92.14347212	90.01030621
240506A00011	5/6/2024	4.46	5/4/2029	108.73754	106.1127702	103.5657758	101.0937694	98.69408552	96.3641718	94.10158302	91.90397602	89.76910462
240506A00020	5/6/2024	4.73	5/6/2027	102.52863	101.9213201	101.3212267	100.7282171	100.1421663	99.56295204	98.99045506	98.42455875	97.86514924
240507A00017	5/7/2024	4.51	5/8/2028	105.76502	104.1456897	102.5592505	101.0047641	99.4813296	97.98807977	96.52417953	95.08882441	93.68123913
240507A00019	5/7/2024	4.51	5/8/2028	105.76502	104.1456897	102.5592505	101.0047641	99.4813296	97.98807977	96.52417953	95.08882441	93.68123913
240507A00020	5/7/2024	4.6	5/7/2027	102.49614	101.885758	101.2826622	100.686725	100.0978194	99.51582108	98.94060886	98.37206429	97.81007168
240507A00042	5/7/2024	4.57	5/7/2029	108.88952	106.2582649	103.7050725	101.2271403	98.82178873	96.48645209	94.21867271	92.01609567	89.87646374
240507A00048	5/7/2024	4.73	5/7/2027	102.5387	101.928624	101.3258272	100.730179	100.1415526	99.55982418	98.98487266	98.41657993	97.85483057
240507A00049	5/7/2024	4.64	5/8/2028	105.87762	104.2590098	102.6732457	101.1193932	99.59655333	98.1038604	96.64048094	95.20561194	93.79847954
240507A00051	5/7/2024	4.57	5/7/2029	108.88952	106.2582649	103.7050725	101.2271403	98.82178873	96.48645209	94.21867271	92.01609567	89.87646374
240508A00005	5/8/2024	4.59	5/8/2031	115.43116	110.7282244	106.2499777	101.9844252	97.92028092	94.04692014	90.35433679	86.83310391	83.47433693
240508A00008	5/8/2025	4.42	5/10/2027	102.37802	101.7602929	101.1500398	100.5471249	99.95141626	99.36278486	98.78110486	98.2062534	97.63811049
240509A00005	5/9/2024	4.62	5/9/2029	109.0367	106.3982429	103.8381617	101.3536434	98.94199339	96.60063165	94.32708715	92.11899235	89.97407813
240509A00010	5/9/2024	4.6	5/10/2027	102.52577	101.9070677	101.2958562	100.6919988	100.095363	99.50581962	98.92324233	98.34750792	97.77849607

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
240509A00022	5/9/2024	4.66	5/9/2028	105.9188	104.2971881	102.708519	101.1518518	99.62628358	98.13094519	96.6649997	95.22764089	93.81809182
240509A00023	5/9/2024	4.6	5/9/2029	108.98452	106.346751	103.7873427	101.3034821	98.89247497	96.55174185	94.27881211	92.07131863	89.92699268
240510A00020	5/10/2024	4.63	5/10/2027	102.54425	101.9254814	101.3142064	100.710286	100.1135878	99.52398248	98.94134381	98.36554854	97.79647633
240513A00024	5/13/2024	4.74	5/13/2027	102.60537	101.9786418	101.3595966	100.7480919	100.1439903	99.54715761	98.95746283	98.37477816	97.79897884
240513A00025	5/13/2024	4.67	5/12/2028	105.9616	104.3316691	102.7349456	101.170484	99.63737001	98.13472416	96.6616995	95.2174804	93.80128097
240513A00026	5/13/2024	4.6	5/14/2029	109.02675	106.3752443	103.8028061	101.3065798	98.88383634	96.53196336	94.2484593	92.03092792	89.87707304
240513A00045	5/17/2024	4.73	6/17/2027	102.94981	102.2260834	101.5125691	100.8090483	100.1153117	99.43115583	98.75638275	98.09080001	97.43422039
240514A00065	5/14/2024	4.59	5/14/2029	109.00052	106.3493673	103.7772688	101.2813746	98.85895585	96.50740027	94.22420659	92.00697876	89.85342085
240515A00002	5/15/2024	4.4	11/13/2028	107.15188	105.0119384	102.9258584	100.891915	98.90844944	96.97386877	95.08664275	93.24530082	91.44842926
240515A00003	5/15/2024	4.36	5/15/2029	108.56541	105.9139359	103.3416925	100.8458201	98.42357891	96.07234649	93.78961184	91.5729699	89.42011624
240515A00015	5/15/2024	4.24	5/17/2027	100.01281	100.009715	100.0052373	99.99942252	99.99231266	99.98394816	99.97436813	99.96361038	99.95171149
240515A00023	5/15/2024	4.51	5/15/2029	108.79892	106.1478099	103.5758295	101.0801249	98.65796189	96.30672368	94.02390444	91.80710402	89.65402256
240515A00024	5/15/2024	4.59	5/15/2028	105.85735	104.2203303	102.6167698	101.0457106	99.5062281	97.9974327	96.51846804	95.06850951	93.64676273
240515A00026	5/15/2024	4.64	5/17/2027	102.58223	101.944637	101.3149911	100.6931479	100.0789626	99.47229415	98.8730048	98.2809602	97.69602923
240515A00035	5/15/2024	4.57	5/15/2028	105.82464	104.1878926	102.5846036	101.0138111	99.47459073	97.96605286	96.4873413	95.03763156	93.61612938
240515A00036	5/17/2024	4.63	6/17/2027	102.87772	102.1542824	101.4410523	100.737813	100.0443551	99.36047516	98.68597536	98.02066327	97.36435169
240515A00037	5/15/2024	4.5	5/15/2029	108.77267	106.1219066	103.5502668	101.0548949	98.63305717	96.28213697	93.99962871	91.78313244	89.63034851
240515A00038	5/15/2024	4.5	5/15/2029	108.77267	106.1219066	103.5502668	101.0548949	98.63305717	96.28213697	93.99962871	91.78313244	89.63034851
240515A00039	5/15/2024	4.57	5/15/2030	112.06056	108.3842733	104.8513115	101.4552707	98.19006802	95.04992737	92.02936175	89.12315714	86.32635714
240515A00041	7/1/2024	4.69	7/1/2027	103.05905	102.2966315	101.5455165	100.8054556	100.0762058	99.35753121	98.64920285	97.95099824	97.26270125
240515A00048	7/1/2024	4.55	7/2/2029	109.3102	106.5233601	103.8228929	101.2055591	98.66826251	96.20804555	93.82208183	91.50766917	89.2622232
240515A00050	7/1/2024	4.55	7/2/2029	109.3102	106.5233601	103.8228929	101.2055591	98.66826251	96.20804555	93.82208183	91.50766917	89.2622232
240515A00052	7/1/2024	4.79	7/3/2034	124.46117	116.5254919	109.1805054	102.3785437	96.07604794	90.23318816	84.81352507	79.78370384	75.11317727
240515A00089	5/15/2024	4.5	5/15/2029	108.77267	106.1219066	103.5502668	101.0548949	98.63305717	96.28213697	93.99962871	91.78313244	89.63034851
240516A00025	5/17/2024	4.55	10/16/2028	107.10191	105.0402387	103.0292003	101.0672159	99.15277185	97.28441197	95.46073543	93.68039398	91.94208962
240517A00011	5/17/2024	4.61	5/17/2028	105.90747	104.2647145	102.6556043	101.0791733	99.5344895	98.02065595	96.53680956	95.08211928	93.65578466
240517A00017	5/17/2024	4.4	5/17/2029	108.68665	106.0282834	103.4494706	100.947327	98.51909769	96.16214595	93.87394748	91.65208462	89.49424106
240517A00026	5/17/2024	4.68	5/17/2027	102.60764	101.9699532	101.3402176	100.7182856	100.1040122	99.4972565	98.89788062	98.30575022	97.72073418
240520A00016	5/20/2024	4.57	8/16/2027	103.46449	102.5743834	101.6996501	100.8398898	99.99471957	99.16376965	98.34668263	97.54311299	96.75272665
240520A00018	5/20/2024	4.84	10/15/2026	100.19967	100.1579342	100.1162514	100.0746209	100.0330427	99.99151669	99.95004273	99.90862073	99.8672506
240520A00020	5/20/2024	4.79	1/15/2027	101.33686	101.0387194	100.7423446	100.4477229	100.1548386	99.86367637	99.57422085	99.28645696	99.0003698
240520A00025	5/20/2024	4.75	4/15/2027	102.32273	101.7737712	101.2307212	100.6934858	100.1619716	99.63608739	99.1157438	98.60085336	98.09133045
240520A00027	5/20/2024	4.7	10/15/2027	104.09144	103.03677	102.0035669	100.9911788	99.99898001	99.02636973	98.07277085	97.13762876	96.22041023

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
240520A00041	5/20/2024	4.83	11/25/2026	100.72504	100.5691482	100.4137442	100.2588277	100.1043962	99.95044752	99.79697935	99.64398943	99.49147554
240522A00012	5/22/2024	4.67	5/22/2028	106.05026	104.3929997	102.7698571	101.1798438	99.62200857	98.09543648	96.59924728	95.1325937	93.69465987
240522A00027	5/22/2024	4.62	5/21/2027	102.64728	101.9979988	101.3569601	100.7240039	100.0989777	99.48173274	98.87212417	98.27001055	97.67525396
240522A00039	5/22/2024	4.76	5/24/2027	102.72948	102.0721747	101.4233018	100.7827019	100.1502173	99.52569411	98.90898249	98.29993627	97.69841294
240523A00027	5/23/2024	4.49	5/24/2029	108.98175	106.3009713	103.7008097	101.178328	98.73071922	96.35529796	94.04949386	91.81084591	89.63699699
240524A00027	5/24/2024	4.82	6/30/2027	103.14742	102.387353	101.63851	100.9006452	100.1735182	99.45689564	98.75055097	98.05426402	97.3678209
ADV1006428	5/28/2024	4.252	5/28/2027	100.01932	100.0162748	100.0117671	100.0058455	99.99855574	99.98994177	99.98004608	99.96890967	99.95657211
ADV1006437	5/28/2024	4.799	6/28/2027	103.11158	102.3571076	101.6137074	100.8811323	100.1591469	99.44752258	98.74603715	98.05447484	97.37262591
ADV1006438	5/28/2024	4.644	5/29/2029	109.27081	106.5764682	103.9633553	101.4285035	98.96907608	96.58235951	94.26575702	92.01678278	89.83305625
ADV1006478	5/28/2024	4.775	5/30/2028	106.29754	104.6168642	102.9710704	101.3591366	99.78008042	98.23295756	96.71685998	95.23091403	93.77427886
ADV1006508	5/29/2024	4.746	9/12/2028	107.19693	105.2257226	103.3011792	101.4219064	99.58656322	97.79385759	96.04254415	94.33142221	92.65933385
ADV1006512	5/29/2024	4.762	7/17/2028	106.71725	104.9027228	103.1281417	101.3923391	99.69419164	98.03261794	96.40657649	94.81506383	93.25711281
ADV1006538	5/29/2024	4.952	11/25/2026	100.7442	100.5882768	100.4328409	100.2778926	100.1234294	99.96944905	99.81594935	99.662928	99.51038276
ADV1006559	5/29/2024	4.894	7/30/2027	103.52058	102.6770998	101.8474094	101.0311691	100.2280535	99.43774746	98.65994594	97.89435349	97.14068395
ADV1006562	5/29/2024	4.768	6/29/2029	109.88411	107.0972674	104.3965176	101.7786323	99.24052639	96.77925336	94.39199766	92.07606781	89.8288899
ADV1006570	5/29/2024	4.908	5/28/2027	102.86874	102.1999346	101.5398484	100.8883094	100.2451521	99.61021538	98.98334216	98.36437936	97.75317773
ADV1006583	5/30/2024	4.859	5/28/2027	102.83595	102.1672761	101.5073202	100.8559103	100.2128809	99.57807081	98.95132301	98.33248444	97.72140588
ADV1006596	5/30/2024	4.859	5/28/2027	102.83595	102.1672761	101.5073202	100.8559103	100.2128809	99.57807081	98.95132301	98.33248444	97.72140588
ADV1006598	5/30/2024	4.783	5/30/2028	106.31059	104.6297959	102.9838909	101.3718481	99.79268526	98.24545797	96.72925813	95.24321202	93.78647874
ADV1006599	5/30/2024	4.695	5/30/2029	109.41495	106.7160348	104.0985339	101.5594706	99.09599957	96.70539937	94.3850657	92.1325056	89.94533182
ADV1006606	5/30/2024	4.579	5/30/2029	108.86168	106.2842019	103.7848555	101.3607289	99.00904581	96.72715363	94.51251732	92.36271296	90.27542203
ADV1006633	5/31/2024	4.653	5/28/2027	102.73869	102.0698694	101.4097765	100.7582395	100.1150926	99.48017421	98.85332708	98.23439778	97.6232368
ADV1006634	5/31/2024	4.572	5/31/2028	106.06682	104.3837405	102.7356595	101.1215525	99.54043213	97.99134904	96.47339053	94.98567852	93.52736799
ADV1006657	5/31/2024	4.811	5/28/2027	102.804	102.1354469	101.4756088	100.8243155	100.1814016	99.54670601	98.92007168	98.30134554	97.69037841
ADV1006681	6/3/2024	4.731	6/3/2027	102.81535	102.1303388	101.454472	100.7875698	100.1294545	99.47995321	98.83889729	98.20612263	97.5814693
ADV1006683	6/3/2024	4.637	6/5/2028	106.12403	104.4285119	102.7684335	101.1427497	99.55045416	97.99057996	96.46219772	94.96441359	93.49636763
ADV1006699	6/3/2024	4.271	6/3/2027	100.03247	100.0293492	100.0246952	100.018562	100.0109984	100.0020518	99.99176765	99.98018988	99.96736084
ADV1006724	6/4/2024	4.536	6/4/2027	102.73257	102.0446124	101.3658852	100.6962061	100.0353948	99.3832758	98.73967814	98.10443538	97.47738535
ADV1006759	6/5/2024	4.502	6/5/2029	108.95514	106.2462593	103.6195353	101.0719479	98.60061046	96.20276278	93.87576435	91.61708824	89.42431534
ADV1006780	6/5/2024	4.435	6/1/2029	108.74237	106.0472325	103.4335816	100.8984367	98.4389441	96.0523746	93.73611678	91.48767111	89.30464425
ADV1006802	6/6/2024	4.287	6/6/2029	108.5499	105.8402089	103.2128823	100.6648824	98.19331024	95.79539388	93.46848197	91.21003742	89.01763156
ADV1006844	6/7/2024	4.772	6/7/2027	102.88333	102.1871124	101.5003465	100.8228381	100.1544008	99.49485283	98.84401747	98.20172258	97.56780054
ADV1006845	6/7/2024	4.686	6/7/2028	106.22497	104.5230781	102.8568425	101.2252075	99.62715798	98.06171872	96.52795241	95.02495773	93.55186763

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1006846	6/7/2024	4.579	6/7/2029	109.17865	106.4612954	103.8264723	101.2711376	98.79238707	96.3874439	94.05365191	91.78846943	89.58946344
ADV1006860	6/10/2024	4.684	6/10/2030	112.70426	108.9473806	105.3391502	101.8728159	98.5419753	95.34055502	92.26279107	89.30321122	86.45661828
ADV1006862	6/10/2024	4.698	6/12/2028	106.29019	104.5740074	102.8939916	101.2490652	99.63819156	98.06037523	96.51465979	95.00012582	93.51588914
ADV1006864	6/10/2024	4.684	6/10/2030	112.70426	108.9473806	105.3391502	101.8728159	98.5419753	95.34055502	92.26279107	89.30321122	86.45661828
ADV1006866	6/10/2024	4.751	6/10/2032	118.94398	113.1173325	107.6236503	102.441982	97.55281139	92.9379499	88.58043852	84.46445808	80.57524647
ADV1006868	6/10/2024	4.737	6/10/2031	116.09057	111.2945961	106.7309961	102.3871816	98.25132093	94.31228664	90.55960966	86.98343633	83.5744887
ADV1006870	6/10/2024	4.287	6/10/2027	100.04458	100.0414665	100.0367564	100.0305027	100.0227572	100.0135698	100.0029886	99.99105982	99.97782812
ADV1006872	6/10/2024	4.778	6/10/2027	102.91672	102.2121786	101.5173185	100.831936	100.1558378	99.48883575	98.83074688	98.18139297	97.54060059
ADV1006873	6/10/2024	4.612	6/4/2029	109.24011	106.5300834	103.902148	101.3532931	98.88063737	96.48142521	94.15302051	91.89290039	89.69864952
ADV1006874	6/11/2024	4.614	6/1/2029	109.21924	106.5176489	103.8976933	101.3563875	98.89087348	96.49841756	94.17640426	91.92233007	89.73379787
ADV1006931	6/12/2024	4.404	6/12/2029	108.74815	106.023079	103.3811544	100.8192967	98.33456677	95.92415519	93.5853753	91.31565687	89.11254011
ADV1006936	6/12/2024	4.561	6/14/2027	102.80234	102.0873276	101.3822881	100.687016	100.0013089	99.32496999	98.65780788	97.9996363	97.35027403
ADV1006953	6/12/2024	4.55	6/14/2027	102.7945	102.0795133	101.3745045	100.6792629	99.99358597	99.31727696	98.65014444	97.99200217	97.34266893
ADV1006954	6/12/2024	4.466	6/12/2028	105.89284	104.1801593	102.5035882	100.8620446	99.25449346	97.67994114	96.13743271	94.6260503	93.14491119
ADV1006955	6/12/2024	4.371	6/12/2029	108.65901	105.9351582	103.2944216	100.7337244	98.2501283	95.84082479	93.50312797	91.23446836	89.03238693
ADV1006956	6/12/2024	4.382	6/12/2029	108.68872	105.9644651	103.3233325	100.7622485	98.27827446	95.86860159	93.53054375	91.2615312	89.05910466
ADV1006965	6/17/2024	4.601	7/1/2027	102.99338	102.2312337	101.4803929	100.7406028	100.0116205	99.29321021	98.58514291	97.88719623	97.19915409
ADV1006966	6/12/2024	4.44	6/12/2029	108.84539	106.1189925	103.475772	100.9126483	98.42668146	96.01506108	93.67509967	91.40422615	89.19997994
ADV1006967	6/12/2024	4.643	6/14/2027	102.86083	102.1455798	101.4403109	100.7448117	100.0588796	99.38231801	98.71493531	98.05654525	97.40696659
ADV1006988	6/13/2024	4.393	6/13/2029	108.72658	105.9990897	103.3548911	100.7908953	98.30415558	95.89185541	93.55130139	91.27991699	89.07523653
ADV1007001	6/13/2024	4.268	6/13/2029	108.35483	105.6780186	103.083906	100.5694208	98.131625	95.76770896	93.47498498	91.25088102	89.09293488
ADV1007016	6/13/2024	4.324	6/13/2028	105.76119	104.0451308	102.3653251	100.7206868	99.11017489	97.53278972	95.98757081	94.47359501	92.9899746
ADV1007017	6/13/2024	4.543	8/4/2027	103.27625	102.4203129	101.5786024	100.7507644	99.93645771	99.13535195	98.3471276	97.57147534	96.80809569
ADV1007019	6/13/2024	4.42	6/14/2027	102.74444	102.029105	101.3237546	100.6281844	99.94219155	99.26557882	98.59815437	97.93973156	97.2901288
ADV1007020	6/13/2024	4.251	2/2/2029	107.46664	105.1072027	102.8120288	100.5790154	98.40614208	96.29146574	94.23311716	92.22929773	90.27827639
ADV1007038	6/14/2024	4.294	6/14/2027	100.05025	100.0471634	100.0424328	100.0361187	100.0282744	100.0189516	100.0081997	99.9960664	99.98259777
ADV1007043	6/14/2024	4.354	6/14/2029	100.08524	100.1006331	100.0976969	100.0776031	100.0414531	99.99028471	99.92507566	99.84674746	99.75616861
ADV1007052	6/14/2024	4.323	6/14/2029	108.5451	105.8173887	103.1730537	100.6090079	98.12229859	95.71010342	93.36972378	91.09857823	88.89419649
ADV1007060	6/14/2024	4.361	5/21/2029	108.45715	105.7947926	103.2122987	100.7067653	98.27541942	95.91560793	93.62479093	91.40053621	89.24051386
ADV1007066	6/14/2024	4.562	6/14/2027	102.80288	102.0878525	101.3828049	100.6875249	100.0018101	99.32546366	98.65829414	98.00011531	97.35074593
ADV1007068	6/18/2024	4.512	11/1/2027	104.03473	102.9348053	101.8582232	100.804241	99.77215155	98.76127695	97.77096709	96.80059818	95.84957142
ADV1007100	6/17/2024	4.415	6/18/2029	108.8261	106.0837012	103.4253803	100.8480068	98.34859377	95.92428685	93.5723572	91.29019495	89.07530306
ADV1007107	6/17/2024	4.278	6/18/2029	108.61973	105.8765148	103.2174918	100.6395288	98.1396321	95.71494087	93.36272029	91.08035483	88.86534215

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1007114	6/17/2024	4.74	6/18/2029	102.89613	102.1844839	101.4412232	100.5207883	99.15809285	97.31013183	95.29672704	93.31368712	91.38670064
ADV1007146	6/18/2024	4.482	6/20/2028	105.98794	104.2525312	102.5540495	100.891382	99.26345937	97.66925506	96.1077833	94.57809699	93.07928574
ADV1007153	6/20/2024	4.502	2/25/2028	105.02338	103.6085538	102.2198001	100.8564618	99.51790068	98.20349923	96.91266014	95.64480537	94.39937539
ADV1007160	6/18/2024	4.638	1/19/2027	101.33897	101.0296683	100.7222704	100.4167562	100.1131083	99.81130965	99.51134319	99.2131922	98.91684014
ADV1007168	6/18/2024	4.556	6/18/2027	102.83569	102.1096235	101.3938427	100.6881265	99.99226325	99.3060473	98.62927861	97.96176268	97.30331031
ADV1007173	6/18/2024	4.389	6/20/2034	112.59154	108.4232261	104.4795738	100.7461585	97.2095982	93.85747068	90.67823805	87.66117751	84.79631812
ADV1007203	6/20/2024	4.293	6/21/2027	100.05088	100.0478972	100.043193	100.036829	100.0288618	100.0193457	100.008333	99.99587422	99.98201768
ADV1007211	6/20/2024	4.562	9/27/2027	103.79524	102.790492	101.8052593	100.8389773	99.89110206	98.96111066	98.04849968	97.15278448	96.27349833
ADV1007219	6/20/2024	4.682	12/21/2026	101.01544	100.787016	100.5596421	100.3333065	100.1080019	99.88372142	99.66045788	99.43820435	99.21695392
ADV1007220	6/20/2024	4.59	6/21/2027	102.88887	102.1544085	101.4304611	100.7168038	100.0132179	99.31949084	98.63541621	97.96079315	97.29542641
ADV1007228	6/20/2024	4.588	6/21/2027	102.88741	102.1529498	101.4290083	100.7153568	100.0117767	99.31805536	98.63398638	97.95936891	97.29400771
ADV1007230	6/20/2024	4.494	6/20/2028	106.00858	104.2729786	102.5743112	100.9114616	99.28336011	97.68898025	96.12733613	94.59748054	93.09850303
ADV1007267	6/21/2024	4.49	6/21/2028	106.01008	104.2717354	102.5704214	100.9050225	99.27446484	97.67771771	96.11379141	94.5817351	93.08063487
ADV1007329	6/25/2024	4.377	6/25/2029	108.77843	106.0177403	103.3421746	100.748546	98.23381265	95.7950685	93.42953635	91.13456094	88.90760258
ADV1007353	6/25/2024	4.575	6/25/2027	102.91501	102.1695407	101.4348962	100.7108423	99.99715086	99.29360034	98.59997538	97.91606674	97.24167098
ADV1007378	6/26/2024	4.529	6/26/2030	112.27075	108.4787465	104.8383662	101.3426455	97.9849889	94.7591437	91.65917949	88.67946953	85.81467304
ADV1007379	6/26/2024	4.573	6/26/2031	115.45693	110.6328946	106.0446639	101.6793566	97.52487049	93.56983044	89.80354025	86.21593809	82.79755503
ADV1007380	6/26/2024	4.622	6/28/2032	118.34446	112.4871692	106.9673768	101.7636827	96.85616004	92.22624854	87.85665273	83.73124887	79.83499899
ADV1007385	6/26/2024	4.302	6/26/2029	108.74846	105.981769	103.3005373	100.7015576	98.18177111	95.73825624	93.36822094	91.06899597	88.83802853
ADV1007406	6/27/2024	4.515	6/27/2028	106.10457	104.3489685	102.6310303	100.9496078	99.3036006	97.69195305	96.11365185	94.56772384	93.05323399
ADV1007421	7/1/2024	4.411	6/18/2029	108.81832	106.0761393	103.4180252	100.8408533	98.34163694	95.91752188	93.56577951	91.28380016	89.06908697
ADV1007426	6/27/2024	4.473	6/28/2027	102.91184	102.1576122	101.4144582	100.6821372	99.96041355	99.24905814	98.54784851	97.85656849	97.17500804
ADV1007447	6/28/2024	4.576	6/28/2027	102.94403	102.1902536	101.4475411	100.7156467	99.99433489	99.2833773	98.58255187	97.89164292	97.21044083
ADV1007449	6/28/2024	4.391	6/28/2029	108.84081	106.071141	103.3870696	100.7853877	98.26302861	95.81706339	93.44469318	91.14324236	88.91015214
ADV1007452	6/28/2024	4.403	6/28/2029	108.87374	106.1036076	103.4190908	100.8169738	98.29418977	95.84780937	93.47503344	91.17318608	88.93970822
ADV1007514	7/1/2024	4.325	7/1/2027	100.06234	100.0594722	100.0547623	100.0482704	100.0400576	100.0301825	100.0187015	100.0056688	99.99113639
ADV1007585	7/2/2024	4.518	7/2/2029	109.22685	106.4412119	103.7419254	101.1257448	98.58957459	96.13045823	93.74557011	91.43220884	89.18779078
ADV1007586	7/2/2024	4.518	7/2/2029	109.22685	106.4412119	103.7419254	101.1257448	98.58957459	96.13045823	93.74557011	91.43220884	89.18779078
ADV1007610	7/3/2024	4.582	7/6/2027	103.0299	102.2539769	101.4897763	100.7370297	99.99548059	99.26488002	98.54498644	97.83556536	97.13638909
ADV1007622	7/3/2024	4.58	7/6/2027	103.02835	102.2524348	101.4882408	100.7355006	99.99395789	99.26336363	98.5434763	97.8340614	97.13489125
ADV1007645	7/5/2024	4.781	7/5/2029	103.0231	102.2710598	101.4824036	100.5124691	99.11441454	97.2428591	95.19758957	93.18087934	91.22228396
ADV1007648	7/5/2024	4.367	7/5/2029	108.73929	105.9770494	103.3021041	100.7112199	98.20129707	95.76936734	93.41258764	91.12823407	88.91369624
ADV1007651	7/5/2024	4.224	7/5/2029	108.60685	105.818204	103.116371	100.4980901	97.9602497	95.49987664	93.11412913	90.80028973	88.55575896

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
ADV1007660	7/5/2024	4.343	7/6/2029	108.77466	105.9848093	103.2817908	100.6623476	98.1233713	95.66189124	93.2750677	90.96018489	88.71464464
ADV1007673	7/5/2024	4.194	7/5/2029	108.52388	105.7363949	103.0356925	100.4185156	97.88175334	95.42243357	93.03771519	90.72488152	88.48133379
ADV1007693	7/8/2024	4.357	4/9/2029	108.11233	105.5668154	103.0953388	100.6953035	98.3642243	96.09971882	93.89950198	91.76138162	89.68325397
ADV1007695	7/8/2024	4.378	1/10/2029	107.44212	105.1469818	102.9128098	100.7375715	98.61931831	96.55618159	94.54636822	92.58815705	90.67989542
ADV1007696	7/8/2024	4.411	9/13/2028	106.5511	104.5836605	102.662882	100.787374	98.95579355	97.16684677	95.41928651	93.71191048	92.04355924
ADV1007703	7/8/2024	4.366	7/8/2027	102.92701	102.1454485	101.3757886	100.6177575	99.87109251	99.13553904	98.41084992	97.69678534	96.99311248
ADV1007736	7/9/2024	4.517	7/9/2027	103.00744	102.2234298	101.4513886	100.6910429	99.94212799	99.20438704	98.47757086	97.76143763	97.05575265
ADV1007770	7/10/2024	4.353	7/12/2027	102.95298	102.1604088	101.3800721	100.6116901	99.85498902	99.10970343	98.37557595	97.65235686	96.93980388
ADV1007786	7/11/2024	4.084	7/11/2029	108.26097	105.4614122	102.7494972	100.1219474	97.57562757	95.10754028	92.71481904	90.39472153	88.14462327
ADV1007787	7/11/2024	4.357	7/12/2027	102.90884	102.1170842	101.3375487	100.5699476	99.81400782	99.06946458	98.33606109	97.61354822	96.90168424
ADV1007788	7/11/2024	4.292	7/11/2028	105.82431	104.0339232	102.2826673	100.569379	98.89294173	97.25228237	95.64636846	94.07420649	92.53484001
ADV1007789	7/11/2024	4.221	7/11/2029	108.47239	105.6736434	102.9624188	100.3354418	97.78958423	95.32185542	92.92939526	90.60946738	88.35945292
ADV1007793	7/11/2024	4.233	5/9/2029	108.02968	105.4044947	102.8573864	100.3855472	97.9862916	95.6570483	93.3953546	91.19885099	89.06527605
ADV1007827	7/12/2024	4.093	7/12/2029	108.29312	105.4904796	102.7756596	100.1453699	97.59647018	95.12595813	92.73096224	90.40873515	88.15664742
ADV1007828	7/12/2024	4.233	7/12/2029	108.51306	105.7111199	102.9968763	100.3670477	97.81850096	95.3482404	92.95340082	90.63124079	88.37913639
ADV1007829	7/12/2024	4.234	7/12/2029	108.51584	105.7138626	102.9995809	100.369715	97.82113193	95.35083587	92.9559616	90.63376766	88.38163013
ADV1007830	7/12/2024	4.234	7/12/2029	108.51584	105.7138626	102.9995809	100.369715	97.82113193	95.35083587	92.9559616	90.63376766	88.38163013
ADV1007841	7/12/2024	0	7/12/2029	96.694548	94.09977066	91.54838673	89.07615044	86.68149641	84.36155627	82.11358088	79.93493291	77.8230897
ADV1007842	7/12/2024	0	7/12/2029	96.694548	94.09977066	91.54838673	89.07615044	86.68149641	84.36155627	82.11358088	79.93493291	77.8230897
ADV1007874	7/15/2024	4.332	7/15/2027	102.91578	102.1158279	101.3283483	100.5530481	99.78964567	99.03786826	98.29745125	97.56813805	96.84967977
ADV1007889	7/15/2024	4.252	3/12/2027	101.76165	101.3074965	100.8574101	100.4113375	99.96922499	99.53101978	99.09667004	98.66612485	98.23933421
ADV1007928	7/16/2024	4.295	1/18/2028	104.39302	103.0862635	101.8060394	100.5515448	99.32201165	98.1167027	96.93490999	95.77595332	94.63917893
ADV1007941	7/16/2024	4.12	7/17/2028	105.66765	103.8608856	102.0939614	100.3657132	98.67501969	97.02080158	95.40201926	93.81767118	92.26679206
ADV1007957	7/17/2024	4.221	7/19/2027	102.90972	102.0982715	101.2996486	100.5135517	99.7396871	98.97777049	98.22752619	97.488687	96.76099381
ADV1007965	7/17/2024	4.302	7/19/2027	100.07011	100.0667782	100.0615939	100.054624	100.0459367	100.0355975	100.0236688	100.0102109	99.99528135
ADV1007970	7/17/2024	0	7/17/2029	96.675032	94.06760259	91.50488519	89.02211437	86.61764059	84.28857223	82.03213787	79.84567767	77.72664654
ADV1008000	7/23/2024	4.195	7/2/2029	108.33356	105.5603091	102.8731093	100.2687306	97.74408665	95.29622955	92.92234196	90.61973052	88.38581928
ADV1008031	7/19/2024	4.252	7/19/2027	102.93483	102.1232667	101.3245335	100.5383276	99.76435517	99.00233192	98.25198214	97.5130386	96.78524217
ADV1008036	7/19/2024	0	7/19/2029	96.667213	94.05473782	91.48749162	89.00051044	86.59211276	84.25939753	81.99958438	79.81000445	77.68810361
ADV1008090	7/23/2024	0	7/23/2029	96.651555	94.02901266	91.45271652	88.95732059	86.54108191	84.20108057	81.93451803	79.73870746	77.61107655
ADV1008102	7/23/2024	4.373	7/23/2027	103.02021	102.1980426	101.3890295	100.5928585	99.80922517	99.03783458	98.27840098	97.53064748	96.7943057
ADV1008109	7/23/2024	4.252	7/23/2029	108.41172	105.6564675	102.9891488	100.4064587	97.90523703	95.48246001	93.13523308	90.86078476	88.65646074
ADV1008145	7/24/2024	4.328	7/26/2027	103.0098	102.1795266	101.3626648	100.5588934	99.76789916	98.98937875	98.22303843	97.46859361	96.72576851

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1008146	7/24/2024	4.302	11/29/2027	104.00299	102.8287852	101.6811788	100.559272	99.46220753	98.38916587	97.33936324	96.31204963	95.306507
ADV1008152	7/24/2024	0	7/24/2029	96.647637	94.02258229	91.44402526	88.94652687	86.52832937	84.18650808	81.9182599	79.72089352	77.59183202
ADV1008198	7/25/2024	4.133	7/25/2029	108.49634	105.6567631	102.9071445	100.2441411	97.66454955	95.16530366	92.74346772	90.39623012	88.12089735
ADV1008200	7/25/2024	0	7/25/2029	96.643716	94.01615227	91.435335	88.93573465	86.5155789	84.17193829	81.90200516	79.70308369	77.57259239
ADV1008212	7/26/2024	0	7/26/2029	96.639796	94.0097226	91.42664575	88.92494394	86.50283049	84.1573712	81.88575379	79.68527797	77.55335766
ADV1008216	7/26/2024	4.284	7/26/2029	108.57337	105.7186449	102.9553948	100.2801759	97.68969729	95.18080991	92.75049934	90.39587938	88.11418586
ADV1008218	7/26/2024	4.53	7/26/2033	120.27032	113.3483288	106.8890385	100.8588357	95.22672281	89.96409959	85.04456564	80.44374072	76.13910036
ADV1008219	7/26/2024	4.588	7/26/2035	125.58518	116.6373896	108.4340215	100.9083235	93.99988296	87.65399146	81.82107842	76.45620393	71.51860385
ADV1008220	7/26/2024	4.464	7/26/2032	117.62358	111.7155294	106.1522928	100.9118309	95.97362559	91.31856723	86.9288509	82.78788085	78.88018249
ADV1008221	7/26/2024	4.2	7/26/2029	108.5205	105.6818184	102.9330669	100.2709025	97.69212634	95.19367638	92.7726204	90.42614989	88.15157397
ADV1008223	7/26/2024	4.252	7/26/2028	105.86369	104.033243	102.2435978	100.4935913	98.78209925	97.10803732	95.47035908	93.86805454	92.30014857
ADV1008224	7/26/2024	4.252	7/26/2028	105.86369	104.033243	102.2435978	100.4935913	98.78209925	97.10803732	95.47035908	93.86805454	92.30014857
ADV1008225	7/26/2024	4.588	7/26/2035	125.58518	116.6373896	108.4340215	100.9083235	93.99988296	87.65399146	81.82107842	76.45620393	71.51860385
ADV1008226	7/26/2024	4.2	7/26/2029	108.5205	105.6818184	102.9330669	100.2709025	97.69212634	95.19367638	92.7726204	90.42614989	88.15157397
ADV1008228	7/26/2024	4.498	7/26/2034	117.41318	111.4448538	105.8803858	100.6888003	95.84170726	91.31307048	87.07899857	83.11755595	79.40859137
ADV1008231	7/26/2024	4.099	11/26/2029	109.30891	106.1282103	103.0581999	100.0943636	97.23240425	94.46822663	91.79792641	89.21777995	86.72423469
ADV1008245	7/29/2024	4.292	7/29/2027	103.00619	102.1677824	101.3430481	100.5316539	99.73327773	98.94760779	98.17434223	97.41318871	96.66386399
ADV1008257	7/29/2024	4.184	7/30/2029	108.5037	105.6548131	102.8964916	100.225375	97.63824534	95.13202138	92.70375154	90.35060786	88.06988012
ADV1008260	7/29/2024	4.444	7/29/2032	117.52689	111.6140138	106.0467159	100.8028879	95.86194957	91.20473311	86.81337971	82.67124368	78.7628042
ADV1008263	7/31/2024	4.308	5/25/2027	102.44253	101.7835368	101.1330358	100.4908655	99.85686626	99.23088266	98.61276318	98.00236008	97.39952933
ADV1008308	7/31/2024	0	7/31/2029	96.620077	93.97757152	91.38321442	88.87101281	86.43911945	84.08457621	81.80454767	79.59631112	77.45725734
ADV1008320	7/31/2024	4.126	7/30/2027	102.92575	102.084313	101.2566542	100.4424353	99.64133054	98.85302478	98.07721285	97.3135992	96.56189757
ADV1008323	7/31/2024	4.191	7/31/2028	105.78819	103.9452503	102.143664	100.382264	98.65992313	96.97555328	95.3281032	93.71655725	92.13993392
ADV1008348	8/1/2024	4.031	2/1/2029	106.80099	104.4553076	102.1734337	99.95328642	97.79286271	95.69023613	93.64355329	91.65103068	89.71095161
ADV1008367	8/1/2024	0	8/1/2029	96.609554	93.9706608	91.37453848	88.86023898	86.42637542	84.06999034	81.78824123	79.57839844	77.43784642
ADV1008389	8/2/2024	3.794	8/2/2029	107.42255	104.5813485	101.8308154	99.16758351	96.58842516	94.0902496	91.67009629	89.32512868	87.0526284
ADV1008396	8/2/2024	3.86	8/2/2028	105.1943	103.3517547	101.5506775	99.78989818	98.06828358	96.38473971	94.73820986	93.12767319	91.55214326
ADV1008398	8/2/2024	3.791	8/2/2029	107.41404	104.5729548	101.8225406	99.15942481	96.58037979	94.08231489	91.66226965	89.31740761	87.04501047
ADV1008404	8/2/2024	3.886	8/2/2027	102.70134	101.8534944	101.0196568	100.1994858	99.39264719	98.59881765	97.81768414	97.04894362	96.29230265
ADV1008407	8/2/2024	3.891	8/2/2027	102.70559	101.8577197	101.0238627	100.2036725	99.39681502	98.60296677	97.82181475	97.05305594	96.29639687
ADV1008411	8/2/2024	3.804	8/2/2029	107.45094	104.6093276	101.8583981	99.1947792	96.61524309	94.11669866	91.69618509	89.35086558	87.07802147
ADV1008416	8/2/2024	3.874	8/2/2027	102.69116	101.8433537	101.0095626	100.1894375	99.3826444	98.58885977	97.80777067	97.03907406	96.28247651
ADV1008417	8/2/2024	3.857	8/2/2028	105.18875	103.3462511	101.5452258	99.78449722	98.06293252	96.37943763	94.73295589	93.12246646	91.54698294

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ADV1008418	8/2/2024	3.791	8/2/2029	107.41404	104.5729548	101.8225406	99.15942481	96.58037979	94.08231489	91.66226965	89.31740761	87.04501047
ADV1008424	8/2/2024	3.748	8/2/2028	105.098	103.2543506	101.4522371	99.69048073	97.9679458	96.28353591	94.63619208	93.02489133	91.44864513
ADV1008426	8/2/2024	3.679	8/2/2029	107.26809	104.4252029	101.6731385	99.00851837	96.42810673	93.92880515	91.50764584	89.16178544	86.88849912
ADV1008427	8/2/2024	0	8/2/2029	96.605684	93.96425773	91.36587202	88.84946666	86.41363346	84.05540718	81.77193819	79.56048993	77.41844049
ADV1008432	8/5/2024	3.693	8/5/2027	102.55855	101.7032377	100.8622001	100.0350856	99.22155006	98.42126088	97.63389613	96.85914425	96.09670365
ADV1008441	8/5/2024	3.734	8/6/2029	107.27583	104.4263211	101.6680716	98.99767856	96.41188255	93.9075629	91.4817309	89.13152346	86.85419718
ADV1008442	8/5/2024	3.826	8/7/2028	105.16274	103.3073382	101.4939661	99.72142404	97.98855659	96.2942484	94.63742249	93.01703864	91.43209194
ADV1008443	8/5/2024	3.838	9/7/2027	102.92925	101.9829689	101.0541124	100.1422029	99.24677921	98.36739671	97.50362666	96.65505547	95.82128408
ADV1008444	8/5/2024	3.836	10/5/2027	103.12257	102.1000088	101.0977596	100.1152198	99.15181177	98.20698006	97.2801906	96.37092961	95.47870269
ADV1008448	8/5/2024	3.892	8/5/2027	102.72912	101.8730133	101.0311898	100.2032986	99.38899535	98.58794729	97.79983231	97.02433869	96.26116468
ADV1008449	8/5/2024	3.821	8/6/2029	107.52371	104.6706361	101.9089119	99.23512756	96.64602099	94.13846894	91.70948022	89.3561894	87.07585076
ADV1008450	8/5/2024	3.892	8/5/2027	102.72912	101.8730133	101.0311898	100.2032986	99.38899535	98.58794729	97.79983231	97.02433869	96.26116468
ADV1008451	8/5/2024	4.008	8/5/2031	113.06405	108.1936376	103.5669787	99.17058651	94.99178846	91.01867258	87.24003823	83.64535011	80.22469548
ADV1008462	8/7/2024	3.893	8/2/2027	102.70655	101.8586772	101.0248161	100.2046215	99.39775937	98.6039062	97.82274902	97.05398481	96.29732012
ADV1008472	8/5/2024	3.867	8/5/2027	102.7077	101.8516847	101.00996	100.1821663	99.36795951	98.56700679	97.77898605	97.00358562	96.24050375
ADV1008503	10/4/2024	3.864	10/4/2027	103.14484	102.124838	101.1250363	100.1448431	99.18368525	98.24101157	97.31629206	96.40901681	95.51869507
ADV1008506	10/4/2024	3.867	10/4/2027	103.14791	102.1278889	101.1280706	100.1478611	99.18668714	98.24399758	97.31926241	96.41197169	95.52163469
ADV1008510	8/6/2024	3.806	8/6/2029	107.65376	104.7948857	102.0276162	99.3485272	96.75434536	94.24193664	91.80829966	89.45055932	87.16596077
ADV1008511	8/6/2024	3.955	8/6/2027	102.79086	101.931748	101.0870208	100.2563173	99.43929017	98.63560315	97.8449311	97.06695935	96.30138332
ADV1008512	8/6/2024	3.806	8/6/2029	107.65376	104.7948857	102.0276162	99.3485272	96.75434536	94.24193664	91.80829966	89.45055932	87.16596077
ADV1008515	8/6/2024	0	8/6/2029	96.590188	93.93865003	91.33121627	88.8063924	86.36268636	83.9971017	81.70676018	79.48889766	77.34086671
ADV1008523	8/6/2024	3.939	8/6/2027	102.7771	101.9180546	101.0733909	100.2427503	99.42578527	98.62215964	97.83154828	97.05363654	96.28811983
ADV1008530	8/7/2024	0	8/7/2029	96.586312	93.93224925	91.32255486	88.79562759	86.34995476	83.9825321	81.69047421	79.47101002	77.32148573
ADV1008547	8/7/2024	3.99	8/9/2027	102.84476	101.9772779	101.1244583	100.2859307	99.46133756	98.65033307	97.85258288	97.06776354	96.29556203
ADV1008591	8/9/2024	0	8/9/2029	96.578557	93.91944905	91.30523506	88.77410246	86.32449779	83.95340106	81.65791249	79.43524726	77.28273875
ADV1008646	8/13/2024	3.838	8/13/2029	107.61494	104.7423064	101.9621823	99.2710924	96.66571489	94.14287004	91.69951343	89.33272943	87.03972498
ADV1008647	8/13/2024	3.885	8/13/2027	102.78347	101.9054345	101.0424233	100.1940568	99.35996417	98.53978672	97.73317784	96.93980233	96.15933599
ADV1008648	8/15/2024	3.881	8/16/2027	102.80271	101.9164627	101.0455226	100.1894965	99.34800293	98.52067369	97.70715276	96.90709602	96.12017071
ADV1008654	8/13/2024	0	8/13/2029	96.563036	93.89385404	91.27060754	88.7310702	86.27360868	83.89517147	81.59282993	79.36377173	77.20530458
ADV1008686	8/14/2024	3.893	8/16/2027	102.81351	101.9272136	101.0562267	100.2001542	99.35861487	98.53124026	97.71767441	96.91757319	96.13060385
ADV1008702	8/15/2024	4.333	8/16/2027	100.11395	100.1100277	100.1041317	100.0963473	100.0867544	100.0754293	100.0624445	100.0478697	100.031771
ADV1008713	8/15/2024	3.965	8/15/2029	107.88433	105.0377573	102.2843385	99.6204973	97.04281389	94.54801882	92.13298569	89.79472393	87.53037212
ADV1008768	8/26/2024	3.971	8/26/2027	102.96018	102.0461078	101.1482888	100.2662951	99.39971067	98.54813373	97.71117649	96.8884644	96.07963562

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ADV1008769	8/19/2024	0	8/20/2029	96.53584	93.84907966	91.21004815	88.65582143	86.18463239	83.79337394	81.47906652	79.23884985	77.06998642
ADV1008771	8/19/2024	3.982	8/19/2027	102.91558	102.020659	101.1413354	100.2772017	99.42786617	98.5929505	97.77208918	96.96492896	96.17112836
ADV1008780	8/19/2024	0	8/20/2029	96.53584	93.84907966	91.21004815	88.65582143	86.18463239	83.79337394	81.47906652	79.23884985	77.06998642
ADV1008800	8/20/2024	3.845	8/20/2029	107.6781	104.7863317	101.9882269	99.28024682	96.65900937	94.12127817	91.66395538	89.28407499	86.97879644
ADV1008824	8/21/2024	4.333	8/23/2027	100.11875	100.1147661	100.1087641	100.1008301	100.0910472	100.0794944	100.0662472	100.0513774	100.0349536
ADV1008832	8/21/2024	3.867	8/23/2027	102.84291	101.9375293	101.0481155	100.1742479	99.31552101	98.47154331	97.64193671	96.82633597	96.02438813
ADV1008862	8/22/2024	3.953	8/23/2027	102.92069	102.0149242	101.1251307	100.2508882	99.39179099	98.54744754	97.71747966	96.90152201	96.09922153
ADV1008881	8/22/2024	0	8/22/2029	96.528062	93.83629085	91.19275453	88.63433525	86.1592292	83.76431328	81.44659329	79.20319531	77.03136883
ADV1008893	8/23/2024	0	8/23/2029	96.524172	93.82989709	91.18410924	88.62359441	86.1465307	83.749787	81.43036177	79.18537428	77.01206749
ADV1008894	8/23/2024	0	8/23/2029	96.524172	93.82989709	91.18410924	88.62359441	86.1465307	83.749787	81.43036177	79.18537428	77.01206749
ADV1008945	8/26/2024	3.761	8/26/2027	102.8227	101.9085418	101.0106609	100.128621	99.2620053	98.41041136	97.57345072	96.75074818	95.94194131
ADV1008946	8/26/2024	3.841	8/26/2027	102.84133	101.9278403	101.0306022	100.1491822	99.28316435	98.43214712	97.59574282	96.77357702	95.96528803
ADV1009014	8/26/2024	3.869	8/26/2027	102.86693	101.9533133	101.05595	100.1744065	99.30826663	98.45712885	97.62060545	96.798322	95.98991674
ADV1009074	8/27/2024	3.885	8/27/2027	102.8891	101.9726743	101.0725943	100.1884261	99.31975032	98.46616188	97.62726985	96.80269671	95.99207775
ADV1009082	8/27/2024	4.187	8/26/2033	118.16464	111.2353967	104.7757744	98.7512533	93.13002553	87.88276876	82.9824401	78.404088	74.12468048
ADV1009084	8/27/2024	3.811	8/27/2029	107.62243	104.7132864	101.8989159	99.17572482	96.54027182	93.98926453	91.51955242	89.12811981	86.81207937
ADV1009085	8/27/2024	3.854	8/25/2028	105.32772	103.4233991	101.5631819	99.74578603	97.9699722	96.23454526	94.53835214	92.88028012	91.25925512
ADV1009086	8/27/2024	3.817	8/1/2029	107.26202	104.5065265	101.8396912	99.25815923	96.75872107	94.33830643	91.99397739	89.72292193	87.52244779
ADV1009087	10/1/2024	3.806	10/1/2027	103.06729	102.0557344	101.0640549	100.0916716	99.13802483	98.20257651	97.28480897	96.38422403	95.50034206
ADV1009097	8/27/2024	3.831	8/28/2028	105.30283	103.3908671	101.5233508	99.69898211	97.91650783	96.17471946	94.47245122	92.8085783	91.1820151
ADV1009099	8/27/2024	0	8/27/2029	96.508604	93.80432679	91.1495381	88.580646	86.09575736	83.69170891	81.36546968	79.11413166	76.93491177
ADV1009133	8/28/2024	0	8/28/2029	96.504711	93.79793542	91.14089784	88.56991264	86.08306919	83.67719614	81.34925514	79.09633139	76.91563524
ADV1009154	8/29/2024	3.884	8/30/2027	102.91096	101.9863188	101.0783101	100.1864879	99.31042202	98.44969728	97.60391304	96.77268247	95.95563202
ADV1009155	8/29/2024	3.862	8/29/2028	105.36858	103.4533443	101.5826824	99.7552908	97.96991124	96.22533036	94.5203778	92.85392435	91.22488023
ADV1009156	8/29/2024	3.808	8/29/2029	107.62584	104.7114464	101.8921613	99.16436457	96.52459757	93.96955165	91.49606092	89.10109526	86.78175371
ADV1009166	8/29/2024	0	8/29/2029	96.500809	93.79154343	91.13225856	88.55918077	86.07038308	83.66268607	81.333044	79.07853526	76.89636368
ADV1009167	8/29/2024	0	8/29/2029	96.500809	93.79154343	91.13225856	88.55918077	86.07038308	83.66268607	81.333044	79.07853526	76.89636368
ADV1009169	8/29/2024	3.827	8/29/2029	107.68113	104.7659236	101.9458473	99.21727869	96.57675845	94.02097733	91.5467689	89.15110246	86.83107653
ADV1009202	8/30/2024	3.898	8/30/2027	102.92376	101.9990575	101.0909851	100.1991001	99.32297231	98.4621865	97.61634201	96.78505202	95.96794296
ADV1009212	8/30/2024	0	8/30/2029	96.496898	93.78515184	91.12362029	88.54845039	86.05769903	83.64817869	81.31683625	79.06074328	76.87709707
ADV1009228	9/3/2024	3.768	9/3/2027	102.89103	101.9549229	101.0358701	100.1334046	99.24708005	98.37646584	97.52114665	96.68072166	95.85480397
ADV1009240	9/3/2024	3.792	9/4/2029	107.62045	104.6903337	101.856336	99.11478455	96.46216583	93.89511969	91.41043175	89.00502623	86.67595916
ADV1009244	9/3/2024	3.868	9/3/2027	102.92891	101.9933986	101.0749136	100.1729933	99.28719196	98.41708001	97.56224292	96.72228067	95.89680712

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ADV1009248	9/3/2024	3.937	12/16/2026	100.79855	100.584363	100.3710981	100.1587521	99.94731913	99.73679312	99.52716821	99.31843852	99.11059826
ADV1009249	9/3/2024	3.843	12/15/2027	103.56228	102.3485846	101.1633978	100.0057268	98.87462024	97.76917027	96.68850991	95.63181093	94.59828165
ADV1009264	9/4/2024	4.35	9/7/2027	100.14224	100.1381613	100.1319665	100.1237452	100.1135864	100.1015752	100.0877921	100.072314	100.0552143
ADV1009291	9/5/2024	3.683	12/5/2028	105.63672	103.4566388	101.3325839	99.26271632	97.24527172	95.27855776	93.36095064	91.4908916	89.66688381
ADV1009297	9/5/2024	3.631	9/5/2029	107.33259	104.3999665	101.5637508	98.82025295	96.16594254	93.59744347	91.11152641	88.70510154	86.37521169
ADV1009298	9/5/2024	3.617	9/5/2029	107.29154	104.3595223	101.523898	98.78097712	96.12722962	93.55927989	91.07389904	88.66799766	86.33861898
ADV1009328	1/16/2025	3.548	2/5/2027	101.14233	100.7864959	100.4331655	100.0823152	99.73391907	99.3879513	99.04438654	98.70319976	98.36436629
ADV1009353	9/9/2024	3.541	9/10/2029	107.09742	104.154949	101.309674	98.55785376	95.8959131	93.32043388	90.8281473	88.41592647	86.08077936
ADV1009354	9/9/2024	3.541	9/10/2029	107.09742	104.154949	101.309674	98.55785376	95.8959131	93.32043388	90.8281473	88.41592647	86.08077936
ADV1009355	9/9/2024	3.541	9/10/2029	107.09742	104.154949	101.309674	98.55785376	95.8959131	93.32043388	90.8281473	88.41592647	86.08077936
ADV1009390	9/10/2024	3.564	9/10/2029	106.98651	104.0497912	101.2100076	98.46342763	95.80648827	93.23578304	90.74805412	88.34018499	86.00919346
ADV1009394	9/10/2024	3.563	9/10/2029	106.98356	104.0468922	101.2071511	98.46061264	95.80371378	93.23304807	90.74535772	88.33752624	86.00657147
ADV1009420	9/11/2024	3.627	3/11/2027	101.44389	100.9936477	100.5474169	100.1051393	99.66676227	99.23223429	98.80150465	98.37452354	97.95124204
ADV1009447	9/12/2024	3.644	9/13/2027	102.78364	101.8219374	100.8782557	99.95208921	99.04295308	98.15038014	97.27392022	96.41313931	95.56761891
ADV1009462	9/12/2024	3.629	9/13/2027	102.76917	101.8075468	100.8639392	99.93784591	99.02878203	98.13628041	97.2598909	96.39917953	95.5537278
ADV1009463	9/12/2024	3.626	9/12/2028	105.00093	103.0517418	101.1487934	99.2907037	97.47614331	95.70383119	93.97253265	92.28105727	90.62825702
ADV1009481	9/13/2024	4.073	9/13/2034	119.50143	111.5757579	104.2573582	97.49604318	91.24603298	85.46554438	80.1164226	75.16380881	70.57583965
ADV1009482	9/13/2024	4.294	9/13/2039	128.7178	116.1073905	104.9553839	95.08136425	86.32827523	78.55928055	71.6550605	65.51148222	60.03759051
ADV1009492	9/13/2024	3.58	9/13/2029	107.05094	104.1052939	101.2571302	98.50268542	95.83836738	93.26074194	90.76652534	88.35257665	86.01589068
ADV1009493	9/13/2024	3.602	9/13/2028	104.9598	103.0083305	101.1032173	99.2430756	97.42657085	95.65241711	93.91937502	92.22624974	90.57188904
ADV1009494	9/13/2024	3.577	9/13/2027	102.71902	101.7576591	100.8143087	99.88846912	98.97965571	98.08740135	97.21125596	96.35078563	95.50557193
ADV1009496	9/13/2024	3.583	9/13/2027	102.72481	101.7634154	100.8200353	99.89416644	98.98532413	98.09304124	97.21686768	96.35636954	95.51112837
ADV1009502	9/13/2024	3.563	9/13/2027	102.70552	101.7442279	100.8009466	99.87517537	98.96642939	98.0742416	97.19816193	96.3377565	95.49260688
ADV1009506	9/13/2024	3.587	6/14/2027	102.10767	101.3954046	100.69309	100.000516	99.3174806	98.64378744	97.97924551	97.32366899	96.67687705
ADV1009507	9/13/2024	3.566	9/13/2027	102.70842	101.747106	100.8038099	99.87802403	98.9692636	98.07706155	97.2009678	96.34054845	95.49538511
ADV1009508	9/13/2024	3.569	12/13/2027	103.21622	102.0099743	100.8319574	99.68118827	98.55672857	97.45768258	96.38319486	95.33244803	94.30466064
ADV1009546	9/16/2024	3.542	9/16/2027	102.70375	101.7344023	100.7833682	99.85013417	98.93420333	98.03509714	97.15235461	96.28553145	95.43419935
ADV1009547	9/16/2024	3.57	9/18/2028	104.92603	102.9614437	101.0438418	99.17180844	97.34398208	95.55905139	93.81575279	92.11286842	90.44922413
ADV1009568	9/17/2024	0	9/17/2029	96.423057	93.67189905	90.96950836	88.35592921	85.82940648	83.38660439	81.0243244	78.73950026	76.52920081
ADV1009591	9/17/2024	3.571	9/17/2029	107.04663	104.090439	101.2324201	98.46877586	95.79587572	93.21024976	90.70858048	88.28769522	85.94455898
ADV1009593	1/17/2025	3.43	1/19/2027	100.96617	100.6576093	100.3509464	100.0461639	99.74324424	99.44217043	99.1429255	98.84549272	98.54985557
ADV1009613	9/18/2024	3.635	9/20/2027	102.82	101.8392876	100.8773087	99.93352624	99.00742699	98.09851679	97.20631978	96.33037753	95.47024827
ADV1009625	9/18/2024	3.596	9/18/2029	107.12649	104.1664439	101.3047813	98.5376868	95.86151946	93.27279938	90.76819971	88.34453898	85.99877387

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1009630	9/18/2024	4.495	9/18/2029	100.01208	100.0093	100.006527	100.0037565	100.0009883	99.99822253	99.99545915	99.99269816	99.98993955
ADV1009662	9/19/2024	3.613	9/20/2027	102.79836	101.8177661	100.8559001	99.91222906	98.98623974	98.07743804	97.18534812	96.3095116	95.44948673
ADV1009663	9/19/2024	3.613	9/20/2027	102.79836	101.8177661	100.8559001	99.91222906	98.98623974	98.07743804	97.18534812	96.3095116	95.44948673
ADV1009675	9/19/2024	3.692	11/19/2026	100.4923	100.3532608	100.2146213	100.0763784	99.93853037	99.80107548	99.66401203	99.52733831	99.39105262
ADV1009678	9/19/2024	3.707	10/19/2026	100.19194	100.1391242	100.0863768	100.0337016	99.9810985	99.92856727	99.87610777	99.82371986	99.77140339
ADV1009728	9/20/2024	3.503	9/20/2027	102.74865	101.7674771	100.8050627	99.86086762	98.93437759	98.02509752	97.13255067	96.25627773	95.39583612
ADV1009752	9/23/2024	3.597	9/23/2027	102.80142	101.8127444	100.8431053	99.89195419	98.95876556	98.0430336	97.14427135	96.26200983	95.39579721
ADV1009770	9/23/2024	3.596	9/23/2027	102.80043	101.8117581	100.8421242	99.89097826	98.95779471	98.04206776	97.14331045	96.26105381	95.39484601
ADV1009789	9/24/2024	3.584	9/24/2027	102.79455	101.803237	100.8310621	99.87747205	98.94193738	98.02394836	97.12301432	96.23866278	95.37043854
ADV1009810	9/24/2024	0	9/24/2029	96.397072	93.62816596	90.90969484	88.28119861	85.74079897	83.28509725	80.91083729	78.61489904	76.39430035
ADV1009867	9/26/2024	3.668	9/26/2029	107.38709	104.4019063	101.5166002	98.72727895	96.03022111	93.42187119	90.89883126	88.45785292	86.09582988
ADV1009868	9/26/2024	3.558	9/27/2027	102.8475	101.8469797	100.865941	99.90381413	98.96005589	98.03414355	97.12557409	96.23386323	95.3585446
ADV1009875	9/26/2024	3.644	9/27/2027	102.87392	101.8741158	100.8937625	99.93229414	98.98916866	98.06386438	97.15587931	96.26473014	95.3899514
ADV1009878	9/26/2024	0	9/26/2029	96.389642	93.61567557	90.89261422	88.25986039	85.71550108	83.25611953	80.87844305	78.57933621	76.35580222
ADV1009882	9/26/2024	3.658	9/1/2027	102.86966	101.8752109	100.9001911	99.94403749	99.00620441	98.08616724	97.18342122	96.29748054	95.42787747
ADV1009896	9/26/2024	3.656	9/27/2027	102.88595	101.8860808	100.9056636	99.94413228	99.00094466	98.07557907	97.16753349	96.2763246	95.40148692
ADV1009897	9/26/2024	3.687	9/26/2028	105.20601	103.2170364	101.2761181	99.38179494	97.53266027	95.72735966	93.96458862	92.24309033	90.56165361
ADV1009908	9/27/2024	3.634	9/27/2027	102.86375	101.8640048	100.8837041	99.9222877	98.97921356	98.05396003	97.1460251	96.2549255	95.38019576
ADV1009916	9/27/2024	3.624	9/27/2029	107.26152	104.2755701	101.3896286	98.59979196	95.90233054	93.2936812	90.77043877	88.32934815	85.96729674
ADV1009921	9/27/2024	3.546	9/27/2028	105.04979	103.057461	101.113382	99.21608036	97.36414097	95.55620139	93.7909495	92.06712128	90.38349866
ADV1009930	9/27/2024	3.605	9/27/2027	102.83468	101.8350906	100.8549441	99.89367999	98.95075603	98.02565067	97.11786197	96.22690669	95.3523194
ADV1009933	9/27/2024	3.522	9/27/2027	102.81126	101.8109376	100.83009	99.86815177	98.9245797	97.99885114	97.0904631	96.19893137	95.32378962
ADV1009935	9/27/2024	3.525	9/27/2027	102.81427	101.8139297	100.8330661	99.87111211	98.92752449	98.00178058	97.0933774	96.20183072	95.32667422
ADV1009937	9/27/2024	3.522	9/27/2027	102.81126	101.8109376	100.83009	99.86815177	98.9245797	97.99885114	97.0904631	96.19893137	95.32378962
ADV1009938	9/27/2024	3.676	9/29/2028	105.10203	103.1079447	101.1621989	99.263319	97.40988538	95.60053146	93.83394117	92.10884672	90.42402646
ADV1009939	9/27/2024	3.676	9/22/2028	105.05968	103.0848531	101.1574626	99.27607689	97.43931523	95.64584775	93.89439333	92.18371742	90.51262998
ADV1009941	9/27/2024	3.675	9/15/2028	105.01536	103.0598091	101.1508044	99.28694909	97.46690072	95.68936573	93.9530975	92.25689429	90.59959731
ADV1009942	9/27/2024	3.674	9/8/2028	104.97104	103.0347591	101.144135	99.29781183	97.49448477	95.73289604	94.01183305	92.33012643	90.6866482
ADV1009970	9/30/2024	3.7	11/3/2028	105.36173	103.2727796	101.2359525	99.24959404	97.31211693	95.42199588	93.57776475	91.77801378	90.02138691
ADV1009971	9/30/2024	3.7	11/10/2028	105.40572	103.2973989	101.2420205	99.23788826	97.28337811	95.37692997	93.51704489	91.70228208	89.93125615
ADV1009973	9/30/2024	3.7	11/17/2028	105.44967	103.3219752	101.2480405	99.22613661	97.25460207	95.33184167	93.45632324	91.62657459	89.84118066
ADV1009975	9/30/2024	3.7	11/17/2028	105.44967	103.3219752	101.2480405	99.22613661	97.25460207	95.33184167	93.45632324	91.62657459	89.84118066
ADV1009987	9/30/2024	3.6	9/30/2027	102.90894	101.9000241	100.9109031	99.94099435	98.98974182	98.05661082	97.14108689	96.2426749	95.36089811

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ADV1009989	9/30/2024	3.6	9/30/2027	102.90894	101.9000241	100.9109031	99.94099435	98.98974182	98.05661082	97.14108689	96.2426749	95.36089811
ADV1010009	10/1/2024	3.613	10/1/2026	100.01391	100.011126	100.0083462	100.0055688	100.0027938	100.0000213	99.99725122	99.99448355	99.99171829
ADV1010014	10/1/2024	3.62	10/2/2028	105.11149	103.1075056	101.1522802	99.24431689	97.38217812	95.56448031	93.78989129	92.05712797	90.36495421
ADV1010016	10/1/2024	4.348	10/1/2026	100.01155	100.0087559	100.0059594	100.0031653	100.0003737	99.99758438	99.99479751	99.99201304	99.98923097
ADV1010017	10/1/2024	3.694	10/1/2026	100.01402	100.0112401	100.0084621	100.0056866	100.0029134	100.0001427	99.99737441	99.99460849	99.99184498
ADV1010023	10/1/2024	3.703	10/1/2026	100.01406	100.011275	100.008497	100.0057214	100.0029483	100.0001776	99.99740921	99.99464328	99.99187974
ADV1010025	10/1/2024	4.526	10/1/2029	100.01216	100.0093563	100.0065575	100.0037611	100.0009671	99.99817547	99.99538629	99.99259952	99.98981516
ADV1010032	10/30/2024	3.564	10/29/2027	102.97497	101.8892132	100.8263725	99.78572321	98.76657511	97.76826647	96.79016246	95.83165382	94.89215557
ADV1010033	10/30/2024	3.564	10/29/2027	102.97497	101.8892132	100.8263725	99.78572321	98.76657511	97.76826647	96.79016246	95.83165382	94.89215557
ADV1010040	10/2/2024	3.63	10/18/2027	102.98714	101.9306841	100.895929	99.88221387	98.88890101	97.9153783	96.9610579	96.02537506	95.10778702
ADV1010064	10/2/2024	0	10/2/2029	96.360161	93.57762713	90.84146219	88.19597453	85.6397202	83.16924416	80.78122682	78.47248868	76.23999135
ADV1010067	10/2/2024	0	10/2/2029	96.360161	93.57762713	90.84146219	88.19597453	85.6397202	83.16924417	80.78122682	78.47248868	76.23999135
ADV1010068	10/2/2024	0	10/2/2029	96.360161	93.57762713	90.84146219	88.19597453	85.6397202	83.16924416	80.78122682	78.47248868	76.23999135
ADV1010084	10/3/2024	3.638	10/4/2027	102.97471	101.9547591	100.9550287	99.97492413	99.01387117	98.07131782	97.14673324	96.23960672	95.34944677
ADV1010086	10/3/2024	3.641	10/3/2029	107.53312	104.5230945	101.6144014	98.80305941	96.08527012	93.45740578	90.91600046	88.45774189	86.07946362
ADV1010107	10/3/2024	3.82	10/5/2026	100.0551	100.0412019	100.0273132	100.0134381	99.99957652	99.98572855	99.97189413	99.95807323	99.94426583
ADV1010108	10/3/2024	3.82	10/5/2026	100.0551	100.0412019	100.0273132	100.0134381	99.99957652	99.98572855	99.97189413	99.95807323	99.94426583
ADV1010118	10/4/2024	4.004	10/5/2026	100.05783	100.0439301	100.0300393	100.016162	100.0022984	99.9884483	99.97461177	99.96078875	99.94697924
ADV1010124	10/4/2024	3.91	10/4/2027	103.19188	102.171618	101.1715625	100.191119	99.22971431	98.28679708	97.36183728	96.45432493	95.5637692
ADV1010126	10/4/2024	4.138	10/4/2029	103.45809	102.3669715	101.1720966	99.69052648	97.80290575	95.64758694	93.46233319	91.33795433	89.27964836
ADV1010129	10/4/2024	3.951	10/5/2026	100.05806	100.044145	100.0302444	100.0163575	100.0024843	99.98862474	99.97477887	99.96094664	99.94712801
ADV1010130	10/4/2024	3.864	10/4/2028	105.73823	103.7201925	101.7513452	99.83017289	97.95522162	96.12509203	94.33843694	92.59395904	90.89040861
ADV1010137	10/7/2024	4.499	10/9/2029	100.01208	100.0092837	100.0064868	100.0036924	100.0009004	99.99811085	99.99532368	99.99253892	99.98975656
ADV1010140	10/7/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151
ADV1010146	10/7/2024	3.988	10/7/2027	103.29166	102.2628222	101.2545202	100.2661458	99.2971118	98.34685388	97.41482944	96.50051665	95.60341344
ADV1010149	10/7/2024	4.086	10/8/2026	100.09184	100.0695992	100.0473823	100.0251889	100.0030191	99.98087282	99.95875005	99.93665072	99.9145748
ADV1010158	10/7/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151
ADV1010172	10/8/2024	4.484	10/8/2036	127.27169	117.1799151	108.0252138	99.71406637	92.16279721	85.29648794	79.04801813	73.35721533	68.17010177
ADV1010179	10/8/2024	3.997	10/8/2027	103.30759	102.2759836	101.2650266	100.2741015	99.30261624	98.35000218	97.41571258	96.49922167	95.60002366
ADV1010203	10/9/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151
ADV1010205	10/9/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151
ADV1010208	10/9/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151
ADV1010209	10/9/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151

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ADV1010210	10/9/2024	0	10/9/2029	96.33422	93.53406749	90.78203181	88.12172597	85.55155076	83.0679965	80.66769509	78.34742049	76.10409151
ADV1010218	10/9/2024	4	10/9/2029	108.4701	105.4344645	102.5011986	99.66626891	96.92582799	94.27620174	91.71388068	89.23551145	86.83788891
ADV1010225	10/10/2024	4.003	10/10/2029	108.35132	105.3609847	102.4723418	99.68131596	96.98402541	94.37676754	91.85600942	89.41837887	87.06065607
ADV1010250	10/11/2024	3.987	10/13/2026	100.14506	100.1088871	100.0727567	100.03667	100.0006269	99.96462732	99.92867115	99.89275832	99.85688873
ADV1010259	10/11/2024	3.99	4/11/2029	107.19779	104.6585542	102.1933569	99.79960018	97.4747938	95.21655025	93.02257999	90.89068674	88.81876303
ADV1010261	10/11/2024	0	10/11/2029	96.326798	93.52162509	90.7650605	88.1005254	85.52637801	83.039093	80.63528834	78.31172476	76.06530878
ADV1010293	10/15/2024	4.367	10/15/2027	100.15408	100.1539049	100.1536104	100.153191	100.1526406	100.1519537	100.1511255	100.1501515	100.1490281
ADV1010330	10/15/2024	3.881	10/15/2027	103.29488	102.2437138	101.2139868	100.2050459	99.21626552	98.24704493	97.29680711	96.36499757	95.45108322
ADV1010339	10/16/2024	3.955	1/18/2028	103.94648	102.6428084	101.3656097	100.1140896	98.8874815	97.68504949	96.5060869	95.34991479	94.21588058
ADV1010356	10/16/2024	0	10/16/2029	96.308223	93.49052655	90.72264942	88.04754987	85.4634821	82.96688166	80.55433149	78.22255933	75.9684409
ADV1010403	10/18/2024	4.038	10/19/2026	100.20955	100.1567162	100.1039543	100.0512647	99.99864707	99.94610139	99.89362747	99.84122515	99.7888943
ADV1010407	10/18/2024	0	10/18/2029	96.300785	93.47809012	90.70569187	88.02636999	85.43833812	82.93801607	80.52197274	78.18692269	75.92972929
ADV1010414	10/18/2024	0	10/18/2029	96.300785	93.47809012	90.70569187	88.02636999	85.43833812	82.93801607	80.52197274	78.18692269	75.92972929
ADV1010416	10/18/2024	0	10/18/2029	96.300785	93.47809012	90.70569187	88.02636999	85.43833812	82.93801607	80.52197274	78.18692269	75.92972929
ADV1010449	10/21/2024	3.958	10/21/2027	103.41619	102.3482836	101.3024856	100.2781092	99.27450027	98.29103101	97.32709884	96.38212498	95.45555334
ADV1010450	10/21/2024	4.021	10/21/2026	100.23352	100.175094	100.1167478	100.0584851	100.0003057	99.94220936	99.88419592	99.8262652	99.76841702
ADV1010455	10/21/2024	4.042	10/21/2027	103.44213	102.3750133	101.3299671	100.3063119	99.30339484	98.3205895	97.35729445	96.41293207	95.48694734
ADV1010488	10/23/2024	4.143	10/23/2026	100.25943	100.1954731	100.1316092	100.0678398	100.0041647	99.94058358	99.87709633	99.81370272	99.75040254
ADV1010509	10/24/2024	4.516	10/24/2029	100.01213	100.0093371	100.0065457	100.0037567	100.0009701	99.99818593	99.99540416	99.99262479	99.98984782
ADV1010510	10/24/2024	0	10/24/2029	96.278444	93.44079098	90.65484281	87.96286581	85.36295544	82.85148422	80.42497864	78.08011392	75.81371619
ADV1010522	10/25/2024	4.07	10/15/2027	103.42934	102.3783668	101.348812	100.3400208	99.35136872	98.38225617	97.43210713	96.50036807	95.58650681
ADV1010530	10/25/2024	4.072	10/25/2027	103.50147	102.4233356	101.3677165	100.3339119	99.32124985	98.32908586	97.35680126	96.40380216	95.4695181
ADV1010541	10/25/2024	4.141	10/25/2029	104.89001	103.3089714	101.7680106	100.2657789	98.80098764	97.37240082	95.97883298	94.61914655	93.29224957
ADV1010586	10/29/2024	4.219	10/29/2026	100.332	100.2513599	100.1708522	100.090477	100.0102339	99.93012259	99.85014279	99.77029418	99.69057642
ADV1010587	10/29/2024	4.204	10/29/2027	103.67297	102.583161	101.5163185	100.471726	99.44869185	98.44655296	97.46467317	96.50244191	95.55927295
ADV1010594	10/29/2024	4.246	10/1/2029	108.59357	105.7625193	103.0256021	100.3791066	97.81948859	95.3433653	92.94750727	90.62883019	88.38438743
ADV1010598	10/29/2024	4.188	10/29/2031	108.84532	105.8952458	103.0645377	100.3473122	97.73802129	95.23142958	92.82259403	90.50684584	88.27977328
ADV1010603	10/30/2024	4.18	10/30/2029	109.16467	106.0634589	103.0681282	100.1744511	97.3783948	94.6761117	92.06392933	89.53834137	87.09599895
ADV1010604	10/30/2024	4.127	10/30/2026	100.34047	100.257004	100.1736771	100.0904901	100.0074427	99.92453451	99.84176524	99.75913451	99.676642
ADV1010613	10/30/2024	4.207	10/30/2028	106.50258	104.410157	102.3697301	100.3796609	98.43837238	96.54434849	94.69613186	92.89232083	91.13156693
ADV1010616	10/30/2024	4.338	10/30/2026	100.02459	100.0219578	100.0192652	100.0165107	100.0136945	100.010817	100.0078784	100.0048791	100.0018192
ADV1010632	10/31/2024	4.195	10/31/2029	109.27083	106.2051271	103.2450929	100.386434	97.62506062	94.9570752	92.37876174	89.88657615	87.47713707
ADV1010633	10/31/2024	5.44	10/29/2049	111.54287	107.9935761	104.1032887	99.67197338	94.58656796	88.84407781	82.68993928	76.6727622	71.16837124

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ADV1010655	10/31/2024	4.239	10/30/2026	100.34495	100.261528	100.1782465	100.0951043	100.0121011	99.92923648	99.8465102	99.76392188	99.6814712
ADV1010656	11/1/2024	4.228	11/1/2029	109.3322	106.2231407	103.2203526	100.3195826	97.51677822	94.80807342	92.18977836	89.65837036	87.21048522
ADV1010704	11/4/2024	4.171	12/15/2026	100.85079	100.6391611	100.4284336	100.2186042	100.0096673	99.80161687	99.59444734	99.388153	99.18272822
ADV1010711	11/8/2024	4.255	6/15/2027	102.5936	101.8767139	101.1698745	100.4728673	99.78548801	99.10753764	98.4388228	97.77915536	97.12835224
ADV1010723	11/5/2024	4.576	11/5/2029	100.0123	100.009508	100.0067203	100.003935	100.0011521	99.99837159	99.9955935	99.9928178	99.99004451
ADV1010761	11/7/2024	4.317	11/9/2026	100.46849	100.3572168	100.2461992	100.1354398	100.0249376	99.91469171	99.80470113	99.69496498	99.58548233
ADV1010774	11/7/2024	4.321	11/9/2026	100.46894	100.3576642	100.2466462	100.1358864	100.0253837	99.91513735	99.80514632	99.69540972	99.58592663
ADV1010775	11/7/2024	4.274	11/8/2027	103.8246	102.7072779	101.6140864	100.5442445	99.49700873	98.47166701	97.46753686	96.48396394	95.52032062
ADV1010794	11/8/2024	4.27	11/8/2027	103.81995	102.7026476	101.6094759	100.5396535	99.49243711	98.46711462	97.46300353	96.47944952	95.51582495
ADV1010815	11/13/2024	4.286	10/1/2029	109.2723	106.2454673	103.3200838	100.4921805	97.75796612	95.11381916	92.55627923	90.08203882	87.68793568
ADV1010836	11/12/2024	4.378	11/12/2027	100.15133	100.1535642	100.1569986	100.1615364	100.1670895	100.1735759	100.1809189	100.1890468	100.1978927
ADV1010859	11/12/2024	4.402	11/12/2027	103.99649	102.8674926	101.7631036	100.6825203	99.62497766	98.58974317	97.57611511	96.58342093	95.61101579
ADV1010939	11/15/2024	4.383	11/15/2027	103.9968	102.8598237	101.7477969	100.6599078	99.59537538	98.55345202	97.53342166	96.53459828	95.55632427
ADV1010941	11/15/2024	4.383	11/15/2027	100.16816	100.170452	100.1740805	100.178946	100.1849516	100.1920063	100.2000254	100.2089298	100.2186453
ADV1010947	11/15/2024	4.391	10/20/2026	100.24092	100.1853042	100.1297684	100.0743102	100.0189293	99.96362558	99.90839891	99.8532491	99.79817599
ADV1011018	11/19/2024	4.357	11/19/2026	100.58492	100.4457764	100.3070287	100.1686778	100.0307221	99.89315986	99.75598928	99.61920869	99.4828164
ADV1011019	11/19/2024	4.313	11/19/2027	103.94524	102.7979338	101.6760481	100.5787393	99.50520514	98.4546776	97.42642164	96.41973322	95.43393775
ADV1011039	11/20/2024	4.536	11/20/2029	100.01219	100.0094028	100.0066202	100.00384	100.0010622	99.99828681	99.99551382	99.99274323	99.98997502
ADV1011076	1/30/2025	4.562	1/30/2032	116.99246	111.56434	106.4298515	101.5715111	96.97296664	92.61891656	88.49503684	84.587914	80.8849827
ADV1011077	11/21/2024	4.823	12/15/2042	131.38502	119.968695	109.9026472	101.0058351	93.12335567	86.12246715	79.88924322	74.32575414	69.34768866
ADV1011108	11/25/2024	4.464	10/26/2026	100.31588	100.2435673	100.1713637	100.0992729	100.0272947	99.95542871	99.88367475	99.81203255	99.74050185
ADV1011109	11/25/2024	4.439	1/25/2027	101.34112	101.0152315	100.6914496	100.3697504	100.050114	99.73252048	99.41695022	99.1033839	98.79180242
ADV1011110	11/25/2024	4.414	5/25/2027	102.51284	101.8535565	101.2027686	100.5603141	99.9260336	99.29977148	98.68137618	98.07069995	97.46759869
ADV1011163	11/25/2024	4.303	11/24/2027	103.96841	102.8076976	101.6729917	100.5634218	99.47815828	98.41640757	97.37741038	96.36043984	95.36479976
ADV1011238	11/27/2024	4.257	11/29/2027	103.94992	102.7760423	101.62876	100.5071722	99.41042197	98.33768979	97.28819202	96.26117877	95.25593211
ADV1011274	11/29/2024	4.275	11/30/2026	100.69471	100.5249569	100.355775	100.1871599	100.0191087	99.85161875	99.68468716	99.51831118	99.35248808
ADV1011275	11/29/2024	4.209	11/29/2027	103.89316	102.7196369	101.5727008	100.4514542	99.35504003	98.28263896	97.23346747	96.20677578	95.2018461
ADV1011292	12/2/2024	4.237	12/4/2028	106.84376	104.6528761	102.5181696	100.4378026	98.41000857	96.43309318	94.50543046	92.6254595	90.79168129
ADV1011392	12/18/2024	4.187	12/20/2027	104.01454	102.784646	101.5839404	100.4113877	99.26600475	98.14685359	97.05303906	95.98370639	94.93803889
ADV1011393	12/18/2024	4.187	12/20/2027	104.01454	102.784646	101.5839404	100.4113877	99.26600475	98.14685359	97.05303906	95.98370639	94.93803889
ADV1011500	12/12/2024	4.356	12/13/2027	100.10533	100.1107737	100.1188394	100.1293241	100.142042	100.15682	100.1734964	100.1919203	100.2119511
ADV1011513	12/12/2024	4.263	12/14/2026	100.84576	100.6369935	100.4291073	100.2220945	100.0159495	99.81066686	99.60624103	99.4026666	99.19993817
ADV1011514	12/12/2024	4.239	12/13/2027	104.03006	102.8185926	101.6354401	100.4796185	99.35018701	98.24624787	97.16694356	96.11145468	95.07899788

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ADV1011537	12/13/2024	4.483	12/6/2030	113.22121	108.9874429	104.939822	101.0690976	97.3665388	93.82389658	90.4333746	87.18760138	84.07960457
ADV1011538	12/13/2024	4.486	12/13/2030	113.28836	109.0350703	104.9694769	101.0822176	97.36445695	93.8078497	90.40451025	87.14698453	84.02822375
ADV1011539	12/13/2024	4.486	12/13/2030	113.28836	109.0350703	104.9694769	101.0822176	97.36445695	93.8078497	90.40451025	87.14698453	84.02822375
ADV1011540	12/13/2024	4.487	12/20/2030	113.34733	109.0747343	104.9913794	101.0877925	97.3550338	93.78466125	90.36869995	87.09961317	83.97027555
ADV1011569	12/16/2024	4.521	12/14/2029	100.01215	100.0093706	100.0065963	100.0038244	100.0010549	99.99828778	99.99552305	99.99276071	99.99000075
ADV1011571	12/16/2024	4.316	12/16/2026	100.87813	100.6637691	100.4503348	100.2378202	100.0262193	99.81552617	99.60573484	99.39683949	99.1888343
ADV1011573	12/16/2024	4.509	9/14/2029	100.01211	100.0093373	100.006563	100.0037911	100.0010216	99.99825453	99.99548981	99.99272749	99.98996755
ADV1011667	2/3/2025	4.647	2/1/2035	124.87236	116.3911625	108.5822053	101.387971	94.75616541	88.63921394	82.99381358	77.78052881	72.96342781
ADV1011668	2/3/2025	4.647	2/1/2035	124.87236	116.3911625	108.5822053	101.387971	94.75616541	88.63921394	82.99381358	77.78052881	72.96342781
ADV1011669	1/2/2025	4.337	1/2/2030	110.15719	106.8707732	103.7014354	100.6442872	97.69467999	94.84818922	92.10060208	89.44790568	86.88627609
ADV1011670	1/2/2025	4.337	1/2/2030	110.15719	106.8707732	103.7014354	100.6442872	97.69467999	94.84818922	92.10060208	89.44790568	86.88627609
ADV1011671	1/2/2025	4.337	1/2/2030	110.15719	106.8707732	103.7014354	100.6442872	97.69467999	94.84818922	92.10060208	89.44790568	86.88627609
ADV1011714	12/19/2024	4.391	12/10/2026	100.82709	100.6294603	100.4326174	100.2365573	100.0412751	99.8467663	99.65302613	99.46004999	99.2678333
ADV1011739	12/20/2024	4.365	12/21/2026	100.94313	100.7148258	100.4875659	100.2613438	100.0361524	99.81198459	99.58883337	99.36669176	99.14555286
ADV1011770	12/23/2024	4.491	6/21/2029	100.01206	100.0092901	100.0065181	100.0037486	100.0009815	99.99821674	99.99545439	99.99269442	99.98993684
ADV1011882	12/30/2024	4.383	12/31/2029	110.4857	107.194244	104.0199226	100.957847	98.00336276	95.15204061	92.39966374	89.74221599	87.17587085
ADV1011906	12/30/2024	4.43	12/29/2028	107.46199	105.198244	102.9938807	100.8469017	98.75539309	96.71752158	94.73153031	92.79573488	90.90851971
ADV1011916	12/30/2024	4.291	12/30/2027	104.28879	103.0294949	101.8007108	100.6013416	99.43033882	98.28670359	97.16948332	96.07776924	95.01069385
ADV1011926	12/30/2024	4.262	12/30/2026	101.02965	100.7761241	100.5238747	100.2728877	100.0231539	99.77466368	99.52740793	99.28137743	99.0365631
ADV1011927	12/30/2024	4.291	12/30/2027	104.28879	103.0294949	101.8007108	100.6013416	99.43033882	98.28670359	97.16948332	96.07776924	95.01069385
ADV1011953	12/31/2024	4.577	9/13/2030	112.90757	108.9018396	105.0643011	101.3869842	97.86233867	94.48321037	91.24281823	88.1347328	85.15285614
ADV1011954	12/31/2024	4.577	9/13/2030	112.90757	108.9018396	105.0643011	101.3869842	97.86233867	94.48321037	91.24281823	88.1347328	85.15285614
ADV1011955	12/31/2024	4.579	9/20/2030	112.97388	108.9482194	105.0923511	101.3981923	97.85808762	94.46478495	91.21141235	88.09145589	85.09873909
ADV1011956	12/31/2024	4.579	9/20/2030	112.97388	108.9482194	105.0923511	101.3981923	97.85808762	94.46478495	91.21141235	88.09145589	85.09873909
ADV1011974	12/31/2024	4.248	12/31/2026	101.03698	100.780675	100.5256705	100.2719538	100.0195154	99.76834548	99.51843464	99.26977342	99.02235248
ADV1012087	1/3/2025	4.464	1/3/2030	110.57719	107.2812979	104.1028454	101.0369328	98.07889841	95.22430512	92.46892778	89.80874151	87.23991076
ADV1012110	1/6/2025	4.351	1/6/2028	100.103	100.1115287	100.1216124	100.1331013	100.1458573	100.1597526	100.1746686	100.1904953	100.207131
ADV1012117	1/6/2025	4.52	1/7/2030	110.79179	107.4819124	104.2902996	101.2120162	98.24236953	95.37689196	92.6113283	89.94162419	87.36391527
ADV1012152	1/10/2025	4.442	1/10/2028	104.50997	103.2225412	101.9634612	100.7317915	99.52663553	98.34713576	97.1924718	96.06185824	94.95454282
ADV1012153	1/10/2025	4.442	1/10/2028	104.50997	103.2225412	101.9634612	100.7317915	99.52663553	98.34713576	97.1924718	96.06185824	94.95454282
ADV1012218	1/10/2025	4.501	7/10/2029	100.01209	100.0092903	100.0064944	100.003701	100.0009099	99.99812132	99.9953351	99.99255129	99.98976988
ADV1012221	1/10/2025	4.524	10/25/2027	103.99169	102.9107544	101.8523769	100.8158533	99.80051043	98.80570297	97.83081143	96.87524104	95.93842056
ADV1012226	1/10/2025	4.459	1/11/2027	101.19799	100.9111046	100.6258611	100.3422426	100.0602351	99.77982481	99.50099814	99.22374156	98.94804174

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ADV1012228	1/10/2025	4.541	1/10/2028	104.63783	103.349533	102.0896002	100.857092	99.6511114	98.47080059	97.31533877	96.18394017	95.07585221
ADV1012302	1/14/2025	4.461	11/16/2026	100.56521	100.4344119	100.3039689	100.1738796	100.0441425	99.91475615	99.78571903	99.65702972	99.52868677
ADV1012374	1/15/2025	4.371	12/10/2026	100.8238	100.6261608	100.4293101	100.2332423	100.0379525	99.84343616	99.64968851	99.45670496	99.26448094
ADV1012378	1/15/2025	0	1/15/2030	95.954533	92.93074958	89.95966073	87.09402324	84.33224258	81.67004217	79.10331732	76.62814716	74.24079706
ADV1012395	1/16/2025	4.377	1/19/2027	101.25893	100.9497985	100.6425702	100.3372248	100.0337448	99.73211308	99.43231274	99.134327	98.83813933
ADV1012396	1/16/2025	4.443	1/18/2028	104.58739	103.2792969	101.9977559	100.7419665	99.51116006	98.3045988	97.12157416	95.96140539	94.82343821
ADV1012397	1/16/2025	4.504	1/16/2029	107.77795	105.4630417	103.2099892	101.0167483	98.88135393	96.80191966	94.77663404	92.80375701	90.88161653
ADV1012398	1/16/2025	4.544	1/16/2030	110.94256	107.6066163	104.3906396	101.2896366	98.29884918	95.41374461	92.63000374	89.94350937	87.3503356
ADV1012401	1/16/2025	4.532	1/16/2030	110.90315	107.5678515	104.3525078	101.252121	98.26193341	95.37741297	92.59424105	89.90830096	87.3156673
ADV1012408	1/16/2025	4.289	10/16/2026	100.0115	100.0087051	100.0059124	100.0031222	100.0003343	99.99754887	99.99476584	99.99198521	99.98920699
ADV1012454	1/17/2025	0	1/17/2030	95.947071	92.91834256	89.94284867	87.07316901	84.30766488	81.64204546	79.07219302	76.59417385	74.20424071
ADV1012550	1/22/2025	4.357	1/22/2027	101.28344	100.9659546	100.6504716	100.3369707	100.0254333	99.71584072	99.40817485	99.10241762	98.79855123
ADV1012574	1/22/2025	0	1/22/2030	95.928396	92.88733251	89.90083587	87.0210591	84.2462557	81.57209912	78.99443885	76.5093091	74.11293094
ADV1012593	1/23/2025	4.492	1/23/2030	100.01206	100.0092702	100.0064786	100.0036894	100.0009026	99.99811824	99.99533627	99.9925567	99.98977953
ADV1012601	1/23/2025	0	1/23/2030	95.924659	92.88113176	89.89243628	87.01064151	84.23397988	81.55811763	78.97889771	76.49234789	74.09468288
ADV1012603	1/23/2025	0	1/23/2030	95.924659	92.88113176	89.89243628	87.01064151	84.23397988	81.55811763	78.97889771	76.49234789	74.09468288
ADV1012608	1/23/2025	0	1/23/2030	95.924659	92.88113176	89.89243628	87.01064151	84.23397988	81.55811763	78.97889771	76.49234789	74.09468288
ADV1012631	1/24/2025	0	1/24/2030	95.920921	92.87493142	89.88403769	87.00022539	84.22170605	81.54413874	78.9633598	76.47539059	74.07643944
ADV1012634	1/24/2025	4.494	1/24/2030	100.01207	100.0092761	100.0064848	100.0036959	100.0009095	99.99812542	99.99534376	99.99256451	99.98978766
ADV1012650	1/24/2025	4.503	1/24/2030	110.87135	107.5156566	104.2813721	101.1634416	98.15705074	95.25761102	92.4607483	89.76229139	87.15826149
ADV1012660	1/27/2025	0	1/28/2030	95.905966	92.85013407	89.85045318	86.95857556	84.17263077	81.4882491	78.90124043	76.4076005	74.00351196
ADV1012688	1/27/2025	4.945	1/15/2030	101.37553	101.0753548	100.7572259	100.2188047	98.81861842	96.4557174	93.73460292	91.02508659	88.40553313
ADV1012706	1/28/2025	4.292	1/28/2027	101.32416	100.9900106	100.6580689	100.3283114	100.0007167	99.67526349	99.35193079	99.03069794	98.71154451
ADV1012737	2/28/2025	4.332	3/1/2028	104.82415	103.3968315	101.9960493	100.6211265	99.27140804	97.94626088	96.64507259	95.36725071	94.11222192
ADV1012739	2/28/2025	4.418	3/1/2030	110.90357	107.4457708	104.116626	100.9106581	97.82265357	94.84764804	91.98091252	89.21794118	86.55443955
ADV1012740	2/28/2025	4.418	3/1/2030	110.90357	107.4457708	104.116626	100.9106581	97.82265357	94.84764804	91.98091252	89.21794118	86.55443955
ADV1012768	1/29/2025	4.263	1/31/2028	104.54775	103.2059899	101.8879042	100.5929228	99.32048983	98.07006674	96.84113179	95.63317932	94.44571915
ADV1012774	1/30/2025	4.391	1/30/2030	110.54749	107.1815239	103.9379226	100.8115974	97.79769498	94.89158847	92.08886571	89.3853181	86.77693014
ADV1012775	1/30/2025	4.239	1/31/2028	104.51521	103.1736798	101.8558197	100.5610601	99.28884543	98.03863716	96.80991365	95.60216934	94.41491412
ADV1012825	2/3/2025	4.332	2/3/2028	104.59051	103.2412166	101.9158483	100.6138202	99.33456791	98.07754492	96.84222175	95.62808533	94.43463839
ADV1012826	2/3/2025	4.332	2/3/2028	104.59051	103.2412166	101.9158483	100.6138202	99.33456791	98.07754492	96.84222175	95.62808533	94.43463839
ADV1012847	1/31/2025	4.294	1/29/2027	101.33489	100.9979681	100.6632859	100.330822	100.0005546	99.6724618	99.34652228	99.02271489	98.70101875
ADV1012934	2/5/2025	4.277	3/5/2027	101.68004	101.2457091	100.81509	100.3881401	99.96481228	99.54506065	99.12883992	98.71610557	98.30681385

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ADV1012950	2/5/2025	4.283	4/5/2027	101.97956	101.4590611	100.9438847	100.4339477	99.92917013	99.42947397	98.93478261	98.44502104	97.96011571
ADV1012951	2/5/2025	4.288	2/5/2027	101.40747	101.0510345	100.6971092	100.3456675	99.9966832	99.65013057	99.3059842	98.96421905	98.6248104
ADV1012952	2/5/2025	4.29	10/5/2026	100.06208	100.0481707	100.0342766	100.0203961	100.0065291	99.99267573	99.97883591	99.96500962	99.95119682
ADV1012953	2/5/2025	4.289	2/7/2028	104.56701	103.2065551	101.8703914	100.5579276	99.26858643	98.00180918	96.75705462	95.53379844	94.33153257
ADV1012976	2/6/2025	4.28	2/6/2030	110.44716	107.0579321	103.7927369	100.6463794	97.6139138	94.69062618	91.87202242	89.15381677	86.53192104
ADV1012991	2/10/2025	4.39	2/10/2027	101.49368	101.1232439	100.7555218	100.3904832	100.0280989	99.66833975	99.31117731	98.95658341	98.6045303
ADV1012992	2/10/2025	4.408	2/10/2028	104.75566	103.3853227	102.0395883	100.7178497	99.41951948	98.14402883	96.89082704	95.65938068	94.44917296
ADV1012993	2/10/2025	4.426	2/12/2029	107.82503	105.4351091	103.1109258	100.8503112	98.65117772	96.51151869	94.42940444	92.40297907	90.43045713
ADV1012994	2/11/2025	4.38	2/11/2027	101.50019	101.1269748	100.7565135	100.3887763	100.023733	99.66135395	99.30161005	98.94447248	98.58991289
ADV1012995	2/11/2025	4.395	2/11/2028	104.74677	103.3736578	102.0252416	100.7009117	99.40007744	98.12216694	96.86662648	95.63291982	94.42052741
ADV1012996	2/10/2025	4.395	2/10/2028	104.73777	103.3675571	102.0219493	100.7003351	99.40212724	98.12675692	96.87367349	95.64234357	94.43225043
ADV1012997	2/11/2025	4.395	2/11/2028	104.74677	103.3736578	102.0252416	100.7009117	99.40007744	98.12216694	96.86662648	95.63291982	94.42052741
ADV1012998	2/11/2025	4.426	2/12/2029	107.82503	105.4351091	103.1109258	100.8503112	98.65117772	96.51151869	94.42940444	92.40297907	90.43045713
ADV1013002	2/7/2025	4.296	4/7/2027	102.03582	101.5092772	100.9881798	100.4724442	99.96198767	99.45672936	98.95658996	98.46149178	97.97135873
ADV1013005	2/7/2025	4.416	12/17/2029	110.28579	107.0390667	103.9067147	100.8840099	97.96645362	95.14976187	92.42985387	89.80284068	87.26501487
ADV1013055	2/11/2025	4.462	9/25/2029	109.75128	106.7332743	103.8158592	100.99512	98.26731677	95.62887627	93.07638318	90.60657233	88.21632111
ADV1013096	2/12/2025	4.498	2/12/2030	111.23114	107.8113546	104.5171923	101.3433696	98.28485672	95.33686093	92.49481393	89.75436024	87.11134609
ADV1013100	2/12/2025	4.52	9/27/2028	106.88337	104.874559	102.9142628	101.0010074	99.13337155	97.30998695	95.52953564	93.790748	92.0924005
ADV1013119	2/13/2025	0	2/13/2030	95.849043	92.75967825	89.72248047	86.79513258	83.97638235	81.26172351	78.64681536	76.12751177	73.69986248
ADV1013121	2/13/2025	4.42	2/16/2027	100.85911	100.6519267	100.4458941	100.2410015	100.0372385	99.83459441	99.63305909	99.43262233	99.23327407
ADV1013134	2/14/2025	4.46	2/14/2029	107.92378	105.5268406	103.1959737	100.9289916	98.72379175	96.57835324	94.49073299	92.45906235	90.48154374
ADV1013135	2/14/2025	4.46	2/14/2029	107.92378	105.5268406	103.1959737	100.9289916	98.72379175	96.57835324	94.49073299	92.45906235	90.48154374
ADV1013136	2/14/2025	4.486	2/14/2030	111.00166	107.5851198	104.2941972	101.1236085	98.06831962	95.12353413	92.28468032	89.54739965	86.90753559
ADV1013162	2/14/2025	4.433	2/14/2030	100.0119	100.0091148	100.0063306	100.0035488	100.0007695	99.99799248	99.9952179	99.99244571	99.98967592
ADV1013181	2/14/2025	0	2/14/2030	95.846167	92.7542185	89.71458129	86.78497153	83.96412989	81.2475394	78.63084928	76.10990392	73.68074422
ADV1013208	2/18/2025	4.3	2/18/2028	100.06915	100.0818395	100.0882672	100.0887771	100.0836959	100.0733326	100.0579797	100.0379143	100.0133988
ADV1013251	2/19/2025	4.438	2/19/2030	100.01192	100.0091306	100.006348	100.0035678	100.00079	99.99801457	99.99524157	99.99247097	99.98970276
ADV1013277	2/20/2025	4.352	3/25/2027	101.90698	101.416952	100.9316437	100.4509887	99.9749203	99.50337289	99.03628221	98.57358516	98.11521988
ADV1013278	2/20/2025	4.355	2/25/2028	104.81504	103.4017488	102.0145094	100.6526598	99.31556232	98.00260014	96.71317661	95.44671432	94.20265434
ADV1013280	2/20/2025	4.352	8/2/2027	103.094	102.2443438	101.4087165	100.5867758	99.77818715	98.98262682	98.19978146	97.42934767	96.67103168
ADV1013281	2/20/2025	4.459	3/15/2028	104.29726	103.071664	101.8650252	100.6478969	99.36946155	98.02925298	96.69121393	95.37702596	94.08685436
ADV1013282	2/20/2025	5	1/7/2030	101.26421	100.9922761	100.7063183	100.2264743	98.92737886	96.63052221	93.93546692	91.23899349	88.63021634
ADV1013283	2/20/2025	0	2/20/2030	95.828895	92.72146856	89.6672051	86.7240345	83.89065684	81.16249059	78.53512429	76.00434552	73.56614178

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ADV1013328	2/21/2025	4.304	2/21/2030	110.65748	107.2213822	103.9124959	100.7254343	97.65506779	94.69651056	91.84510718	89.09642073	86.44622128
ADV1013398	4/1/2025	4.341	4/1/2030	110.88468	107.3468753	103.9436987	100.6692872	97.51806492	94.48472898	91.56423404	88.75177854	86.04279147
ADV1013399	4/1/2025	4.267	3/31/2028	104.97047	103.4629125	101.9848693	100.5355446	99.11417463	97.72002201	96.35237497	95.01054605	93.69387107
ADV1013400	4/1/2025	4.267	3/31/2028	104.97047	103.4629125	101.9848693	100.5355446	99.11417463	97.72002201	96.35237497	95.01054605	93.69387107
ADV1013401	4/1/2025	4.253	3/31/2028	104.94927	103.4418853	101.9640057	100.5148417	99.09362967	97.69963234	96.33213798	94.99045921	93.6739319
ADV1013465	3/17/2025	4.172	3/17/2028	104.71795	103.249221	101.8085707	100.395267	99.00859865	97.64787838	96.31244223	95.00164844	93.71487655
ADV1013466	3/17/2025	4.214	3/19/2029	107.59179	105.1086444	102.6964164	100.3526705	98.07507137	95.86137817	93.70943951	91.61718952	89.58264387
ADV1013468	3/17/2025	4.216	3/18/2030	110.34296	106.8508002	103.4902969	100.2557743	97.1418305	94.14332499	91.25536444	88.47328948	85.79266221
ADV1013471	2/25/2025	4.715	3/2/2032	111.6265	108.0216248	104.4180598	100.7360644	96.92179967	92.93629357	88.8518089	84.87660399	81.10302051
ADV1013478	3/17/2025	4.219	3/18/2030	110.3533	106.8609621	103.5002848	100.2655932	97.15148493	94.15281944	91.26470321	88.48247674	85.80170199
ADV1013479	3/17/2025	4.216	3/19/2029	107.59673	105.1135264	102.7012379	100.3574327	98.0797756	95.86602567	93.71403149	91.62172716	89.5871283
ADV1013487	2/26/2025	4.205	2/28/2028	104.62694	103.2065473	101.8124716	100.4440439	99.10061683	97.78156459	96.48628165	95.21418219	93.96469926
ADV1013489	2/26/2025	4.135	2/26/2027	101.57462	101.1595355	100.7478478	100.339512	99.93448731	99.53273358	99.13421125	98.73888144	98.34670587
ADV1013494	2/26/2025	4.199	2/26/2030	110.13528	106.6988992	103.3902073	100.2037777	97.13444518	94.17729047	91.32762739	88.5809903	85.93312262
ADV1013496	2/26/2025	4.15	2/28/2028	104.54855	103.1287384	101.7352355	100.3673709	99.02449752	97.7059897	96.4112422	95.13966945	93.89070469
ADV1013551	2/28/2025	0	2/28/2030	95.806471	92.67789177	89.60408922	86.64286324	83.79280391	81.04924089	78.40768145	75.86383728	73.41362379
ADV1013576	3/3/2025	4.019	3/3/2027	101.57587	101.1470194	100.721791	100.3001411	99.88202452	99.46739703	99.05621498	98.64843551	98.24401644
ADV1013577	3/3/2025	4.099	3/3/2027	101.58452	101.1559431	100.7309845	100.3095984	99.8917399	99.47736471	99.06642939	98.65889121	98.25470811
ADV1013593	3/3/2025	4.105	3/1/2030	109.84285	106.4032199	103.0917429	99.9029582	96.83166976	93.8729295	91.02202426	88.27446329	85.62596656
ADV1013594	3/14/2025	4.091	3/15/2027	101.68913	101.2272268	100.7695306	100.3159867	99.86653859	99.42113079	98.9797088	98.5422191	98.10860915
ADV1013595	3/14/2025	4.07	3/14/2028	104.54644	103.086916	101.6551612	100.2504474	98.87207466	97.51936678	96.19167018	94.88835307	93.6088045
ADV1013596	3/14/2025	4.111	3/14/2029	107.30309	104.8365904	102.4401985	100.1115156	97.84824472	95.64818082	93.50920667	91.42928868	89.40647311
ADV1013597	3/14/2025	4.091	3/15/2027	101.68913	101.2272268	100.7695306	100.3159867	99.86653859	99.42113079	98.9797088	98.5422191	98.10860915
ADV1013598	3/14/2025	4.061	3/14/2028	104.53324	103.0738154	101.6421597	100.2375432	98.85926624	97.50665247	96.17904842	94.87582233	93.5963633
ADV1013599	3/14/2025	4.101	3/14/2029	107.2785	104.8123101	102.4162178	100.087828	97.82484394	95.62506073	93.48636131	91.40671229	89.38416008
ADV1013622	3/4/2025	4.008	3/4/2030	109.53317	106.0911013	102.7776064	99.58719999	96.51465642	93.55500008	90.70349215	87.95561804	85.30707546
ADV1013623	3/4/2025	0	3/4/2030	95.782458	92.65201289	89.57059046	86.60147894	83.74412517	80.99385682	78.34614269	75.79665764	73.34128354
ADV1013626	3/14/2025	4.024	9/14/2028	105.7964	103.8338117	101.9178656	100.0471697	98.22037949	96.43619975	94.69338215	92.99072325	91.32706261
ADV1013627	3/14/2025	4.038	9/14/2029	108.40922	105.4407073	102.570352	99.79436553	97.10913016	94.51118756	91.99723091	89.56409728	87.20876056
ADV1013629	3/18/2025	4.037	9/18/2029	108.43355	105.4539903	102.5732946	99.78763716	97.09336162	94.48697328	91.9651311	89.52463998	87.16244353
ADV1013630	3/18/2025	4.037	9/18/2029	108.43355	105.4539903	102.5732946	99.78763716	97.09336162	94.48697328	91.9651311	89.52463998	87.16244353
ADV1013631	3/14/2025	3.983	9/14/2027	103.11792	102.1517929	101.2038039	100.2734493	99.3602396	98.4637034	97.5833864	96.71885072	95.8696741
ADV1013632	3/18/2025	4.037	9/18/2029	108.43355	105.4539903	102.5732946	99.78763716	97.09336162	94.48697328	91.9651311	89.52463998	87.16244353

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013633	3/4/2025	4.006	3/4/2027	101.55356	101.122309	100.6947214	100.2707532	99.85035852	99.43349233	99.02011026	98.61016867	98.2036247
ADV1013634	3/4/2025	3.989	3/6/2028	104.37253	102.9354218	101.5252769	100.1413998	98.78311949	97.4497876	96.14077713	94.85548169	93.59331465
ADV1013641	3/4/2025	4.098	3/4/2027	101.57175	101.1406977	100.7133083	100.2895336	99.8693277	99.45264564	99.03944316	98.62967678	98.2233037
ADV1013643	3/4/2025	0	3/4/2030	95.782458	92.65201289	89.57059046	86.60147894	83.74412517	80.99385682	78.34614269	75.79665764	73.34128354
ADV1013644	3/4/2025	4.088	3/5/2029	107.18574	104.7441787	102.3713796	100.0650134	97.82284741	95.6427378	93.52262504	91.46053021	89.45455131
ADV1013661	3/5/2025	0	3/5/2030	95.77883	92.64585071	89.56223118	86.59113662	83.73196047	80.98001723	78.33076599	75.77987243	73.32320998
ADV1013670	3/7/2025	4.134	3/7/2030	109.9839	106.5263535	103.1981787	99.99383646	96.90805911	93.93583161	91.07237815	88.31314932	85.6538102
ADV1013671	3/5/2025	4.087	3/5/2027	101.5976	101.1634726	100.7330647	100.3063246	99.88320541	99.46366107	99.04764634	98.63511673	98.2260285
ADV1013672	3/5/2025	4.085	3/6/2028	104.51127	103.0731236	101.6619528	100.2770671	98.91779531	97.5834885	96.27351924	94.98728074	93.72418593
ADV1013673	3/5/2025	4.165	3/5/2030	110.07578	106.6218315	103.2969147	100.0955135	97.01238182	94.04252486	91.18118567	88.42383246	85.76614673
ADV1013689	3/6/2025	4.101	4/15/2027	101.97171	101.4238205	100.8818352	100.3456563	99.81519079	99.29034743	98.77103695	98.25717199	97.74866701
ADV1013699	3/6/2025	4.07	3/6/2028	104.48943	103.0514353	101.6404179	100.2556832	98.89655985	97.56239903	96.25257341	94.96647622	93.70352048
ADV1013714	3/7/2025	3.924	3/8/2027	101.57897	101.1363281	100.6975533	100.2625957	99.83140555	99.40393383	98.98013247	98.55995419	98.14335253
ADV1013715	3/7/2025	3.924	3/8/2027	101.57897	101.1363281	100.6975533	100.2625957	99.83140555	99.40393383	98.98013247	98.55995419	98.14335253
ADV1013727	3/7/2025	4.007	3/7/2028	104.40534	102.9653372	101.5524022	100.1658326	98.80495393	97.46911433	96.15768345	94.87005172	93.60562943
ADV1013728	3/7/2025	4.081	3/7/2029	107.18217	104.7354321	102.357747	100.0467696	97.80025351	95.6160415	93.4920615	91.42632272	89.41691191
ADV1013753	3/10/2025	4.022	3/10/2027	101.61281	101.1648809	100.7209086	100.280844	99.84463535	99.4122321	98.9835844	98.55864333	98.13736082
ADV1013754	3/14/2025	4.021	3/15/2027	101.65684	101.1950227	100.7374138	100.2839567	99.83459472	99.38927253	98.94793558	98.51053038	98.07700438
ADV1013755	3/14/2025	4.101	3/14/2030	109.91921	106.4447023	103.1008728	99.88210543	96.78305217	93.79862291	90.92397165	88.15448343	85.48576199
ADV1013757	3/17/2025	4.021	3/17/2028	104.49525	103.0282294	101.5892587	100.1776059	98.79256032	97.43343556	96.09956839	94.79031773	93.50506378
ADV1013758	3/17/2025	4.047	9/18/2028	105.86973	103.8955858	101.9686069	100.0873765	98.25052808	96.45674543	94.70476028	92.99335027	91.32133689
ADV1013759	3/17/2025	4.076	3/19/2029	107.25066	104.7717855	102.3637369	100.0240791	97.75047983	95.54070062	93.3925927	91.30409265	89.2732185
ADV1013760	3/17/2025	4.089	9/17/2029	108.58053	105.6014499	102.7211146	99.93570479	97.2415719	94.63522869	92.11334104	89.67272032	87.31031621
ADV1013762	3/18/2025	4.021	3/18/2027	101.68285	101.2127085	100.746923	100.2854374	99.82819207	99.37512865	98.92618977	98.48131909	98.04046135
ADV1013764	3/18/2025	4.011	9/20/2027	103.18977	102.2071094	101.2432009	100.2975145	99.3695364	98.45877182	97.56474441	96.68699522	95.82508196
ADV1013765	3/18/2025	4.018	3/20/2028	104.51224	103.0371835	101.5904802	100.1713818	98.77916668	97.41313788	96.07262218	94.75696897	93.4655493
ADV1013766	3/18/2025	4.072	3/19/2029	107.24077	104.7620215	102.354094	100.0145547	97.74107138	95.53140562	93.38340874	91.29501738	89.26424964
ADV1013767	3/17/2025	4.011	9/17/2027	103.16702	102.1925574	101.2365462	100.2984632	99.37780699	98.47409443	97.58686025	96.71565606	95.86004961
ADV1013768	3/17/2025	4.018	3/17/2028	104.49083	103.0238388	101.5849015	100.1732815	98.78826816	97.42917511	96.09533911	94.78611911	93.50089531
ADV1013769	3/17/2025	4.085	9/17/2029	108.56868	105.5897819	102.7096189	99.92437715	97.23040822	94.62422499	92.10249347	89.66202515	87.29976982
ADV1013770	3/18/2025	4.019	3/18/2027	101.68192	101.2117722	100.7459893	100.2845062	99.82726347	99.37420258	98.9252662	98.48039802	98.03954274
ADV1013771	3/18/2025	4.009	3/20/2028	104.49889	103.023939	101.577337	100.158338	98.76622065	97.40028796	96.05986678	94.74430653	93.45297829
ADV1013772	3/18/2025	4.095	3/15/2030	109.90486	106.4280155	103.0820407	99.86130123	96.7604375	93.77434882	90.89817924	88.12730449	85.45731962

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1013773	3/17/2025	4.096	3/15/2030	109.9083	106.4313951	103.0853626	99.864567	96.7636487	93.77750693	90.90128568	88.13036065	85.46032682
ADV1013774	3/17/2025	4.096	3/15/2030	109.9083	106.4313951	103.0853626	99.864567	96.7636487	93.77750693	90.90128568	88.13036065	85.46032682
ADV1013775	3/18/2025	4.095	3/15/2030	109.90486	106.4280155	103.0820407	99.86130123	96.7604375	93.77434882	90.89817924	88.12730449	85.45731962
ADV1013776	3/18/2025	4.095	3/15/2030	109.90486	106.4280155	103.0820407	99.86130123	96.7604375	93.77434882	90.89817924	88.12730449	85.45731962
ADV1013777	3/12/2025	4.022	8/31/2028	105.69275	103.7690819	101.8902778	100.0550234	98.26204921	96.51013137	94.79808943	93.12478456	91.4891178
ADV1013779	3/14/2025	4.017	7/31/2028	105.46949	103.6295885	101.8309804	100.0725023	98.35302862	96.67147276	95.02678492	93.41795086	91.84399044
ADV1013780	5/1/2025	4.084	5/1/2030	110.2147	106.6080854	103.1412637	99.80803405	96.60250402	93.51907568	90.55242895	87.69750607	84.94949707
ADV1013781	5/1/2025	3.979	5/1/2028	104.76452	103.1737149	101.6149841	100.0874197	98.59015214	97.12234384	95.68318791	94.27190664	92.88775022
ADV1013783	5/1/2025	3.979	5/1/2028	104.76452	103.1737149	101.6149841	100.0874197	98.59015214	97.12234384	95.68318791	94.27190664	92.88775022
ADV1013784	5/1/2025	3.985	5/1/2028	104.77411	103.183227	101.6244183	100.0967774	98.59943469	97.13155252	95.69232396	94.2809713	92.89674468
ADV1013785	9/30/2025	4.156	9/30/2030	111.5857	107.5553141	103.696488	100.000986	96.46101247	93.06918613	89.81851545	86.70237612	83.71448975
ADV1013786	3/10/2025	4.395	3/1/2035	117.72489	111.395895	105.5210786	100.0635318	94.98960308	90.26859173	85.87247114	81.77564005	77.9546982
ADV1013790	6/5/2025	4.53	6/5/2036	127.02765	117.2471944	108.3478107	100.2441082	92.85943613	86.12494782	79.97876715	74.36524793	69.23431556
ADV1013814	3/11/2025	4.034	3/11/2027	101.62714	101.1764179	100.7297018	100.286942	99.84808591	99.41308192	98.9818793	98.55442821	98.13067968
ADV1013867	3/13/2025	4.102	3/15/2027	101.0802	100.7931183	100.508006	100.2248441	99.94361049	99.66428368	99.38684236	99.11126559	98.83753275
ADV1013875	3/13/2025	4.103	9/5/2029	108.53668	105.5903623	102.7406741	99.98391771	97.31655983	94.73522136	92.23666992	89.81781262	87.4756892
ADV1013887	3/14/2025	4.423	10/15/2029	100.01187	100.009076	100.0062822	100.0034909	100.0007019	99.99791536	99.99513122	99.99234948	99.98957014
ADV1013888	3/14/2025	4.307	3/14/2028	100.08022	100.0890283	100.089325	100.0815598	100.0661545	100.0435091	100.0140028	99.97799529	99.93582799
ADV1013896	3/14/2025	4.097	3/15/2027	101.6919	101.2299871	100.7722834	100.3187321	99.86927664	99.4238615	98.98243222	98.54493528	98.11131813
ADV1013897	3/14/2025	4.089	3/14/2028	104.57431	103.1145727	101.6826087	100.2776894	98.89911464	97.54620809	96.21831612	94.91480686	93.63506927
ADV1013927	3/17/2025	4.13	5/31/2029	107.91783	105.2364929	102.6362372	100.1140971	97.66723448	95.29293471	92.98860038	90.75174524	88.57998859
ADV1013928	3/17/2025	4.092	3/17/2028	104.59997	103.1321393	101.6923789	100.2799499	98.89414126	97.53426629	96.19966138	94.88968515	93.60371747
ADV1013930	3/17/2025	4.029	3/17/2027	101.70557	101.2377831	100.7743182	100.3151113	99.86010366	99.40923761	98.9624566	98.5197051	98.0809286
ADV1013933	3/17/2025	4.166	8/31/2029	108.68349	105.7483841	102.9090901	100.1619606	97.50350768	94.93039491	92.43943011	90.02755817	87.69185435
ADV1013956	3/18/2025	4.148	11/18/2026	100.545	100.4086772	100.2727385	100.137182	100.0020061	99.86720917	99.73278952	99.59874555	99.46507566
ADV1013957	3/18/2025	4.388	10/17/2028	100.01178	100.0089798	100.0061868	100.0033963	100.0006082	99.99782249	99.99503919	99.99225829	99.9894798
ADV1013958	3/18/2025	4.13	3/18/2027	101.73402	101.2637358	100.7978099	100.3361848	99.87880095	99.42559991	98.9765243	98.53151781	98.09052513
ADV1013971	3/18/2025	4.103	9/9/2027	103.19403	102.2410044	101.3056235	100.3873985	99.48585975	98.60055486	97.73104756	96.87691713	96.03775767
ADV1013972	3/18/2025	4.1	3/15/2028	104.59705	103.134518	101.699857	100.2923375	98.91125593	97.55593232	96.22570972	94.91995306	93.63804825
ADV1014034	3/21/2025	0	3/21/2030	95.719833	92.54707543	89.42860038	86.42585829	83.53759544	80.75893272	78.08517288	75.51183517	73.03465694
ADV1014036	3/21/2025	4.005	3/21/2028	104.49975	103.0221601	101.5730151	100.1515687	98.75709548	97.38889526	96.04629147	94.72863032	93.43527988
ADV1014043	3/21/2025	4.043	9/12/2028	105.8184	103.8610151	101.950029	100.0840544	98.26175776	96.48185392	94.74310424	93.04431448	91.38433294
ADV1014044	3/21/2025	4.047	10/10/2028	106.02698	103.9924097	102.0076129	100.0710522	98.18124794	96.33677662	94.53626819	92.77840366	91.06191281

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ADV1014045	3/21/2025	4.051	11/14/2028	106.28782	104.1570115	102.0798911	100.0547323	98.07988091	96.15374815	94.27480795	92.44159378	90.65269581
ADV1014047	3/21/2025	3.942	3/21/2028	104.49523	103.0162105	101.5656884	100.1429126	98.74715622	97.3777173	96.0339177	94.71510218	93.42063736
ADV1014076	3/24/2025	4.156	3/26/2029	107.49699	104.996786	102.5685091	100.209668	97.9178781	95.69085122	93.52639161	91.4223914	89.37682653
ADV1014081	3/24/2025	4.114	3/24/2028	104.68314	103.1962437	101.7381157	100.307996	98.90514795	97.52885999	96.17844498	94.85323898	93.55260034
ADV1014140	3/27/2025	4.265	3/15/2030	110.31194	106.8325245	103.4839056	100.2604555	97.15682261	94.1679136	91.28887921	88.51510142	85.84218102
ADV1014142	3/27/2025	4.266	3/22/2030	110.36665	106.8682446	103.5020079	100.262229	97.14347322	94.14056966	91.24859667	88.46286846	85.77892246
ADV1014145	3/27/2025	4.031	3/27/2028	104.67064	103.1744445	101.7073719	100.2686433	98.85750905	97.47324533	96.11515329	94.78255785	93.47480665
ADV1014146	3/27/2025	4.336	3/27/2028	100.12087	100.1306472	100.1317423	100.1246151	100.1096997	100.087407	100.0581269	100.022229	99.98006398
ADV1014151	3/27/2025	4.117	4/5/2028	104.77843	103.2586532	101.7687724	100.3079744	98.87547925	97.47053447	96.09241382	94.7404161	93.41386413
ADV1014154	3/27/2025	4.111	3/29/2027	101.82478	101.3239825	100.8281077	100.3370876	99.85085105	99.36932843	98.8924514	98.42015295	97.95236733
ADV1014163	3/31/2025	4.207	3/29/2030	110.39062	106.8692371	103.4816679	100.2220975	97.0849932	94.06509214	91.15738681	88.35711112	85.65972735
ADV1014203	3/28/2025	3.94	3/29/2027	101.76904	101.2680443	100.7719795	100.2807763	99.79436331	99.31267075	98.83563009	98.36317415	97.89523702
ADV1014204	3/28/2025	3.947	3/29/2027	101.77254	101.2715318	100.7754569	100.2842437	99.79782076	99.31611832	98.83906786	98.36660218	97.89865539
ADV1014210	3/28/2025	4.011	3/28/2028	104.55745	103.0609976	101.593698	100.1547737	98.7434736	97.35907248	96.00087012	94.6681901	93.36037883
ADV1014218	3/31/2025	4.03	3/30/2029	107.20958	104.702611	102.268078	99.90346441	97.60635879	95.37444782	93.2055119	91.09742068	89.04812888
ADV1014244	6/20/2025	4.285	6/20/2031	114.06865	109.2928962	104.7503126	100.4281893	96.31458211	92.39826252	88.66867045	85.11587049	81.73051123
ADV1014245	3/31/2025	4.363	6/1/2032	116.72115	110.9797402	105.5661398	100.4597729	95.64146437	91.09333921	86.79872735	82.74207596	78.90886854
ADV1014247	3/31/2025	4.102	3/29/2030	110.02567	106.5106471	103.129265	99.87570955	96.74445409	93.73024177	90.82807074	88.03318032	85.34103798
ADV1014249	3/31/2025	4.102	3/29/2030	110.02567	106.5106471	103.129265	99.87570955	96.74445409	93.73024177	90.82807074	88.03318032	85.34103798
ADV1014252	3/31/2025	4.271	3/31/2031	113.41323	108.8652224	104.5309143	100.3991027	96.45922795	92.70133678	89.11604444	85.69449915	82.42834901
ADV1014259	3/31/2025	3.999	9/30/2027	103.25185	102.2419504	101.2518315	100.2809205	99.32866211	98.39452219	97.47798682	96.57856138	95.69576961
ADV1014260	3/31/2025	4.005	3/31/2028	104.56943	103.0650024	101.5900286	100.1437202	98.72531489	97.33407676	95.96929532	94.6302844	93.31638108
ADV1014264	3/31/2025	3.924	3/31/2027	101.77839	101.2718625	100.7703753	100.2738521	99.78221956	99.29540569	98.81333992	98.33595302	97.86317714
ADV1014292	4/1/2025	3.976	4/1/2027	101.78721	101.2782757	100.7744301	100.2755963	99.78169959	99.29266704	98.80842703	98.32890935	97.85404518
ADV1014293	4/1/2025	3.972	4/15/2027	101.90186	101.3542145	100.8124706	100.2765312	99.74630328	99.22169554	98.7026188	98.18898571	97.68071077
ADV1014294	4/1/2025	4.009	9/17/2029	108.34644	105.3709514	102.494114	99.71211522	97.02130941	94.41821211	91.89949186	89.46196264	87.10257656
ADV1014299	4/1/2025	3.996	10/30/2026	100.32911	100.245706	100.1624413	100.0793159	99.99632942	99.91348153	99.8307719	99.74820021	99.6657661
ADV1014300	4/1/2025	3.979	5/3/2027	102.05487	101.4573795	100.866885	100.2832686	99.70641041	99.13619354	98.57250366	98.01522908	97.46426063
ADV1014317	4/2/2025	4.027	4/3/2028	104.6297	103.1165918	101.6331936	100.178702	98.75234449	97.35337533	95.98107485	94.63474807	93.31372372
ADV1014331	4/3/2025	3.804	10/5/2026	100.05588	100.0419653	100.0280663	100.0141811	100.0003096	99.98645178	99.9726076	99.95877706	99.94496012
ADV1014342	4/3/2025	3.856	4/3/2028	104.36899	102.8579321	101.3765465	99.92403252	98.4996184	97.10255948	95.7321369	94.38765656	93.06844799
ADV1014345	5/2/2025	3.831	5/2/2028	104.53436	102.9428132	101.383393	99.85518937	98.35733012	96.88897516	95.44931522	94.03757035	92.65298862
ADV1014346	4/3/2025	3.906	4/3/2030	109.3823	105.8653804	102.4827092	99.2284301	96.09697155	93.08303498	90.18157986	87.38780962	84.69715841

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1014347	5/2/2025	3.876	5/2/2029	107.05419	104.4601931	101.9430229	99.49993593	97.12830317	94.82560666	92.58943406	90.41747342	88.30750827
ADV1014348	5/2/2025	3.91	5/2/2030	109.60103	106.0027826	102.5442023	99.21908232	96.02153027	92.94594842	89.98701715	87.13967938	84.39912602
ADV1014349	5/2/2025	3.834	5/3/2027	101.96808	101.3708683	100.780656	100.1973196	99.62073908	99.05079769	98.48738109	97.93037762	97.37967817
ADV1014350	5/19/2025	3.87	5/21/2029	107.15921	104.5141696	101.9485892	99.45958417	97.0443937	94.70037597	92.42500212	90.21585053	88.07060147
ADV1014352	5/19/2025	3.823	5/19/2028	104.63049	102.9932374	101.3896149	99.81865435	98.27942138	96.77101709	95.29257647	93.84326679	92.42228603
ADV1014353	5/2/2025	3.914	5/2/2030	109.6153	106.0167962	102.557968	99.2326072	96.03482112	92.95901178	89.99985932	87.15230643	84.41154381
ADV1014354	4/3/2025	3.769	4/3/2028	104.32768	102.8154364	101.3329135	99.87930755	98.45384507	97.05577974	95.68439117	94.33898377	93.01888568
ADV1014355	5/2/2025	3.88	5/2/2029	107.06456	104.4704222	101.9531193	99.50990259	97.13814299	94.83532245	92.59902855	90.42694924	88.31686799
ADV1014356	5/19/2025	3.874	5/21/2029	107.16978	104.5245953	101.9588771	99.46973728	97.0544151	94.71026861	92.43476887	90.22549417	88.08012468
ADV1014357	5/19/2025	3.916	5/17/2030	109.72076	106.0815166	102.584752	99.22408	95.99343823	92.88707064	89.89951008	87.02556193	84.26028884
ADV1014358	4/3/2025	3.849	4/3/2028	104.35834	102.8473631	101.3660601	99.91362734	98.48929306	97.0923126	95.72196718	94.37756271	93.05842876
ADV1014359	5/19/2025	3.916	5/17/2030	109.72076	106.0815166	102.584752	99.22408	95.99343823	92.88707064	89.89951008	87.02556193	84.26028884
ADV1014360	4/3/2025	3.842	4/3/2028	104.34768	102.836794	101.3555737	99.90322217	98.47896771	97.08206573	95.71179745	94.36746885	93.04840952
ADV1014361	4/3/2025	3.853	4/2/2027	101.73203	101.2205118	100.714139	100.2128322	99.71651561	99.22511499	98.73855753	98.25677186	97.779688
ADV1014363	4/3/2025	3.852	4/5/2027	101.75551	101.2356825	100.721174	100.2118998	99.70778031	99.20873739	98.71469455	98.22557681	97.74131069
ADV1014364	4/3/2025	4.11	3/28/2031	112.4519	107.9397676	103.6393843	99.53966656	95.63016861	91.90104336	88.34300497	84.94729391	81.70564433
ADV1014365	4/3/2025	4.112	4/3/2031	112.50106	107.9722513	103.6566304	99.54299981	95.62081225	91.88012704	88.31157193	84.90630759	81.65599446
ADV1014366	4/3/2025	3.84	4/5/2027	101.74927	101.2294631	100.7149732	100.2057175	99.70161633	99.20259159	98.70856681	98.21946699	97.73521868
ADV1014367	4/3/2025	3.84	2/5/2027	101.24785	100.891763	100.5381873	100.1870933	99.83845488	99.49224636	99.14844232	98.80701771	98.46794786
ADV1014368	4/3/2025	3.816	7/1/2027	102.39883	101.6391766	100.8908021	100.1534528	99.42688628	98.71086717	98.00516692	97.30956354	96.62384136
ADV1014369	4/3/2025	3.869	4/3/2030	109.25317	105.7385106	102.3580361	99.1058924	95.97651013	92.96459285	90.06510203	87.27324304	84.58445189
ADV1014370	4/3/2025	3.82	4/5/2027	101.73887	101.2190975	100.7046386	100.1954137	99.69134302	99.1923486	98.6983539	98.20928397	97.72506531
ADV1014371	4/3/2025	3.805	4/3/2028	104.29137	102.7809291	101.3001457	99.8482234	98.42439087	97.02790366	95.6580432	94.31411561	92.9954507
ADV1014372	4/3/2025	3.873	4/3/2030	109.26713	105.7522263	102.3715143	99.11913972	95.98953299	92.9773974	90.07769423	87.28562861	84.59663638
ADV1014373	4/3/2025	3.761	4/5/2027	101.73919	101.219043	100.7042173	100.1946341	99.69021346	99.19087712	98.69654836	98.20715201	97.72261441
ADV1014374	4/3/2025	3.746	4/3/2028	104.29266	102.7806933	101.2984423	99.84510353	98.41990365	97.02209645	95.65096167	94.30580383	92.98595119
ADV1014375	4/3/2025	3.845	4/5/2027	101.75187	101.2320545	100.7175569	100.2082935	99.70418465	99.20515234	98.71112003	98.22201275	97.73775702
ADV1014377	4/3/2025	3.828	4/5/2027	101.74303	101.2232438	100.7087725	100.1995352	99.69545234	99.1964458	98.70243907	98.21335718	97.72912666
ADV1014378	4/3/2025	3.808	4/4/2028	104.3029	102.7896285	101.3060969	99.85150619	98.4250815	97.0260752	95.65376564	94.30745606	92.98647346
ADV1014379	4/3/2025	3.852	4/4/2029	106.80154	104.2863475	101.844153	99.47240712	97.16866862	94.9305962	92.75594393	90.64255667	88.58836581
ADV1014380	4/3/2025	3.876	4/4/2030	109.28458	105.766688	102.3831797	99.12818683	95.99612884	92.98169867	90.07984792	87.28577276	84.59490056
ADV1014388	4/4/2025	3.661	4/4/2028	104.07879	102.5672833	101.0854935	99.63261432	98.20787187	96.81051927	95.43983561	94.09512486	92.77571474
ADV1014389	4/4/2025	3.661	4/4/2028	104.07879	102.5672833	101.0854935	99.63261432	98.20787187	96.81051927	95.43983561	94.09512486	92.77571474

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ADV1014390	4/4/2025	3.661	4/4/2028	104.07879	102.5672833	101.0854935	99.63261432	98.20787187	96.81051927	95.43983561	94.09512486	92.77571474
ADV1014391	4/4/2025	3.661	4/4/2028	104.07879	102.5672833	101.0854935	99.63261432	98.20787187	96.81051927	95.43983561	94.09512486	92.77571474
ADV1014395	4/4/2025	3.57	4/4/2028	104.03116	102.5185249	101.0356453	99.58172101	98.15597626	96.75766258	95.38605757	94.04046372	92.72020735
ADV1014396	4/4/2025	3.643	4/4/2030	108.68389	105.1710663	101.7926639	98.54280759	95.41590864	92.40665264	89.50998445	86.72109402	84.03540311
ADV1014400	4/4/2025	3.729	4/5/2027	101.69157	101.1719341	100.6576162	100.1485312	99.64459946	99.14574296	98.65188519	98.16295119	97.6788675
ADV1014401	4/4/2025	3.693	4/4/2028	104.12757	102.615685	101.133516	99.68026425	98.2551556	96.85744301	95.48640542	94.14134662	92.82159419
ADV1014402	4/4/2025	3.778	4/3/2030	108.93558	105.4264795	102.0514077	98.8045159	95.68024017	92.67328922	89.77862952	86.99147118	84.30725477
ADV1014405	4/4/2025	3.679	2/4/2028	103.79215	102.444411	101.1206383	99.82024186	98.54265558	97.28733097	96.05373679	94.84135831	93.64969665
ADV1014406	4/4/2025	0	4/4/2030	95.660369	92.46124362	89.31301667	86.28214349	83.36791455	80.56533035	77.86955952	75.27599643	72.78026112
ADV1014409	4/4/2025	3.767	4/15/2027	101.78899	101.2416783	100.7002646	100.1646531	99.63475058	99.11046589	98.59170985	98.07839513	97.57043627
ADV1014410	4/4/2025	3.73	4/4/2029	106.64669	104.1302508	101.6869211	99.31414672	97.00948042	94.77057551	92.5951809	90.48113658	88.42636935
ADV1014411	4/4/2025	3.676	4/4/2028	104.19285	102.6789306	101.1947935	99.73963351	98.31267429	96.91316677	95.540388	94.19363994	92.87224842
ADV1014413	4/4/2025	3.784	4/4/2030	109.17688	105.6554092	102.2686065	99.01058473	95.87574666	92.85876981	89.95459128	87.15839361	84.46559147
ADV1014423	4/7/2025	3.683	4/7/2027	101.71375	101.1881862	100.668059	100.1532863	99.64378567	99.13947615	98.64027858	98.14611537	97.6569105
ADV1014430	4/7/2025	3.734	10/7/2026	100.07507	100.0555938	100.0361381	100.0167026	99.99728746	99.97789251	99.95851773	99.9391631	99.91982859
ADV1014448	4/7/2025	3.876	4/7/2027	101.78382	101.2584168	100.7384489	100.2238285	99.71447327	99.21030248	98.71123717	98.21719993	97.7281149
ADV1014470	4/8/2025	3.82	4/10/2028	104.36277	102.8325975	101.3326663	99.86215518	98.42026884	97.00624018	95.61932909	94.25882128	92.92402711
ADV1014471	4/8/2025	3.91	4/9/2029	106.98185	104.4508146	101.9934861	99.60728556	97.28973746	95.03846843	92.85120225	90.72575519	88.66003166
ADV1014472	4/8/2025	3.997	4/8/2030	109.73594	106.1993901	102.7981742	99.52636931	96.3783439	93.34874323	90.43247424	87.6246912	84.92078224
ADV1014491	4/9/2025	3.958	4/17/2028	104.62693	103.0754892	101.5549068	100.0643366	98.60295827	97.16998106	95.76464247	94.38620692	93.03396454
ADV1014492	4/9/2025	3.963	5/1/2028	104.73774	103.147147	101.5886238	100.0612626	98.56419397	97.09658043	95.65761521	94.24652071	92.86254721
ADV1014512	4/10/2025	0	4/10/2030	95.640952	92.42675789	89.2648192	86.22127784	83.29528286	80.48177252	77.77586146	75.17289325	72.66844124
ADV1014513	4/10/2025	0	4/10/2030	95.640952	92.42675789	89.2648192	86.22127784	83.29528286	80.48177252	77.77586146	75.17289325	72.66844124
ADV1014566	4/14/2025	4.11	4/1/2030	109.29655	106.0617471	102.9482546	99.95077281	97.06426929	94.28396064	91.60529854	89.02395675	86.53581886
ADV1014567	6/2/2025	4.172	5/31/2030	110.75029	107.0561472	103.507621	100.098135	96.82144846	93.67163866	90.64308288	87.73044113	84.92864017
ADV1014568	6/2/2025	4.172	5/31/2030	110.75029	107.0561472	103.507621	100.098135	96.82144846	93.67163866	90.64308288	87.73044113	84.92864017
ADV1014569	6/2/2025	3.994	6/1/2028	105.00624	103.3314036	101.6914345	100.0853101	98.51204567	96.97069455	95.46034658	93.98012623	92.52919091
ADV1014571	6/2/2025	3.994	6/1/2028	105.00624	103.3314036	101.6914345	100.0853101	98.51204567	96.97069455	95.46034658	93.98012623	92.52919091
ADV1014572	6/2/2025	3.994	6/1/2028	105.00624	103.3314036	101.6914345	100.0853101	98.51204567	96.97069455	95.46034658	93.98012623	92.52919091
ADV1014573	6/2/2025	3.994	6/1/2028	105.00624	103.3314036	101.6914345	100.0853101	98.51204567	96.97069455	95.46034658	93.98012623	92.52919091
ADV1014574	4/14/2025	4.189	6/14/2030	110.91811	107.1833754	103.597118	100.152572	96.84331964	93.66327398	90.60665936	87.6679935	84.84207067
ADV1014575	4/14/2025	4.214	7/30/2030	111.35549	107.4921105	103.7868107	100.2322914	96.8216321	93.54826535	90.40595716	87.38878826	84.49113662
ADV1014604	4/15/2025	4.434	1/18/2028	100.0119	100.0091065	100.0063127	100.0035212	100.0007322	99.99794558	99.99516137	99.99237956	99.98960016

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ADV1014613	4/15/2025	4.397	4/17/2028	100.22262	100.2353736	100.2412253	100.2405224	100.2335976	100.2207669	100.202331	100.178576	100.1497739
ADV1014615	4/15/2025	3.923	10/15/2026	100.16398	100.1222391	100.080556	100.0389256	99.99734776	99.95582242	99.91434946	99.87292878	99.83156026
ADV1014616	4/15/2025	3.87	4/15/2027	101.87655	101.3285159	100.7863933	100.250085	99.71949759	99.19453969	98.67512179	98.16115629	97.65255747
ADV1014618	4/15/2025	3.954	4/15/2027	101.88983	101.3421542	100.8003792	100.2644095	99.73415195	99.20951541	98.6904106	98.17675016	97.66844856
ADV1014639	4/16/2025	3.954	4/14/2028	104.59751	103.0544892	101.5420748	100.0594297	98.60574418	97.18023733	95.78215595	94.41077332	93.06538799
ADV1014643	4/16/2025	3.921	4/16/2027	101.87981	101.3294278	100.7850009	100.2464366	99.71364041	99.18651977	98.66498415	98.14894491	97.6383153
ADV1014646	4/16/2025	3.89	11/16/2026	100.49772	100.3669127	100.2364582	100.1063584	99.97661172	99.8472167	99.71817187	99.58947575	99.46112689
ADV1014647	4/16/2025	3.9	4/17/2028	104.53538	102.9846412	101.4647514	99.97486178	98.51415249	97.08183305	95.67714125	94.29934176	92.947725
ADV1014745	4/21/2025	4.258	4/23/2035	112.50206	108.1475906	104.0432133	100.1717467	96.51733613	93.0653428	89.80224179	86.71552902	83.79363681
ADV1014746	4/21/2025	4.441	4/23/2035	117.40265	111.40938	105.8394125	100.6584595	95.83526854	91.34133419	87.15063894	83.23942048	79.58596183
ADV1014748	4/21/2025	3.844	4/21/2027	101.87662	101.3125438	100.7547199	100.2030482	99.65742729	99.11775773	98.58394241	98.05588625	97.53349627
ADV1014772	4/22/2025	4.144	4/5/2030	110.04679	106.5173902	103.1226535	99.85670018	96.71394099	93.68906087	90.77700364	87.97295799	85.27234416
ADV1014773	4/22/2025	4.146	4/12/2030	110.10665	106.5574281	103.1441722	99.86091964	96.7020045	93.66204014	90.73590367	87.9187214	85.20585533
ADV1014774	4/22/2025	4.147	4/19/2030	110.16302	106.5940234	103.1622992	99.86180357	96.68679342	93.63181	90.69166311	87.86141628	85.13637284
ADV1014775	4/22/2025	4.147	4/19/2030	110.16302	106.5940234	103.1622992	99.86180357	96.68679342	93.63181	90.69166311	87.86141628	85.13637284
ADV1014793	4/22/2025	3.968	10/22/2026	100.23761	100.1764409	100.1153599	100.0543676	99.99346368	99.93264808	99.87192057	99.81128095	99.75072903
ADV1014795	4/22/2025	3.888	10/22/2026	100.23626	100.1750529	100.1139377	100.0529117	99.9919745	99.93112604	99.87036609	99.80969445	99.74911092
ADV1014796	4/22/2025	3.832	4/22/2027	101.91151	101.3441592	100.7831377	100.2283376	99.6796556	99.13699076	98.60024431	98.06931964	97.54412221
ADV1014822	4/23/2025	3.953	4/23/2027	101.95431	101.3844941	100.8210606	100.2638982	99.71290244	99.16797125	98.62900474	98.09590522	97.56857711
ADV1014831	4/23/2025	3.882	4/23/2027	101.94793	101.3777193	100.8138982	100.256358	99.70499393	99.15970374	98.62038723	98.08694648	97.55928568
ADV1014848	4/24/2025	4.062	4/24/2030	109.55701	106.1682904	102.9096285	99.77523889	96.75962891	93.857583	91.06414665	88.37461167	85.78450238
ADV1014851	4/24/2025	3.948	1/13/2027	101.06844	100.776314	100.4858881	100.1971491	99.91008234	99.62467318	99.34090718	99.05877008	98.77824778
ADV1014852	4/24/2025	3.938	2/16/2027	101.3785	100.9918028	100.6080678	100.2272583	99.84934069	99.47428205	99.10204991	98.73261231	98.36593776
ADV1014853	4/24/2025	3.914	10/15/2027	103.26522	102.2151693	101.1865232	100.1786278	99.19085902	98.22261754	97.27332763	96.34243601	95.42941079
ADV1014855	4/24/2025	3.917	1/18/2028	103.89512	102.591826	101.3150034	100.0638566	98.83761913	97.63555495	96.45695737	95.3011474	94.16747246
ADV1014857	4/24/2025	3.935	7/14/2028	105.2028	103.4102433	101.6570429	99.94203635	98.26410892	96.62218804	95.01524137	93.44227488	91.90233109
ADV1014860	4/24/2025	3.975	10/26/2026	100.2805	100.2082085	100.1360342	100.0639727	99.99202368	99.92018688	99.84846205	99.77684893	99.70534727
ADV1014861	4/24/2025	3.924	4/26/2027	101.96195	101.3838975	100.8124021	100.2473544	99.68864544	99.13616902	98.58982115	98.04950018	97.51510669
ADV1014862	4/24/2025	3.927	4/24/2028	104.62707	103.0564339	101.5172498	100.0086418	98.52976543	97.07980696	95.65798203	94.26353437	92.89573448
ADV1014868	4/24/2025	3.835	4/26/2027	101.9451	101.3666763	100.7948206	100.2294221	99.67037204	99.11756368	98.57089286	98.03025765	97.49555841
ADV1014869	4/24/2025	4.381	5/7/2027	100.01176	100.0089681	100.0061818	100.003398	100.0006166	99.9978376	99.99506099	99.99228679	99.98951498
ADV1014877	4/24/2025	4.048	4/19/2030	109.99371	106.4230824	102.9899269	99.68818813	96.51211013	93.45622218	90.51532294	87.68446549	84.95894341
ADV1014901	4/25/2025	3.911	4/26/2027	101.95445	101.3764187	100.8049479	100.2399244	99.68123956	99.12878705	98.5824629	98.04216546	97.50779533

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ADV1014912	4/25/2025	4.561	4/25/2035	124.75412	116.066778	108.0850903	100.7472077	93.99702966	87.78364286	82.06081566	76.78654467	71.92264723
ADV1014913	4/25/2025	4.617	4/25/2036	127.57708	117.87045	109.0290819	100.9699398	93.61841094	86.90740575	80.77656221	75.17153792	70.0433802
ADV1014914	4/25/2025	4.677	4/27/2037	130.12597	119.4119377	109.736436	100.9912588	93.08007782	85.91707822	79.42575911	73.53787629	68.19251004
ADV1014915	4/25/2025	4.745	4/26/2038	132.30352	120.6190326	110.15571	100.7764935	92.36049209	84.80099382	78.00373192	71.88537068	66.37218284
ADV1014916	4/25/2025	4.82	4/25/2039	134.44719	121.8080625	110.583327	100.6030616	91.71875763	83.80051706	76.73462558	70.42145388	64.77364076
ADV1014917	4/25/2025	4.902	4/25/2040	136.8817	123.2791676	111.2966194	100.7268588	91.39045552	83.13188455	75.81621745	69.32628772	63.56025931
ADV1014920	4/25/2025	3.88	4/26/2027	101.93656	101.3585847	100.7871722	100.2222067	99.66357939	99.1111839	98.56491632	98.024675	97.49036053
ADV1014921	4/25/2025	3.873	4/26/2028	104.55611	102.9805697	101.4366445	99.92344787	98.44012848	96.98586625	95.55987083	94.16138021	92.78965946
ADV1014924	4/25/2025	3.886	7/26/2028	105.19312	103.3689858	101.5855345	99.84160756	98.13608381	96.46788191	94.83595842	93.23930616	91.67695276
ADV1014934	4/25/2025	3.933	10/26/2026	100.27746	100.2051715	100.1329998	100.0609408	99.98899427	99.91715997	99.84543764	99.77382703	99.70232786
ADV1014953	4/28/2025	3.812	4/28/2027	101.91279	101.3294253	100.7527364	100.1826119	99.61894024	99.06161223	98.51052121	97.96556286	97.4266352
ADV1014964	4/28/2025	3.796	4/28/2028	104.44773	102.8676148	101.3192691	99.80179922	98.31434731	96.85608704	95.42622215	94.02398504	92.64863548
ADV1014967	4/28/2025	3.855	10/28/2026	100.29238	100.2145442	100.1368327	100.0592469	99.98178645	99.90445115	99.82724065	99.75015467	99.6731929
ADV1014992	4/29/2025	3.756	10/12/2027	103.08016	102.0391736	101.0192436	100.0197393	99.04005068	98.07959208	97.1378006	96.21413517	95.30807547
ADV1015009	4/29/2025	3.761	4/29/2027	101.89068	101.3046509	100.7253594	100.152691	99.58653261	99.02677375	98.47330631	97.92602465	97.38482549
ADV1015011	4/29/2025	3.757	4/29/2027	101.88834	101.3023172	100.7230334	100.1503726	99.58422187	99.02447054	98.47101058	97.92373635	97.38254455
ADV1015012	4/29/2025	3.756	4/28/2028	104.38402	102.8044403	101.2566172	99.73966087	98.25271358	96.79494929	95.36557196	93.96381422	92.58893607
ADV1015013	4/29/2025	3.821	4/30/2029	106.89508	104.3083335	101.7981042	99.36165686	96.99637739	94.69976191	92.46941134	90.30302622	88.1984019
ADV1015015	4/29/2025	3.904	4/29/2030	109.5552	105.9655504	102.5149941	99.19736406	96.00680182	92.93774131	89.98489242	87.14322561	84.40795748
ADV1015016	4/29/2025	4.101	4/29/2031	112.86252	108.249635	103.8567034	99.67202685	95.68459202	91.88402796	88.26056497	84.80499642	81.50864318
ADV1015017	4/29/2025	4.2	4/29/2032	115.63166	110.0039385	104.6937929	99.68152599	94.9487685	90.47838054	86.25436295	82.26177537	78.48666071
ADV1015020	4/29/2025	3.81	12/29/2026	100.89117	100.6408073	100.3916899	100.1438062	99.89714714	99.6517036	99.40746664	99.16442739	98.92257707
ADV1015021	4/29/2025	3.755	4/29/2027	101.88717	101.3011503	100.7218703	100.1492134	99.58306649	99.02331894	98.46986272	97.9225922	97.38140407
ADV1015022	4/29/2025	3.747	10/29/2027	103.17464	102.0877224	101.0237322	99.98195029	98.96168604	97.96227733	96.98308896	96.02351127	95.08295892
ADV1015043	4/30/2025	3.791	12/16/2026	100.76359	100.5494712	100.3362724	100.1239924	99.91262506	99.70216452	99.49260484	99.28394018	99.07616474
ADV1015044	4/30/2025	3.876	4/29/2030	109.45543	105.8675645	102.4187463	99.10280505	95.91388411	92.84641914	89.89512166	87.05496371	84.32116341
ADV1015045	4/30/2025	4.595	4/30/2037	129.32457	118.6431452	108.9988249	100.2834196	92.40063055	85.26467949	78.79910747	72.93571598	67.6136335
ADV1015048	4/30/2025	3.727	4/30/2027	101.87829	101.2895634	100.7076376	100.132394	99.56371801	99.00149776	98.44562375	97.89598898	97.35248888
ADV1015053	4/30/2025	3.77	4/30/2030	109.30301	105.7095399	102.2555769	98.93491981	95.7416842	92.67027974	89.71539369	86.87197539	84.1352218
ADV1015058	4/30/2025	3.648	4/30/2027	101.867	101.2778717	100.6955582	100.1199371	99.55089372	98.98831567	98.43209328	97.88211928	97.33828883
ADV1015059	4/30/2025	3.646	4/28/2028	104.30428	102.7237555	101.1750316	99.65721829	98.16945612	96.71091735	95.28080436	93.87834826	92.50280761
ADV1015060	4/30/2025	3.707	4/30/2029	106.7567	104.1684002	101.6567424	99.21898522	96.85250798	94.55480078	92.32345881	90.15617723	88.0507463
ADV1015069	4/30/2025	3.633	4/30/2027	101.85817	101.2690778	100.6867935	100.1112014	99.54218676	98.97963724	98.42344315	97.87349723	97.32969462

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ADV1015072	4/30/2025	3.71	4/28/2028	104.31078	102.731809	101.1845858	99.66821889	98.18185085	96.72465588	95.29583824	93.8946308	92.5202938
ADV1015073	4/30/2025	3.79	4/30/2029	106.8148	104.2291041	101.7199014	99.28445787	96.92016004	94.62450472	92.39509345	90.22962743	88.12590259
ADV1015075	4/30/2025	3.706	4/30/2027	101.86594	101.2772543	100.6953693	100.1201663	99.55153058	98.98935024	98.43351582	97.88392033	97.34045918
ADV1015076	4/30/2025	3.797	4/30/2029	106.83289	104.2469609	101.7375269	99.30185725	96.93733836	94.64146686	92.41184416	90.2461713	88.14224407
ADV1015079	4/30/2025	3.7	7/30/2027	102.51787	101.6789796	100.8538271	100.0420728	99.2433923	98.45747142	97.68400604	96.92270166	96.17327297
ADV1015081	4/30/2025	3.756	4/30/2027	101.86604	101.2777231	100.6961917	100.1213334	99.55303397	98.99118157	98.43566701	97.88638353	97.34322675
ADV1015084	4/30/2025	3.699	4/30/2027	101.86182	101.2731512	100.6912799	100.1160904	99.5474681	98.98530107	98.42947985	97.87989744	97.33644928
ADV1015092	4/30/2025	3.784	10/30/2026	100.30704	100.2236459	100.1403959	100.0572851	99.97431329	99.89148002	99.808785	99.72622788	99.64380835
ADV1015093	4/30/2025	3.784	10/30/2026	100.30704	100.2236459	100.1403959	100.0572851	99.97431329	99.89148002	99.808785	99.72622788	99.64380835
ADV1015096	4/30/2025	3.629	4/30/2027	101.85582	101.2667327	100.6844562	100.1088719	99.5398649	98.977323	98.42113645	97.87119801	97.32740283
ADV1015098	4/30/2025	3.629	4/30/2027	101.85582	101.2667327	100.6844562	100.1088719	99.5398649	98.977323	98.42113645	97.87119801	97.32740283
ADV1015129	5/1/2025	0	5/1/2030	95.562909	92.30471351	89.09617335	86.00856919	83.04164183	80.19015719	77.44903948	74.81345505	72.27881106
ADV1015131	5/1/2025	3.81	5/3/2027	101.95389	101.3567386	100.766582	100.1833005	99.60677461	99.03688724	98.47352415	97.9165737	97.36592675
ADV1015141	5/1/2025	3.883	11/2/2026	100.35024	100.2584919	100.1669178	100.0755138	99.98427929	99.89321391	99.80231716	99.71158857	99.62102766
ADV1015172	5/2/2025	5.176	5/2/2045	111.86369	107.9790678	103.8411098	99.31692179	94.34992925	88.96786271	83.3904657	78.0288693	73.12298895
ADV1015173	5/2/2025	5.176	5/2/2045	111.86369	107.9790678	103.8411098	99.31692179	94.34992925	88.96786271	83.3904657	78.0288693	73.12298895
ADV1015174	5/2/2025	4.453	6/1/2028	100.01196	100.009177	100.0063986	100.0036225	100.0008489	99.99807768	99.99530884	99.99254239	99.98977833
ADV1015175	5/2/2025	5.176	5/2/2045	111.86369	107.9790678	103.8411098	99.31692179	94.34992925	88.96786271	83.3904657	78.0288693	73.12298895
ADV1015176	5/2/2025	5.173	5/2/2045	111.85175	107.9665938	103.8273913	99.30176907	94.33282402	88.94924973	83.37143608	78.01057337	73.10573888
ADV1015177	8/4/2025	3.835	8/4/2027	102.67272	101.8195781	100.9806334	100.1555297	99.34392608	98.545493	97.75991143	96.98687261	96.2260776
ADV1015181	5/2/2025	4.006	11/2/2026	100.36149	100.2697283	100.1781357	100.0867131	99.99546015	99.90437635	99.81346123	99.72271432	99.63213514
ADV1015206	5/5/2025	4.044	11/5/2026	100.39613	100.2960078	100.1960944	100.0963879	99.99688762	99.89759299	99.79850329	99.69961789	99.60093611
ADV1015207	5/5/2025	3.969	5/5/2027	102.0642	101.4611835	100.8653003	100.2764241	99.69443156	99.11920235	98.55061893	97.98856647	97.43293276
ADV1015252	6/2/2025	4.019	5/31/2030	110.19274	106.5087745	102.9701326	99.57024552	96.30288304	93.16213258	90.14238105	87.2382977	84.44481809
ADV1015253	5/6/2025	3.88	5/1/2028	104.60552	103.0160291	101.4585831	99.93228034	98.43625195	96.96966097	95.53170108	94.12159514	92.73859388
ADV1015254	5/6/2025	3.881	5/1/2028	104.60712	103.0176143	101.4601552	99.93383977	98.43779885	96.97119556	95.53322356	94.12310573	92.74009277
ADV1015255	7/1/2025	4.033	7/1/2030	110.46936	106.6977176	103.0777068	99.60233975	96.26499667	93.05940264	89.97960729	87.01996575	84.1751209
ADV1015256	5/6/2025	3.881	5/1/2028	104.60712	103.0176143	101.4601552	99.93383977	98.43779885	96.97119556	95.53322356	94.12310573	92.74009277
ADV1015257	7/1/2025	4.033	7/1/2030	110.46936	106.6977176	103.0777068	99.60233975	96.26499667	93.05940264	89.97960729	87.01996575	84.1751209
ADV1015258	7/1/2025	4.033	7/1/2030	110.46936	106.6977176	103.0777068	99.60233975	96.26499667	93.05940264	89.97960729	87.01996575	84.1751209
ADV1015259	5/6/2025	4.011	5/1/2030	109.95373	106.3517633	102.8894547	99.56060894	96.3593383	93.28004941	90.31742652	87.46641601	84.72221187
ADV1015260	7/1/2025	4.033	7/1/2030	110.46936	106.6977176	103.0777068	99.60233975	96.26499667	93.05940264	89.97960729	87.01996575	84.1751209
ADV1015261	5/6/2025	4.011	4/30/2030	109.94676	106.3475059	102.8877288	99.56124016	96.36216361	93.28491622	90.32419195	87.47494628	84.73238168

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ADV1015262	5/6/2025	4.311	4/30/2032	116.24893	110.6018642	105.273328	100.2435694	95.49416436	91.0079225	86.76879746	82.76180497	78.97294701
ADV1015263	7/1/2025	4.035	7/1/2030	110.47681	106.7050312	103.0848854	99.6093874	96.27191714	93.0661996	89.98628427	87.02652616	84.18156803
ADV1015266	5/6/2025	3.883	5/1/2028	104.61032	103.0207846	101.4632996	99.93695863	98.44089265	96.97426473	95.53626853	94.1261269	92.74309054
ADV1015267	5/6/2025	4.295	5/1/2035	113.08016	108.4647121	104.1221366	100.0333314	96.18069	92.54797467	89.12020039	85.88352917	82.82517413
ADV1015269	5/6/2025	4.453	5/1/2035	118.32839	111.8814641	105.9039294	100.3570836	95.20569219	90.41765539	85.96370973	81.8171603	77.95363958
ADV1015283	5/7/2025	3.886	5/8/2028	104.66205	103.0535831	101.4777845	99.9337219	98.4205009	96.93726052	95.48317165	94.05743557	92.6592825
ADV1015286	5/7/2025	3.896	4/10/2028	104.48004	102.9489318	101.4480869	99.97667805	98.53390935	97.11901334	95.73124953	94.36990323	93.03428446
ADV1015333	5/8/2025	4.077	11/9/2026	100.44146	100.3302071	100.2192101	100.1084712	99.9979894	99.8877639	99.77779371	99.66807793	99.55861562
ADV1015335	5/8/2025	4.101	11/9/2026	100.44415	100.3328908	100.221891	100.1111493	100.0006649	99.89043662	99.78046371	99.67074521	99.56128019
ADV1015383	5/9/2025	4.029	5/9/2030	110.29417	106.6595998	103.1666961	99.80913214	96.58090503	93.47631372	90.4899419	87.616642	84.85152018
ADV1015385	5/9/2025	3.931	5/10/2027	102.1168	101.4994782	100.8896298	100.2871243	99.69182934	99.10361576	98.5223575	97.94793146	97.38021743
ADV1015393	5/12/2025	4.106	5/12/2027	102.20394	101.5812942	100.966255	100.35868	99.75843363	99.16538358	98.5794007	98.00035896	97.42813528
ADV1015395	5/12/2025	4.353	5/12/2028	100.15683	100.1657501	100.1646589	100.1540173	100.1342698	100.1058402	100.0691332	100.0245348	99.97241382
ADV1015448	5/13/2025	4.146	1/22/2027	101.21802	100.9006972	100.5853708	100.2720256	99.9606428	99.65120398	99.34369087	99.03808546	98.73436996
ADV1015450	5/13/2025	4.148	1/15/2027	101.14877	100.8509195	100.5548338	100.2605001	99.96790287	99.67702663	99.38785613	99.10037627	98.81457216
ADV1015461	5/15/2025	4.208	5/15/2030	110.75944	107.1066121	103.5964382	100.2225337	96.97883966	93.85960272	90.85935774	87.97291156	85.19532777
ADV1015462	5/15/2025	4.1	10/25/2027	103.53343	102.4551259	101.3993413	100.3653731	99.35254917	98.36022499	97.38778192	96.43462602	95.50018681
ADV1015463	5/15/2025	4.098	5/15/2028	105.05483	103.4245369	101.8275903	100.2630279	98.72992839	97.22740508	95.75460458	94.31070509	92.89491498
ADV1015497	5/14/2025	4.171	5/14/2030	109.9658	106.6189187	103.4007644	100.3055684	97.32785497	94.46242766	91.70435313	89.0489461	86.49175513
ADV1015501	5/14/2025	4.215	11/16/2026	100.53295	100.4021866	100.2717796	100.1417263	100.0120251	99.88267449	99.75367309	99.62501941	99.49671202
ADV1015561	5/15/2025	4.166	4/15/2030	110.38113	106.8143818	103.38457	100.0856764	96.911982	93.85805035	90.91871191	88.08904929	85.36438351
ADV1015587	5/16/2025	4.038	5/16/2028	104.96364	103.3314767	101.7327321	100.1664433	98.63168561	97.12756922	95.6532378	94.20786678	92.79066188
ADV1015592	5/16/2025	4.047	5/16/2028	104.97839	103.3461023	101.747235	100.1808256	98.64594944	97.14171665	95.66727084	94.22178738	92.80447193
ADV1015594	5/16/2025	4.118	5/16/2029	107.77909	105.1388593	102.5775875	100.0924224	97.68063238	95.33960274	93.06683012	90.85991677	88.7165653
ADV1015596	5/16/2025	4.16	5/16/2030	110.5938	106.9413601	103.4316762	100.0583513	96.81531837	93.69681633	90.69737309	87.81178904	85.0351218
ADV1015599	5/16/2025	4.011	5/17/2027	102.22276	101.5859034	100.9570031	100.3359075	99.72247172	99.11655425	98.51801725	97.92672614	97.34254964
ADV1015600	5/16/2025	4.143	11/16/2026	100.52319	100.3924282	100.262023	100.1319713	100.0022719	99.87292306	99.74392345	99.6152716	99.48696606
ADV1015602	5/16/2025	4.132	12/16/2026	100.83869	100.6243867	100.4110122	100.1985573	99.98701584	99.77638194	99.56664967	99.35781317	99.14986664
ADV1015603	5/16/2025	4.118	1/19/2027	101.17897	100.869997	100.5629256	100.2577364	99.95441194	99.65293506	99.35328881	99.05545647	98.75942149
ADV1015604	5/16/2025	4.108	2/16/2027	101.44565	101.0587461	100.6748064	100.2937936	99.91567421	99.54041519	99.16798409	98.79834893	98.4314782
ADV1015606	5/16/2025	4.099	3/16/2027	101.70165	101.2369517	100.776514	100.3202779	99.86818597	99.42018177	98.97620982	98.53621569	98.10014591
ADV1015613	5/16/2025	4.068	1/7/2028	104.00084	102.7244062	101.4769443	100.2574653	99.06502679	97.89872854	96.75771018	95.64114902	94.54825797
ADV1015634	5/19/2025	4.191	5/20/2030	110.73486	107.0694769	103.5476636	100.1629724	96.90928814	93.78080523	90.77200992	87.87766374	85.09278805

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ADV1015654	5/19/2025	4.05	7/21/2028	105.45971	103.646262	101.8729914	100.1387331	98.44236777	96.78281662	95.15903992	93.57003509	92.01483508
ADV1015658	5/19/2025	4.045	11/26/2027	103.68257	102.5183169	101.3802785	100.2675725	99.17935883	98.11483438	97.07323078	96.05381259	95.05587558
ADV1015680	5/20/2025	4.141	11/24/2026	100.60865	100.4556351	100.3030894	100.1510154	99.99941084	99.84827361	99.69760151	99.54739239	99.39764409
ADV1015681	5/20/2025	4.07	5/21/2027	102.25464	101.6072211	100.9680178	100.3368728	99.71363395	99.0981532	98.49028607	97.88989166	97.29683252
ADV1015716	5/21/2025	4.107	11/23/2026	100.60146	100.4511232	100.3012466	100.1518277	100.0028645	99.85435472	99.7062964	99.55868741	99.41152569
ADV1015717	5/21/2025	4.028	5/21/2027	102.26595	101.6179975	100.9782739	100.3466214	99.72288782	99.10692454	98.49858676	97.89773324	97.30422622
ADV1015721	5/22/2025	4.171	11/23/2026	100.60205	100.4518044	100.3020155	100.1526831	100.003805	99.85537924	99.70740365	99.55987617	99.41279477
ADV1015722	5/21/2025	4.092	5/21/2027	102.2687	101.6212328	100.9819757	100.3507773	99.72748573	99.11195275	98.50403391	97.90358829	97.31047846
ADV1015723	5/21/2025	4.077	5/22/2028	105.07028	103.421353	101.8063958	100.2244223	98.67448532	97.1556737	95.66711087	94.20795309	92.77738788
ADV1015724	5/22/2025	4.091	5/24/2027	102.29281	101.6370616	100.9897356	100.3506689	99.71970383	99.09668685	98.48146823	97.87390202	97.27384586
ADV1015725	5/21/2025	4.181	11/21/2029	109.337	106.1739294	103.1204561	100.172131	97.32471707	94.57417518	91.91665365	89.3484782	86.86614253
ADV1015739	5/21/2025	4.182	11/23/2026	100.60386	100.4536174	100.3038288	100.1544966	100.0056187	99.85719314	99.70921771	99.56169039	99.41460914
ADV1015744	5/21/2025	4.106	11/23/2026	100.60131	100.450973	100.3010966	100.1516779	100.0027148	99.85420529	99.70614715	99.55853834	99.4113768
ADV1015745	5/21/2025	4.106	11/23/2026	100.60131	100.450973	100.3010966	100.1516779	100.0027148	99.85420529	99.70614715	99.55853834	99.4113768
ADV1015747	5/21/2025	4.106	11/23/2026	100.60131	100.450973	100.3010966	100.1516779	100.0027148	99.85420529	99.70614715	99.55853834	99.4113768
ADV1015757	5/22/2025	4.432	6/1/2028	100.0119	100.0091187	100.0063404	100.0035644	100.0007908	99.9980196	99.9952508	99.9924844	99.98972039
ADV1015766	5/22/2025	4.232	5/22/2030	110.89768	107.2241465	103.6946322	100.3026697	97.04211796	93.90714738	90.89222169	87.99208142	85.20172825
ADV1015773	5/22/2025	4.095	9/22/2028	105.9936	104.0073749	102.0688534	100.1765909	98.32919839	96.5253383	94.76372201	93.04310778	91.36229868
ADV1015774	5/22/2025	4.149	5/22/2029	107.903	105.2453957	102.6676191	100.1667707	97.74007587	95.38487951	93.09864026	90.87892459	88.7234014
ADV1015785	5/22/2025	4.032	3/29/2027	101.81593	101.314804	100.8186081	100.3272744	99.84073175	99.35891022	98.88174129	98.40915777	97.94109376
ADV1015800	5/23/2025	3.993	5/24/2027	102.26759	101.611434	100.9637136	100.3242645	99.69292872	99.06955239	98.45398541	97.84608149	97.24569795
ADV1015802	1/20/2026	3.971	1/29/2027	101.22789	100.8911893	100.5567261	100.2244801	99.89442925	99.56655182	99.24082644	98.91723195	98.59574752
ADV1015859	5/27/2025	4.005	5/27/2027	102.29951	101.6350412	100.9792132	100.3318589	99.69281481	99.06192142	98.43902337	97.8239692	97.21661128
ADV1015871	5/27/2025	4.07	5/27/2027	102.30301	101.6390292	100.9836799	100.3367914	99.69820041	99.06774791	98.44527888	97.83064223	97.22369067
ADV1015872	5/27/2025	4.016	5/30/2028	105.02506	103.3554022	101.7204243	100.1191133	98.55049216	97.01362166	95.50759864	94.0315542	92.584652
ADV1015873	5/27/2025	4.086	5/29/2029	107.78506	105.1107213	102.5171491	100.00139	97.56062109	95.19214231	92.89336978	90.66183003	88.49515443
ADV1015874	5/27/2025	4.125	5/28/2030	110.55329	106.870444	103.3325511	99.93307753	96.66582053	93.52489286	90.50470488	87.5999475	84.80557632
ADV1015883	5/28/2025	4.118	2/19/2030	109.8031	106.3924748	103.107941	99.94416659	96.89607653	93.95883616	91.12783849	88.39869222	85.76721053
ADV1015917	5/28/2025	4.088	5/28/2027	102.32308	101.6562957	100.9982129	100.3486589	99.70746851	99.07448077	98.44953891	97.83249012	97.22318543
ADV1015920	5/28/2025	4.122	2/24/2027	101.52517	101.116039	100.7102108	100.3076431	99.9082966	99.51213278	99.11911364	98.72920181	98.34236052
ADV1015921	5/28/2025	4.051	1/26/2028	104.13877	102.8137033	101.5133449	100.237033	98.98413109	97.75402514	96.54612267	95.35985169	94.19465984
ADV1015922	5/28/2025	4.049	2/23/2028	104.36401	102.9597322	101.5812491	100.2279134	98.89909573	97.59418738	96.31259925	95.05376121	93.81712132
ADV1015923	5/28/2025	4.048	3/29/2028	104.62034	103.1207716	101.6504605	100.2086292	98.79452229	97.40741104	96.04659154	94.71138396	93.40113142

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ADV1015924	5/28/2025	4.53	5/28/2030	100.01217	100.0093843	100.0066	100.0038182	100.0010388	99.99826177	99.99548716	99.99271494	99.98994512
ADV1015945	5/28/2025	4.53	5/24/2030	100.01217	100.0093892	100.0066092	100.0038317	100.0010566	99.99828384	99.9955135	99.99274556	99.98998
ADV1015965	5/29/2025	4.13	5/29/2030	110.57844	106.8925433	103.3517995	99.94966216	96.67991663	93.53666455	90.51430589	87.6075219	84.81125918
ADV1015990	5/29/2025	4.007	5/1/2028	104.92843	103.2877003	101.6810228	100.1073961	98.56585981	97.05549048	95.57540038	94.12473546	92.70267381
ADV1015991	5/29/2025	4.007	5/1/2028	104.92843	103.2877003	101.6810228	100.1073961	98.56585981	97.05549048	95.57540038	94.12473546	92.70267381
ADV1015992	5/29/2025	4.109	5/1/2030	110.05751	106.5382208	103.1558238	99.90417302	96.77743736	93.77008198	90.87685128	88.09275306	85.41304352
ADV1015997	5/29/2025	4.411	5/14/2032	116.87808	111.1781489	105.8012651	100.7272935	95.93746165	91.414261	87.14135446	83.10349202	79.28643265
ADV1016000	5/29/2025	4.707	5/29/2035	126.18684	117.3570017	109.249594	101.8007973	94.95277826	88.6530941	82.85416318	77.5127899	72.58973853
ADV1016002	5/29/2025	4.698	5/29/2035	126.11236	117.285599	109.1810854	101.7350126	94.88955919	88.59229336	82.79564354	77.45642345	72.53540598
ADV1016003	5/29/2025	4.704	7/13/2035	126.47441	117.5208096	109.3086114	101.7715747	94.84973098	88.48876092	82.63943359	77.25710473	72.3012667
ADV1016004	5/29/2025	4.695	5/15/2035	125.99112	117.2037211	109.1327924	101.7152623	94.89395193	88.6169936	82.83731066	77.5121512	72.60266926
ADV1016006	5/29/2025	4.023	8/30/2027	103.03956	102.1142781	101.2056346	100.3131855	99.43650059	98.57516443	97.72877623	96.89694903	96.07930913
ADV1016016	5/29/2025	4.043	5/28/2027	102.29298	101.626317	100.9683538	100.3189182	99.67784495	99.04497331	98.42014645	97.80321156	97.19401969
ADV1016020	5/29/2025	4.043	6/29/2027	102.55148	101.7966151	101.0528732	100.3200082	99.59778256	98.88596581	98.18433395	97.49266941	96.81076077
ADV1016021	5/29/2025	4.036	7/29/2027	102.79194	101.9545115	101.1307444	100.3203063	99.52287532	98.73813999	97.96579862	97.20555903	96.45713819
ADV1016022	5/29/2025	4.03	8/30/2027	103.04604	102.1207221	101.2120466	100.319566	99.44284987	98.58148292	97.7350643	96.90320706	96.08553748
ADV1016023	5/29/2025	4.018	10/29/2027	103.47015	102.3815164	101.3158348	100.2723862	99.25047942	98.24945172	97.26866734	96.30751609	95.3654121
ADV1016051	5/30/2025	4.151	10/30/2026	100.33762	100.2542013	100.1709259	100.0877898	100.0047927	99.92193413	99.8392139	99.75663162	99.67418696
ADV1016052	5/30/2025	4.064	4/30/2027	102.07648	101.4870961	100.9045137	100.328619	99.75929724	99.19643647	98.63992714	98.08966218	97.54553693
ADV1016053	5/30/2025	4.004	5/30/2028	105.00448	103.3349968	101.7001925	100.0990524	98.53059947	96.9938947	95.48803495	94.01215137	92.5654077
ADV1016054	5/30/2025	3.973	5/28/2027	102.28599	101.6188575	100.9604336	100.3105501	99.66904151	99.03574657	98.41050813	97.79317302	97.18359197
ADV1016071	5/30/2025	4.014	5/28/2027	102.27353	101.6069499	100.9490663	100.2997094	99.65871412	99.02591968	98.40116926	97.78431009	97.17519321
ADV1016073	5/30/2025	4.033	11/16/2026	100.51433	100.3835743	100.2531721	100.1231243	99.99342947	99.86408604	99.73509258	99.6064476	99.47814967
ADV1016074	5/30/2025	4.01	12/30/2026	100.96596	100.712546	100.4604032	100.2095224	99.95989428	99.71150943	99.4643586	99.21843262	98.97372241
ADV1016100	6/2/2025	4.108	12/2/2026	100.69127	100.5159797	100.3413019	100.1672328	99.99376924	99.82090802	99.64864602	99.47698012	99.30590723
ADV1016112	6/2/2025	3.955	6/2/2027	102.31845	101.6375301	100.9656814	100.3027215	99.64847456	99.00276966	98.36544014	97.7363237	97.11526221
ADV1016118	6/3/2025	4.124	4/25/2030	110.31122	106.7189082	103.2653311	99.94435629	96.75015647	93.67719407	90.72020527	87.87418476	85.13437151
ADV1016172	6/4/2025	4.431	7/3/2028	100.01189	100.0090932	100.0062951	100.0034993	100.000706	99.99791504	99.99512653	99.99234043	99.98955674
ADV1016173	6/4/2025	3.966	6/4/2027	102.34153	101.6550643	100.9778172	100.3096042	99.65024522	98.99956486	98.35739246	97.72356175	97.09791078
ADV1016174	6/4/2025	4.431	7/3/2028	100.01189	100.0090932	100.0062951	100.0034993	100.000706	99.99791504	99.99512653	99.99234043	99.98955674
ADV1016175	6/4/2025	4.431	7/3/2028	100.01189	100.0090932	100.0062951	100.0034993	100.000706	99.99791504	99.99512653	99.99234043	99.98955674
ADV1016183	6/4/2025	3.966	10/4/2028	105.82287	103.8062617	101.8387594	99.91885651	98.04510232	96.21610075	94.43050772	92.68702883	90.98441714
ADV1016184	6/4/2025	4.001	6/4/2027	102.32463	101.6387511	100.9620798	100.2944281	99.63561615	98.98546923	98.34381699	97.71049357	97.08533741

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016185	6/4/2025	4.008	6/4/2029	107.62282	104.9346957	102.3281563	99.80020623	97.34797941	94.96873502	92.65985104	90.4188182	88.24323423
ADV1016186	6/4/2025	3.95	6/5/2028	104.96028	103.2749274	101.6248287	100.0089458	98.4262774	96.87586132	95.3567727	93.8681221	92.40905375
ADV1016187	6/4/2025	4.008	6/4/2029	107.62282	104.9346957	102.3281563	99.80020623	97.34797941	94.96873502	92.65985104	90.4188182	88.24323423
ADV1016188	6/4/2025	4.06	6/4/2030	110.37111	106.6731891	103.1214731	99.70933837	96.4305019	93.27900214	90.24918035	87.33566321	84.53334661
ADV1016189	6/4/2025	4.281	6/4/2031	113.93653	109.2062882	104.7051934	100.4208502	96.34160818	92.45650901	88.75524098	85.22809724	81.86593676
ADV1016190	6/4/2025	4.48	6/6/2033	119.63878	112.8637393	106.5338962	100.6173793	95.08477023	89.90890099	85.06467032	80.5288755	76.280059
ADV1016191	6/4/2025	4.582	6/5/2034	122.71772	114.9178603	107.694836	101.0024366	94.79840019	89.044056	83.70400105	78.74580736	74.13975692
ADV1016192	6/4/2025	4.65	6/4/2035	125.76059	116.9336057	108.8303959	101.3869027	94.54508548	88.2523235	82.46088219	77.12743501	72.21263432
ADV1016193	6/4/2025	4.77	6/4/2037	131.23247	120.3732272	110.57382	101.7230196	93.72189721	86.48240169	79.92610882	73.9831202	68.5910934
ADV1016205	6/4/2025	4.058	12/4/2026	100.70236	100.5215149	100.3413199	100.1617763	99.9828803	99.80462849	99.62701735	99.4500434	99.2737032
ADV1016218	6/5/2025	3.866	12/6/2027	103.60715	102.4158269	101.2519593	100.1146026	99.00285733	97.91586462	96.85280351	95.81288907	94.79537034
ADV1016219	6/5/2025	3.94	3/5/2027	101.55975	101.1254225	100.6948157	100.2678822	99.84457516	99.42484833	99.00865635	98.59595459	98.1866992
ADV1016222	6/5/2025	4.055	6/5/2030	110.36018	106.659784	103.1057872	99.69155022	96.41077791	93.25749744	90.22603956	87.31102121	84.50732919
ADV1016234	7/1/2025	3.99	6/30/2028	105.20988	103.4542364	101.7364137	100.0552557	98.40965283	96.79854101	95.22089892	93.67574596	92.16214011
ADV1016236	7/1/2025	3.99	6/30/2028	105.20988	103.4542364	101.7364137	100.0552557	98.40965283	96.79854101	95.22089892	93.67574596	92.16214011
ADV1016238	7/1/2025	3.987	6/30/2028	105.20459	103.4489974	101.7312218	100.0501099	98.40455241	96.79348512	95.21588678	93.67077681	92.15721319
ADV1016239	7/1/2025	3.987	6/30/2028	105.20459	103.4489974	101.7312218	100.0501099	98.40455241	96.79348512	95.21588678	93.67077681	92.15721319
ADV1016240	7/1/2025	3.987	6/30/2028	105.20459	103.4489974	101.7312218	100.0501099	98.40455241	96.79348512	95.21588678	93.67077681	92.15721319
ADV1016241	7/1/2025	3.987	6/30/2028	105.20459	103.4489974	101.7312218	100.0501099	98.40455241	96.79348512	95.21588678	93.67077681	92.15721319
ADV1016242	7/1/2025	3.987	6/30/2028	105.20459	103.4489974	101.7312218	100.0501099	98.40455241	96.79348512	95.21588678	93.67077681	92.15721319
ADV1016243	7/1/2025	3.987	6/30/2028	105.20459	103.4489974	101.7312218	100.0501099	98.40455241	96.79348512	95.21588678	93.67077681	92.15721319
ADV1016244	7/1/2025	3.988	6/30/2028	105.20636	103.4507437	101.7329524	100.0518252	98.40625255	96.79517042	95.2175575	93.67243319	92.1588555
ADV1016245	7/1/2025	4.108	7/1/2030	110.74884	106.9719787	103.3469065	99.8666268	96.52451415	93.31428836	90.22999395	87.26598118	84.4168883
ADV1016246	7/1/2025	4.108	7/1/2030	110.74884	106.9719787	103.3469065	99.8666268	96.52451415	93.31428836	90.22999395	87.26598118	84.4168883
ADV1016248	6/5/2025	4.4	8/13/2032	117.36746	111.4212059	105.8247324	100.5555342	95.59266397	90.91661998	86.50923959	82.35360069	78.43393101
ADV1016249	6/5/2025	4.672	6/15/2035	126.0199	117.1546017	109.0181809	101.5459524	94.67931896	88.36517086	82.55534428	77.20613561	72.27786599
ADV1016250	6/5/2025	4.672	6/15/2035	126.0199	117.1546017	109.0181809	101.5459524	94.67931896	88.36517086	82.55534428	77.20613561	72.27786599
ADV1016252	6/5/2025	4.103	12/7/2026	100.74145	100.5522437	100.3637577	100.1759879	99.98893016	99.80258045	99.61693469	99.43198884	99.24773888
ADV1016265	6/6/2025	4.178	6/6/2030	110.81753	107.106078	103.5414614	100.1170246	96.82645142	93.66374908	90.62322969	87.69949262	84.88740812
ADV1016269	6/6/2025	4.082	6/6/2029	107.99897	105.2967603	102.6767392	100.1358763	97.67127794	95.28017722	92.95992768	90.70799687	88.52196065
ADV1016303	6/10/2025	4.187	6/10/2030	110.88015	107.156824	103.5811633	100.146453	96.84632599	93.67474244	90.62597045	87.69456848	84.87536869
ADV1016327	6/10/2025	4.173	12/10/2026	100.78496	100.5873716	100.3905701	100.1945512	99.99931023	99.80484255	99.61114348	99.41820839	99.2260327
ADV1016340	6/10/2025	4.186	6/10/2030	110.87648	107.1532213	103.5776261	100.1429794	96.84291422	93.6713907	90.62267705	87.69133177	84.8721871

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016363	6/11/2025	4.03	12/13/2027	103.77619	102.566352	101.3848015	100.2305559	99.10267535	98.00026258	96.92246075	95.86845111	94.83745089
ADV1016365	6/11/2025	4.006	6/11/2029	107.83005	105.1166097	102.4860483	99.9353025	97.46144118	95.0616626	92.73328745	90.47375256	88.28060487
ADV1016366	6/11/2025	3.987	6/11/2027	102.4113	101.7054671	101.0093794	100.3228383	99.64564804	98.97761823	98.31856356	97.66830371	97.02666318
ADV1016370	6/13/2025	4.12	6/13/2030	110.65678	106.9295351	103.3504328	99.9127206	96.60999829	93.43619529	90.38555137	87.45259873	84.63214516
ADV1016392	6/12/2025	3.89	6/12/2028	105.00914	103.3024696	101.6318298	99.99614384	98.39437813	96.82554008	95.28867606	93.78286939	92.30723855
ADV1016436	6/13/2025	4.056	12/14/2026	100.81482	100.6059731	100.3980034	100.190909	99.98468421	99.77932362	99.57482165	99.37117284	99.16837177
ADV1016465	6/16/2025	4.422	7/3/2028	100.01187	100.0090683	100.0062702	100.0034745	100.0006812	99.99789037	99.99510192	99.99231589	99.98953225
ADV1016515	6/17/2025	4.38	6/13/2031	114.21656	109.4633166	104.9410855	100.6373276	96.54025748	92.63879282	88.92250793	85.38159111	82.00680486
ADV1016516	6/17/2025	4.384	6/20/2031	114.28664	109.5132429	104.9726337	100.65213	96.53981733	92.62449447	88.89562659	85.34330154	81.95818934
ADV1016518	6/27/2025	4.037	6/28/2027	102.53921	101.7871158	101.046066	100.315817	99.59613367	98.88678788	98.18755788	97.49822823	96.81858962
ADV1016519	6/27/2025	3.998	6/27/2028	105.19821	103.4507899	101.740885	100.0673499	98.42908849	96.82504894	95.25422169	93.71563715	92.2083638
ADV1016521	6/27/2025	4.055	6/27/2029	107.91189	105.1577795	102.4888177	99.90180746	97.39369961	94.96158152	92.60266992	90.31430402	88.09393912
ADV1016522	6/27/2025	4.104	6/27/2030	110.7004	106.9349433	103.3204466	99.84996529	96.51692255	93.3150835	90.23853526	87.28166806	84.43915764
ADV1016523	6/27/2025	3.998	6/27/2028	105.19821	103.4507899	101.740885	100.0673499	98.42908849	96.82504894	95.25422169	93.71563715	92.2083638
ADV1016524	6/27/2025	4.055	6/27/2029	107.91189	105.1577795	102.4888177	99.90180746	97.39369961	94.96158152	92.60266992	90.31430402	88.09393912
ADV1016565	6/18/2025	4.051	6/18/2030	110.43874	106.7021635	103.1146052	99.66924957	96.3596381	93.17964623	90.12346366	87.18557608	84.36074817
ADV1016566	6/18/2025	4.019	6/18/2027	102.44687	101.7223725	101.0081376	100.303952	99.6096041	98.92488857	98.24960563	97.583561	96.92656572
ADV1016602	6/20/2025	3.899	6/20/2028	105.08088	103.3517409	101.659451	100.0028977	98.38101278	96.79277115	95.23718831	93.71331843	92.2202524
ADV1016636	6/23/2025	4.049	12/23/2026	100.8909	100.6571399	100.4244721	100.1928901	99.96238622	99.73295288	99.50458259	99.27726793	99.05100155
ADV1016638	6/23/2025	4.525	6/25/2035	125.40789	116.5175888	108.3618652	100.8752533	93.99847349	87.6778194	81.86460563	76.51467288	71.58794425
ADV1016639	6/23/2025	4.586	6/23/2036	128.25687	118.3451879	109.3303521	101.1250316	93.65088471	86.83758393	80.62195592	74.94721758	69.76229745
ADV1016640	6/23/2025	4.655	6/23/2037	130.83605	119.9148789	110.0663842	101.1773543	93.14716539	85.88631653	79.31514416	73.36269095	67.96571035
ADV1016642	6/23/2025	4.731	6/23/2038	133.09795	121.1940997	110.5497092	101.0217199	92.48414748	84.82595977	77.94922626	71.76750527	66.20443745
ADV1016644	6/23/2025	4.815	6/23/2039	135.40218	122.525999	111.1072712	100.9689221	91.95644936	83.93492722	76.78642503	70.40777896	64.70866624
ADV1016651	6/23/2025	3.956	6/25/2029	107.62719	104.8824116	102.2223804	99.64392335	97.14401012	94.7197457	92.36836345	90.08721825	87.87378017
ADV1016655	6/23/2025	3.885	6/25/2029	107.59914	104.8510618	102.1879147	99.60651208	97.10381482	94.67691972	92.32305237	90.03956032	87.82390672
ADV1016660	6/23/2025	3.991	12/23/2026	100.87736	100.6436171	100.410971	100.1794106	99.94892823	99.71951634	99.49116743	99.26387407	99.03762892
ADV1016663	6/23/2025	3.993	12/23/2026	100.87782	100.6440834	100.4114365	100.1798754	99.9493923	99.71997967	99.49163002	99.26433593	99.03809004
ADV1016688	6/24/2025	3.925	10/24/2028	105.87234	103.8024512	101.7837848	99.81473413	97.89375429	96.01936013	94.19012338	92.40466997	90.66167756
ADV1016689	6/24/2025	3.969	6/25/2029	107.66231	104.9170443	102.256538	99.6776173	97.17725138	94.75254494	92.400731	90.11916412	87.90531405
ADV1016690	6/24/2025	4.017	6/24/2030	110.35565	106.6046163	103.0037504	99.54615819	96.22530737	93.03500489	89.96937686	87.02284989	84.19013372
ADV1016691	6/24/2025	3.834	6/26/2028	105.00918	103.2643292	101.5569305	99.88584087	98.24996652	96.64825804	95.07970805	93.54334913	92.0382517
ADV1016693	6/24/2025	3.834	6/26/2028	105.00918	103.2643292	101.5569305	99.88584087	98.24996652	96.64825803	95.07970805	93.54334913	92.0382517

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016695	6/24/2025	3.904	6/26/2028	105.02655	103.2833985	101.5776321	99.90811043	98.27374237	96.67348097	95.10632124	93.57129796	92.0674837
ADV1016712	6/24/2025	3.988	12/24/2026	100.88619	100.6496853	100.4142965	100.1800176	99.94684072	99.71475809	99.48376198	99.25384472	99.02499872
ADV1016716	6/24/2025	3.913	12/21/2026	100.8526	100.624316	100.3970832	100.1708899	99.94572898	99.7215932	99.49847552	99.27636895	99.05526656
ADV1016723	6/25/2025	3.875	9/27/2027	103.10549	102.1044414	101.122859	100.1601783	99.21585667	98.2893721	97.38022227	96.48792352	95.61201006
ADV1016732	6/24/2025	3.886	10/24/2028	105.79135	103.7223166	101.7044918	99.73626612	97.81609517	95.94249426	94.11403554	92.32934538	90.58710185
ADV1016733	6/24/2025	3.903	1/24/2029	106.44355	104.123307	101.8656775	99.66860566	97.53011605	95.44831023	93.42136333	91.44752072	89.52509477
ADV1016734	6/24/2025	3.927	6/25/2029	107.54742	104.8037374	102.1447813	99.56737464	97.06848772	94.64522634	92.29482457	90.01463797	87.80213729
ADV1016760	6/25/2025	3.877	9/25/2029	108.1859	105.187148	102.2886327	99.48644592	96.77685494	94.15629339	91.62135287	89.16877497	86.79544374
ADV1016768	6/25/2025	3.988	12/28/2026	100.92613	100.6784788	100.4320455	100.1868212	99.94279678	99.6999636	99.45831291	99.21783607	98.97852456
ADV1016769	6/25/2025	3.838	6/25/2027	102.41174	101.6677525	100.9345882	100.2120097	99.49978888	98.79770385	98.10553916	97.42308542	96.75013909
ADV1016772	6/25/2025	3.854	5/25/2027	102.18393	101.5253536	100.8752802	100.2335423	99.59997997	98.97443758	98.35676335	97.74680931	97.14443118
ADV1016775	6/25/2025	3.956	12/28/2026	100.91822	100.6705785	100.4241583	100.178947	99.93493557	99.69211531	99.45047748	99.21001348	98.97071474
ADV1016777	6/25/2025	3.853	6/26/2028	104.93728	103.1949315	101.4899552	99.82120931	98.1876031	96.58809001	95.02166541	93.48736444	91.98426
ADV1016786	6/26/2025	3.848	6/18/2027	102.32208	101.5981144	100.8844093	100.1807476	99.48691809	98.80271539	98.12793984	97.46239729	96.80589887
ADV1016790	6/26/2025	0	6/26/2030	95.361201	91.9732953	88.64203987	85.4410689	82.36950483	79.42151112	76.59146608	73.87402771	71.26413133
ADV1016791	6/26/2025	3.847	6/28/2027	102.39659	101.6450936	100.9046301	100.1749614	99.45585232	98.74707486	98.04840737	97.35963453	96.68054711
ADV1016795	6/26/2025	3.856	12/28/2026	100.90807	100.6602861	100.4137262	100.1683777	99.92423165	99.68127919	99.43951158	99.19892014	98.95949631
ADV1016797	6/26/2025	3.929	12/28/2026	100.91154	100.6639126	100.4175035	100.1723031	99.92830266	99.68549331	99.44386635	99.20341316	98.9641252
ADV1016807	6/26/2025	3.906	12/28/2026	100.90585	100.6582343	100.4118346	100.1666436	99.92265241	99.67985234	99.43823464	99.19779066	98.95851189
ADV1016808	6/26/2025	3.859	6/26/2029	107.3681	104.6242066	101.96513	99.38768992	96.88885037	94.46571143	92.11550181	89.83557212	87.62338843
ADV1016832	6/27/2025	3.751	6/27/2028	104.87044	103.12412	101.4153309	99.74292623	98.10580859	96.50292499	94.93326475	93.3958573	91.88977016
ADV1016844	6/27/2025	3.926	12/28/2026	100.91065	100.6630217	100.4166132	100.1714136	99.92741379	99.68460515	99.44297893	99.20252649	98.96323931
ADV1016845	6/27/2025	3.853	6/28/2027	102.40095	101.6494355	100.9089531	100.1792656	99.46013815	98.7513425	98.05265706	97.36386651	96.6847616
ADV1016846	6/27/2025	3.807	6/27/2028	104.86336	103.1189677	101.4120305	99.74140936	98.10600954	96.50478069	94.9367146	93.40084304	91.89623574
ADV1016847	6/27/2025	3.868	6/27/2029	107.39933	104.6523234	101.9902903	99.41004686	96.90854898	94.48288895	92.13028821	89.84809051	87.6337555
ADV1016851	6/27/2025	3.909	6/27/2030	109.97601	106.2240477	102.6226382	99.16486063	95.84415225	92.65429199	89.5893801	86.64381935	83.81229748
ADV1016853	6/27/2025	3.86	6/28/2027	102.40621	101.6546733	100.9141693	100.1844605	99.4653119	98.75649531	98.05778915	97.36897809	96.68985288
ADV1016856	6/27/2025	3.926	12/28/2026	100.91065	100.6630217	100.4166132	100.1714136	99.92741379	99.68460515	99.44297893	99.20252649	98.96323931
ADV1016857	6/27/2025	3.846	12/27/2028	106.13237	103.8890991	101.7046472	99.57703759	97.50437719	95.48485227	93.5167246	91.5983275	89.72806226
ADV1016859	6/27/2025	3.825	12/27/2027	103.60842	102.3627088	101.1470101	99.96024974	98.80140251	97.66949097	96.56358291	95.48278874	94.42625904
ADV1016860	6/27/2025	3.816	6/27/2028	104.87914	103.1346033	101.4275262	99.75676781	98.12123316	96.51987187	94.95167567	93.41567627	91.91094334
ADV1016861	6/27/2025	3.858	12/28/2026	100.90841	100.6606323	100.414071	100.1687212	99.9245738	99.68162004	99.43985116	99.19925848	98.95983343
ADV1016868	6/27/2025	3.855	6/28/2027	102.40246	101.650932	100.9104435	100.1807499	99.46161637	98.75281473	98.05412337	97.36532696	96.68621625

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1016871	6/27/2025	3.766	12/27/2028	106.08789	103.8424269	101.6558931	99.52630657	97.45176902	95.43046216	93.46064337	91.54064185	89.66885493
ADV1016873	6/27/2025	3.824	12/27/2029	108.64624	105.3951491	102.2597134	99.23511055	96.31675222	93.50027153	90.78151059	88.15650888	85.62149243
ADV1016882	6/30/2025	3.862	12/31/2026	100.93836	100.6822206	100.427382	100.1738307	99.92155689	99.67055101	99.42080355	99.17230508	98.92504625
ADV1016884	6/30/2025	3.862	12/31/2026	100.93836	100.6822206	100.427382	100.1738307	99.92155688	99.67055101	99.42080355	99.17230508	98.92504625
ADV1016888	6/30/2025	3.82	11/17/2027	103.36586	102.2274455	101.114156	100.0251665	98.95968694	97.91696092	96.89626432	95.89690348	94.91821359
ADV1016890	6/30/2025	3.814	1/12/2028	103.7122	102.4252081	101.1660269	99.93375317	98.72752429	97.5465146	96.38993342	95.25702325	94.147058
ADV1016891	6/30/2025	3.811	2/16/2028	103.97595	102.594313	101.2377559	99.90565026	98.59739153	97.31239453	96.05009287	94.80993812	93.59139912
ADV1016892	6/30/2025	3.845	1/10/2029	106.2191	103.9381907	101.7179533	99.55635965	97.45146972	95.40142293	93.40443401	91.4587894	89.56284369
ADV1016894	6/30/2025	3.852	2/14/2029	106.4726	104.093256	101.7796029	99.52946709	97.34075709	95.21146249	93.13965036	91.12346179	89.1611086
ADV1016926	7/2/2025	3.908	7/2/2030	110.00997	106.2443221	102.6302505	99.16077138	95.82926464	92.62945489	89.55539113	86.60142778	83.76220694
ADV1016938	6/30/2025	3.748	12/29/2028	106.05962	103.8092494	101.6180487	99.48402324	97.40526335	95.37993992	93.40630019	91.48266377	89.60741899
ADV1016975	7/1/2025	4.447	7/3/2028	100.01194	100.0091375	100.0063393	100.0035434	100.0007499	99.9979589	99.99517028	99.99238407	99.98960026
ADV1016976	7/1/2025	4.447	7/3/2028	100.01194	100.0091375	100.0063393	100.0035434	100.0007499	99.9979589	99.99517028	99.99238407	99.98960026
ADV1016977	7/1/2025	4.447	7/3/2028	100.01194	100.0091375	100.0063393	100.0035434	100.0007499	99.9979589	99.99517028	99.99238407	99.98960026
ADV1016981	7/1/2025	3.882	1/4/2027	100.98539	100.7181089	100.4522525	100.1878048	99.92475444	99.66309046	99.40280181	99.14387764	98.88630717
ADV1017028	7/2/2025	3.976	1/4/2027	100.99468	100.7275486	100.4618384	100.1975341	99.93462444	99.67309844	99.41294515	99.15415374	98.8967135
ADV1017029	7/2/2025	3.899	7/2/2027	102.47021	101.7075418	100.9562355	100.2160376	99.48670293	98.76799338	98.05967789	97.36153202	96.67333774
ADV1017030	7/2/2025	3.871	7/3/2028	105.01954	103.2577059	101.5339831	99.84722014	98.19630739	96.5801799	94.99781498	93.44823007	91.93048076
ADV1017035	7/2/2025	3.94	4/2/2027	101.77698	101.2653287	100.7588229	100.2573842	99.76093681	99.26940643	98.78272026	98.30080691	97.82359639
ADV1017070	7/7/2025	3.946	7/7/2028	105.1784	103.40453	101.6692407	99.97137372	98.3098175	96.68350402	95.09140686	93.53253906	92.00595126
ADV1017071	7/7/2025	3.976	1/8/2029	106.50878	104.2297368	102.0111687	99.85104966	97.74744242	95.69848943	93.70240886	91.75749084	89.86209391
ADV1017074	7/7/2025	4.059	1/7/2027	101.04531	100.7697759	100.4957493	100.2232215	99.95217999	99.68261266	99.41450741	99.1478523	98.88263553
ADV1017075	7/7/2025	3.989	7/7/2027	102.57848	101.8017543	101.036809	100.2833782	99.541203	98.81003224	98.08962215	97.37973612	96.68014446
ADV1017090	7/7/2025	3.989	7/7/2027	102.57848	101.8017543	101.036809	100.2833782	99.541203	98.81003224	98.08962215	97.37973612	96.68014446
ADV1017091	7/7/2025	3.955	7/7/2028	105.19443	103.4204133	101.6849799	99.98697146	98.32527632	96.69882641	95.10659523	93.54759578	92.0208786
ADV1017092	7/7/2025	4.009	7/9/2029	107.87071	105.0856405	102.3875791	99.7732634	97.23958041	94.78355469	92.40234111	90.09321811	87.85358145
ADV1017093	7/7/2025	4.065	7/8/2030	110.6365	106.8436205	103.2038847	99.71023864	96.35599223	93.13480212	90.04065149	87.06783117	84.21092187
ADV1017094	7/7/2025	4.274	7/7/2031	114.13904	109.3172864	104.7329655	100.3730476	96.22529442	92.27820408	88.52096202	84.94339617	81.53593499
ADV1017095	7/7/2025	4.356	7/7/2032	116.90336	111.0636896	105.5624353	100.3780582	95.49050833	90.88111232	86.5324716	82.42836839	78.55367919
ADV1017118	7/8/2025	3.939	7/8/2027	102.59398	101.8138505	101.0456032	100.2889695	99.54368719	98.80950174	98.08616632	97.37344136	96.67109428
ADV1017120	7/8/2025	3.989	6/16/2028	105.10564	103.3890508	101.7088418	100.0639205	98.45323831	96.87578876	95.33060494	93.81675768	92.33335362
ADV1017147	7/9/2025	3.978	7/9/2027	102.5857	101.8035054	101.0332577	100.2746864	99.52752702	98.79152299	98.06642549	97.35199303	96.6479912
ADV1017170	7/10/2025	4.436	8/1/2028	100.01191	100.0091183	100.0063299	100.0035439	100.0007604	99.99797919	99.99520042	99.99242405	99.98965007

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017177	7/10/2025	3.925	7/10/2029	107.81207	105.021429	102.3181242	99.69888524	97.16058592	94.70023796	92.31498378	90.00208986	87.75894035
ADV1017194	7/10/2025	0	7/10/2030	95.301907	91.88809041	88.52756415	85.29902493	82.20224006	79.23127253	76.38037358	73.64407872	71.01720734
ADV1017201	7/10/2025	4.091	10/13/2026	100.14625	100.1101051	100.0739992	100.0379366	100.0019174	99.96594137	99.93000845	99.89411858	99.85827166
ADV1017202	7/10/2025	4.021	3/10/2027	101.61237	101.1644346	100.7204635	100.2804	99.84419256	99.41179045	98.98314391	98.55820398	98.1369226
ADV1017203	7/10/2025	3.994	5/10/2027	102.11822	101.5013506	100.8919475	100.2898757	99.69500322	99.10720127	98.52634405	97.95230877	97.38497553
ADV1017239	7/11/2025	3.966	7/11/2028	105.24018	103.4551793	101.7092055	100.0011026	98.3297568	96.69409755	95.09309486	93.52575761	91.99113167
ADV1017240	7/11/2025	3.994	7/12/2027	102.62186	101.8313503	101.053047	100.2866648	99.53193072	98.78858035	98.05635709	97.33501203	96.62430366
ADV1017244	7/11/2025	3.997	1/11/2029	106.57612	104.2884154	102.0615969	99.89363948	97.78259847	95.72660834	93.72387892	91.77269167	89.87139621
ADV1017275	7/14/2025	4.065	1/15/2027	101.1239	100.8260927	100.5300496	100.2357584	99.9432035	99.65236944	99.36324095	99.07580295	98.79004054
ADV1017295	7/14/2025	4.057	1/14/2027	101.11179	100.8167622	100.5234702	100.231898	99.94203034	99.65385223	99.36734881	99.08250541	98.79930752
ADV1017296	7/15/2025	3.965	7/17/2028	105.27866	103.4774672	101.7159694	99.99301013	98.30747277	96.6582824	95.04440372	93.46483925	91.91862762
ADV1017325	7/15/2025	4.125	7/15/2030	110.90986	107.0937075	103.4322858	99.91846456	96.54548033	93.30691839	90.19669275	87.20902728	84.33843807
ADV1017384	7/16/2025	3.971	1/19/2027	101.15174	100.8426183	100.5354006	100.2300683	99.92660419	99.62499088	99.32521141	99.02724898	98.73108697
ADV1017408	7/17/2025	4.068	1/19/2027	101.16306	100.8541107	100.5470596	100.2418906	99.93858636	99.63712972	99.33750372	99.03969162	98.74367689
ADV1017448	7/21/2025	4.434	8/1/2028	100.0119	100.0091128	100.0063244	100.0035384	100.0007548	99.99797368	99.99519492	99.99241856	99.98964459
ADV1017451	7/21/2025	3.939	1/21/2027	101.16023	100.8455539	100.532844	100.2220857	99.91326073	99.60635089	99.30133832	98.99820538	98.69693462
ADV1017460	7/21/2025	3.89	7/21/2028	105.16839	103.3576646	101.5870587	99.85541629	98.16161931	96.50459038	94.88329099	93.29671976	91.74391081
ADV1017495	7/22/2025	3.914	7/24/2028	105.14036	103.323634	101.5472994	99.81019549	98.11120501	96.44925075	94.82329366	93.23233119	91.67539574
ADV1017497	7/22/2025	3.955	7/22/2027	102.62871	101.8115551	101.0074386	100.2160461	99.43707692	98.67023975	97.9152524	97.17184135	96.43974148
ADV1017518	7/23/2025	4.417	8/1/2028	100.01186	100.0090657	100.0062774	100.0034914	100.000708	99.99792687	99.99514819	99.9923719	99.98959802
ADV1017529	7/23/2025	3.967	1/25/2027	101.2073	100.8814679	100.5577424	100.2361024	99.91652767	99.59899828	99.28349459	98.96999719	98.65848693
ADV1017530	7/23/2025	3.897	7/23/2027	102.67863	101.857331	101.0491942	100.2539021	99.47114975	98.70064195	97.94209262	97.19522456	96.45976908
ADV1017548	7/24/2025	0	7/24/2030	95.25118	91.80307632	88.41249477	85.15681806	82.03534603	79.04199737	76.17090166	73.41647665	70.77342773
ADV1017577	7/25/2025	4	1/25/2027	101.21757	100.8917261	100.5679836	100.2463267	99.92673523	99.60918919	99.29366896	98.98015513	98.66862854
ADV1017581	7/25/2025	3.997	7/26/2027	102.73549	101.9064556	101.090822	100.2882649	99.49847127	98.72113812	97.95597191	97.20268831	96.46101177
ADV1017601	7/28/2025	4.42	7/28/2028	100.01186	100.0090725	100.0062829	100.0034957	100.0007109	99.9979285	99.99514852	99.99237093	99.98959575
ADV1017614	7/28/2025	4.068	1/28/2027	101.24951	100.9155212	100.5837345	100.2541313	99.92669009	99.60138958	99.27820886	98.95712723	98.63812428
ADV1017615	7/28/2025	3.961	7/28/2028	105.34374	103.5129141	101.7230246	99.97290854	98.26144309	96.58754451	94.95016668	93.34829944	91.78096715
ADV1017646	7/29/2025	3.943	1/25/2028	103.98626	102.6647815	101.3682142	100.0958831	98.84713576	97.62134295	96.41789809	95.23621597	94.07573183
ADV1017647	7/29/2025	4.059	1/26/2027	101.2269	100.8985048	100.5722437	100.2480978	99.92604658	99.60606974	99.28814724	98.9722593	98.65838641
ADV1017652	7/29/2025	4.06	1/29/2027	101.25643	100.9196634	100.5851355	100.2528252	99.92271064	99.59477004	99.26898198	98.94532533	98.62377923
ADV1017659	7/29/2025	3.959	7/29/2027	102.7275	101.8903636	101.0668874	100.2567369	99.45959022	98.675136	97.90307261	97.14310792	96.39495895
ADV1017661	7/30/2025	3.999	7/25/2030	110.50152	106.6672761	102.9895882	99.46123203	96.0753544	92.82545311	89.70535717	86.70920809	83.83144236

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017662	7/30/2025	3.999	7/29/2030	110.52869	106.6836014	102.9959111	99.45835234	96.06403164	92.80640763	89.67927134	86.67672752	83.7931772
ADV1017693	7/30/2025	3.977	7/30/2027	102.75044	101.9104933	101.0842881	100.2714932	99.47178389	98.68484581	97.91037464	97.14807564	96.39766331
ADV1017754	7/31/2025	4.035	7/24/2030	110.63103	106.7969098	103.1192146	99.59072617	96.20459845	92.95433631	89.83377565	86.83706466	83.95864632
ADV1017766	7/31/2025	4.144	11/19/2026	100.55354	100.4144964	100.2758531	100.1376064	99.99975444	99.86229555	99.72522801	99.58855012	99.45226017
ADV1017788	8/1/2025	3.863	8/2/2027	102.68197	101.8342224	101.0004817	100.1804064	99.37366233	98.57992612	97.79888478	97.03023532	96.27368429
ADV1017790	8/1/2025	3.888	8/1/2029	107.68311	104.8407855	102.0890636	99.42457893	96.84410939	94.34456937	91.92300312	89.57657861	87.30258166
ADV1017792	8/1/2025	3.917	8/1/2030	110.2412	106.3939266	102.7045011	99.16563092	95.77039542	92.51222755	89.38489371	86.38247518	83.49935061
ADV1017796	8/1/2025	3.756	8/1/2028	105.10663	103.2655379	101.4658698	99.70645266	97.98615551	96.3038861	94.65858951	93.04924658	91.47487248
ADV1017797	8/1/2025	3.854	9/1/2027	102.90207	101.9720836	101.0589267	100.1621422	99.28129245	98.41595517	97.56572296	96.73020257	95.9090143
ADV1017798	8/1/2025	3.922	2/1/2027	101.2419	100.8968737	100.5542008	100.2138528	99.87580616	99.54003768	99.20652436	98.87524358	98.54617298
ADV1017799	8/1/2025	3.848	10/1/2027	103.1099	102.0981099	101.1062024	100.1335941	99.17972539	98.24405813	97.32607456	96.42527643	95.54118406
ADV1017809	8/1/2025	3.809	8/1/2030	110.06376	106.2135632	102.5215239	98.98032941	95.58303924	92.3230677	89.19416384	86.19039274	83.30611792
ADV1017810	8/1/2025	3.852	4/21/2027	101.88412	101.3200753	100.7622883	100.2106528	99.66506722	99.12543232	98.59165093	98.06362801	97.54127058
ADV1017826	8/4/2025	3.897	2/4/2027	101.25929	100.9059389	100.555061	100.2066256	99.86060706	99.51698041	99.17572083	98.83680388	98.50020547
ADV1017827	8/4/2025	3.894	2/10/2027	101.31143	100.9414288	100.5741409	100.2095341	99.84757916	99.48824702	99.13150917	98.7773375	98.42570428
ADV1017829	8/4/2025	3.905	2/4/2027	101.26211	100.9087609	100.5578769	100.2094353	99.86341077	99.51977807	99.17851246	98.83958952	98.50298515
ADV1017837	8/4/2025	3.832	8/4/2028	105.06193	103.2170565	101.413788	99.6509455	97.92739019	96.24202245	94.59378027	92.98163777	91.40460369
ADV1017838	8/4/2025	3.782	8/4/2028	105.0619	103.2153413	101.4104573	99.64606273	97.92101637	96.23421621	94.58459799	92.97113365	91.39282987
ADV1017852	8/4/2025	4.01	8/4/2028	105.4854	103.6348054	101.8259621	100.0576819	98.32882152	96.63827688	94.98498189	93.36790666	91.78605611
ADV1017864	8/5/2025	3.894	2/5/2027	101.26709	100.9109609	100.557343	100.2062071	99.85752705	99.51127705	99.16743174	98.82596609	98.4868554
ADV1017866	8/5/2025	3.749	8/5/2027	102.65764	101.8011672	100.9589976	100.1307776	99.31616218	98.51481793	97.72642212	96.95066242	96.18723652
ADV1017867	8/5/2025	4.378	8/7/2034	121.60267	113.6882537	106.3716117	99.60398676	93.34084336	87.5414857	82.16870847	77.18848094	72.56966098
ADV1017868	8/5/2025	4.278	8/5/2033	118.66026	111.7667709	105.3367063	99.33626786	93.73428785	88.50201566	83.61291899	79.04250213	74.76813997
ADV1017869	8/5/2025	4.162	8/5/2032	115.95856	110.072754	104.532672	99.31611941	94.40243591	89.77238314	85.40804013	81.29270674	77.41081464
ADV1017870	8/5/2025	4.058	8/5/2031	113.30294	108.42683	103.7946835	99.39300139	95.2091023	91.23106591	87.44768365	83.8484127	80.42333317
ADV1017871	8/5/2025	3.866	8/5/2030	110.07229	106.2178862	102.5220651	98.97747405	95.57714348	92.31446052	89.18314904	86.17725077	83.29110758
ADV1017873	8/5/2025	3.822	8/6/2029	107.52656	104.6734443	101.9116802	99.23785686	96.64871223	94.14112303	91.71209803	89.35877176	87.07839851
ADV1017875	8/5/2025	3.784	8/7/2028	105.08438	103.2297319	101.4170953	99.64527507	97.91311612	96.21950348	94.56336051	92.94364735	91.3593594
ADV1017876	8/5/2025	3.829	8/5/2027	102.67512	101.8192652	100.9776906	100.1500452	99.33598503	98.53517722	97.74729975	96.97204095	96.20909913
ADV1017878	8/5/2025	3.792	8/4/2028	105.08047	103.2337389	101.4286812	99.6641162	97.93890256	96.25193817	94.60215869	92.98853597	91.41007664
ADV1017883	8/5/2025	3.908	2/5/2027	101.27208	100.9159381	100.5623094	100.2111626	99.86247168	99.51621093	99.17235492	98.83087863	98.49175735
ADV1017892	8/5/2025	4.141	7/25/2031	113.38245	108.5402238	103.9386764	99.56455309	95.40539923	91.44950618	87.68586277	84.10411021	80.69450005
ADV1017893	8/5/2025	4.141	7/25/2031	113.38245	108.5402238	103.9386764	99.56455309	95.40539923	91.44950618	87.68586277	84.10411021	80.69450005

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1017894	8/5/2025	4.145	8/1/2031	113.44526	108.5837179	103.9646585	99.57470222	95.40127804	91.43256733	87.65745518	84.06548506	80.64681659
ADV1017895	8/5/2025	4.145	8/1/2031	113.44526	108.5837179	103.9646585	99.57470222	95.40127804	91.43256733	87.65745518	84.06548506	80.64681659
ADV1017923	8/6/2025	3.796	5/14/2027	102.0646	101.4365484	100.8162429	100.2035391	99.59829779	99.00038277	98.40966137	97.82600403	97.24928433
ADV1017924	2/6/2026	3.689	2/7/2028	103.74572	102.3911281	101.0607313	99.75393706	98.47017085	97.20887642	95.96951503	94.75156473	93.55451976
ADV1017926	2/6/2026	3.737	2/6/2029	106.14526	103.7929353	101.5050045	99.27935575	97.11395619	95.00685098	92.95615994	90.96007417	89.01685298
ADV1017930	8/6/2025	3.909	2/8/2027	101.29901	100.9345411	100.5727033	100.2134668	99.8568033	99.50268528	99.15108543	98.80197689	98.45533317
ADV1017951	8/7/2025	3.83	8/7/2029	107.55531	104.6991678	101.9345466	99.25802758	96.66634016	94.15635279	91.72506652	89.36960856	87.08722631
ADV1017957	8/7/2025	4.746	12/17/2038	133.14244	120.8732857	109.9456127	100.2019876	91.50437524	83.73164908	76.77743364	70.54823285	64.96180453
ADV1017961	8/7/2025	3.786	8/7/2028	105.08781	103.2331073	101.4204236	99.64855721	97.91635307	96.22269617	94.56650983	92.94675415	91.36242453
ADV1017982	8/8/2025	3.796	8/8/2029	107.63762	104.7737542	102.001808	99.31834102	96.72006325	94.203825	91.76661011	89.40552954	87.1178153
ADV1017985	8/8/2025	4.86	8/8/2035	112.71251	108.4332811	103.9891823	99.2813037	94.24652006	88.87740909	83.30135847	77.89242767	72.86958654
ADV1017990	8/8/2025	3.837	8/8/2028	105.1892	103.3308964	101.5147413	99.73952919	98.00410004	96.30733401	94.64814987	93.02550335	91.43838566
ADV1018000	8/8/2025	3.862	8/8/2030	110.31124	106.4381506	102.724813	99.16380837	95.74809817	92.4710052	89.32619318	86.30764759	83.40965764
ADV1018003	8/11/2025	3.852	8/12/2030	110.29863	106.4154103	102.6927674	99.12322455	95.69968998	92.41543708	89.26408355	86.23957198	83.33615167
ADV1018004	8/11/2025	3.852	8/12/2030	110.29863	106.4154103	102.6927674	99.12322455	95.69968998	92.41543708	89.26408355	86.23957198	83.33615167
ADV1018006	8/11/2025	4.434	9/1/2028	100.01191	100.0091243	100.0063459	100.0035699	100.0007963	99.99802513	99.99525633	99.99248993	99.98972591
ADV1018077	8/13/2025	3.783	8/13/2030	110.03998	106.1591476	102.4389479	98.87189685	95.45089493	92.16920835	89.02044823	85.99855122	83.09776115
ADV1018087	8/13/2025	3.756	8/14/2028	105.07422	103.2012487	101.3710851	99.58249427	97.83428925	96.12532473	94.45449513	92.82073299	91.22300742
ADV1018088	8/13/2025	3.756	8/14/2028	105.07422	103.2012487	101.3710851	99.58249427	97.83428925	96.12532473	94.45449513	92.82073299	91.22300742
ADV1018090	10/1/2025	3.795	10/1/2029	107.80156	104.7969619	101.8932587	99.08649717	96.37290385	93.74887425	91.21096427	88.75588211	86.38048055
ADV1018091	10/1/2025	3.728	10/2/2028	105.32943	103.3232028	101.3657755	99.45565296	97.59139643	95.7716212	93.99499395	92.26023056	90.56609382
ADV1018092	10/1/2025	3.795	10/1/2029	107.80156	104.7969619	101.8932587	99.08649717	96.37290385	93.74887425	91.21096427	88.75588211	86.38048055
ADV1018108	8/13/2025	3.798	8/13/2027	102.70701	101.8293349	100.9666845	100.1186745	99.28493412	98.46510477	97.65883994	96.8658045	96.08567431
ADV1018110	8/13/2025	3.755	8/14/2028	105.07233	103.1993826	101.3692369	99.58066352	97.83247571	96.12352808	94.45271506	92.8189692	91.22125963
ADV1018111	8/13/2025	3.865	8/13/2030	110.11908	106.2431164	102.527412	98.96450531	95.54731951	92.26914188	89.12360331	86.10465889	83.20656972
ADV1018129	8/14/2025	3.917	8/14/2030	110.32521	106.4426978	102.7207735	99.1519559	95.72915032	92.44562741	89.29500248	86.27121598	83.36851529
ADV1018133	8/14/2025	3.855	8/16/2027	102.7798	101.8936643	101.0228378	100.1669237	99.32554086	98.4983209	97.68490788	96.88495772	96.09813767
ADV1018137	10/1/2025	3.787	10/2/2028	105.44849	103.4410374	101.4824072	99.57110507	97.70569162	95.8847815	94.10704078	92.37118475	90.67597565
ADV1018138	10/1/2025	3.787	10/2/2028	105.44849	103.4410374	101.4824072	99.57110507	97.70569162	95.8847815	94.10704078	92.37118475	90.67597565
ADV1018140	8/14/2025	4.212	8/1/2035	113.07283	108.3117738	103.8398971	99.63643634	95.68229269	91.95988791	88.45303233	85.14680522	82.02744619
ADV1018143	8/14/2025	3.825	12/18/2028	106.02957	103.8110489	101.6502144	99.54515012	97.49401551	95.49504644	93.54655137	91.64690766	89.79455814
ADV1018164	8/15/2025	4.373	8/15/2028	100.1972	100.2069946	100.2037594	100.1882681	100.1612499	100.1233933	100.0753483	100.0177291	99.95111583
ADV1018179	8/15/2025	3.877	8/16/2027	102.79916	101.9129314	101.0420082	100.1859987	99.34452162	98.51720867	97.70370383	96.903663	96.1167534

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018180	8/15/2025	3.833	8/15/2028	105.2254	103.3483347	101.5142164	99.72180665	97.96991323	96.25738569	94.58311357	92.94602476	91.34508393
ADV1018202	8/18/2025	3.963	9/3/2030	110.63632	106.6960049	102.9206638	99.30251857	95.83419523	92.50870429	89.31941885	86.26005374	83.32464619
ADV1018203	8/18/2025	3.886	8/18/2027	102.82195	101.930193	101.0539354	100.1927722	99.34631529	98.51418968	97.69603313	96.89149551	96.10023833
ADV1018220	2/18/2026	3.812	2/18/2027	101.34812	100.9559382	100.5668012	100.1806721	99.79751588	99.41729829	99.03998551	98.66554423	98.29394168
ADV1018221	2/18/2026	3.758	2/18/2028	103.91819	102.531276	101.1696254	99.83260462	98.51960266	97.23002811	95.96330861	94.71889006	93.49623582
ADV1018232	8/19/2025	3.817	8/21/2028	105.23269	103.3397943	101.4905312	99.68363293	97.91787943	96.19209378	94.50514032	92.85592292	91.24338331
ADV1018236	8/19/2025	3.744	8/21/2028	105.20798	103.3132359	101.4621984	99.65360172	97.88622282	96.1588818	94.47044018	92.81979915	91.2058979
ADV1018241	8/19/2025	4.494	8/19/2030	100.01207	100.0092976	100.006525	100.0037548	100.000987	99.99822153	99.99545849	99.99269784	99.98993958
ADV1018273	8/20/2025	3.893	2/22/2027	101.41515	101.0117838	100.6116278	100.2146468	99.8208032	99.43005974	99.04237989	98.65772766	98.27606764
ADV1018274	8/20/2025	3.819	8/20/2027	102.77702	101.8800701	100.9988004	100.1328024	99.28168119	98.44505532	97.62255626	96.81382791	96.01852606
ADV1018298	8/21/2025	4.38	8/21/2028	100.21275	100.2282256	100.2331955	100.2283149	100.2142028	100.1914424	100.1605833	100.1221434	100.0766112
ADV1018300	8/21/2025	3.847	8/21/2028	105.28948	103.3960273	101.5462133	99.73877472	97.9724912	96.24618554	94.55872178	92.90900351	91.29597224
ADV1018311	8/21/2025	3.92	8/21/2029	107.90091	105.0032981	102.199588	99.48623245	96.85983842	94.3171591	91.85508678	89.47064609	87.16098764
ADV1018316	8/21/2025	3.778	8/21/2028	105.27243	103.3770501	101.5253881	99.71617886	97.94819906	96.22026845	94.53124822	92.88003928	91.26558051
ADV1018339	8/22/2025	3.799	8/22/2030	110.1584	106.2519937	102.5081743	98.919318	95.47820164	92.17797633	89.012146	85.97454737	83.05933121
ADV1018347	8/26/2025	3.74	8/15/2028	105.04842	103.1730982	101.3406908	99.54995925	97.79971241	96.08880069	94.41611448	92.78058252	91.18117025
ADV1018380	8/25/2025	3.79	8/25/2028	105.20538	103.3022466	101.4432011	99.62695477	97.85226911	96.11794951	94.42284344	92.76583875	91.14586188
ADV1018419	8/26/2025	3.775	8/26/2030	110.09062	106.1751906	102.4231461	98.8268054	95.3788927	92.07251008	88.90111591	85.85850454	82.93878729
ADV1018424	8/26/2025	3.735	5/26/2028	104.52877	102.8739332	101.2533407	99.66599493	98.11093575	96.58724014	95.09402025	93.63042167	92.19562189
ADV1018425	8/26/2025	3.734	6/26/2028	104.72897	102.9885085	101.2853758	99.61844002	97.98661146	96.38884443	94.82413513	93.29151954	91.79007136
ADV1018426	8/26/2025	3.778	5/25/2029	106.9401	104.2875525	101.7149558	99.2193928	96.79807671	94.44834137	92.1676351	89.95351482	87.80364063
ADV1018450	8/27/2025	3.712	8/27/2029	107.51103	104.5994767	101.7828756	99.05762064	96.42026121	93.8674962	91.39616683	89.00324965	86.68584998
ADV1018451	8/27/2025	3.712	8/27/2029	107.51103	104.5994767	101.7828756	99.05762064	96.42026121	93.8674962	91.39616683	89.00324965	86.68584998
ADV1018458	8/27/2025	3.837	2/26/2027	101.4264	101.0119793	100.6009464	100.1932573	99.78887147	99.38774875	98.98984982	98.59513592	98.20356892
ADV1018459	8/27/2025	3.72	11/29/2027	103.31855	102.1486085	101.0051941	99.88741378	98.79441183	97.72537044	96.67950739	95.65607421	94.65435435
ADV1018524	8/29/2025	3.707	2/29/2028	103.92384	102.505852	101.1141912	99.74818493	98.40718495	97.09056429	95.79771657	94.52805508	93.28101201
ADV1018532	10/30/2025	3.846	10/30/2026	100.3122	100.2288079	100.1455536	100.0624385	99.97946239	99.89662485	99.81392557	99.73136421	99.64894043
ADV1018536	11/28/2025	3.808	11/30/2026	100.61572	100.4460689	100.276987	100.1084715	99.94051969	99.77312878	99.60629596	99.44001848	99.27429358
ADV1018537	12/31/2025	3.758	12/31/2026	100.89672	100.6408214	100.3862153	100.1328934	99.88084616	99.6300639	99.38053719	99.13225665	98.88521299
ADV1018548	8/29/2025	3.697	8/29/2028	105.05103	103.1389255	101.2713352	99.44695718	97.66453468	95.92285593	94.22075208	92.55709536	90.9307974
ADV1018580	9/2/2025	4.512	8/30/2030	100.01212	100.009346	100.0065721	100.0038005	100.0010313	99.99826452	99.99550013	99.99273813	99.98997851
ADV1018610	9/3/2025	3.787	8/30/2030	109.92729	106.0113049	102.2590018	98.66267995	95.21503822	91.90915528	88.73846793	85.69675061	82.77809632
ADV1018628	9/4/2025	3.764	3/20/2030	108.79927	105.3287605	101.9895503	98.77596	95.68259009	92.70430281	89.83620806	87.07365001	84.41219456

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ADV1018629	9/4/2025	4.518	9/4/2030	100.01214	100.0093585	100.0065809	100.0038057	100.001033	99.99826256	99.99549456	99.99272895	99.98996573
ADV1018633	9/4/2025	3.774	5/4/2027	101.93921	101.3393582	100.7465664	100.1607138	99.58167877	99.00934281	98.44359002	97.88430717	97.33138364
ADV1018637	9/4/2025	3.68	1/21/2028	103.60936	102.3005386	101.0174887	99.75945939	98.52573371	97.31562221	96.12846173	94.96361411	93.82046501
ADV1018657	9/5/2025	3.667	8/28/2030	109.44921	105.5476525	101.8090811	98.22582861	94.79063156	91.49660391	88.3372155	85.3062718	82.39789488
ADV1018658	9/5/2025	3.59	9/7/2027	102.69411	101.7490256	100.8213544	99.91061499	99.01634654	98.13810473	97.27546111	96.4280024	95.59532983
ADV1018659	9/5/2025	3.59	9/7/2027	102.69411	101.7490256	100.8213544	99.91061499	99.01634654	98.13810473	97.27546111	96.4280024	95.59532983
ADV1018661	9/5/2025	3.685	3/5/2027	101.42315	100.9894774	100.5595164	100.1332204	99.71054246	99.29143668	98.87585781	98.46376139	98.0551037
ADV1018663	9/5/2025	3.587	9/7/2027	102.69126	101.7461956	100.8185388	99.90781352	99.01355905	98.13533103	97.27270104	96.42525579	95.59259651
ADV1018664	9/5/2025	3.554	9/5/2028	104.81962	102.8911104	101.007928	99.16873137	97.37222936	95.61717727	93.90237499	92.226665	90.58893061
ADV1018668	9/5/2025	3.682	3/5/2027	101.42185	100.988179	100.5582213	100.1319286	99.70925393	99.29015142	98.8745758	98.46248262	98.05382815
ADV1018670	9/5/2025	3.667	9/5/2030	109.49749	105.5741534	101.8155511	98.21389848	94.76181754	91.45231586	88.27876435	85.23487644	82.31468856
ADV1018675	9/5/2025	3.712	3/5/2027	101.43487	101.0011637	100.5711727	100.1448468	99.72213922	99.30300399	98.88739584	98.47527033	98.06658373
ADV1018676	9/5/2025	3.623	9/7/2027	102.7254	101.7801551	100.8523262	99.94143112	99.04700895	98.16861535	97.30582184	96.45821511	95.62539632
ADV1018677	9/5/2025	3.624	9/7/2027	102.72634	101.7810985	100.8532647	99.94236494	99.04793812	98.16953992	97.30674187	96.45913064	95.62630743
ADV1018678	9/5/2025	3.624	9/7/2027	102.72634	101.7810985	100.8532647	99.94236494	99.04793812	98.16953992	97.30674187	96.45913064	95.62630743
ADV1018679	9/5/2025	3.588	9/5/2028	104.88573	102.9565649	101.0727372	99.23290755	97.43578444	95.68012286	93.96472235	92.28842511	90.65011414
ADV1018680	9/5/2025	3.65	9/5/2029	107.2108	104.2840649	101.4534716	98.71534392	96.06616347	93.50256577	91.02133244	88.61938398	86.29377304
ADV1018681	9/5/2025	3.69	9/5/2030	109.58721	105.6621212	101.9018212	98.29852256	94.84484535	91.53379523	88.35874128	85.31339521	82.39179179
ADV1018682	9/5/2025	3.907	9/5/2031	112.76018	107.8177005	103.1265881	98.67270997	94.44280395	90.42441696	86.60585132	82.97611514	79.52487625
ADV1018684	9/5/2025	4.354	9/5/2035	123.8618	114.8872038	106.669368	99.13961162	92.2358449	85.9019068	80.08697048	74.74501102	69.8343287
ADV1018685	9/5/2025	4.503	9/8/2037	128.91916	117.9516598	108.0806927	99.18862319	91.17108373	83.93541553	77.39929773	71.48954335	66.14104094
ADV1018686	9/5/2025	3.641	3/5/2027	101.42998	100.9959887	100.5657145	100.1391115	99.71613296	99.29673257	98.88086501	98.46848569	98.05955075
ADV1018687	9/5/2025	3.552	9/7/2027	102.71452	101.7685351	100.8399934	99.92841052	99.03332466	98.15429049	97.29087865	96.44267495	95.60927976
ADV1018688	9/5/2025	3.637	3/5/2027	101.42825	100.9942571	100.5639874	100.1373889	99.71441467	99.29501864	98.87915542	98.46678042	98.05784977
ADV1018690	9/5/2025	3.513	9/5/2028	104.85633	102.9252955	101.0396839	99.19814922	97.39939658	95.64217786	93.92528964	92.24757129	90.60790313
ADV1018694	9/26/2025	3.588	9/26/2028	105.00794	103.0209898	101.0820588	99.18968457	97.34246158	95.53903642	93.77810558	92.05841322	90.37874907
ADV1018710	9/8/2025	3.72	9/7/2028	105.15461	103.2173663	101.3257653	99.47845143	97.67412122	95.91151822	94.18943111	92.50669171	90.86217315
ADV1018717	11/3/2025	3.552	11/1/2028	105.14691	103.0636601	101.0323448	99.05131692	97.11899721	95.23386806	93.39447059	91.59940188	89.84731237
ADV1018720	9/11/2025	3.675	9/11/2030	109.56428	105.6238591	101.8495386	98.23343257	94.76807384	91.44638713	88.26166633	85.20755327	82.2780178
ADV1018735	9/9/2025	3.618	9/9/2027	102.7331	101.7824194	100.8493554	99.93341816	99.03413865	98.15106499	97.28376152	96.43180807	95.59479929
ADV1018737	9/9/2025	3.624	9/9/2027	102.73882	101.7881111	100.8550181	99.9390522	99.0397444	98.15664283	97.28931179	96.43733111	95.60029544
ADV1018738	9/9/2025	3.64	9/9/2027	102.75407	101.8032889	100.8701186	99.95407629	99.05469308	98.17151705	97.30411249	96.45205921	95.61495184
ADV1018739	9/9/2025	3.606	9/11/2028	104.95622	103.0101867	101.1102583	99.25505979	97.4432672	95.67360488	93.94484322	92.25579661	90.60532162

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1018830	9/12/2025	3.968	8/29/2031	112.76311	107.8465143	103.1788291	98.74612938	94.5353363	90.53416511	86.73107305	83.11521074	79.67637715
ADV1018831	9/12/2025	3.968	8/29/2031	112.76311	107.8465143	103.1788291	98.74612938	94.5353363	90.53416511	86.73107305	83.11521074	79.67637715
ADV1018832	9/12/2025	3.975	9/12/2031	112.87838	107.9227913	103.2198967	98.75544748	94.51607528	90.48922975	86.66312422	83.02668535	79.56950639
ADV1018836	9/12/2025	3.975	9/12/2031	112.87838	107.9227913	103.2198967	98.75544748	94.51607528	90.48922975	86.66312422	83.02668535	79.56950639
ADV1018841	9/12/2025	4.49	9/12/2029	100.01206	100.0092771	100.0064962	100.0037178	100.0009418	99.99816822	99.995397	99.99262819	99.98986176
ADV1018855	9/15/2025	4.365	9/15/2028	100.18634	100.2018728	100.2062122	100.200073	100.1841269	100.1590059	100.1253054	100.083586	100.0343759
ADV1018879	9/15/2025	4.416	9/15/2028	100.01186	100.0090795	100.0063056	100.0035342	100.0007651	99.99799847	99.99523419	99.9924723	99.9897128
ADV1018951	9/17/2025	3.585	9/18/2028	104.95531	102.9904218	101.0725239	99.2002003	97.37208935	95.58687953	93.84330712	92.14015411	90.47624619
ADV1018955	9/17/2025	3.638	9/17/2027	102.80327	101.8307218	100.876594	99.94036958	99.02154765	98.11964568	97.23419886	96.3647593	95.51089526
ADV1018977	9/18/2025	3.677	9/20/2027	102.8613	101.8803741	100.9181796	99.97418451	99.04787538	98.13875804	97.24635657	96.37021249	95.50988395
ADV1018981	9/18/2025	4.437	10/2/2028	100.01191	100.0091098	100.0063116	100.0035158	100.0007225	99.99793149	99.99514294	99.9923568	99.98957306
ADV1019078	9/22/2025	4.184	10/1/2030	103.37355	102.2498921	100.8796395	98.92574814	96.23004019	93.06258982	89.82297166	86.69397777	83.69343112
ADV1019116	9/23/2025	3.702	8/18/2027	102.65719	101.7662538	100.890802	100.0304346	99.18476345	98.35341399	97.53602413	96.73224392	95.94173506
ADV1019128	9/23/2025	3.753	9/25/2029	107.635	104.6487487	101.7622957	98.97175148	96.2734013	93.66369601	91.13924351	88.6968009	86.33326696
ADV1019200	9/25/2025	3.765	9/27/2027	102.99522	101.9947626	101.0137654	100.051662	99.10791	98.18198747	97.27339229	96.38164096	95.50626784
ADV1019245	9/26/2025	3.841	9/26/2030	110.31081	106.3162404	102.4915543	98.82860711	95.31969257	91.95751312	88.73515575	85.64606976	82.68404572
ADV1019262	9/26/2025	4.49	9/26/2030	100.01206	100.0092669	100.0064773	100.0036901	100.0009052	99.99812283	99.99534282	99.99256522	99.98979001
ADV1019298	9/29/2025	3.763	9/30/2030	109.71704	105.93412	102.3111685	98.84047119	95.51472881	92.3270342	89.27084908	86.33998211	83.52856847
ADV1019299	9/29/2025	4.032	9/28/2035	112.70253	107.8719132	103.3385785	99.08091767	95.07907436	91.31479141	87.77127054	84.43304524	81.28586561
ADV1019308	9/29/2025	3.656	9/29/2027	102.95891	101.9524137	100.9656106	99.99792455	99.04880378	98.11771745	97.20415483	96.30762429	95.42765248
ADV1019316	9/29/2025	3.719	9/28/2029	107.73283	104.7328984	101.8335646	99.03089379	96.32112934	93.7006826	91.16612432	88.71417657	86.34170518
ADV1019317	9/29/2025	3.692	3/29/2027	101.64499	101.1443463	100.6486393	100.1577914	99.6717312	99.19038904	98.71369637	98.24158605	97.7739922
ADV1019319	9/29/2025	3.66	9/29/2027	102.96294	101.9564247	100.9696	100.0018928	99.05275106	98.12164408	97.20806107	96.31151041	95.43151874
ADV1019324	9/29/2025	3.658	9/29/2027	102.96092	101.9544192	100.9676053	99.99990866	99.05077742	98.11968076	97.20610795	96.30956735	95.42958561
ADV1019343	9/30/2025	3.749	3/31/2027	101.65984	101.1540226	100.6532344	100.1573997	99.66644526	99.18029941	98.69889176	98.22215333	97.75001646
ADV1019345	9/30/2025	3.717	9/30/2027	102.96687	101.9585086	100.9699127	100.0005041	99.04972776	98.11705006	97.20195753	96.30395597	95.42256954
ADV1019346	9/30/2025	3.72	9/29/2028	105.29043	103.2925211	101.3430726	99.44060245	97.58368684	95.77095518	94.00108757	92.27281258	90.58490507
ADV1019348	9/30/2025	3.751	3/30/2029	106.51173	104.0136094	101.5877224	99.2315648	96.9427307	94.7189124	92.55789561	90.4575551	88.4158505
ADV1019349	9/30/2025	4.488	9/30/2030	100.01205	100.0092562	100.006462	100.0036702	100.0008808	99.99809391	99.99530938	99.99252725	99.98974753
ADV1019352	9/30/2025	4.488	9/30/2030	100.01205	100.0092562	100.006462	100.0036702	100.0008808	99.99809391	99.99530938	99.99252725	99.98974753
ADV1019379	9/30/2025	3.713	9/30/2027	102.96283	101.9544881	100.9659139	99.99652656	99.04577124	98.11311428	97.19804222	96.30006085	95.41869436
ADV1019385	9/30/2025	3.738	9/29/2028	103.01701	101.9598374	100.9233032	99.9068203	98.90982454	97.93177277	96.97214196	96.03042821	95.10614586
ADV1019387	9/30/2025	3.667	4/26/2027	101.84758	101.2695068	100.6979979	100.1329435	99.57423433	99.02176401	98.47542832	97.93512542	97.40075567

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1019418	10/1/2025	3.596	10/15/2027	102.99683	101.9474134	100.9194047	99.91215688	98.92504495	97.95746881	97.00885202	96.07864065	95.16630217
ADV1019419	10/1/2025	3.598	10/1/2027	102.91675	101.9051446	100.9134331	99.94103603	98.987393	98.05196498	97.13423345	96.23369942	95.3498825
ADV1019420	10/1/2025	3.715	10/2/2028	105.3032	103.2972393	101.340077	99.43021436	97.56621275	95.74668757	93.97030567	92.23578302	90.54188257
ADV1019421	10/1/2025	3.812	10/1/2026	100.01448	100.0116977	100.0089195	100.0061437	100.0033703	100.0005993	99.99783074	99.99506455	99.99230076
ADV1019422	10/1/2025	3.634	4/1/2027	101.64347	101.1345932	100.6308105	100.1320447	99.63822107	99.14926636	98.66510885	98.18567816	97.71090532
ADV1019423	10/1/2025	3.699	10/1/2026	100.01424	100.0114596	100.0086796	100.005902	100.0031268	100.0003541	99.99758381	99.99481594	99.99205049
ADV1019437	10/1/2025	3.671	9/7/2027	102.7715	101.8260515	100.8980174	99.98691936	99.09229651	98.21370443	97.35071461	96.5029137	95.66990284
ADV1019447	10/1/2025	3.604	10/2/2028	105.20027	103.1930912	101.2347786	99.32383705	97.45882485	95.63835424	93.86108911	92.12574262	90.43107506
ADV1019448	10/1/2025	4.466	10/1/2029	100.01199	100.00919	100.0063914	100.0035953	100.0008016	99.99801027	99.99522137	99.99243489	99.98965081
ADV1019449	10/1/2025	4.466	10/1/2029	100.01199	100.00919	100.0063914	100.0035953	100.0008016	99.99801027	99.99522137	99.99243489	99.98965081
ADV1019455	10/1/2025	3.648	10/1/2027	102.90701	101.8963218	100.9055003	99.93396325	98.98115129	98.0465266	97.12957175	96.22978879	95.34669835
ADV1019456	10/1/2025	3.654	10/2/2028	105.1801	103.1754103	101.2194917	99.31084862	97.44804314	95.62969133	93.85446064	92.12106767	90.42827594
ADV1019472	10/2/2025	4.462	10/2/2029	100.01198	100.0091793	100.0063811	100.0035853	100.0007919	99.99800098	99.99521244	99.99242631	99.98964258
ADV1019497	10/3/2025	3.682	10/3/2028	105.24215	103.2341747	101.2750862	99.36338394	97.49762516	95.6764212	93.89843509	92.1623792	90.46701307
ADV1019499	10/3/2025	3.634	4/5/2027	101.67316	101.1532099	100.6385811	100.1291934	99.62496682	99.12582312	98.6316856	98.14247911	97.65813
ADV1019500	10/3/2025	3.592	10/4/2027	102.92766	101.907964	100.9084877	99.9286336	98.96782777	98.0255182	97.10117414	96.19428495	95.30435921
ADV1019509	10/3/2025	3.693	10/3/2028	105.26437	103.2561714	101.296858	99.38493521	97.51896015	95.69754402	93.91934975	92.1830896	90.487523
ADV1019528	10/6/2025	3.85	10/7/2030	110.42102	106.3957462	102.5427005	98.85357514	95.3205118	91.93607159	88.69321035	85.58525549	82.60588434
ADV1019546	10/7/2025	3.711	4/7/2027	101.69714	101.1720047	100.6522978	100.1379364	99.62883822	99.12492262	98.62611062	98.13232485	97.64348947
ADV1019575	10/8/2025	3.609	10/8/2027	102.96821	101.9375943	100.9276293	99.93770087	98.9672165	98.01560683	97.08232455	96.16684335	95.26865692
ADV1019577	10/8/2025	4.389	10/11/2035	124.37471	115.2905222	106.9793273	99.37030749	92.39951044	86.0091486	80.14697503	74.76572508	69.82261705
ADV1019581	10/8/2025	4.394	10/10/2028	100.01179	100.0089932	100.0061973	100.0034039	100.000613	99.99782439	99.99503823	99.99225447	99.98947312
ADV1019596	10/9/2025	3.728	4/9/2027	101.7211	101.1904009	100.6652512	100.1455605	99.63124387	99.12221811	98.6184017	98.11971481	97.62607923
ADV1019597	10/9/2025	3.698	10/12/2027	103.02238	101.9816898	100.9620522	99.96283676	98.98343351	98.02325678	97.08174376	96.15835343	95.25256554
ADV1019598	10/9/2025	3.709	10/10/2028	105.33947	103.3120557	101.3342734	99.40459093	97.52153261	95.68367852	93.88966219	92.13816805	90.42792918
ADV1019599	10/9/2025	3.837	10/9/2030	110.38166	106.351999	102.4949348	98.80213764	95.26572425	91.87823267	88.63259733	85.52212579	82.54047697
ADV1019600	10/9/2025	4.315	10/10/2034	121.51942	113.450198	106.0026575	99.12508097	92.77031964	86.8953707	81.46099263	76.43135782	71.77373892
ADV1019601	10/9/2025	3.714	10/9/2026	100.09478	100.0697451	100.0447331	100.0197486	99.99479158	99.9698619	99.94495953	99.92008443	99.89523655
ADV1019602	10/9/2025	3.625	10/12/2027	103.00839	101.9668747	100.9464442	99.94646582	98.96632851	98.00544533	97.06325232	96.13920738	95.23278921
ADV1019627	10/10/2025	4.491	10/10/2030	100.01206	100.0092637	100.0064689	100.0036764	100.0008864	99.99809881	99.99531361	99.99253082	99.98975043
ADV1019650	10/14/2025	3.645	10/14/2026	100.14236	100.1034168	100.0645199	100.0256711	99.98687025	99.94811734	99.90941225	99.87075488	99.83214512
ADV1019662	10/14/2025	3.698	11/16/2026	100.46515	100.3344609	100.2041298	100.074152	99.9445262	99.81525085	99.68632451	99.55774572	99.42951304
ADV1019665	10/14/2025	3.673	10/15/2029	107.51764	104.4808822	101.5470464	98.71205659	95.97202719	93.3232488	90.76217901	88.28543382	85.88977956

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ADV1019668	10/14/2025	3.594	10/14/2027	102.92444	101.8789416	100.8547073	99.85109477	98.8674851	97.90328393	96.95792025	96.0308453	95.12153143
ADV1019669	10/14/2025	3.604	10/16/2028	105.16009	103.1187631	101.1276657	99.18523188	97.28995884	95.44040116	93.63516818	91.87292151	90.15237263
ADV1019674	10/15/2025	3.68	11/15/2029	107.72939	104.6077074	101.5939673	98.68380188	95.87305115	93.15774872	90.5341114	87.99852946	85.54755752
ADV1019680	10/14/2025	3.557	10/14/2027	102.8856	101.8403195	100.8163001	99.81289937	98.82949858	97.86550339	96.92034288	95.99346832	95.08435216
ADV1019682	10/14/2025	3.55	4/14/2027	101.69423	101.1495174	100.6106482	100.0775315	99.5500753	99.02818953	98.51178609	98.0007787	97.49508291
ADV1019687	10/14/2025	3.517	10/16/2028	105.10451	103.0614168	101.0686424	99.12461556	97.22782959	95.37683559	93.57023956	91.80669991	90.0849251
ADV1019700	10/15/2025	4.339	10/16/2028	100.12759	100.1446893	100.1501334	100.1446519	100.1289347	100.1036318	100.0693559	100.0266843	99.97616112
ADV1019707	10/15/2025	4.105	10/17/2033	117.89332	110.8437838	104.2809566	98.16840198	92.47260123	87.16270356	82.21030041	77.5892201	73.27534068
ADV1019708	10/15/2025	4.184	10/16/2034	120.54316	112.4968368	105.0722846	98.21765121	91.88568274	86.03328895	80.62115619	75.6133979	70.97723923
ADV1019715	10/15/2025	3.715	10/15/2026	100.15216	100.1104605	100.0688166	100.027225	99.98568562	99.94419837	99.90276314	99.86137982	99.82004831
ADV1019744	10/16/2025	3.723	10/16/2026	100.16302	100.1185421	100.0741168	100.0297486	99.98543736	99.94118304	99.89698549	99.85284461	99.80876027
ADV1019754	10/16/2025	3.635	11/16/2026	100.45661	100.3259216	100.1955919	100.0656156	99.9359913	99.80671748	99.6777927	99.54921548	99.4209844
ADV1019770	10/17/2025	4.483	10/17/2030	100.01204	100.0092415	100.0064487	100.0036583	100.0008703	99.9980847	99.99530151	99.99252072	99.98974234
ADV1019778	10/17/2025	3.521	4/19/2027	101.71402	101.155531	100.6031866	100.0568837	99.51652345	98.98200899	98.45324566	97.9301408	97.41260374
ADV1019796	10/20/2025	3.711	10/20/2026	100.20205	100.1464482	100.090927	100.0354832	99.98011686	99.92482768	99.86961553	99.81448024	99.75942166
ADV1019821	10/20/2025	3.498	10/20/2027	102.91894	101.8565491	100.8161076	99.79694317	98.79840723	97.81987752	96.86075656	95.92047046	94.99846779
ADV1019841	10/21/2025	4.21	10/21/2026	100.0123	100.0092079	100.0061035	100.0029882	99.99986192	99.99672484	99.99357694	99.99041829	99.98724891
ADV1019843	10/21/2025	4.26	10/21/2026	100.01142	100.0086261	100.0058349	100.003046	100.0002595	99.99747549	99.99469385	99.99191461	99.98913778
ADV1019844	10/21/2025	3.579	4/21/2027	101.72729	101.1636888	100.6063432	100.055146	99.50999583	98.97079333	98.43744142	97.90984507	97.38791135
ADV1019848	10/21/2025	3.695	10/21/2026	100.211	100.1526219	100.0943279	100.0361169	99.9779888	99.91994332	99.86198031	99.8040996	99.746301
ADV1019863	10/22/2025	4.395	11/1/2028	100.0118	100.009005	100.0062172	100.0034317	100.0006486	99.99786794	99.99508968	99.99231382	99.98954036
ADV1019867	10/22/2025	3.638	10/22/2026	100.2209	100.1597123	100.0986098	100.0375964	99.97667187	99.91583605	99.85508872	99.79442967	99.73385873
ADV1019876	10/23/2025	3.649	10/23/2030	109.71288	105.6605729	101.7832361	98.07235889	94.51989191	91.11821967	87.86013454	84.73881264	81.74779116
ADV1019877	10/24/2025	3.64	8/20/2030	109.29456	105.4164715	101.6996159	98.1364445	94.71980486	91.44291424	88.29933871	85.2829734	82.38802396
ADV1019882	10/22/2025	3.542	10/23/2028	105.07173	103.0129458	101.0051098	99.04662458	97.13595472	95.27162403	93.45221279	91.67635509	89.94273639
ADV1019930	10/24/2025	3.719	10/26/2026	100.26197	100.1896975	100.1175386	100.0454924	99.97355869	99.90173717	99.83002759	99.7584297	99.68694324
ADV1019936	10/27/2025	4.389	10/26/2028	100.01178	100.0089858	100.0061957	100.003408	100.0006228	99.9978399	99.99505944	99.99228137	99.98950571
ADV1019955	10/27/2025	3.737	10/27/2026	100.27323	100.1981824	100.1232503	100.0484374	99.97374331	99.8991678	99.82471058	99.75037139	99.67614993
ADV1019961	10/27/2025	3.663	1/29/2027	101.12333	100.7868413	100.4525923	100.1205594	99.79072084	99.46305479	99.13753988	98.81415497	98.49287923
ADV1019962	10/27/2025	3.594	10/29/2027	103.00808	101.9221283	100.8590926	99.81825096	98.79891325	97.80041764	96.82212923	95.86343869	94.92376099
ADV1019963	10/27/2025	3.591	12/31/2027	103.33655	102.0821078	100.8581503	99.66357651	98.49733693	97.35843156	96.24590698	95.15885364	94.09640342
ADV1019988	10/28/2025	3.638	8/1/2029	106.97044	104.1382568	101.3964347	98.74161222	96.17057496	93.68024458	91.26767239	88.93003309	86.66461899
ADV1020006	10/29/2025	3.648	4/29/2027	101.82453	101.2387227	100.6596495	100.0871976	99.52125405	98.96170823	98.40845211	97.86138008	97.32038886

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020040	10/30/2025	3.843	10/30/2026	100.31195	100.2285581	100.145304	100.0621892	99.97921324	99.89637591	99.81367684	99.73111568	99.64869211
ADV1020062	10/30/2025	3.773	10/30/2026	100.31097	100.2275296	100.1442272	100.0610646	99.97804161	99.89515781	99.81241286	99.72980643	99.64733817
ADV1020066	10/30/2025	3.815	10/21/2030	110.36761	106.3072925	102.4219601	98.70311305	95.14271257	91.7331524	88.46723316	85.33813822	82.33941118
ADV1020087	10/31/2025	3.793	10/30/2026	100.36072	100.2743531	100.188127	100.1020457	100.0161089	99.93031609	99.84466706	99.75916139	99.67379875
ADV1020088	10/31/2025	3.678	4/30/2027	101.88464	101.2954597	100.7130877	100.1374086	99.56830764	99.00567253	98.44939353	97.89936339	97.35547725
ADV1020089	10/31/2025	3.626	10/29/2027	103.10757	102.0200893	100.9555693	99.91328571	98.89254667	97.89268881	96.91307571	95.95309663	95.01216517
ADV1020144	11/3/2025	3.818	11/1/2030	110.45382	106.3634011	102.4502388	98.7056766	95.12152819	91.69005072	88.40391802	85.25619575	82.24031825
ADV1020147	11/3/2025	4.325	11/3/2028	100.08907	100.108043	100.1152209	100.1113222	100.0970259	100.0729726	100.0397669	99.99797947	99.94814902
ADV1020176	11/4/2025	3.625	11/4/2027	103.14361	102.0399689	100.9599688	99.90285594	98.86790785	97.85443222	96.86176529	95.88927044	94.93633681
ADV1020178	11/4/2025	3.622	11/4/2027	103.14029	102.0366637	100.9566829	99.8995891	98.86465975	97.85120258	96.85855384	95.88607693	94.93316098
ADV1020204	11/5/2025	3.658	11/5/2027	103.18573	102.0791786	100.9963919	99.93660553	98.89909185	97.88315344	96.8881218	95.91335582	94.95824037
ADV1020208	11/5/2025	3.772	11/5/2026	100.37453	100.2743657	100.174414	100.0746699	99.97513282	99.87580207	99.77667698	99.67775687	99.57904109
ADV1020210	11/5/2025	3.712	5/5/2027	101.94524	101.3421815	100.7462637	100.1573603	99.57534801	99.00010615	98.43151696	97.86946534	97.31383887
ADV1020223	11/6/2025	3.719	5/6/2027	101.9206	101.3153434	100.7172787	100.1262812	99.54222595	98.96499093	98.39445704	97.83050794	97.27302995
ADV1020241	11/7/2025	3.58	11/8/2027	103.1148	102.0007128	100.9107258	99.84406185	98.79997759	97.77776091	96.77672938	95.79622873	94.83563141
ADV1020243	11/7/2025	3.976	6/1/2032	114.57456	108.8926701	103.5361237	98.48446891	93.7186478	89.22089589	84.97464736	80.96444766	77.17587305
ADV1020244	11/7/2025	3.729	3/1/2030	108.56333	105.145537	101.8552959	98.68716589	95.63597132	92.69678388	89.86490928	87.13587485	84.5054179
ADV1020245	11/7/2025	3.724	1/14/2030	108.23838	104.9522726	101.7845734	98.73034032	95.78486941	92.94368054	90.20250519	87.55727508	85.00411145
ADV1020246	11/7/2025	4.313	11/6/2035	123.87204	114.7465013	106.4030884	98.76967109	91.78115464	85.37876007	79.50938014	74.12500418	69.182204
ADV1020247	11/7/2025	3.764	11/1/2030	109.87296	105.9373029	102.1720412	98.56878595	95.11961275	91.81703193	88.65396195	85.62370467	82.71992219
ADV1020250	11/7/2025	3.588	5/8/2028	104.27686	102.6699637	101.0957383	99.55325024	98.04160445	96.55993934	95.10742524	93.68326292	92.28668213
ADV1020256	11/7/2025	3.811	10/30/2026	100.35642	100.2701499	100.1840253	100.0980447	100.0122078	99.92651426	99.84096376	99.75555593	99.67029044
ADV1020257	11/7/2025	3.811	10/30/2026	100.35642	100.2701499	100.1840253	100.0980447	100.0122078	99.92651426	99.84096376	99.75555593	99.67029044
ADV1020277	11/10/2025	3.83	11/10/2028	105.79028	103.6757194	101.6142704	99.6042337	97.64397915	95.73194096	93.86661468	92.04655429	90.27036941
ADV1020278	11/10/2025	3.72	11/10/2026	100.41711	100.3030398	100.189243	100.0757182	99.96246457	99.84948102	99.73676654	99.62432013	99.51214079
ADV1020296	11/12/2025	4.382	12/1/2028	100.01176	100.00898	100.0062017	100.0034258	100.0006524	99.9978813	99.99511262	99.99234634	99.98958244
ADV1020300	11/12/2025	3.802	10/7/2026	100.11822	100.0981483	100.0780941	100.0580606	100.0380479	100.0180559	99.99808457	99.97813383	99.95820367
ADV1020305	11/12/2025	3.703	7/25/2029	107.11548	104.2994242	101.5726531	98.93184713	96.37382712	93.89555016	91.49410269	89.16669426	86.91065156
ADV1020313	11/13/2025	3.714	10/5/2029	107.58132	104.5696075	101.6593157	98.84645585	96.12722435	93.49798858	90.95527812	88.49577649	86.11631336
ADV1020315	11/12/2025	3.774	11/12/2026	100.43615	100.3165827	100.1973098	100.078335	99.95965705	99.84127484	99.72318721	99.60539302	99.48789114
ADV1020316	11/12/2025	3.672	11/12/2027	103.17192	102.0478776	100.9483607	99.87257595	98.81976011	97.78918246	96.78014301	95.7919709	94.82402286
ADV1020346	11/13/2025	3.737	11/13/2030	110.45222	106.3229413	102.3739544	98.59638809	94.98185752	91.52243565	88.21062547	85.0393342	82.00184904
ADV1020372	11/14/2025	3.725	8/13/2027	102.64271	101.7653476	100.9030036	100.0552963	99.2218549	98.40232097	97.59634802	96.803601	96.02375586

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020373	11/14/2025	3.713	11/12/2027	103.2181	102.093779	100.9939917	99.91794057	98.86486224	97.8340259	96.82473147	95.83630798	94.86811211
ADV1020374	11/14/2025	3.998	3/12/2032	114.27506	108.8072861	103.6423681	98.76188011	94.14861335	89.78648745	85.66047107	81.75650816	78.06144983
ADV1020375	11/14/2025	4.068	11/12/2032	115.91892	109.7834676	104.0229877	98.61244199	93.52859864	88.74989008	84.25628508	80.02917126	76.05124739
ADV1020386	11/17/2025	3.804	11/17/2026	100.48818	100.3547022	100.2215899	100.0888453	99.95646688	99.82445301	99.69280216	99.5615128	99.43058342
ADV1020393	11/17/2025	4.445	10/30/2030	100.01193	100.009147	100.0063637	100.0035829	100.0008045	99.99802841	99.99525477	99.99248352	99.98971467
ADV1020399	11/17/2025	4.446	11/15/2030	100.01193	100.0091472	100.0063636	100.0035825	100.0008037	99.99802738	99.99525343	99.99248188	99.98971273
ADV1020440	11/18/2025	3.725	11/18/2026	100.49528	100.3589365	100.2229731	100.0873929	99.95219429	99.81737558	99.68293515	99.54887136	99.41518259
ADV1020441	11/18/2025	3.625	11/18/2027	103.21807	102.0768305	100.9608625	99.8693311	98.80143913	97.75642392	96.7335553	95.73213389	94.7514895
ADV1020442	11/18/2025	4.229	11/18/2026	100.01134	100.0085504	100.0057682	100.0029884	100.000211	99.99743598	99.99466337	99.99189315	99.98912532
ADV1020457	11/19/2025	3.657	11/20/2028	105.48513	103.3468072	101.2626977	99.23104845	97.25017804	95.31847228	93.43438108	91.59641532	89.80314392
ADV1020462	11/19/2025	3.81	11/18/2026	100.5422	100.4013012	100.2608002	100.1206944	99.98098226	99.84166205	99.70273207	99.56419066	99.42603614
ADV1020463	11/19/2025	4.051	11/19/2032	115.85267	109.7011945	103.9267036	98.50396049	93.40955172	88.6217456	84.12036258	79.88665629	75.90320435
ADV1020464	11/19/2025	4.344	11/19/2035	124.21619	115.0436128	106.659488	98.99088077	91.97199329	85.54343124	79.651549	74.24786478	69.28853808
ADV1020465	11/19/2025	4.49	11/19/2037	129.04003	117.8981438	107.8872198	98.88409856	90.77972107	83.47744616	76.89157458	70.94605554	65.57335224
ADV1020467	11/19/2025	3.715	5/19/2027	102.01072	101.3696382	100.7366307	100.1115411	99.49422132	98.88452682	98.28231669	97.68745349	97.09980313
ADV1020473	11/19/2025	4.176	11/1/2030	103.98991	102.6104368	101.0090965	98.89454507	96.11766932	92.89433121	89.59932567	86.41804089	83.36929531
ADV1020474	11/19/2025	4.181	11/15/2030	103.99489	102.6139534	101.0086804	98.88548203	96.09327039	92.84770037	89.52716729	86.32141155	83.25015063
ADV1020477	11/19/2025	3.797	11/19/2026	100.50692	100.3678686	100.229212	100.090952	99.95308696	99.81561512	99.67853475	99.54184416	99.40554164
ADV1020526	11/21/2025	3.667	5/21/2027	101.99392	101.3474458	100.7091788	100.0789616	99.45664247	98.84207327	98.23510968	97.63561093	97.04343969
ADV1020530	11/21/2025	3.672	5/21/2027	101.99715	101.3506668	100.7123882	100.0821595	99.45982886	98.84524832	98.23827349	97.6387636	97.04658132
ADV1020533	11/21/2025	4.317	1/15/2036	124.29866	114.9859405	106.4853797	98.72081345	91.62362637	85.13196649	79.19004542	73.7475142	68.75890637
ADV1020538	11/21/2025	3.738	11/23/2026	100.53712	100.3869573	100.2372487	100.0879964	99.93919819	99.79085203	99.64295585	99.49550758	99.34850517
ADV1020541	11/21/2025	3.672	5/21/2027	101.99715	101.3506668	100.7123882	100.0821595	99.45982886	98.84524832	98.23827349	97.6387636	97.04658132
ADV1020542	11/21/2025	3.623	11/22/2027	103.16833	102.0178244	100.8930159	99.79304594	98.7170975	97.66438921	96.63417327	95.62573366	94.63838447
ADV1020543	11/21/2025	3.804	11/21/2028	103.34769	102.1450473	100.8492766	99.30883843	97.49195233	95.56937493	93.67420162	91.82509005	90.02095881
ADV1020545	11/21/2025	3.969	11/21/2030	105.97821	103.6764702	101.222811	98.47296365	95.37621078	92.04688302	88.71856134	85.51669317	82.44999698
ADV1020547	11/21/2025	3.55	11/22/2027	103.15283	102.001394	100.8756859	99.77485305	98.69807685	97.64457433	96.61359614	95.60442487	94.61637327
ADV1020567	11/24/2025	3.601	10/25/2028	105.20536	103.1399161	101.1256565	99.16097759	97.24433368	95.37423882	93.54926406	91.76803476	90.02922813
ADV1020606	11/28/2025	3.691	1/29/2027	101.1326	100.79609	100.4618211	100.1297686	99.79991035	99.4722248	99.14669052	98.82328637	98.5019915
ADV1020607	11/28/2025	3.691	1/29/2027	101.1326	100.79609	100.4618211	100.1297686	99.79991035	99.4722248	99.14669052	98.82328637	98.5019915
ADV1020608	11/28/2025	3.691	1/29/2027	101.1326	100.79609	100.4618211	100.1297686	99.79991035	99.4722248	99.14669052	98.82328637	98.5019915
ADV1020609	11/28/2025	3.691	1/29/2027	101.1326	100.79609	100.4618211	100.1297686	99.79991035	99.4722248	99.14669052	98.82328637	98.5019915
ADV1020616	11/25/2025	3.508	11/27/2028	105.33534	103.1772036	101.0741808	99.02447806	97.02637233	95.07821038	93.17840521	91.32543285	89.51782927

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1020617	11/25/2025	3.601	11/26/2027	103.16309	102.0020453	100.867157	99.75755258	98.67239327	97.61087712	96.57223692	95.55573835	94.56067825
ADV1020618	11/25/2025	3.581	11/27/2028	105.36345	103.2075463	101.1066585	99.05899054	97.06282407	95.11651004	93.2184655	91.36717032	89.5611641
ADV1020624	11/25/2025	3.717	11/25/2026	100.5525	100.3967739	100.2415416	100.0867962	99.93253556	99.77875727	99.62545911	99.47263881	99.32029414
ADV1020643	5/15/2026	3.505	5/15/2028	104.08452	102.4624435	100.8735578	99.31691382	97.79159397	96.29671539	94.83142828	93.39491433	91.98638523
ADV1020651	11/26/2025	4.392	11/26/2029	100.01179	100.0089901	100.0061965	100.0034053	100.0006166	99.9978302	99.99504625	99.99226469	99.98948554
ADV1020652	11/26/2025	3.581	11/27/2028	105.36345	103.2075463	101.1066585	99.05899054	97.06282407	95.11651004	93.2184655	91.36717032	89.5611641
ADV1020653	11/26/2025	3.676	11/26/2030	110.03114	105.8832068	101.9175756	98.12521855	94.49760555	91.02667542	87.70480744	84.52479462	81.47981872
ADV1020671	11/28/2025	3.604	11/29/2030	110.00578	105.8432649	101.8641807	98.05941879	94.42037604	90.93892373	87.60737839	84.41847475	81.36534045
ADV1020678	11/28/2025	3.585	11/28/2028	105.37796	103.219196	101.115568	99.065276	97.06659605	95.11787393	93.21752178	91.36401481	89.55588825
ADV1020713	12/1/2025	4.096	12/1/2026	100.02136	100.0180088	100.014379	100.0104718	100.0062893	100.0018342	99.9971087	99.99211521	99.98685609
ADV1020729	12/1/2025	3.768	12/31/2026	100.90343	100.6475194	100.3929006	100.1395662	99.88750635	99.63671159	99.38717243	99.13887949	98.89182348
ADV1020748	12/2/2025	3.672	6/2/2027	102.0853	101.4057893	100.7353226	100.0737225	99.42081415	98.77642687	98.1403946	97.51255555	96.89275206
ADV1020749	12/2/2025	3.625	12/2/2027	103.2264	102.049122	100.898729	99.77430435	98.67497534	97.59990806	96.54830519	95.519404	94.51247454
ADV1020778	12/3/2025	4.388	1/2/2029	100.01177	100.0089741	100.0061763	100.0033808	100.0005878	99.99779716	99.99500896	99.99222316	99.98943977
ADV1020806	12/4/2025	3.761	12/4/2030	110.43403	106.2570646	102.2643769	98.44679994	94.79567796	91.30283343	87.9605377	84.76148357	81.69875982
ADV1020860	12/8/2025	3.747	12/8/2026	100.68277	100.4908551	100.2996869	100.1092566	99.91955998	99.73059277	99.54235069	99.35482951	99.16802504
ADV1020861	12/8/2025	3.69	12/8/2027	103.33602	102.1422054	100.9760166	99.83650391	98.72275875	97.63391333	96.56913848	95.52764153	94.5086643
ADV1020862	12/8/2025	3.704	12/8/2028	105.70048	103.5118263	101.3795775	99.30187349	97.27693245	95.30304585	93.37857451	91.50194522	89.67164745
ADV1020888	12/9/2025	3.863	12/9/2030	110.88717	106.6879873	102.6744536	98.83730899	95.1678132	91.65771038	88.29919909	85.08490456	82.00785269
ADV1020906	12/10/2025	4.379	1/2/2029	100.01175	100.0089492	100.0061514	100.003356	100.000563	99.99777249	99.99498435	99.99219861	99.98941528
ADV1020936	12/11/2025	3.605	12/13/2027	103.25995	102.0534224	100.8751296	99.72408899	98.59936216	97.50005325	96.42530673	95.3743051	94.34626682
ADV1020944	12/11/2025	3.598	12/11/2026	100.69193	100.4915797	100.2920374	100.0933017	99.89536756	99.69823016	99.50188456	99.30632592	99.11154944
ADV1020945	12/11/2025	3.598	12/11/2026	100.69193	100.4915797	100.2920374	100.0933017	99.89536756	99.69823016	99.50188456	99.30632592	99.11154944
ADV1020947	12/11/2025	3.642	6/11/2027	102.12601	101.4218412	100.7273903	100.0424605	99.36685674	98.70038924	98.04287328	97.39412911	96.75398179
ADV1020985	3/5/2026	3.655	3/5/2027	101.41013	100.9764927	100.5465651	100.1203022	99.69765716	99.27858411	98.86303777	98.45097368	98.04234812
ADV1020986	3/6/2026	3.644	9/7/2027	102.74516	101.7998118	100.8718765	99.96087651	99.06635089	98.18785524	97.32496103	96.47725494	95.64433809
ADV1020987	3/26/2026	3.639	3/27/2028	103.99192	102.502508	101.0420775	99.60985135	98.2050842	96.82705637	95.47507288	94.14846235	92.84657604
ADV1020990	12/12/2025	4.112	12/13/2032	116.34242	110.1157093	104.2738085	98.79073316	93.64239558	88.80645393	84.2621763	79.99031617	75.97299811
ADV1021000	12/12/2025	3.6	12/14/2026	100.71955	100.5108374	100.3030092	100.0960559	99.88997174	99.68475131	99.48038904	99.27687946	99.07421716
ADV1021029	12/15/2025	3.693	11/16/2026	100.50225	100.3676171	100.2333543	100.0994557	99.96591992	99.8327454	99.69993062	99.56747411	99.43537437
ADV1021032	12/15/2025	4.406	12/13/2030	100.01182	100.0090473	100.0062735	100.0035021	100.0007331	99.99796649	99.99520227	99.99244044	99.98968099
ADV1021036	12/15/2025	4.281	10/16/2028	100.006	100.0188398	100.0171078	100.0016984	99.97345677	99.93317942	99.88161689	99.81947679	99.74742632
ADV1021047	12/15/2025	3.624	6/15/2028	104.46918	102.7609148	101.0888305	99.45183888	97.84889864	96.2790098	94.74121177	93.2345814	91.75823105

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021068	12/16/2025	3.561	12/16/2026	100.72891	100.5146458	100.3013049	100.0888851	99.87738028	99.6667845	99.4570918	99.2482963	99.04039216
ADV1021079	12/16/2025	3.63	12/17/2026	100.74007	100.5231563	100.3071908	100.0921675	99.87808014	99.66492262	99.45268877	99.24137254	99.03096791
ADV1021084	12/16/2025	4.68	12/16/2030	114.33687	110.0478088	105.9482272	102.0286605	98.28017541	94.69433525	91.26316891	87.97914242	84.8351322
ADV1021085	12/16/2025	3.634	12/16/2026	100.73193	100.5177971	100.3045847	100.0922913	99.88091075	99.67043723	99.46086479	99.25218758	99.0443998
ADV1021086	12/16/2025	3.605	6/16/2027	102.13381	101.4159957	100.7082864	100.0104662	99.32232834	98.6436722	97.97430243	97.31402908	96.66266737
ADV1021108	2/2/2026	3.814	1/31/2031	111.00874	106.6715199	102.5317765	98.5794886	94.80519856	91.19997316	87.75537205	84.46341805	81.31656953
ADV1021115	12/17/2025	3.506	12/17/2027	103.23219	102.0141864	100.8249532	99.6634809	98.52880483	97.42000451	96.33620127	95.27655584	94.24026618
ADV1021137	12/18/2025	3.55	12/18/2026	100.74402	100.5241895	100.3053378	100.087454	99.87053155	99.65456398	99.43954494	99.22546811	99.01232721
ADV1021142	12/18/2025	4.368	12/18/2029	100.01172	100.0089236	100.0061302	100.0033391	100.0005505	99.99776428	99.99498046	99.99219905	99.98942005
ADV1021145	12/18/2025	3.68	10/20/2026	100.23881	100.1816448	100.1245634	100.0675616	100.0106394	99.95379659	99.89703294	99.84034832	99.78374256
ADV1021147	12/18/2025	4.292	12/17/2027	100.01151	100.0087371	100.005965	100.0031953	100.000428	99.99766306	99.99490054	99.9921404	99.98938265
ADV1021162	12/19/2025	4.367	12/19/2029	100.01172	100.0089209	100.0061274	100.0033364	100.0005477	99.99776153	99.99497772	99.99219632	99.98941732
ADV1021163	12/19/2025	3.63	12/21/2026	100.77562	100.5475865	100.3205932	100.0946368	99.86971009	99.64580604	99.4229176	99.20103782	98.98015981
ADV1021164	12/19/2025	3.515	12/20/2027	103.25899	102.0328916	100.8359415	99.66710859	98.52540977	97.40990723	96.319706	95.2539515	94.21182727
ADV1021165	12/19/2025	3.549	12/19/2028	105.55396	103.3355346	101.1749281	99.07021286	97.01954076	95.02114046	93.07331366	91.17443142	89.32293064
ADV1021178	12/19/2025	3.554	12/21/2026	100.77172	100.5435474	100.3164175	100.0903268	99.86526811	99.64123427	99.41821822	99.19621297	98.9752116
ADV1021186	12/19/2025	3.58	1/5/2028	103.35982	102.0927175	100.8549664	99.64554766	98.46348933	97.3078638	96.17778516	95.07240691	93.99091979
ADV1021205	12/22/2025	3.639	12/29/2026	100.8494	100.5991085	100.3500639	100.1022527	99.85566561	99.6102937	99.36612799	99.1231596	98.88137976
ADV1021210	12/22/2025	3.649	12/22/2026	100.78858	100.5577541	100.3279923	100.0992916	99.87164445	99.64504361	99.41948181	99.19495186	98.97144663
ADV1021214	12/22/2025	3.65	12/22/2026	100.78882	100.5579845	100.3282224	100.0995213	99.87187377	99.64527257	99.41971041	99.1951801	98.97167451
ADV1021215	12/22/2025	3.808	12/11/2030	110.66938	106.4695908	102.4557236	98.6184999	94.94915619	91.43941503	88.0814553	84.86788411	81.79171077
ADV1021240	12/23/2025	3.614	12/23/2026	100.80308	100.5693108	100.3366372	100.1050512	99.87454516	99.64511149	99.41674264	99.18943117	98.96316966
ADV1021241	12/23/2025	3.586	6/23/2027	102.21088	101.4731499	100.746081	100.0294399	99.32300307	98.62655358	97.93988045	97.26277864	96.59504883
ADV1021255	12/23/2025	4.395	12/23/2030	100.01179	100.0089917	100.0061982	100.003407	100.0006183	99.99783201	99.9950481	99.99226659	99.98948749
ADV1021266	12/23/2025	3.669	12/26/2028	105.7287	103.4926672	101.3152345	99.19443387	97.1283805	95.11526885	93.15336835	91.24101963	89.37663088
ADV1021287	12/24/2025	4.347	1/2/2029	100.01166	100.0088606	100.006063	100.0032678	100.0004751	99.99768477	99.99489685	99.99211134	99.98932824
ADV1021298	12/24/2025	3.54	12/24/2027	103.31023	102.073251	100.8659278	99.68719975	98.53605881	97.41154396	96.31273834	95.2387668	94.18879352
ADV1021299	12/24/2025	3.54	12/24/2027	103.31023	102.073251	100.8659278	99.68719975	98.53605881	97.41154396	96.31273834	95.2387668	94.18879352
ADV1021302	12/24/2025	3.54	12/24/2027	103.31023	102.073251	100.8659278	99.68719975	98.53605881	97.41154396	96.31273834	95.2387668	94.18879352
ADV1021306	12/24/2025	3.537	12/24/2027	103.30649	102.0695409	100.8622418	99.68353745	98.53241983	97.40792792	96.30914487	95.23519554	94.18524413
ADV1021315	12/26/2025	3.514	11/15/2027	103.07451	101.9421319	100.8346553	99.75126852	98.69119111	97.65367594	96.63800756	95.64350049	94.66949771
ADV1021316	12/26/2025	3.67	12/18/2026	100.79317	100.5667522	100.3413413	100.1169268	99.89350207	99.67106043	99.44959535	99.22910035	99.00956898
ADV1021322	12/29/2025	3.607	2/26/2027	101.33098	100.9168154	100.5060322	100.0985913	99.694452	99.29357433	98.89591891	98.50144701	98.11012053

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021325	12/29/2025	3.607	2/26/2027	101.33098	100.9168154	100.5060322	100.0985913	99.694452	99.29357433	98.89591891	98.50144701	98.11012053
ADV1021327	12/29/2025	3.607	2/26/2027	101.33098	100.9168154	100.5060322	100.0985913	99.694452	99.29357433	98.89591891	98.50144701	98.11012053
ADV1021328	12/29/2025	3.607	2/26/2027	101.33098	100.9168154	100.5060322	100.0985913	99.694452	99.29357433	98.89591891	98.50144701	98.11012053
ADV1021329	12/29/2025	3.606	2/26/2027	101.33057	100.9164028	100.5056206	100.0981807	99.69404244	99.29316576	98.89551134	98.50104043	98.10971492
ADV1021340	12/26/2025	4.268	9/27/2027	100.01145	100.0086727	100.0059026	100.0031349	100.0003695	99.9976066	99.99484606	99.9920879	99.98933212
ADV1021405	12/30/2025	3.71	10/20/2026	100.23911	100.1820037	100.1249766	100.0680291	100.0111611	99.95437238	99.89766277	99.84103211	99.78448023
ADV1021410	12/30/2025	3.697	11/18/2026	100.51981	100.3796384	100.2398615	100.1004779	99.96148592	99.82288383	99.68466996	99.54684265	99.40940025
ADV1021415	12/30/2025	3.674	12/16/2026	100.77539	100.5548131	100.3351878	100.1165102	99.89877405	99.68197326	99.46610173	99.25115339	99.03712227
ADV1021423	12/30/2025	3.561	12/30/2027	103.29301	102.0414869	100.8203178	99.62840912	98.46471777	97.32824972	96.21805715	95.1332358	94.07292253
ADV1021424	12/30/2025	3.65	1/31/2029	105.89536	103.5633177	101.2947014	99.08744644	96.93956355	94.84913904	92.81433181	90.83337009	88.90454841
ADV1021430	12/30/2025	3.621	12/30/2026	100.85276	100.5996941	100.3479011	100.0973667	99.84808157	99.60003641	99.35322199	99.10762919	98.86324898
ADV1021431	12/30/2025	3.595	12/30/2027	101.94764	101.2766261	100.6169248	99.96821371	99.33018756	98.70255289	98.08502761	97.47734039	96.87923011
ADV1021434	12/30/2025	3.621	12/30/2026	100.85276	100.5996941	100.3479011	100.0973667	99.84808157	99.60003641	99.35322199	99.10762919	98.86324898
ADV1021435	12/30/2025	3.553	12/30/2027	103.28293	102.0314683	100.810365	99.61852104	98.45489335	97.3184879	96.20835691	95.12359617	94.06334254
ADV1021437	12/30/2025	3.561	6/30/2027	102.19462	101.4385276	100.6936183	99.95964621	99.2363717	98.52356211	97.82099152	97.12844044	96.44569563
ADV1021438	12/30/2025	3.571	6/30/2028	104.46754	102.7185871	101.0073329	99.33262399	97.6933544	96.08846311	94.51693187	92.97778303	91.4700774
ADV1021439	12/30/2025	3.55	12/30/2027	103.27914	102.0277113	100.8066327	99.61481302	98.45120918	97.31482721	96.20471932	95.11998131	94.05975005
ADV1021446	12/30/2025	3.485	12/30/2027	103.27227	102.0197249	100.7975791	99.60473693	98.44015322	97.30283192	96.19182335	95.10622148	94.04516148
ADV1021447	12/30/2025	3.485	12/30/2027	103.27227	102.0197249	100.7975791	99.60473693	98.44015322	97.30283192	96.19182335	95.10622148	94.04516148
ADV1021550	1/2/2026	3.588	9/24/2027	102.80183	101.8105234	100.8383481	99.88475736	98.94922149	98.03123085	97.1302948	96.24594087	95.3777139
ADV1021552	1/2/2026	3.593	7/2/2027	102.23661	101.4749274	100.7245911	99.98535302	99.25696812	98.53919858	97.83181345	97.13458847	96.44730576
ADV1021579	1/5/2026	4.33	2/1/2029	100.01161	100.0088248	100.0060372	100.0032521	100.0004693	99.99768893	99.99491097	99.9921354	99.98936224
ADV1021591	1/5/2026	3.556	8/5/2027	102.44113	101.586357	100.7458605	99.91928064	99.10627365	98.30650692	97.51965866	96.74541742	95.98348174
ADV1021649	1/7/2026	3.772	11/26/2030	110.42905	106.2730044	102.2995191	98.49955643	94.8645764	91.38650841	88.05772276	84.8710039	81.81952543
ADV1021667	1/8/2026	3.673	11/9/2026	100.42979	100.3155579	100.2015874	100.0878821	99.97444104	99.86126318	99.74834759	99.63569334	99.52329947
ADV1021671	1/8/2026	3.583	1/10/2028	103.40125	102.1213484	100.8696706	99.64527912	98.44728089	97.27482173	96.12708438	95.00328647	93.90267869
ADV1021672	1/8/2026	3.632	1/8/2029	105.72316	103.4532276	101.2435756	99.09218763	96.99713202	94.95655637	92.96868389	91.03180954	89.14429649
ADV1021702	1/9/2026	3.638	7/9/2027	102.31967	101.5386179	100.7695017	100.0120497	99.26599766	98.53108927	97.80707591	97.09371628	96.39077619
ADV1021716	1/12/2026	3.643	1/12/2028	103.49282	102.2072824	100.9495222	99.71863935	98.51377235	97.3340965	96.17882211	95.04719259	93.93848272
ADV1021720	1/12/2026	3.852	1/10/2031	111.04097	106.7566471	102.6650517	98.75644459	95.02163312	91.45193881	88.0391654	84.7755692	81.65383142
ADV1021721	1/12/2026	3.852	1/10/2031	111.04097	106.7566471	102.6650517	98.75644459	95.02163312	91.45193881	88.0391654	84.7755692	81.65383142
ADV1021727	1/13/2026	3.643	7/13/2027	102.35147	101.5594217	100.7796468	100.0118617	99.25579095	98.51116759	97.77773268	97.05523504	96.343431
ADV1021731	1/12/2026	3.703	11/17/2026	100.50933	100.3721965	100.2354444	100.0990704	99.96307265	99.82744971	99.69219996	99.55732183	99.42281374

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021735	1/12/2026	3.575	1/12/2028	103.48187	102.1952037	100.936359	99.70443362	98.49856419	97.31792435	96.16172275	95.02920126	93.9196332
ADV1021755	1/13/2026	3.651	1/13/2027	100.98359	100.6915681	100.401252	100.1126225	99.82566511	99.54036506	99.25670795	98.97467951	98.69426564
ADV1021756	1/13/2026	3.636	7/13/2027	102.34592	101.5538925	100.7741416	100.0063801	99.25033277	98.50573257	97.77232057	97.04984561	96.338064
ADV1021772	1/13/2026	3.646	1/13/2027	100.98213	100.69011	100.3997966	100.1111699	99.82421521	99.53891788	99.25526349	98.97323775	98.69282658
ADV1021773	1/13/2026	3.626	7/13/2027	102.33798	101.5459937	100.7662769	99.99854926	99.24253538	98.49796826	97.76458899	97.04214641	96.33039685
ADV1021819	1/15/2026	4.27	1/16/2029	99.920741	99.93985975	99.94339716	99.93228866	99.90741636	99.86961261	99.819663	99.75830915	99.6862513
ADV1021820	1/15/2026	4.371	7/15/2030	100.01173	100.008932	100.0061385	100.0033474	100.0005588	99.99777252	99.99498869	99.99220726	99.98942823
ADV1021821	1/15/2026	4.33	4/13/2029	100.01161	100.0088184	100.0060251	100.0032343	100.0004459	99.9976599	99.99487631	99.99209512	99.98931634
ADV1021822	1/15/2026	4.34	7/13/2029	100.01164	100.0088461	100.0060528	100.0032619	100.0004734	99.99768736	99.99490372	99.99212247	99.98934363
ADV1021824	1/15/2026	4.349	10/15/2029	100.01167	100.008871	100.0060776	100.0032867	100.0004982	99.99771209	99.99492839	99.99214709	99.9893682
ADV1021826	1/15/2026	4.305	7/14/2028	100.01154	100.0087491	100.005956	100.0031653	100.0003771	99.99759122	99.99480778	99.99202675	99.98924812
ADV1021827	1/15/2026	4.382	1/15/2031	100.01175	100.0089535	100.00616	100.003369	100.0005804	99.99779415	99.99501034	99.99222894	99.98944993
ADV1021829	1/15/2026	4.37	7/15/2030	100.01173	100.0089292	100.0061357	100.0033446	100.000556	99.99776977	99.99498595	99.99220452	99.9894255
ADV1021831	1/15/2026	4.376	10/15/2030	100.01174	100.0089436	100.0061501	100.003359	100.0005704	99.99778411	99.99500027	99.99221883	99.9894398
ADV1021832	1/15/2026	3.652	7/15/2027	102.3726	101.5750354	100.7899105	100.0169393	99.25584064	98.5063421	97.76817958	97.04109692	96.32484564
ADV1021833	1/15/2026	4.357	1/15/2030	100.01169	100.0088932	100.0060998	100.0033088	100.0005202	99.99773406	99.99495031	99.99216897	99.98939003
ADV1021834	1/15/2026	4.37	7/15/2030	100.01173	100.0089292	100.0061357	100.0033446	100.000556	99.99776977	99.99498595	99.99220452	99.9894255
ADV1021835	1/15/2026	4.295	4/14/2028	100.01152	100.0087214	100.0059283	100.0031377	100.0003495	99.99756375	99.99478037	99.9919994	99.98922083
ADV1021836	1/15/2026	4.382	1/15/2031	100.01175	100.0089535	100.00616	100.003369	100.0005804	99.99779415	99.99501034	99.99222894	99.98944993
ADV1021837	1/15/2026	4.37	7/15/2030	100.01173	100.0089292	100.0061357	100.0033446	100.000556	99.99776977	99.99498595	99.99220452	99.9894255
ADV1021838	1/15/2026	4.382	1/15/2031	100.01175	100.0089535	100.00616	100.003369	100.0005804	99.99779415	99.99501034	99.99222894	99.98944993
ADV1021839	1/15/2026	4.364	4/15/2030	100.01171	100.0089126	100.0061191	100.0033281	100.0005395	99.99775329	99.9949695	99.99218811	99.98940913
ADV1021840	1/15/2026	4.364	4/15/2030	100.01171	100.0089126	100.0061191	100.0033281	100.0005395	99.99775329	99.9949695	99.99218811	99.98940913
ADV1021841	1/15/2026	4.382	1/15/2031	100.01175	100.0089535	100.00616	100.003369	100.0005804	99.99779415	99.99501034	99.99222894	99.98944993
ADV1021845	1/15/2026	3.666	1/15/2027	101.00498	100.7073931	100.4115734	100.1175046	99.82517115	99.53455757	99.24564861	98.9584292	98.67288444
ADV1021848	1/15/2026	3.67	1/15/2027	101.00617	100.7085815	100.4127595	100.1186884	99.82635268	99.53573684	99.24682563	98.95960399	98.674057
ADV1021849	1/15/2026	3.673	1/15/2027	101.00706	100.7094727	100.413649	100.1195762	99.82723882	99.53662129	99.2477084	98.96048508	98.67493642
ADV1021871	1/16/2026	3.698	1/7/2028	103.52607	102.2528346	101.0085197	99.79213477	98.60273893	97.43943332	96.30135894	95.1876944	94.09765388
ADV1021874	1/16/2026	4.457	1/18/2033	99.530997	99.60946791	99.65134911	99.66070905	99.64120796	99.5961388	99.52846386	99.44084769	99.33568666
ADV1021897	1/20/2026	4.4	1/17/2031	100.0118	100.0090048	100.0062125	100.0034227	100.0006352	99.99785014	99.99506748	99.99228723	99.98950939
ADV1021898	1/20/2026	4.393	10/21/2030	100.01179	100.0089925	100.0062005	100.0034109	100.0006237	99.99783895	99.99505659	99.99227663	99.98949907
ADV1021900	1/20/2026	4.386	7/22/2030	100.01177	100.0089753	100.0061833	100.0033938	100.0006066	99.99782186	99.99503951	99.99225957	99.98948202
ADV1021901	1/20/2026	4.371	1/22/2030	100.01173	100.0089338	100.0061419	100.0033524	100.0005653	99.99778062	99.99499836	99.9922185	99.98944104

Classification | Internal

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	Parallel-Shift Sensitivity Analysis												
9/30/2026				Price									
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1021902	1/20/2026	4.386	7/22/2030	100.01177	100.0089753	100.0061833	100.0033938	100.0006066	99.99782186	99.99503951	99.99225957	99.98948202
ADV1021903	1/20/2026	4.371	1/22/2030	100.01173	100.0089338	100.0061419	100.0033524	100.0005653	99.99778062	99.99499836	99.9922185	99.98944104
ADV1021904	1/20/2026	4.386	7/22/2030	100.01177	100.0089753	100.0061833	100.0033938	100.0006066	99.99782186	99.99503951	99.99225957	99.98948202
ADV1021905	1/20/2026	4.386	7/22/2030	100.01177	100.0089753	100.0061833	100.0033938	100.0006066	99.99782186	99.99503951	99.99225957	99.98948202
ADV1021906	1/20/2026	4.393	10/21/2030	100.01179	100.0089925	100.0062005	100.0034109	100.0006237	99.99783895	99.99505659	99.99227663	99.98949907
ADV1021907	1/20/2026	4.393	10/21/2030	100.01179	100.0089925	100.0062005	100.0034109	100.0006237	99.99783895	99.99505659	99.99227663	99.98949907
ADV1021908	1/20/2026	4.393	10/21/2030	100.01179	100.0089925	100.0062005	100.0034109	100.0006237	99.99783895	99.99505659	99.99227663	99.98949907
ADV1021909	1/20/2026	4.371	1/22/2030	100.01173	100.0089338	100.0061419	100.0033524	100.0005653	99.99778062	99.99499836	99.9922185	99.98944104
ADV1021910	1/20/2026	4.386	7/22/2030	100.01177	100.0089753	100.0061833	100.0033938	100.0006066	99.99782186	99.99503951	99.99225957	99.98948202
ADV1021912	1/20/2026	4.305	4/17/2028	100.01154	100.0087505	100.0059587	100.0031692	100.0003822	99.99759761	99.9948154	99.99203561	99.98925821
ADV1021913	1/20/2026	4.371	1/22/2030	100.01173	100.0089338	100.0061419	100.0033524	100.0005653	99.99778062	99.99499836	99.9922185	99.98944104
ADV1021915	1/20/2026	4.371	1/22/2030	100.01173	100.0089338	100.0061419	100.0033524	100.0005653	99.99778062	99.99499836	99.9922185	99.98944104
ADV1021917	1/20/2026	4.371	1/22/2030	100.01173	100.0089338	100.0061419	100.0033524	100.0005653	99.99778062	99.99499836	99.9922185	99.98944104
ADV1021920	1/20/2026	4.393	10/21/2030	100.01179	100.0089925	100.0062005	100.0034109	100.0006237	99.99783895	99.99505659	99.99227663	99.98949907
ADV1021921	1/20/2026	4.393	10/21/2030	100.01179	100.0089925	100.0062005	100.0034109	100.0006237	99.99783895	99.99505659	99.99227663	99.98949907
ADV1021922	1/20/2026	4.379	4/22/2030	100.01175	100.0089559	100.006164	100.0033744	100.0005873	99.99780261	99.99502031	99.9922404	99.9894629
ADV1021947	1/21/2026	4.41	1/21/2031	100.01183	100.0090333	100.0062416	100.0034522	100.0006654	99.99788087	99.99509879	99.99231912	99.98954184
ADV1021949	1/21/2026	4.375	1/22/2030	100.01174	100.0089452	100.0061536	100.0033644	100.0005776	99.99779323	99.99501125	99.99223168	99.98945451
ADV1021952	1/21/2026	3.693	1/21/2027	101.06449	100.7502122	100.4378973	100.1275293	99.81909004	99.51256143	99.20792569	98.90516524	98.60426271
ADV1021971	1/22/2026	4.252	10/22/2027	100.0114	100.0086047	100.005814	100.0030258	100.00024	99.99745664	99.99467565	99.99189706	99.98912087
ADV1021972	1/22/2026	4.352	1/22/2030	100.01168	100.0088818	100.0060907	100.0033019	100.0005155	99.99773161	99.99495007	99.99217094	99.98939421
ADV1021975	1/22/2026	4.187	1/22/2027	100.01122	100.0084245	100.0056343	100.0028464	100.0000609	99.99727791	99.99425901	99.99101061	99.98774496
ADV1021976	1/22/2026	3.931	1/15/2031	111.40607	107.1011993	102.9904463	99.06399182	95.31257046	91.72743395	88.3003192	85.02341858	81.88935228
ADV1021977	1/22/2026	4.352	1/22/2030	100.01168	100.0088818	100.0060907	100.0033019	100.0005155	99.99773161	99.99495007	99.99217094	99.98939421
ADV1021978	1/22/2026	4.361	4/22/2030	100.0117	100.0089068	100.0061155	100.0033267	100.0005403	99.99775635	99.99497477	99.99219559	99.98941881
ADV1022013	1/23/2026	3.926	1/23/2031	111.43542	107.1094296	102.9793935	99.03538941	95.26804966	91.6685278	88.22846663	84.93996854	81.79556778
ADV1022014	1/23/2026	4.183	1/24/2033	116.98502	110.6344482	104.6823564	99.10150311	93.86665165	88.9544087	84.34308075	80.01254223	75.94411448
ADV1022017	3/2/2026	3.762	3/1/2029	106.36832	103.9472486	101.5941352	99.30669244	97.08272206	94.92011267	92.81683563	90.77094135	88.78055571
ADV1022018	1/23/2026	3.751	1/2/2029	105.95614	103.6992093	101.501817	99.36195528	97.27770427	95.24722478	93.268754	91.34060164	89.4611462
ADV1022019	1/23/2026	3.751	1/2/2029	105.95614	103.6992093	101.501817	99.36195528	97.27770427	95.24722478	93.268754	91.34060164	89.4611462
ADV1022020	1/23/2026	3.922	12/30/2030	111.26612	107.0051797	102.9346526	99.04493854	95.32697797	91.77221973	88.37258924	85.12045893	82.00862056
ADV1022021	1/23/2026	3.922	12/30/2030	111.26612	107.0051797	102.9346526	99.04493854	95.32697797	91.77221973	88.37258924	85.12045893	82.00862056
ADV1022022	1/23/2026	4.508	1/12/2037	127.97	117.6161711	108.2442498	99.75419994	92.05672468	85.07206222	78.72892048	72.96353576	67.71884041

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022023	3/2/2026	3.945	2/28/2031	111.77627	107.3434206	103.1156905	99.08250546	95.23388715	91.56042013	88.05321738	84.70388788	81.50450637
ADV1022024	1/23/2026	4.335	3/15/2034	120.3775	112.8672084	105.900123	99.43371607	93.42901041	87.85026303	82.66468127	77.84216495	73.35507234
ADV1022025	3/2/2026	3.763	3/1/2029	106.37075	103.9496429	101.5965004	99.30902908	97.08503082	94.92239412	92.81909035	90.7731699	88.78275862
ADV1022027	1/23/2026	3.626	1/24/2028	103.63671	102.3189029	101.0262345	99.75800639	98.51354946	97.29221898	96.09339368	94.91647464	93.76088429
ADV1022028	3/2/2026	3.764	3/1/2029	106.37317	103.9520371	101.5988655	99.31136573	97.08733957	94.92467557	92.82134507	90.77539845	88.78496154
ADV1022029	3/2/2026	3.764	3/1/2029	106.37317	103.9520371	101.5988655	99.31136573	97.08733957	94.92467557	92.82134507	90.77539845	88.78496154
ADV1022030	3/2/2026	3.946	2/28/2031	111.78064	107.34769	103.1198679	99.08659403	95.23788979	91.56433967	88.05705652	84.7076492	81.50819237
ADV1022031	3/2/2026	3.946	2/28/2031	111.78064	107.34769	103.1198679	99.08659403	95.23788979	91.56433967	88.05705652	84.7076492	81.50819237
ADV1022032	1/23/2026	3.786	4/23/2029	106.75901	104.1929409	101.7024005	99.28470492	96.93728814	94.65769155	92.4435587	90.29263035	88.20273973
ADV1022034	1/23/2026	3.873	4/23/2030	109.40394	105.8330311	102.4000361	99.09885952	95.92371181	92.86909123	89.92976768	87.10076766	84.37736017
ADV1022041	1/23/2026	3.615	1/25/2027	101.09285	100.7672524	100.4437606	100.1223532	99.80300989	99.48571083	99.17043636	98.8571671	98.54588389
ADV1022060	1/26/2026	4.38	10/24/2030	100.01175	100.0089587	100.0061686	100.003381	100.0005958	99.997813	99.9950326	99.99225461	99.98947901
ADV1022066	1/26/2026	4.354	1/24/2030	100.01168	100.0088888	100.0060989	100.0033114	100.0005263	99.99774361	99.99496332	99.99218544	99.98940996
ADV1022068	1/26/2026	4.299	4/25/2028	100.01153	100.0087364	100.0059467	100.0031595	100.0003747	99.99759229	99.99481228	99.99203468	99.98925948
ADV1022069	1/26/2026	4.379	10/25/2030	100.01175	100.0089559	100.0061659	100.0033782	100.000593	99.99781025	99.99502985	99.99225187	99.98947627
ADV1022073	1/26/2026	4.236	7/26/2027	100.01135	100.0085617	100.0057724	100.0029855	100.000201	99.99741896	99.99463928	99.991862	99.98908712
ADV1022074	1/26/2026	3.753	10/26/2026	100.29895	100.2248516	100.1508683	100.0770006	100.0032482	99.92961083	99.85608824	99.78268016	99.70938633
ADV1022075	1/26/2026	3.747	1/26/2029	106.09288	103.7715456	101.5130055	99.31520547	97.17616764	95.09399058	93.06684613	91.09297603	89.17068881
ADV1022107	1/27/2026	3.653	1/29/2029	106.03187	103.7005631	101.4325751	99.22583925	97.07836453	94.98823657	92.95361401	90.97272533	89.04386577
ADV1022108	1/27/2026	3.653	1/29/2029	106.03187	103.7005631	101.4325751	99.22583925	97.07836453	94.98823657	92.95361401	90.97272533	89.04386577
ADV1022111	1/27/2026	3.908	1/27/2031	111.3832	107.0480866	102.9098065	98.95838132	95.18439395	91.57895022	88.13364728	84.84054384	81.69213247
ADV1022152	1/28/2026	3.684	1/28/2027	101.12155	100.7878252	100.4563042	100.1269654	99.7997873	99.4747486	99.15182839	98.83100601	98.51226104
ADV1022162	1/29/2026	3.586	1/29/2027	101.11694	100.7802408	100.4457837	100.1135469	99.78350847	99.45564655	99.12993967	98.80636663	98.48490648
ADV1022174	2/3/2026	3.714	2/5/2029	106.08406	103.7353552	101.4508807	99.22852934	97.0662758	94.96217224	92.91434514	90.92099196	88.98037803
ADV1022177	2/3/2026	3.649	2/3/2028	103.66326	102.3205484	101.0016511	99.70598487	98.43298833	97.18211782	95.95284664	94.74466438	93.55707633
ADV1022187	1/29/2026	3.631	7/29/2027	102.45299	101.6171103	100.7948732	99.98594766	99.19001213	98.40675539	97.63587609	96.87708239	96.13009152
ADV1022190	1/29/2026	3.644	2/26/2027	101.34629	100.9320817	100.5212608	100.1137825	99.70960598	99.30869131	98.91099911	98.51649066	98.12512783
ADV1022191	1/29/2026	3.642	3/29/2027	101.59019	101.0900641	100.5948647	100.1045153	99.61894488	99.13808379	98.66186377	98.19021784	97.72308032
ADV1022197	1/29/2026	3.655	1/29/2027	101.12036	100.7838794	100.4496355	100.1176079	99.78777447	99.46011366	99.13460402	98.81122441	98.48995399
ADV1022213	1/30/2026	3.635	7/30/2027	102.46329	101.6246533	100.7997478	99.9882377	99.18979861	98.40411641	97.63088706	96.86981607	96.1206182
ADV1022226	1/30/2026	3.708	10/30/2026	100.33478	100.2493171	100.1639952	100.078816	99.99377923	99.90888447	99.8241314	99.73951967	99.65504895
ADV1022227	1/30/2026	3.708	10/30/2026	100.33478	100.2493171	100.1639952	100.078816	99.99377923	99.90888447	99.8241314	99.73951967	99.65504895
ADV1022228	1/30/2026	3.68	12/18/2026	100.79074	100.5650825	100.3404282	100.116767	99.89409215	99.67239713	99.45167539	99.23192047	99.01312595

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ADV1022229	1/30/2026	3.68	12/18/2026	100.79074	100.5650825	100.3404282	100.116767	99.89409215	99.67239713	99.45167539	99.23192047	99.01312595
ADV1022230	1/30/2026	3.628	4/9/2027	101.66517	101.1346988	100.6097677	100.0902936	99.57619143	99.06737816	98.56377226	98.06529393	97.571865
ADV1022231	1/30/2026	3.628	4/9/2027	101.66517	101.1346988	100.6097677	100.0902936	99.57619143	99.06737816	98.56377226	98.06529393	97.571865
ADV1022255	2/2/2026	3.681	12/15/2027	103.36501	102.1525895	100.9686651	99.81223599	98.68235132	97.5781037	96.49862672	95.44309266	94.41071031
ADV1022257	2/2/2026	3.918	1/29/2031	111.44236	107.1009722	102.9569062	99.00016119	95.22129286	91.6113811	88.16199816	84.86517896	81.7133934
ADV1022260	2/2/2026	3.678	2/2/2028	103.696	102.3558881	101.0394962	99.74624935	98.47558922	97.22697513	95.99988319	94.79380572	93.6082506
ADV1022261	2/2/2026	3.668	2/2/2029	106.09672	103.7536505	101.4744962	99.25716511	97.0996468	95.00000776	92.95638799	90.96699775	89.0301145
ADV1022278	2/2/2026	3.736	12/2/2026	100.65506	100.4752227	100.2960183	100.1174389	99.93948127	99.76214221	99.58541848	99.40930686	99.2338042
ADV1022279	2/2/2026	3.676	8/2/2027	102.52306	101.6760324	100.8430085	100.0236418	99.21759831	98.42455479	97.64419842	96.87622632	96.12034523
ADV1022280	2/2/2026	3.678	2/2/2028	103.696	102.3558881	101.0394962	99.74624935	98.47558922	97.22697513	95.99988319	94.79380572	93.6082506
ADV1022296	2/3/2026	3.695	2/3/2027	101.17956	100.8291505	100.4811675	100.1355868	99.79238346	99.45153311	99.11301156	98.77679498	98.44285987
ADV1022298	2/3/2026	3.71	1/4/2027	100.95123	100.6768048	100.4038348	100.1323114	99.86222308	99.59355857	99.32630654	99.06045587	98.79599552
ADV1022299	2/3/2026	3.692	2/3/2028	103.72163	102.3785114	101.0592067	99.76313995	98.48974956	97.23849171	96.00883951	94.80028239	93.61232547
ADV1022300	2/3/2026	3.751	2/5/2029	106.17135	103.8215974	101.5361004	99.31274823	97.14951487	95.04445189	92.99568516	91.00141157	89.05989592
ADV1022301	2/3/2026	3.851	2/4/2030	108.79375	105.4430764	102.214967	99.10430184	96.10620007	93.21600936	90.42929384	87.74182286	85.14956045
ADV1022302	2/3/2026	3.93	2/3/2031	111.52793	107.1710819	103.0128311	99.04308929	95.25233121	91.63156097	88.17227976	84.86645597	81.70649717
ADV1022304	2/3/2026	4.075	2/3/2032	114.46858	109.0958588	104.0153038	99.20946475	94.66201823	90.35769197	86.28219193	82.42213487	78.76498596
ADV1022329	2/4/2026	3.677	2/4/2027	101.18151	100.8283325	100.4776237	100.1293564	99.78350517	99.44004494	99.09895091	98.76019867	98.42376412
ADV1022330	2/4/2026	3.688	2/4/2028	103.72327	102.3773126	101.0552633	99.75654251	98.48058534	97.22684493	95.99479142	94.78391145	93.59370743
ADV1022332	2/4/2026	3.733	2/5/2029	106.12888	103.7796417	101.4946421	99.27177688	97.10902019	95.00442395	92.95611434	90.96228852	89.02121154
ADV1022344	2/4/2026	4.407	2/3/2031	100.01182	100.0090346	100.0062512	100.0034702	100.0006916	99.99791548	99.99514172	99.99237035	99.98960137
ADV1022346	2/4/2026	3.666	2/4/2027	101.17762	100.8244522	100.4737518	100.1254929	99.77965008	99.43619816	99.09511241	98.7563684	98.41994205
ADV1022347	2/4/2026	3.667	2/4/2027	101.17797	100.824805	100.4741038	100.1258442	99.78000054	99.43654787	99.09546137	98.75671661	98.42028951
ADV1022364	2/5/2026	4.406	1/21/2031	100.01182	100.0090277	100.0062408	100.0034564	100.0006743	99.99789464	99.99511738	99.99234251	99.98957004
ADV1022368	2/5/2026	3.607	10/5/2027	102.88777	101.8665024	100.8655232	99.88423601	98.92206345	97.97845048	97.0528634	96.14478881	95.25373266
ADV1022370	2/5/2026	3.842	2/4/2031	111.1567	106.8050033	102.6518867	98.6872579	94.90158468	91.28586478	87.83159382	84.53073526	81.37569236
ADV1022376	2/5/2026	3.532	2/5/2027	101.15909	100.8029589	100.4493428	100.0982119	99.74953999	99.40330133	99.05947041	98.71802211	98.37893168
ADV1022395	2/6/2026	3.724	11/6/2026	100.40305	100.2976625	100.192501	100.0875643	99.98285179	99.87836263	99.77409609	99.67005144	99.56622794
ADV1022396	2/6/2026	3.612	2/7/2028	103.64034	102.2865046	100.9568489	99.65078317	98.36773332	97.10714342	95.86847502	94.6512065	93.45483238
ADV1022397	2/6/2026	3.661	2/6/2029	105.96577	103.6155917	101.3297659	99.10617745	96.94279497	94.83766484	92.7889081	90.79471702	88.85335206
ADV1022401	2/6/2026	3.643	2/5/2027	101.20322	100.8371437	100.4736508	100.1127148	99.75430858	99.39840572	99.04498001	98.69400561	98.34545708
ADV1022402	2/6/2026	3.625	2/8/2027	101.19547	100.8312308	100.4696236	100.1106164	99.75418102	99.4002899	99.04891576	98.70003174	98.35361135
ADV1022404	2/10/2026	3.66	2/12/2029	106.00371	103.6357548	101.3330736	99.09350362	96.91497102	94.79548203	92.7331196	90.72603991	88.77246915

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ADV1022405	2/13/2026	3.778	2/13/2030	108.6143	105.2409205	101.991849	98.86185712	95.84596036	92.93940911	90.13767649	87.43644658	84.83160355
ADV1022406	3/18/2026	3.783	3/18/2030	108.85044	105.3841013	102.0486979	98.83858143	95.74837458	92.77296054	89.90746871	87.14726148	84.48792175
ADV1022407	2/10/2026	3.774	2/11/2030	108.58641	105.2192042	101.9758947	98.85127023	95.84037055	92.9384688	90.14105938	87.44384637	84.84273264
ADV1022408	2/13/2026	3.608	2/14/2028	103.68187	102.3079715	100.9589206	99.63410301	98.33292157	97.05479837	95.79917392	94.56550641	93.35327104
ADV1022409	2/6/2026	3.719	11/6/2026	100.40249	100.297108	100.1919504	100.0870177	99.98230898	99.87782367	99.77356097	99.66952016	99.5657005
ADV1022414	2/6/2026	4.342	2/6/2031	99.818544	99.85227174	99.85609376	99.83266225	99.78441716	99.71360337	99.62228648	99.51236721	99.38559467
ADV1022421	2/6/2026	3.817	10/25/2030	110.40468	106.3333699	102.4378622	98.70960559	95.14050805	91.72291411	88.44957864	85.31364255	82.30861
ADV1022428	2/9/2026	4.3	1/20/2028	100.01942	100.0166776	100.0139203	100.0111527	100.0083747	100.0055864	100.002788	99.99997932	99.99716049
ADV1022433	2/9/2026	3.544	2/9/2027	101.19511	100.8278596	100.463279	100.1013432	99.7420234	99.38529114	99.03111848	98.67947782	98.33034198
ADV1022434	2/9/2026	3.614	2/9/2027	101.19912	100.8321062	100.4677598	100.1060534	99.74695834	99.39044636	99.03648956	98.68506044	98.3361319
ADV1022444	2/9/2026	3.602	8/18/2027	102.56988	101.6793807	100.8043584	99.94441496	99.09916263	98.26822679	97.45124549	96.64786889	95.85775878
ADV1022445	2/9/2026	3.596	12/8/2027	103.22298	102.029882	100.8644	99.72558278	98.61252194	97.52435004	96.4602382	95.41939402	94.40105958
ADV1022446	2/9/2026	3.594	2/17/2028	103.68347	102.3011215	100.9439124	99.61121166	98.30241223	97.01692672	95.75418657	94.51364129	93.29475777
ADV1022447	2/9/2026	3.611	6/21/2028	104.48496	102.7603091	101.0724385	99.42023947	97.80264502	96.21863091	94.66721366	93.14744845	91.65842716
ADV1022448	2/9/2026	3.624	9/20/2028	105.04602	103.0748721	101.1509819	99.27292433	97.43932639	95.64886584	93.90026873	92.19230732	90.52379808
ADV1022479	2/10/2026	3.612	2/12/2029	105.88958	103.5230015	101.2216677	98.98341647	96.80617478	94.6879497	92.62682499	90.62095756	88.66857434
ADV1022482	2/10/2026	3.568	8/10/2027	102.48442	101.6159264	100.7621675	99.92276945	99.09737175	98.2856258	97.48719456	96.70175197	95.92898259
ADV1022485	2/10/2026	4.403	2/7/2031	100.01181	100.0090213	100.006236	100.0034531	100.0006726	99.99789459	99.99511893	99.99234567	99.98957481
ADV1022489	2/10/2026	3.554	3/12/2029	106.07075	103.6217027	101.2422754	98.93009498	96.68288181	94.4984475	92.37469067	90.30959286	88.30121479
ADV1022490	2/10/2026	3.652	12/10/2026	100.71071	100.5082567	100.3066162	100.1057785	99.90573897	99.70649266	99.50803481	99.3103607	99.11346561
ADV1022491	2/10/2026	3.577	8/10/2027	102.49225	101.623725	100.7699294	99.93049522	99.10506174	98.29328044	97.49481424	96.70933711	95.93653357
ADV1022511	2/11/2026	3.681	12/11/2026	100.72564	100.520298	100.3157905	100.112109	99.90924863	99.70720423	99.50597083	99.30554348	99.10591729
ADV1022514	2/11/2026	3.623	8/11/2027	102.53927	101.6678108	100.8111809	99.96900379	99.14091549	98.32656419	97.52560969	96.73772295	95.96258565
ADV1022517	2/11/2026	3.575	2/11/2027	101.22228	100.8494453	100.4793692	100.1120185	99.74736308	99.38537326	99.02601976	98.66927372	98.31510674
ADV1022518	2/11/2026	3.575	2/11/2027	101.22228	100.8494453	100.4793692	100.1120185	99.74736308	99.38537326	99.02601976	98.66927372	98.31510674
ADV1022547	2/12/2026	3.623	2/12/2029	105.91573	103.5488408	101.2471982	99.00864477	96.83110725	94.71259253	92.65118417	90.64503894	88.69238357
ADV1022548	2/12/2026	3.774	2/12/2031	110.91816	106.5490014	102.3802729	98.40173495	94.60372071	90.97710344	87.51326375	84.20405884	81.04179372
ADV1022551	2/12/2026	3.621	3/12/2027	101.449	100.9959953	100.5470476	100.1021017	99.66110409	99.22400216	98.79074432	98.36127985	97.93555893
ADV1022552	2/12/2026	3.561	2/12/2027	101.22518	100.8495761	100.4767714	100.1067327	99.73942905	99.37483017	99.01290612	98.65362743	98.29696505
ADV1022559	2/12/2026	4.355	2/12/2029	100.02242	100.0192785	100.0161258	100.0129632	100.0097909	100.0066087	100.003417	100.0002156	99.99700461
ADV1022583	2/13/2026	4.29	2/13/2029	99.961813	99.98582983	99.99767131	99.99813216	99.9879585	99.96785093	99.9384674	99.900426	99.85430752
ADV1022584	2/13/2026	3.52	2/16/2027	101.24181	100.855145	100.4714383	100.0906608	99.71277879	99.33775934	98.96556983	98.59617822	98.22955292
ADV1022587	2/13/2026	4.406	2/13/2031	100.01182	100.0090284	100.0062441	100.0034622	100.0006827	99.99790566	99.99513097	99.99235867	99.98958877

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022588	2/13/2026	4.351	2/13/2031	101.52572	101.1045024	100.4640987	99.00135378	96.37910139	93.06894118	89.5978175	86.23293942	83.01549636
ADV1022591	2/13/2026	3.534	12/13/2027	103.17371	101.967733	100.7899844	99.63947922	98.51527925	97.41648887	96.34225276	95.29175365	94.26421019
ADV1022592	2/13/2026	3.537	5/12/2028	104.11984	102.5053611	100.9238205	99.37427354	97.85581329	96.36756715	94.908695	93.4783877	92.07586564
ADV1022608	2/17/2026	3.602	2/17/2027	101.25779	100.8685811	100.4823772	100.0991385	99.71883104	99.34142108	98.96687552	98.59516175	98.22624763
ADV1022611	2/17/2026	3.546	2/20/2029	105.7844	103.3960552	101.0741395	98.81643964	96.62082637	94.48525375	92.40775521	90.38644005	88.41948996
ADV1022612	2/17/2026	3.693	2/18/2031	110.60729	106.2279415	102.0503252	98.06408765	94.2594641	90.62723752	87.15870522	83.84564753	80.68029851
ADV1022613	2/17/2026	3.545	8/17/2027	102.51086	101.6233226	100.7511655	99.893995	99.05142668	98.22308929	97.40862406	96.60768419	95.81993437
ADV1022616	2/17/2026	3.599	2/17/2027	101.25662	100.8674167	100.4812155	100.0979796	99.71767487	99.34026762	98.96572475	98.59401365	98.22510219
ADV1022618	2/17/2026	4.367	8/15/2029	100.01172	100.0089325	100.0061492	100.0033683	100.0005898	99.99781365	99.99503994	99.99226862	99.9894997
ADV1022619	2/17/2026	4.336	2/15/2029	100.01163	100.0088465	100.0060633	100.0032825	100.0005041	99.9977281	99.9949545	99.99218329	99.98941448
ADV1022620	2/17/2026	4.375	11/15/2029	100.01174	100.0089547	100.0061713	100.0033904	100.0006119	99.99783573	99.99506199	99.99229064	99.98952169
ADV1022622	2/17/2026	4.326	8/15/2028	100.0116	100.0088188	100.0060356	100.0032548	100.0004765	99.99770051	99.99492694	99.99215577	99.98938699
ADV1022623	2/17/2026	4.319	5/15/2028	100.01158	100.0087994	100.0060162	100.0032355	100.0004571	99.99768119	99.99490765	99.9921365	99.98936775
ADV1022624	2/17/2026	4.386	2/15/2030	100.01177	100.0089852	100.0062018	100.0034208	100.0006423	99.99786608	99.9950923	99.99232092	99.98955193
ADV1022625	2/17/2026	4.35	5/15/2029	100.01167	100.0088854	100.0061021	100.0033212	100.0005428	99.99776674	99.99499308	99.99222183	99.98945297
ADV1022629	2/17/2026	4.331	11/15/2028	100.01162	100.0088327	100.0060495	100.0032687	100.0004903	99.9977143	99.99494072	99.99216953	99.98940074
ADV1022630	2/17/2026	4.39	5/15/2030	100.01178	100.0089963	100.0062129	100.0034319	100.0006533	99.99787712	99.99510333	99.99233193	99.98956293
ADV1022631	2/17/2026	4.394	8/15/2030	100.01179	100.0090074	100.006224	100.003443	100.0006644	99.99788816	99.99511435	99.99234294	99.98957392
ADV1022632	2/17/2026	4.403	2/14/2031	100.01181	100.0090212	100.0062379	100.003457	100.0006784	99.9979023	99.99512857	99.99235724	99.9895883
ADV1022636	2/17/2026	3.606	2/17/2027	101.25934	100.8701336	100.483926	100.1006837	99.72037259	99.34295903	98.96840989	98.59669255	98.22777489
ADV1022641	2/17/2026	3.714	10/22/2026	100.25254	100.1900222	100.1275912	100.0652507	100.0030007	99.94084096	99.87877123	99.81679132	99.75490106
ADV1022652	2/17/2026	3.618	2/17/2027	101.26401	100.8747911	100.4885725	100.1053193	99.72499727	99.34757289	98.97301299	98.60128496	98.23235666
ADV1022654	2/17/2026	3.618	2/17/2027	101.26401	100.8747911	100.4885725	100.1053193	99.72499727	99.34757289	98.97301299	98.60128496	98.23235666
ADV1022656	2/17/2026	3.563	8/17/2027	102.52688	101.6392602	100.7670267	99.90978071	99.06713784	98.23872678	97.42418876	96.62317694	95.835356
ADV1022662	2/17/2026	3.683	12/17/2026	100.77988	100.5574889	100.3360687	100.1156157	99.89612348	99.67758565	99.45999595	99.24334814	99.02763605
ADV1022665	2/17/2026	3.562	8/17/2027	102.52599	101.6383748	100.7661455	99.90890373	99.066265	98.23785804	97.42332405	96.62231623	95.83449924
ADV1022676	2/18/2026	4.407	2/18/2031	100.01182	100.0090331	100.0062503	100.00347	100.0006921	99.99791664	99.99514354	99.99237283	99.98960451
ADV1022693	2/19/2026	3.579	10/8/2027	102.87414	101.8449506	100.8363701	99.84778772	98.87861237	97.92827612	96.99623298	96.08195792	95.18494583
ADV1022695	2/19/2026	3.571	5/15/2028	104.192	102.5690178	100.9792495	99.42173827	97.89556624	96.3998501	94.93373968	93.49641629	92.08709129
ADV1022699	2/18/2026	3.762	4/30/2031	111.33757	106.7565125	102.3944415	98.23969162	94.28128247	90.50887474	86.9127292	83.48366861	80.2130421
ADV1022722	2/19/2026	4.389	2/19/2030	100.03924	100.0358969	100.0324373	100.0288578	100.0251591	100.0213418	100.017407	100.0133553	100.0091874
ADV1022724	2/19/2026	3.686	11/19/2026	100.52067	100.378365	100.2364677	100.0949765	99.95388969	99.81320553	99.67292225	99.5330381	99.39355135
ADV1022725	2/19/2026	3.636	2/19/2027	101.2873	100.8925071	100.5007954	100.1121321	99.72648162	99.343809	98.96407973	98.58725985	98.21331593

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022729	2/19/2026	3.53	2/20/2029	105.89052	103.4978911	101.1718669	98.91021892	96.71081126	94.57159133	92.49058635	90.46589966	88.49570734
ADV1022741	2/20/2026	3.66	2/16/2027	101.29726	100.9000468	100.505883	100.1147316	99.72655806	99.34132842	98.95900921	98.57956746	98.20297071
ADV1022743	2/23/2026	3.585	2/23/2028	103.7097	102.3102139	100.93644	99.58773382	98.26346811	96.96303615	95.68585086	94.43134406	93.19896565
ADV1022770	2/23/2026	3.632	2/23/2027	101.31772	100.911831	100.5091938	100.1097722	99.71352787	99.32042296	98.93042022	98.54348299	98.15957517
ADV1022779	2/23/2026	3.621	2/23/2027	101.31326	100.9073811	100.5047547	100.105344	99.70911042	99.31601621	98.9260241	98.53909742	98.15520011
ADV1022787	2/23/2026	3.552	2/23/2028	103.66312	102.2639704	100.8905341	99.54215973	98.21822024	96.91810907	95.6412393	94.38704287	93.15496984
ADV1022821	2/24/2026	3.564	2/24/2028	103.6864	102.2842748	100.9079602	99.55680312	98.23017309	96.92746023	95.64807447	94.39144474	93.15701821
ADV1022822	2/24/2026	3.565	2/26/2029	105.86877	103.4621205	101.1228451	98.84868301	96.63746114	94.48709203	92.39556978	90.36096639	88.3814282
ADV1022826	2/24/2026	4.393	2/25/2030	100.02383	100.0206952	100.0175549	100.0144082	100.0112551	100.0080956	100.0049298	100.0017578	99.99857942
ADV1022851	2/25/2026	4.411	2/24/2031	100.01183	100.0090545	100.0062808	100.0035094	100.0007405	99.99797395	99.99520979	99.99244802	99.98968863
ADV1022858	4/1/2026	3.713	3/21/2031	110.88129	106.4148691	102.1578532	98.09930463	94.22891441	90.53696274	87.01428233	83.65222403	80.44262489
ADV1022859	4/1/2026	3.584	3/30/2029	106.09798	103.605148	101.1844362	98.83333972	96.54945612	94.33048102	92.17420337	90.078501	88.04133651
ADV1022861	4/1/2026	3.584	3/30/2029	106.09798	103.605148	101.1844362	98.83333972	96.54945612	94.33048102	92.17420337	90.078501	88.04133651
ADV1022863	4/1/2026	3.717	3/31/2031	110.9549	106.4615615	102.1800558	98.09925558	94.20867694	90.49843873	86.9592247	83.58224824	80.35921942
ADV1022864	2/25/2026	4.113	8/15/2034	119.64185	111.7817101	104.5182619	97.80264913	91.59026061	85.84034436	80.51565524	75.58213662	71.0086323
ADV1022865	4/1/2026	3.715	3/31/2031	110.94601	106.4528672	102.1715521	98.09093604	94.20053539	90.49046922	86.95142156	83.57460601	80.35173288
ADV1022867	2/25/2026	3.703	2/24/2031	110.6899	106.2918828	102.0971772	98.09531542	94.2764227	90.63118039	87.15079175	83.82694999	80.65180857
ADV1022868	2/25/2026	3.703	2/24/2031	110.6899	106.2918828	102.0971772	98.09531542	94.2764227	90.63118039	87.15079175	83.82694999	80.65180857
ADV1022870	2/25/2026	3.936	2/11/2033	115.5534	109.1996603	103.2483184	97.67166592	92.44403965	87.54166162	82.94249158	78.62609178	74.57350273
ADV1022871	2/25/2026	4.286	1/30/2037	125.8886	115.5942447	106.2828648	97.85379838	90.21723325	83.2929834	77.00941117	71.30247489	66.11488693
ADV1022872	2/25/2026	3.706	2/24/2031	110.70296	106.304658	102.1096779	98.10755073	94.2884014	90.64291088	87.16228209	83.83820792	80.66284151
ADV1022873	2/25/2026	3.706	2/24/2031	110.70296	106.304658	102.1096779	98.10755073	94.2884014	90.64291088	87.16228209	83.83820792	80.66284151
ADV1022874	2/25/2026	4.224	2/4/2036	123.5815	114.2526346	105.7423741	97.97355726	90.87670036	84.38919525	78.45459639	73.0219849	68.04540121
ADV1022875	2/25/2026	4.224	2/4/2036	123.5815	114.2526346	105.7423741	97.97355726	90.87670036	84.38919525	78.45459639	73.0219849	68.04540121
ADV1022897	2/26/2026	3.701	12/28/2026	100.88343	100.6296973	100.3772169	100.1259769	99.87596814	99.62718163	99.37960842	99.13323965	98.88806655
ADV1022898	2/26/2026	3.564	10/26/2027	102.95866	101.8809807	100.825882	99.7926584	98.78063406	97.78916094	96.81761714	95.86540565	94.93195312
ADV1022901	2/26/2026	3.576	2/26/2027	101.3433	100.9287991	100.5176843	100.1099179	99.70545925	99.30426814	98.90630509	98.51153124	98.11990836
ADV1022902	2/26/2026	3.476	2/26/2029	105.79933	103.3905066	101.0491871	98.77309873	96.56006274	94.40798625	92.31485826	90.27874589	88.29779091
ADV1022921	2/27/2026	3.617	2/27/2031	110.33481	105.936084	101.7411756	97.73956731	93.92134074	90.27713722	86.79812322	83.47595822	80.30276465
ADV1022922	2/27/2026	3.755	2/27/2032	112.91051	107.5142151	102.4154287	97.59615554	93.03957793	88.72997426	84.65264232	80.79382811	77.1406601
ADV1022934	2/27/2026	3.497	2/28/2028	103.61769	102.2047994	100.8180979	99.45691906	98.12061893	96.80857487	95.52018459	94.25486531	93.01205297
ADV1022938	5/27/2026	3.508	5/27/2027	101.93044	101.2678478	100.6138689	99.96833812	99.33109249	98.70197311	98.08082515	97.46749771	96.86184367
ADV1022939	8/27/2026	3.407	8/27/2027	102.45078	101.5365252	100.6385929	99.75654574	98.88996474	98.03844547	97.20159751	96.37904383	95.57042022

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1022950	2/27/2026	3.562	2/26/2027	101.36206	100.9364506	100.5143258	100.0956472	99.68037286	99.26846136	98.859872	98.45456476	98.05250023
ADV1022953	2/27/2026	3.442	8/27/2027	102.53746	101.6220155	100.7229226	99.83974439	98.97206073	98.11946623	97.28156953	96.4579927	95.64837068
ADV1022985	3/2/2026	4.417	2/27/2031	100.01185	100.0090664	100.0062884	100.0035129	100.0007398	99.9979691	99.99520077	99.99243484	99.98967129
ADV1022987	3/2/2026	4.414	3/3/2031	100.01184	100.009058	100.0062801	100.0035046	100.0007315	99.9979608	99.99519248	99.99242655	99.98966301
ADV1023004	3/3/2026	3.69	3/3/2027	101.4093	100.9811738	100.5566585	100.1357131	99.71829248	99.30435256	98.89384987	98.4867417	98.08298603
ADV1023010	3/3/2026	3.889	3/3/2031	108.29492	104.9950817	101.6817951	98.28745664	94.7883256	91.22663629	87.72275703	84.36335754	81.15444927
ADV1023012	3/3/2026	4.396	3/4/2030	100.0118	100.0090196	100.0062419	100.0034666	100.0006938	99.99792332	99.99515525	99.99238958	99.98962629
ADV1023018	3/3/2026	3.597	3/3/2028	103.78802	102.3631888	100.9649552	99.59263645	98.24557422	96.92313208	95.62469451	94.34966611	93.09747075
ADV1023025	3/4/2026	0	3/4/2031	94.381283	90.46210878	86.60149936	82.91205848	79.39593294	76.04451368	72.84932306	69.80234562	66.89602314
ADV1023027	3/4/2026	4.419	1/21/2031	100.02579	100.0226448	100.0194849	100.0163151	100.0131356	100.0099462	100.0067472	100.0035386	100.0003203
ADV1023033	3/4/2026	3.55	3/5/2029	106.02265	103.5923868	101.2307122	98.93530551	96.703937	94.53446534	92.42483364	90.37306561	88.37726186
ADV1023035	3/4/2026	3.743	3/4/2031	110.91688	106.4926189	102.2737844	98.24975537	94.41051125	90.74659827	87.24909466	83.90957798	80.72009453
ADV1023036	3/4/2026	3.69	3/4/2030	108.44873	105.0252119	101.7297619	98.55690582	95.50143534	92.55839173	89.72305227	86.99091775	84.35770065
ADV1023037	3/4/2026	3.617	3/6/2028	103.83489	102.4018269	100.995658	99.61568893	98.26125069	96.93169661	95.62640142	94.34476038	93.08618843
ADV1023039	3/4/2026	3.623	3/5/2029	106.05359	103.6259973	101.2668628	98.973866	96.74478322	94.577479	92.46990201	90.42008119	88.42612211
ADV1023050	3/5/2026	0	3/5/2031	94.377443	90.45580001	86.59311275	82.90185688	79.38410779	76.0312354	72.83474817	69.78661781	66.87927453
ADV1023052	3/5/2026	3.751	3/5/2030	108.66285	105.2331006	101.9317125	98.75319453	95.69232354	92.74412665	89.90386791	87.16703563	84.5293306
ADV1023053	3/5/2026	0	3/5/2031	94.377443	90.45580001	86.59311275	82.90185688	79.38410779	76.0312354	72.83474817	69.78661781	66.87927453
ADV1023054	3/5/2026	0	3/5/2031	94.377443	90.45580001	86.59311275	82.90185688	79.38410779	76.0312354	72.83474817	69.78661781	66.87927453
ADV1023059	3/5/2026	3.723	3/5/2027	101.43964	101.0059247	100.5759215	100.1495835	99.72686383	99.30771659	98.89209652	98.47995916	98.07126078
ADV1023076	3/6/2026	3.684	3/8/2027	101.44656	101.004582	100.5664607	100.132148	99.70159413	99.27475036	98.85156873	98.43200215	98.01600431
ADV1023077	3/6/2026	3.681	9/7/2027	102.78024	101.834713	100.9066009	99.99542626	99.10072823	98.22206234	97.35900002	96.5111279	95.67804707
ADV1023078	3/6/2026	3.664	3/6/2029	106.15904	103.7275509	101.3646922	99.0681362	96.8356513	94.66509464	92.55440785	90.50161323	88.50481001
ADV1023079	3/6/2026	3.792	3/6/2031	111.1427	106.7084249	102.4802171	98.44740779	94.59993587	90.92830995	87.42357335	84.07727119	80.88141969
ADV1023081	3/6/2026	3.682	3/8/2027	101.44568	101.0036998	100.5655809	100.1312705	99.70071886	99.27387734	98.85069795	98.4311336	98.01513797
ADV1023082	3/6/2026	3.667	9/7/2027	102.76697	101.8215072	100.8934619	99.98235338	99.08772059	98.20911911	97.34612041	96.4983111	95.66529232
ADV1023083	3/6/2026	3.572	3/6/2028	103.85609	102.4214612	101.0137721	99.63233126	98.27646797	96.94553394	95.63890238	94.3559671	93.09614165
ADV1023084	3/6/2026	3.615	3/8/2027	101.44246	101.0001793	100.5617664	100.1271683	99.69633532	99.26921852	98.8457698	98.42594193	98.00968845
ADV1023087	3/6/2026	3.679	4/30/2029	106.53124	103.9493017	101.4437642	99.0119024	96.65110558	94.35887297	92.13280853	89.97061573	87.87009269
ADV1023088	3/6/2026	4.437	3/6/2031	100.1041	100.1006819	100.0964744	100.091484	100.085725	100.0792077	100.0719426	100.0639466	100.055232
ADV1023103	3/9/2026	3.759	12/9/2026	100.71965	100.5204326	100.3220011	100.1243482	99.92746921	99.73135957	99.53601469	99.34143005	99.14760115
ADV1023110	3/9/2026	3.705	3/9/2029	106.27618	103.8354552	101.4638258	99.15894272	96.91855248	94.74049136	92.62268129	90.56312589	88.55990673
ADV1023111	3/9/2026	3.693	3/9/2028	103.9629	102.5209802	101.106258	99.71803232	98.35562303	97.01837291	95.70564661	94.41682971	93.15132792

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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
ADV1023113	3/9/2026	0	3/7/2031	94.369744	90.44317801	86.57634205	82.88145835	79.36046366	76.00468659	72.80560781	69.75517341	66.8457904
ADV1023130	3/10/2026	3.766	10/13/2026	100.16103	100.1241821	100.087382	100.0506262	100.0139144	99.97724672	99.94062296	99.90404307	99.86750697
ADV1023136	3/10/2026	3.623	3/10/2027	101.461	101.0131533	100.5692741	100.1293065	99.69319894	99.26090046	98.8323612	98.40753209	97.98636495
ADV1023144	3/10/2026	0	3/10/2031	94.358147	90.4242341	86.55119227	82.85087223	79.32501291	75.96488275	72.76192081	69.70803484	66.79559692
ADV1023145	3/10/2026	3.665	3/10/2028	103.92783	102.4835524	101.0665629	99.67615883	98.31165669	96.97239597	95.65773819	94.36706596	93.09978211
ADV1023146	3/10/2026	3.669	3/12/2029	106.20493	103.7573099	101.3791972	99.06822605	96.82212224	94.63870262	92.51587069	90.45161265	88.4439936
ADV1023155	3/10/2026	3.683	3/10/2028	103.95404	102.5095602	101.0923754	99.70177944	98.33708865	96.99764244	95.68280224	94.39195058	93.12449023
ADV1023164	3/11/2026	3.777	3/11/2031	111.3764	106.9162722	102.6641492	98.60922427	94.74130698	91.05078647	87.52859524	84.16617567	80.95544872
ADV1023165	3/11/2026	3.677	3/11/2027	101.4933	101.0426142	100.5959437	100.1532338	99.71443194	99.27948625	98.8483459	98.42096094	97.99728229
ADV1023166	3/11/2026	3.677	3/11/2027	101.4933	101.0426142	100.5959437	100.1532338	99.71443194	99.27948625	98.8483459	98.42096094	97.99728229
ADV1023168	3/11/2026	0	3/11/2031	94.354269	90.4179166	86.54281068	82.84067999	79.31320011	75.95161997	72.74736476	69.69232945	66.77887449
ADV1023171	3/11/2026	3.682	3/11/2027	101.49555	101.0448599	100.5981834	100.1554676	99.71665984	99.2817083	98.85056214	98.4231714	97.999487
ADV1023172	3/16/2026	3.73	3/16/2028	104.06014	102.5990734	101.1659076	99.75990896	98.38037215	97.02661561	95.69798081	94.39383118	93.11355124
ADV1023174	3/23/2026	3.728	3/23/2028	104.10062	102.6208628	101.1696961	99.74636619	98.35014193	96.98031737	95.6362106	94.31716274	93.02253696
ADV1023201	3/12/2026	0	3/12/2031	94.350385	90.41159767	86.53442994	82.8304893	79.30138936	75.93835976	72.73281183	69.67662779	66.76215641
ADV1023227	3/13/2026	3.702	3/15/2027	101.53738	101.075564	100.617965	100.1645223	99.71517953	99.26988089	98.82857181	98.39119866	97.95770875
ADV1023229	3/13/2026	3.847	1/15/2030	104.73027	103.028789	101.3729218	99.76107442	98.19171964	96.6633952	95.17470035	93.72429283	92.31088592
ADV1023230	3/13/2026	4.38	1/12/2035	122.61457	114.2718035	106.5883634	99.50802287	92.9796453	86.95669993	81.39682427	76.26143002	71.51534814
ADV1023232	3/13/2026	4.448	3/14/2036	125.80542	116.2810116	107.5986924	99.67838215	92.44804206	85.84282916	79.80434263	74.27995257	69.22220182
ADV1023233	3/13/2026	4.507	2/24/2037	128.17009	117.7005797	108.234164	99.66764176	91.90899007	84.8761	78.49566061	72.70217345	67.43708201
ADV1023234	3/13/2026	4.024	8/29/2031	113.28485	108.3477715	103.6606944	99.20962111	94.98141106	90.96372201	87.14495753	83.51421812	80.06125591
ADV1023235	5/1/2026	3.844	4/30/2029	106.95861	104.3710934	101.8601068	99.4229191	97.0569158	94.75959248	92.52854959	90.36148723	88.2562003
ADV1023236	5/1/2026	3.844	4/30/2029	106.95861	104.3710934	101.8601068	99.4229191	97.0569158	94.75959248	92.52854959	90.36148723	88.2562003
ADV1023237	3/13/2026	3.796	3/15/2027	101.55319	101.0916619	100.6343379	100.1811637	99.73208279	99.28703976	98.84598012	98.40885038	97.97559801
ADV1023238	3/13/2026	3.802	10/13/2026	100.16217	100.1253315	100.0885351	100.0517828	100.0150746	99.9784105	99.94179032	99.905214	99.86868146
ADV1023240	5/1/2026	3.982	4/30/2031	112.33551	107.7319778	103.3482178	99.1725273	95.19389373	91.40194728	87.78691977	84.3396064	81.05133013
ADV1023241	5/1/2026	3.982	4/30/2031	112.33551	107.7319778	103.3482178	99.1725273	95.19389373	91.40194728	87.78691977	84.3396064	81.05133013
ADV1023242	5/1/2026	3.982	4/30/2031	112.33551	107.7319778	103.3482178	99.1725273	95.19389373	91.40194728	87.78691977	84.3396064	81.05133013
ADV1023245	3/13/2026	0	3/13/2031	94.346495	90.40527733	86.52605003	82.82030018	79.28958067	75.92510214	72.71826205	69.66092987	66.74544269
ADV1023246	3/13/2026	4.353	3/13/2029	100.02231	100.0191677	100.0160153	100.012853	100.0096809	100.0064991	100.0033076	100.0001065	99.99689579
ADV1023250	3/13/2026	0	3/13/2031	94.346495	90.40527733	86.52605003	82.82030018	79.28958067	75.92510214	72.71826205	69.66092987	66.74544269
ADV1023259	3/16/2026	4.44	3/17/2031	100.01191	100.0091332	100.0063598	100.0035887	100.0008201	99.99805386	99.99529001	99.99252854	99.98976946
ADV1023265	3/16/2026	4.373	6/15/2029	100.01174	100.0089601	100.0061863	100.0034149	100.0006459	99.99787929	99.99511507	99.99235323	99.98959379

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023266	3/16/2026	4.355	3/15/2029	100.01169	100.0089101	100.0061364	100.003365	100.000596	99.99782941	99.99506521	99.99230339	99.98954397
ADV1023268	3/16/2026	4.389	9/14/2029	100.01178	100.0090045	100.0062307	100.0034593	100.0006903	99.99792364	99.99515939	99.99239754	99.98963807
ADV1023270	3/16/2026	4.417	3/18/2030	100.01186	100.0090827	100.0063091	100.003538	100.0007692	99.99800289	99.99523893	99.99247736	99.98971818
ADV1023273	3/16/2026	4.32	6/15/2028	100.01159	100.008813	100.0060392	100.0032679	100.000499	99.99773241	99.99496825	99.99220648	99.98944709
ADV1023274	3/16/2026	4.44	3/14/2031	100.01191	100.009135	100.0063613	100.0035899	100.0008209	99.99805433	99.99529013	99.99252832	99.9897689
ADV1023275	3/16/2026	4.428	9/13/2030	100.01189	100.0091128	100.0063389	100.0035675	100.0007984	99.99803172	99.99526743	99.99250553	99.98974601
ADV1023276	3/16/2026	4.422	6/14/2030	100.01187	100.0090962	100.0063223	100.0035508	100.0007818	99.99801509	99.99525081	99.99248892	99.98972941
ADV1023278	3/16/2026	4.403	12/14/2029	100.01182	100.0090434	100.0062696	100.0034981	100.0007291	99.99796244	99.99519818	99.9924363	99.98967682
ADV1023279	3/16/2026	3.697	3/16/2027	101.54283	101.0782419	100.6179162	100.1617964	99.70982468	99.26194456	98.81810044	98.37823773	97.94230286
ADV1023286	3/16/2026	3.767	3/16/2027	101.5476	101.0833228	100.6233041	100.1674842	99.71580581	99.26821237	98.8246485	98.38505979	97.94939279
ADV1023287	3/16/2026	3.772	9/16/2027	102.92744	101.9569154	101.0047256	100.070351	99.15329451	98.25307718	97.36923773	96.50133158	95.64893011
ADV1023288	3/16/2026	3.769	6/15/2028	104.71856	103.0080915	101.3338382	99.69471669	98.08968443	96.51774043	94.97792313	93.46930841	91.9910077
ADV1023289	3/16/2026	3.768	9/15/2028	105.29861	103.338336	101.424739	99.55641873	97.73202792	95.95026874	94.20989045	92.50968734	90.84849683
ADV1023290	3/16/2026	3.778	12/15/2028	105.90587	103.6965848	101.5445939	99.44799887	97.404977	95.41378107	93.47273548	91.58023262	89.73472952
ADV1023316	3/17/2026	0	3/17/2031	94.330902	90.37998186	86.49253885	82.77955932	79.24236647	75.87209742	72.66009424	69.59817548	66.67863135
ADV1023318	3/17/2026	0	3/17/2031	94.330902	90.37998186	86.49253885	82.77955932	79.24236647	75.87209742	72.66009424	69.59817548	66.67863135
ADV1023322	3/17/2026	3.752	3/19/2029	106.44974	103.9808994	101.5826632	99.25260384	96.98839533	94.7878055	92.64869151	90.56899567	88.54674152
ADV1023323	3/17/2026	3.817	3/18/2030	108.96764	105.4992693	102.1618951	98.94986216	95.85779144	92.88056422	90.0133081	87.25138377	84.5903725
ADV1023325	3/17/2026	4.434	3/17/2031	100.02654	100.0233863	100.0202252	100.0170542	100.0138734	100.0106828	100.0074826	100.0042727	100.0010532
ADV1023346	3/18/2026	0	3/18/2031	94.326998	90.37365492	86.48416341	82.76937802	79.23056806	75.85885269	72.64556013	69.5824962	66.6619394
ADV1023348	3/18/2026	4.44	3/18/2031	100.01191	100.009134	100.0063612	100.0035908	100.0008228	99.99805726	99.99529407	99.99253326	99.98977483
ADV1023350	3/18/2026	3.802	3/20/2028	104.1919	102.7193168	101.2750422	99.85833073	98.4684619	97.10473992	95.7664926	94.45307033	93.16384513
ADV1023381	3/19/2026	4.306	3/19/2029	99.990574	100.0132389	100.0237053	100.0227608	100.0111456	99.98955547	99.95864474	99.91902868	99.87128609
ADV1023400	3/19/2026	3.812	3/19/2029	106.74763	104.2719211	101.8670494	99.53057764	97.26017073	95.05358783	92.90867785	90.82337524	88.79569606
ADV1023424	3/20/2026	0	3/20/2031	94.319185	90.36100155	86.4674157	82.74902009	79.20697739	75.83237094	72.61650128	69.55114883	66.62856855
ADV1023446	3/23/2026	0	3/24/2031	94.303533	90.33569726	86.43393297	82.70832297	79.15982069	75.77943836	72.55842114	69.48849877	66.56187901
ADV1023456	3/23/2026	4.437	3/22/2030	100.02292	100.0198451	100.0167725	100.0137041	100.0106397	100.0075795	100.0045233	100.0014713	99.99842338
ADV1023457	3/23/2026	4.302	3/23/2028	100.0173	100.0142366	100.0111783	100.0081241	100.0050741	100.0020281	99.99898619	99.99594841	99.99291468
ADV1023479	3/24/2026	0	3/24/2031	94.303533	90.33569726	86.43393297	82.70832297	79.15982069	75.77943836	72.55842114	69.48849877	66.56187901
ADV1023483	3/24/2026	4.22	3/12/2032	115.46046	109.961067	104.7657962	99.85615924	95.21488885	90.82584956	86.67395795	82.74510876	79.0261066
ADV1023484	3/24/2026	4.228	3/12/2032	115.50324	110.0027059	104.8063403	99.8956521	95.25337174	90.86336181	86.71053701	82.7807903	79.06092463
ADV1023487	3/24/2026	4.231	3/19/2032	115.55863	110.0390115	104.8255735	99.8996447	95.24378929	90.8417183	86.67820824	82.73902603	79.01085965
ADV1023488	3/24/2026	4.231	3/19/2032	115.55863	110.0390115	104.8255735	99.8996447	95.24378929	90.8417183	86.67820824	82.73902603	79.01085965

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023515	3/25/2026	4.073	3/21/2031	112.46849	107.9669219	103.6759551	99.58460205	95.68250533	91.95989917	88.40757254	85.01683471	81.77948313
ADV1023516	3/25/2026	4.073	3/21/2031	112.46849	107.9669219	103.6759551	99.58460205	95.68250533	91.95989917	88.40757254	85.01683471	81.77948313
ADV1023520	3/25/2026	3.974	3/27/2028	104.49506	103.0017285	101.5374384	100.1014192	98.69292377	97.31123067	95.95564325	94.62548853	93.32011619
ADV1023538	3/26/2026	3.941	2/19/2027	101.42994	101.0244556	100.622145	100.2229724	99.82690127	99.43389541	99.04391931	98.65693799	98.272917
ADV1023544	3/26/2026	4.233	3/26/2031	111.75932	107.6853406	103.742229	99.90202191	96.14613006	92.46923195	88.89920936	85.47806554	82.21146575
ADV1023546	3/26/2026	3.892	3/26/2027	101.71916	101.2265569	100.7387307	100.2556127	99.77713479	99.30323028	98.83383371	98.36888088	97.90830882
ADV1023551	3/26/2026	3.961	3/26/2027	101.72371	101.2314448	100.7439485	100.2611528	99.78298974	99.3093928	98.84029673	98.37563751	97.91535232
ADV1023557	3/26/2026	4.453	3/26/2030	100.02786	100.024707	100.0215404	100.0183641	100.0151779	100.011982	100.0087764	100.0055613	100.0023365
ADV1023565	3/26/2026	3.892	3/26/2027	101.71916	101.2265569	100.7387307	100.2556127	99.77713479	99.30323028	98.83383371	98.36888088	97.90830882
ADV1023566	3/26/2026	3.901	3/26/2027	101.72358	101.230967	100.7431282	100.2599977	99.78150739	99.30759054	98.83818171	98.37321672	97.91263257
ADV1023582	3/27/2026	3.867	3/29/2027	101.73272	101.2318224	100.735863	100.2447644	99.75845526	99.27686577	98.79992743	98.32757305	97.85973674
ADV1023586	3/27/2026	3.861	10/27/2026	100.30943	100.2328976	100.1564836	100.0801912	100.00402	99.92796971	99.85204005	99.77623074	99.7005415
ADV1023587	3/27/2026	0	3/27/2031	94.291772	90.31672097	86.40883197	82.67781655	79.12447471	75.73976593	72.51489387	69.44155029	66.51190746
ADV1023588	3/27/2026	3.858	3/29/2027	101.72822	101.2273381	100.7313917	100.240306	99.75400962	99.27243283	98.79550709	98.32316523	97.85534136
ADV1023602	3/30/2026	4.304	3/30/2033	118.10338	111.5499265	105.4179086	99.67780565	94.30231982	89.26619468	84.54605253	80.12024533	75.96871824
ADV1023603	3/30/2026	4.564	3/30/2033	100.09541	100.1562326	100.1812034	100.1743895	100.1394401	100.0796322	99.99790867	99.89691147	99.77901249
ADV1023640	3/31/2026	3.918	3/30/2029	106.92944	104.4260226	101.9949603	99.63374127	97.33995611	95.11129381	92.9455369	90.84055708	88.79431104
ADV1023648	3/31/2026	4.4	4/2/2029	100.01181	100.0090074	100.0062094	100.0034139	100.0006208	99.99783006	99.99504177	99.99225589	99.98947241
ADV1023652	3/31/2026	0	3/28/2031	94.287847	90.31039581	86.40046706	82.66765086	79.11269681	75.72654693	72.50039102	69.42590824	66.49525896
ADV1023653	3/31/2026	0	3/28/2031	94.287847	90.3103958	86.40046706	82.66765086	79.11269681	75.72654693	72.50039102	69.42590824	66.49525896
ADV1023663	3/31/2026	0	3/31/2031	94.275878	90.29139365	86.37537771	82.63716318	79.07737543	75.68690536	72.45690124	69.37900438	66.44533948
ADV1023664	3/31/2026	4.385	4/2/2029	100.08992	100.0864819	100.0823063	100.0773479	100.0716206	100.0651351	100.0579016	100.0499372	100.0412541
ADV1023680	3/31/2026	3.862	6/30/2027	102.42242	101.6653714	100.9195217	100.184619	99.4604234	98.74670222	98.04322933	97.34978508	96.66615608
ADV1023682	3/31/2026	3.993	3/29/2030	109.64681	106.1383966	102.7634373	99.51612584	96.39094205	93.3826352	90.4862093	87.69690931	85.01020808
ADV1023704	4/1/2026	3.845	11/2/2026	100.3689	100.275372	100.182017	100.0888354	99.99582675	99.90299049	99.81032617	99.71783332	99.62551144
ADV1023707	4/1/2026	0	4/1/2031	94.26027	90.28354654	86.36711339	82.62706308	79.06551945	75.67345753	72.44201397	69.36281802	66.42798357
ADV1023721	4/1/2026	4.045	4/1/2031	112.42006	107.8915331	103.5761833	99.46281542	95.54088433	91.80045125	88.23214557	84.82712931	81.57706407
ADV1023728	4/1/2026	3.842	2/1/2027	101.23367	100.8803722	100.5294806	100.1809747	99.83483038	99.49102366	99.149531	98.81032912	98.47339508
ADV1023739	4/2/2026	3.815	4/2/2027	101.74352	101.2315974	100.7248307	100.2231387	99.72644528	99.23467605	98.74775799	98.26561951	97.78819046
ADV1023743	4/2/2026	4.409	4/2/2031	100.09062	100.1172025	100.1136863	100.0827756	100.0269563	99.9485127	99.84954402	99.73197947	99.59759217
ADV1023747	4/2/2026	3.847	10/2/2026	100.04722	100.0415715	100.0359246	100.0302827	100.0246459	100.0190142	100.0133875	100.0077658	100.0021492
ADV1023754	4/2/2026	4.443	4/2/2030	100.02317	100.0200944	100.0170211	100.0139521	100.0108871	100.0078262	100.0047694	100.0017168	99.99866821
ADV1023755	4/2/2026	4.452	10/2/2030	100.02355	100.0204683	100.0173941	100.0143241	100.0112581	100.0081963	100.0051386	100.002085	99.99903546

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1023756	4/2/2026	4.374	4/2/2029	100.0203	100.0172278	100.0141619	100.0111001	100.0080424	100.0049888	100.0019393	99.99889396	99.99585265
ADV1023801	4/6/2026	4.258	4/26/2028	100.00542	100.0157852	100.0166564	100.0085022	99.99176996	99.96688484	99.93425104	99.89425299	99.8472564
ADV1023804	4/6/2026	4.446	4/5/2030	100.11222	100.1086624	100.1043007	100.0991349	100.0931805	100.0864484	100.0789502	100.0707045	100.0617243
ADV1023830	4/7/2026	3.85	10/7/2026	100.09839	100.0786088	100.0588487	100.0391091	100.0193899	99.99969109	99.98001262	99.96035447	99.94071661
ADV1023831	4/7/2026	3.849	11/9/2026	100.43821	100.3248616	100.2117781	100.0989577	99.98639947	99.87410239	99.76206555	99.65028801	99.53876882
ADV1023832	4/7/2026	3.849	12/7/2026	100.71455	100.5215021	100.3291904	100.1376104	99.94675771	99.75662825	99.56721783	99.37852233	99.19053766
ADV1023834	4/7/2026	3.848	1/7/2027	101.00777	100.7262177	100.446213	100.1677422	99.89079283	99.61535231	99.34140829	99.06894854	98.79796094
ADV1023835	4/7/2026	3.839	2/8/2027	101.2924	100.9192916	100.5488854	100.181148	99.81605055	99.45356472	99.09366246	98.73631618	98.38149866
ADV1023837	4/7/2026	3.837	3/8/2027	101.53127	101.077925	100.6285458	100.1830834	99.74148656	99.30370513	98.86968974	98.43939188	98.01276386
ADV1023838	4/7/2026	3.855	4/7/2027	101.77278	101.2474189	100.7274842	100.2128968	99.70357426	99.19943596	98.70040288	98.20639764	97.71734439
ADV1023844	4/7/2026	0	4/7/2031	94.239151	90.24758425	86.31817767	82.56650306	78.9944272	75.59282642	72.35275954	69.26578361	66.32394728
ADV1023846	4/7/2026	3.84	11/9/2026	100.43715	100.3238081	100.2107306	100.0979162	99.98536385	99.8730727	99.76104177	99.64927012	99.53775682
ADV1023859	4/8/2026	4.446	1/15/2031	100.02316	100.0200848	100.0170126	100.0139446	100.0108807	100.0078208	100.004765	100.0017134	99.99866576
ADV1023865	4/8/2026	3.813	12/18/2026	100.81158	100.5872418	100.3638952	100.1415359	99.9201573	99.69975279	99.4803159	99.2618402	99.04431931
ADV1023869	6/1/2026	3.899	6/1/2029	107.31085	104.6350362	102.0402674	99.52357163	97.08210887	94.71316275	92.41413432	90.18253602	88.01598603
ADV1023870	4/8/2026	4.001	3/28/2031	112.19746	107.6841404	103.3828814	99.28257155	95.37274091	91.6435201	88.08560274	84.69021031	81.44905946
ADV1023871	6/1/2026	3.897	6/1/2029	107.3055	104.6297643	102.0350659	99.51843903	97.07704354	94.70816317	92.40919901	90.17766356	88.01117503
ADV1023872	6/1/2026	3.897	6/1/2029	107.3055	104.6297643	102.0350659	99.51843903	97.07704354	94.70816317	92.40919901	90.17766356	88.01117503
ADV1023873	4/8/2026	4.123	3/26/2032	115.01935	109.4966959	104.2815905	99.35521457	94.69999532	90.29951994	86.13845294	82.20246002	78.47813773
ADV1023874	6/1/2026	4.024	5/30/2031	112.71815	108.0291167	103.5670293	99.31963949	95.27542631	91.42355158	87.75381536	84.2566147	80.92290525
ADV1023875	4/8/2026	4.455	3/27/2036	125.94069	116.379556	107.6664267	99.72039352	92.46870155	85.84588753	79.79301332	74.25698386	69.18993937
ADV1023876	6/1/2026	4.024	5/30/2031	112.71815	108.0291167	103.5670293	99.31963949	95.27542631	91.42355158	87.75381536	84.2566147	80.92290525
ADV1023877	4/8/2026	4.458	4/15/2036	126.07844	116.46461	107.707316	99.72447256	92.44230102	85.79444971	79.72120989	74.16881813	69.08883522
ADV1023878	6/1/2026	4.484	5/30/2036	126.57249	116.8275758	107.9597512	99.88410696	92.52441446	85.81219664	79.68590099	74.09016488	68.97516235
ADV1023879	4/8/2026	3.889	4/9/2029	106.92874	104.398385	101.9417212	99.55617063	97.23925822	94.98861103	92.80195326	90.6771016	88.61196082
ADV1023880	4/8/2026	5.156	3/15/2046	156.71424	136.9430488	120.2786612	106.1921378	94.2488141	84.09093868	75.42359249	68.00325766	61.62852502
ADV1023881	4/8/2026	4.454	2/15/2036	125.69552	116.2449036	107.6237944	99.75388887	92.5646868	85.99267827	79.98061707	74.47687284	69.43485324
ADV1023882	6/1/2026	4.484	5/30/2036	126.57249	116.8275758	107.9597512	99.88410696	92.52441446	85.81219664	79.68590099	74.09016488	68.97516235
ADV1023883	4/8/2026	4.514	1/30/2037	128.11065	117.7082042	108.2962237	99.77344219	92.04949239	85.04368311	78.68391638	72.90573075	67.65145552
ADV1023884	6/1/2026	4.484	5/30/2036	126.57249	116.8275758	107.9597512	99.88410696	92.52441446	85.81219664	79.68590099	74.09016488	68.97516235
ADV1023899	4/9/2026	3.769	4/9/2027	101.77452	101.2432776	100.7175905	100.1973725	99.68253834	99.17300457	98.66868946	98.16951296	97.67539663
ADV1023913	4/10/2026	3.96	4/10/2031	112.37813	107.818292	103.4742736	99.33467991	95.38878324	91.62647603	88.03823173	84.61506823	81.34851383
ADV1023941	4/13/2026	4.319	4/13/2029	100.00924	100.0252322	100.0248887	100.0092468	99.97927882	99.93589966	99.87997065	99.81230266	99.73365931

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
ADV1023962	4/14/2026	4.137	10/14/2026	100.00888	100.0054883	100.0021005	99.99871901	99.99534372	99.99197469	99.98861181	99.98525516	99.98190469
ADV1023973	4/14/2026	3.846	2/14/2028	104.01193	102.6356334	101.2842246	99.95708898	98.65362842	97.37326394	96.11543502	94.87959889	93.66522979
ADV1023974	4/14/2026	3.849	2/14/2029	106.46772	104.0883874	101.7747485	99.52462734	97.3359323	95.20665294	93.13485628	91.11868337	89.15634598
ADV1023975	4/14/2026	3.847	1/10/2029	106.22594	103.9449311	101.7245936	99.56290196	97.45791618	95.40777563	93.41069503	91.46496078	89.56892745
ADV1023976	4/14/2026	3.886	10/12/2029	108.14471	105.1061909	102.1703756	99.33320785	96.59081923	93.93951622	91.37577117	88.89621376	86.49762303
ADV1023992	4/15/2026	4.442	1/15/2031	100.02299	100.0199186	100.0168469	100.0137793	100.0107157	100.0076563	100.004601	100.0015497	99.99850255
ADV1023993	4/15/2026	4.442	1/15/2031	100.02299	100.0199186	100.0168469	100.0137793	100.0107157	100.0076563	100.004601	100.0015497	99.99850255
ADV1023997	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1023999	4/15/2026	4.442	1/15/2031	100.02299	100.0199186	100.0168469	100.0137793	100.0107157	100.0076563	100.004601	100.0015497	99.99850255
ADV1024002	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024003	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024005	4/15/2026	4.442	1/15/2031	100.02299	100.0199186	100.0168469	100.0137793	100.0107157	100.0076563	100.004601	100.0015497	99.99850255
ADV1024006	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024008	4/15/2026	4.442	1/15/2031	100.02299	100.0199186	100.0168469	100.0137793	100.0107157	100.0076563	100.004601	100.0015497	99.99850255
ADV1024009	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024010	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024011	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024012	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024013	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024014	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024015	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024016	4/15/2026	4.436	10/15/2030	100.02285	100.01977	100.0166979	100.0136299	100.010566	100.0075061	100.0044504	100.0013989	99.99835136
ADV1024017	4/15/2026	4.348	1/12/2029	100.01921	100.0161476	100.0130845	100.0100255	100.0069705	100.0039197	100.0008729	99.99783029	99.99479172
ADV1024018	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024019	4/15/2026	4.447	4/15/2031	100.0231	100.0200257	100.0169545	100.0138874	100.0108243	100.0077653	100.0047104	100.0016597	99.99861292
ADV1024021	4/15/2026	3.877	4/18/2029	106.95931	104.4041832	101.9239692	99.51601781	97.17779449	94.90687028	92.70091664	90.55770053	88.47507988
ADV1024023	4/15/2026	3.84	1/15/2027	101.07711	100.7729577	100.4706166	100.170068	99.87129604	99.57428481	99.27901869	98.98548225	98.69366021
ADV1024024	4/15/2026	4.444	4/15/2031	100.02298	100.0199011	100.0168302	100.0137634	100.0107006	100.007642	100.0045874	100.0015369	99.99849051
ADV1024025	4/15/2026	3.845	4/15/2027	101.83019	101.2827026	100.7411138	100.205329	99.67525489	99.15080038	98.63187623	98.11839507	97.61027141
ADV1024026	4/15/2026	4.227	10/15/2027	100.01418	100.0111207	100.0080704	100.0050242	100.001982	99.99894397	99.99591	99.99288013	99.9898543
ADV1024027	4/15/2026	4.187	4/15/2027	100.01251	100.0094589	100.0064128	100.0033709	100.000333	99.99729912	99.99426937	99.99124371	99.98822209
ADV1024028	4/15/2026	3.866	4/17/2028	104.4825	102.9321948	101.4127299	99.92325774	98.46295865	97.03104237	95.62674685	94.24933697	92.89810331
ADV1024029	4/15/2026	3.877	4/16/2029	106.94553	104.3959929	101.9210886	99.51818906	97.18477296	94.91842391	92.71682519	90.5777549	88.49908147

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024030	4/15/2026	3.943	4/15/2030	109.59583	106.0429567	102.6266238	99.3408301	96.17987042	93.1383214	90.21102604	87.39307899	84.67981275
ADV1024031	4/15/2026	3.987	4/15/2031	112.25459	107.6925324	103.3467305	99.2057488	95.2588218	91.49580766	87.90714848	84.48383354	81.21736502
ADV1024032	4/15/2026	4.111	4/15/2032	115.0664	109.490678	104.2280516	99.25920552	94.56611386	90.13195083	85.94100438	81.97859678	78.23101126
ADV1024033	4/15/2026	4.217	4/15/2033	117.64516	111.0651716	104.9109714	99.15256831	93.76223573	88.71433271	83.98513639	79.55268895	75.39665757
ADV1024036	4/15/2026	3.837	4/15/2027	101.82581	101.2783391	100.7367641	100.2009928	99.67093217	99.14649103	98.62758013	98.11411213	97.60600153
ADV1024060	4/16/2026	3.835	1/19/2027	101.11174	100.7962011	100.4826054	100.1709357	99.86117414	99.55330326	99.24730564	98.94316415	98.64086184
ADV1024076	4/16/2026	0	4/16/2031	94.207375	90.19366232	86.24484414	82.4757671	78.88792886	75.47205918	72.21910004	69.12050069	66.16821113
ADV1024085	4/17/2026	4.437	1/17/2031	100.02598	100.0228407	100.0196963	100.0165454	100.0133881	100.0102244	100.0070544	100.0038781	100.0006956
ADV1024087	4/17/2026	4.442	4/17/2031	100.02611	100.0229764	100.0198326	100.0166823	100.0135256	100.0103625	100.0071931	100.0040175	100.0008354
ADV1024093	4/17/2026	3.797	6/30/2028	104.86716	103.1145946	101.3997942	99.72160257	98.07891191	96.47065954	94.89582561	93.35343087	91.84253465
ADV1024094	4/17/2026	3.805	11/30/2028	105.87041	103.7008099	101.5866864	99.52623132	97.51770688	95.55944565	93.64984728	91.78737512	89.97055314
ADV1024095	4/17/2026	3.893	6/28/2030	109.92468	106.1710362	102.5681227	99.1089976	95.78708674	92.5961584	89.530303	86.58391416	83.75167117
ADV1024097	4/17/2026	3.921	2/25/2031	111.64718	107.2255328	103.0081514	98.98451858	95.14471368	91.47937492	87.97966493	84.63723869	81.44421361
ADV1024100	4/17/2026	3.793	1/19/2027	101.09842	100.7830112	100.4695464	100.1580067	99.84837451	99.5406321	99.23476219	98.93074763	98.62857148
ADV1024114	4/20/2026	4.439	4/17/2031	100.02677	100.0236186	100.0204572	100.017286	100.0141049	100.0109141	100.0077136	100.0045035	100.0012837
ADV1024115	4/20/2026	4.379	4/18/2031	99.952657	99.98164507	99.98009323	99.9507384	99.89609755	99.81848591	99.72003317	99.60269841	99.46828373
ADV1024117	4/20/2026	4.429	10/21/2030	100.02649	100.0233329	100.0201701	100.0169976	100.0138153	100.0106232	100.0074215	100.0042101	100.0009892
ADV1024118	4/20/2026	4.429	10/21/2030	100.02649	100.0233329	100.0201701	100.0169976	100.0138153	100.0106232	100.0074215	100.0042101	100.0009892
ADV1024120	4/20/2026	4.429	10/21/2030	100.02649	100.0233329	100.0201701	100.0169976	100.0138153	100.0106232	100.0074215	100.0042101	100.0009892
ADV1024121	4/20/2026	4.429	10/21/2030	100.02649	100.0233329	100.0201701	100.0169976	100.0138153	100.0106232	100.0074215	100.0042101	100.0009892
ADV1024122	4/20/2026	4.429	10/21/2030	100.02649	100.0233329	100.0201701	100.0169976	100.0138153	100.0106232	100.0074215	100.0042101	100.0009892
ADV1024123	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024125	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024126	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024127	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024128	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024129	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024130	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024132	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024133	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024134	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024135	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364
ADV1024136	4/20/2026	4.434	1/21/2031	100.02663	100.0234757	100.0203137	100.0171418	100.0139601	100.0107686	100.0075675	100.0043568	100.0011364

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024140	4/20/2026	3.81	10/20/2027	103.18804	102.1250422	101.0839838	100.0641915	99.06501771	98.08584096	97.12606453	96.18511525	95.26244235
ADV1024141	4/20/2026	3.835	4/20/2029	106.86488	104.3055482	101.8213707	99.40968482	97.0679435	94.79370607	92.58463295	90.43848073	88.35309757
ADV1024144	4/20/2026	3.823	4/20/2029	106.83418	104.2752473	101.7914584	99.38015235	97.03878253	94.76490845	92.55619078	90.41038633	88.3253435
ADV1024153	4/20/2026	4.362	4/20/2029	100.02281	100.0196663	100.0165125	100.013349	100.0101757	100.0069925	100.0037998	100.0005975	99.99738546
ADV1024165	4/21/2026	0	4/21/2031	94.189677	90.16371822	86.2041397	82.42541216	78.82883562	75.40505916	72.14495977	69.03992705	66.08185578
ADV1024173	4/21/2026	3.886	4/23/2029	107.01592	104.4465293	101.9527343	99.53185662	97.181328	94.89868771	92.68157727	90.52773546	88.43499363
ADV1024174	4/21/2026	3.951	4/22/2030	109.67337	106.1003611	102.6652149	99.36184612	96.18447148	93.12759493	90.18599158	87.3546927	84.62897162
ADV1024175	4/21/2026	3.995	4/21/2031	112.33026	107.7505872	103.3886072	99.23277796	95.27223415	91.49674167	87.89665752	84.46289239	81.18687583
ADV1024184	4/21/2026	3.821	12/9/2026	100.7261	100.5276733	100.3300308	100.1331638	99.93706764	99.74173776	99.54716961	99.35335868	99.16030048
ADV1024191	4/21/2026	3.893	4/21/2027	101.87618	101.3124458	100.754959	100.2036164	99.65831646	99.11896023	98.58545072	98.05769306	97.53559445
ADV1024210	4/22/2026	3.824	3/22/2027	101.63987	101.1471783	100.6591751	100.1757924	99.696965	99.22262854	98.75272002	98.2871776	97.82594059
ADV1024211	4/22/2026	3.823	4/22/2027	101.87256	101.3057562	100.7452657	100.1909856	99.64281312	99.10064744	98.56439009	98.03394471	97.50921704
ADV1024213	4/22/2026	3.827	2/22/2027	101.40666	100.9941159	100.5848681	100.1788755	99.77609965	99.37650227	98.98004584	98.58669343	98.19640868
ADV1024214	4/22/2026	3.87	10/22/2027	103.26462	102.1958422	101.1492349	100.1241088	99.11980667	98.13569783	97.17117697	96.22566272	95.29859655
ADV1024216	4/22/2026	3.949	4/22/2030	109.66614	106.0932528	102.6582268	99.35497503	96.17771433	93.12094875	90.17945351	87.34825995	84.62264151
ADV1024219	4/22/2026	3.89	4/24/2028	104.56924	102.9990739	101.4603479	99.95218993	98.47375557	97.02423135	95.60283312	94.20880481	92.84141709
ADV1024220	4/22/2026	3.89	4/24/2028	104.56924	102.9990739	101.4603479	99.95218993	98.47375557	97.02423135	95.60283312	94.20880481	92.84141709
ADV1024221	4/22/2026	3.823	10/22/2027	103.2782	102.2084122	101.1608283	100.1347595	99.12954712	98.14455924	97.17918921	96.23285447	95.30499533
ADV1024229	4/22/2026	3.895	12/22/2028	106.2105	103.9794232	101.8065714	99.68999649	97.62783357	95.61829572	93.65966987	91.75031307	89.88864896
ADV1024247	4/23/2026	4.209	7/23/2027	100.015	100.0117949	100.008614	100.0054113	100.0021867	99.99894027	99.99567251	99.9923832	99.98907242
ADV1024248	4/23/2026	4.306	4/24/2028	100.02115	100.017974	100.0147774	100.0115589	100.0083186	100.0050564	100.001773	99.99846803	99.99514162
ADV1024249	4/23/2026	4.23	10/25/2027	100.01632	100.0131327	100.0099484	100.0067422	100.0035142	100.0002644	99.99699323	99.99370053	99.99038638
ADV1024250	4/23/2026	4.306	4/24/2028	100.02115	100.017974	100.0147774	100.0115589	100.0083186	100.0050564	100.001773	99.99846803	99.99514162
ADV1024300	4/27/2026	4.432	10/28/2030	100.03268	100.0294338	100.0261477	100.0228194	100.0194493	100.0160371	100.0125838	100.009089	100.005553
ADV1024303	4/27/2026	4.35	1/29/2029	100.02659	100.0233621	100.020091	100.0167778	100.0134226	100.0100254	100.006587	100.0031072	99.99958606
ADV1024306	4/27/2026	4.45	4/25/2031	100.11615	100.1124915	100.1080188	100.1027231	100.096621	100.0897233	100.0820434	100.0736013	100.0644105
ADV1024309	4/27/2026	4.45	4/21/2031	100.11169	100.1081492	100.1038023	100.0986511	100.0927112	100.0859933	100.078509	100.0702771	100.0613105
ADV1024320	4/27/2026	4.026	12/16/2030	111.60844	107.3762779	103.3317422	99.46545006	95.76853994	92.23264339	88.84985442	85.61270104	82.51411877
ADV1024321	4/27/2026	4.447	4/25/2031	100.10659	100.1031642	100.0989531	100.0939592	100.0881965	100.0816757	100.0744069	100.0664073	100.0576891
ADV1024339	4/27/2026	3.768	4/27/2027	101.91421	101.333149	100.7587143	100.1907953	99.62928151	99.07406486	98.52503981	97.98210313	97.44515387
ADV1024351	4/28/2026	3.835	10/28/2026	100.31303	100.2339251	100.1549524	100.0761074	99.99738978	99.91879933	99.84033572	99.76199863	99.68378778
ADV1024352	4/28/2026	3.821	12/28/2026	100.90554	100.6531517	100.4020074	100.1520969	99.90341121	99.65594125	99.40967816	99.16461314	98.92073747
ADV1024353	4/28/2026	3.833	2/26/2027	101.44286	101.0191056	100.5988168	100.1819559	99.76848095	99.35835102	98.95152566	98.54796508	98.14763015

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024354	4/28/2026	3.856	4/28/2027	101.93843	101.354977	100.7782038	100.2079957	99.64424104	99.08683075	98.5356581	97.99061878	97.4516108
ADV1024359	4/28/2026	3.835	10/28/2026	100.31303	100.2339251	100.1549524	100.0761074	99.99738978	99.91879933	99.84033572	99.76199863	99.68378778
ADV1024360	4/28/2026	3.854	4/28/2027	101.93726	101.3538156	100.7770462	100.2068419	99.643091	99.08568445	98.53451552	97.98947988	97.45047554
ADV1024365	4/28/2026	3.791	4/28/2027	101.93541	101.3515331	100.7743494	100.2037412	99.63959656	99.08180598	98.53026252	97.9848616	97.44550097
ADV1024398	4/29/2026	3.847	4/29/2027	101.97605	101.3892995	100.8093033	100.2359431	99.66910533	99.10867924	98.55455643	98.00663096	97.46479926
ADV1024401	4/29/2026	3.847	4/29/2027	101.97605	101.3892995	100.8093033	100.2359431	99.66910533	99.10867924	98.55455643	98.00663096	97.46479926
ADV1024403	4/29/2026	3.849	4/29/2027	101.97722	101.3904666	100.8104666	100.2371025	99.67026093	99.10983106	98.55570451	98.00777532	97.46593994
ADV1024404	4/29/2026	3.993	3/9/2028	104.39593	102.9507537	101.5328337	100.1414647	98.77596503	97.43567613	96.11996126	94.82820471	93.55981094
ADV1024405	4/29/2026	3.991	2/10/2028	104.17929	102.8131396	101.4715191	100.1538249	98.85947124	97.58789136	96.33853625	95.11087422	93.90439011
ADV1024407	4/29/2026	3.991	4/28/2028	104.75751	103.1748531	101.6240104	100.1040872	98.61422469	97.15359526	95.72140159	94.31687501	92.93927429
ADV1024413	4/29/2026	3.842	10/29/2026	100.32386	100.241929	100.1601366	100.0784787	99.99695504	99.91556531	99.83430917	99.75318631	99.6721964
ADV1024414	4/29/2026	3.925	4/29/2027	101.98668	101.4003344	100.8207259	100.2477433	99.68127318	99.12120512	98.56743098	98.01984509	97.47834413
ADV1024435	4/30/2026	3.806	4/30/2027	101.95994	101.3705017	100.7878801	100.2119535	99.64260704	99.07972845	98.52320795	97.97293825	97.42881448
ADV1024474	4/30/2026	3.859	4/30/2027	101.95592	101.3669353	100.7847523	100.2092536	99.64032471	99.07785358	98.52173071	97.97184911	97.42810414
ADV1024475	4/30/2026	3.846	1/29/2027	101.2043	100.8606207	100.5192309	100.1801091	99.84323268	99.50857947	99.17612754	98.84585526	98.51774126
ADV1024478	4/30/2026	3.997	5/2/2029	107.3635	104.7654094	102.2442392	99.79724231	97.42178686	95.11535225	92.8755236	90.69998647	88.58652205
ADV1024479	4/30/2026	4.022	11/2/2029	108.70006	105.5980725	102.6022632	99.70838495	96.91238447	94.21039479	91.59872557	89.07385382	86.63241517
ADV1024509	5/1/2026	4.446	4/21/2031	100.11045	100.1069097	100.1025665	100.097419	100.0914827	100.0847685	100.0772878	100.0690596	100.0600965
ADV1024511	5/1/2026	4.446	4/15/2031	100.10629	100.1028681	100.0986579	100.0936648	100.087903	100.081383	100.0741151	100.0661163	100.0573989
ADV1024512	5/1/2026	4.446	4/21/2031	100.11045	100.1069097	100.1025665	100.097419	100.0914827	100.0847685	100.0772878	100.0690596	100.0600965
ADV1024513	5/1/2026	4.446	4/15/2031	100.10629	100.1028681	100.0986579	100.0936648	100.087903	100.081383	100.0741151	100.0661163	100.0573989
ADV1024514	5/1/2026	3.862	4/30/2027	101.96195	101.3729597	100.79077	100.2152645	99.64632876	99.08385069	98.52772082	97.97783215	97.43408006
ADV1024532	5/1/2026	3.972	5/1/2028	104.75333	103.1626174	101.6039774	100.0765023	98.57932249	97.11160039	95.67252918	94.26133121	92.87725669
ADV1024540	5/1/2026	4.038	11/27/2029	108.93536	105.7626034	102.7002835	99.74389645	96.88915454	94.13197132	91.46845093	88.89487783	86.40770719
ADV1024556	5/4/2026	3.898	5/4/2027	102.01363	101.4135221	100.8204797	100.2343786	99.65509719	99.08251686	98.51652172	97.9569985	97.40383655
ADV1024565	5/4/2026	4.274	5/5/2031	112.21245	108.0243739	103.9763293	100.0411822	96.20067622	92.44701112	88.80385334	85.31361611	81.98370773
ADV1024591	5/5/2026	4.042	2/28/2029	107.03981	104.6130848	102.2543562	99.96133439	97.73182293	95.56371201	93.45497444	91.40366194	89.40790151
ADV1024592	5/5/2026	4.433	5/5/2031	100.04017	100.0368464	100.0334309	100.0299213	100.026318	100.0226214	100.0188325	100.0149516	100.0109792
ADV1024605	5/5/2026	3.853	11/5/2026	100.39469	100.2929985	100.1915185	100.0902486	99.98918835	99.88833694	99.78769373	99.68725806	99.58702927
ADV1024606	5/5/2026	3.899	4/5/2027	101.79139	101.2589395	100.7319484	100.2103361	99.69402047	99.18292123	98.67695963	98.17605849	97.6801422
ADV1024607	5/6/2026	4.022	5/5/2028	104.86088	103.2586831	101.6889227	100.1506757	98.64305785	97.16521763	95.71633492	94.29561949	92.90230961
ADV1024623	5/6/2026	4.424	4/15/2031	100.09977	100.0963543	100.0921629	100.0871886	100.0814454	100.0749439	100.0676944	100.059714	100.0510148
ADV1024625	5/6/2026	3.834	11/6/2026	100.40247	100.297968	100.1936906	100.0896362	99.98580393	99.8821932	99.77880322	99.67563327	99.57268261

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024628	5/6/2026	3.834	10/6/2026	100.08342	100.0665182	100.0496346	100.0327681	100.0159185	99.99908595	99.98227028	99.96547151	99.94868962
ADV1024629	5/6/2026	3.835	11/6/2026	100.40258	100.2980758	100.1937979	100.0897429	99.98591015	99.8822989	99.7789084	99.67573793	99.57278676
ADV1024630	5/6/2026	3.847	1/6/2027	100.99436	100.7165079	100.4401643	100.1653182	99.89195766	99.62007048	99.34964475	99.08066866	98.81313052
ADV1024631	5/6/2026	3.854	2/8/2027	101.29408	100.9220484	100.5527098	100.1860324	99.82198729	99.46054626	99.10168136	98.74536507	98.39157025
ADV1024632	5/6/2026	3.832	11/6/2026	100.40225	100.2977525	100.1934761	100.0894227	99.9855915	99.88198181	99.77859286	99.67542394	99.57247432
ADV1024633	5/6/2026	3.853	3/8/2027	101.53473	101.08268	100.6345829	100.1903914	99.75005444	99.31352203	98.8807449	98.4516747	98.02626387
ADV1024635	5/6/2026	3.993	5/7/2029	107.3908	104.7792965	102.2454008	99.78632962	97.39941687	95.08210964	92.83196266	90.64663291	88.52387464
ADV1024639	5/6/2026	4.031	5/6/2031	112.87776	108.2380198	103.8204845	99.61328354	95.60524728	91.78586055	88.14522043	84.67399719	81.36339797
ADV1024642	5/6/2026	4.288	5/5/2028	100.06144	100.0577613	100.0536688	100.048793	100.0431479	100.0367441	100.0295919	100.0217084	100.0131057
ADV1024643	5/6/2026	4.425	5/6/2031	100.0487	100.0453326	100.0417832	100.0380568	100.0341546	100.030078	100.0258286	100.0214075	100.016816
ADV1024645	5/6/2026	3.833	11/6/2026	100.40236	100.2978602	100.1935833	100.0895294	99.98569772	99.8820875	99.77869804	99.67552861	99.57257846
ADV1024648	5/6/2026	3.987	5/9/2029	107.38877	104.7720724	102.2332527	99.76951513	97.37817986	95.05668114	92.80256161	90.61346688	88.48714049
ADV1024651	5/6/2026	3.865	4/28/2027	101.94692	101.363467	100.7866885	100.216475	99.65271456	99.0952982	98.54411919	97.99907324	97.46005834
ADV1024652	5/6/2026	3.839	12/23/2026	100.86124	100.6232801	100.3864325	100.1506917	99.91605	99.68249957	99.4500328	99.21864212	98.98832003
ADV1024661	5/6/2026	4.022	5/6/2027	99.972236	99.97009516	99.96746902	99.96437107	99.96081422	99.95681097	99.95237344	99.94751337	99.94224215
ADV1024662	5/6/2026	4.022	5/6/2027	99.972236	99.97009516	99.96746902	99.96437107	99.96081422	99.95681097	99.95237344	99.94751337	99.94224215
ADV1024699	5/8/2026	4.154	11/9/2026	100.00812	100.0037837	99.99933566	99.99477465	99.99010142	99.98531666	99.98042108	99.9754154	99.97030029
ADV1024701	5/8/2026	3.892	5/10/2027	102.05609	101.4394409	100.8302578	100.2284042	99.63374805	99.04616058	98.46551605	97.8916917	97.32456765
ADV1024702	5/8/2026	3.95	10/8/2027	103.25902	102.2276801	101.216988	100.2263239	99.25509614	98.30273606	97.368697	96.45245329	95.55349918
ADV1024703	7/1/2026	4.122	7/1/2031	113.38716	108.5984151	104.0449825	99.71395912	95.59322652	91.67139647	87.93776239	84.38225445	80.99539793
ADV1024704	7/1/2026	4.122	7/1/2031	113.38716	108.5984151	104.0449825	99.71395912	95.59322652	91.67139647	87.93776239	84.38225445	80.99539793
ADV1024706	5/8/2026	4	5/1/2029	107.28953	104.7185282	102.2245517	99.80479369	97.45656798	95.17730521	92.96454669	90.81593879	88.72922761
ADV1024707	7/1/2026	4.122	7/1/2031	113.38716	108.5984151	104.0449825	99.71395912	95.59322652	91.67139647	87.93776239	84.38225445	80.99539793
ADV1024708	7/1/2026	4.022	7/2/2029	107.86038	105.0937569	102.4130314	99.81497619	97.29650997	94.8546892	92.486701	90.18985624	87.961583
ADV1024709	7/1/2026	4.022	7/2/2029	107.86038	105.0937569	102.4130314	99.81497619	97.29650997	94.8546892	92.486701	90.18985623	87.961583
ADV1024710	7/1/2026	4.022	7/2/2029	107.86038	105.0937569	102.4130314	99.81497619	97.29650997	94.8546892	92.486701	90.18985624	87.961583
ADV1024711	7/1/2026	4.021	7/2/2029	107.85762	105.0910399	102.4103517	99.81233308	97.29390254	94.85211662	92.48416249	90.187351	87.9591103
ADV1024715	5/8/2026	3.844	2/8/2027	101.29013	100.9182028	100.5489685	100.1823946	99.81845228	99.45711331	99.09834975	98.74213408	98.38843916
ADV1024735	5/11/2026	3.963	5/11/2028	104.9041	103.2840034	101.6969319	100.1419418	98.61812445	97.12460561	95.66054354	94.2251275	92.81757634
ADV1024758	5/12/2026	4.427	4/15/2031	100.10066	100.0972425	100.0930486	100.0880717	100.082326	100.075822	100.06857	100.060587	100.0518854
ADV1024759	5/12/2026	3.86	11/12/2026	100.46442	100.3429913	100.2218617	100.1010349	99.98050979	99.86028514	99.7403598	99.62073262	99.50140244
ADV1024760	5/12/2026	3.873	2/12/2027	101.33529	100.9520213	100.571612	100.1940281	99.81923806	99.44721084	99.07791594	98.71132325	98.34740311
ADV1024763	5/12/2026	3.857	10/30/2026	100.33369	100.2490369	100.1645282	100.0801608	99.99593444	99.91184875	99.8279034	99.74409805	99.66043235

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024771	5/12/2026	4.349	5/11/2029	100.07931	100.0758227	100.071678	100.0667502	100.0610534	100.0545983	100.0473949	100.0394605	100.0308073
ADV1024775	5/12/2026	4.196	4/25/2031	113.26532	108.6540377	104.262098	100.0778549	96.0903483	92.28925571	88.6648519	85.20797089	81.90997079
ADV1024780	5/12/2026	4.407	5/12/2033	119.01633	112.3241406	106.0682721	100.2177413	94.74392637	89.62037649	84.82263649	80.32808593	76.11579219
ADV1024781	5/12/2026	4.079	5/12/2028	105.00229	103.3803869	101.7915504	100.2348363	98.70933424	97.21416824	95.74849491	94.31150196	92.90240677
ADV1024783	5/12/2026	4.483	5/12/2034	121.82644	114.118868	106.9778457	100.3582815	94.21890691	88.52193657	83.23275716	78.31964505	73.75351068
ADV1024784	5/12/2026	4.194	5/12/2031	113.37517	108.7172097	104.2825843	100.0593425	96.03624096	92.20269643	88.54874307	85.06499305	81.74259975
ADV1024785	5/12/2026	4.538	5/14/2035	124.69328	115.9617723	107.9431805	100.5747046	93.79941455	87.56566991	81.82660202	76.53964943	71.66614071
ADV1024786	5/12/2026	4.106	5/14/2029	107.7338	105.0994183	102.5437069	100.0638281	97.65706444	95.32081474	93.05258826	90.84999915	88.71076124
ADV1024787	5/12/2026	4.164	5/13/2030	110.58654	106.9420347	103.4397234	100.0732496	96.83658009	93.72398548	90.73002311	87.84952084	85.07756188
ADV1024788	5/12/2026	4.59	5/12/2036	127.43567	117.6943058	108.8250046	100.7437419	93.37504685	86.65108897	80.51086615	74.89948359	69.76751211
ADV1024789	5/12/2026	4.307	5/12/2032	116.2959	110.6170454	105.2600345	100.2048162	95.43269447	90.92623081	86.66915316	82.64627157	78.84340057
ADV1024790	5/12/2026	4.717	5/12/2038	132.06179	120.353548	109.8731913	100.4824586	92.05945006	84.49660794	77.69895745	71.58257114	66.07322807
ADV1024793	5/12/2026	3.861	11/12/2026	100.46455	100.3431154	100.2219852	100.1011578	99.98063209	99.86040683	99.74048089	99.62085311	99.50152233
ADV1024794	5/12/2026	3.943	5/12/2027	102.10256	101.4802704	100.8655842	100.2583591	99.65845965	99.06575352	98.48011164	97.901408	97.32951958
ADV1024795	5/12/2026	4.051	11/5/2027	103.55482	102.4470764	101.3630911	100.3021022	99.26338275	98.24623602	97.24999421	96.27401683	95.31768933
ADV1024796	5/12/2026	3.942	5/12/2027	102.10193	101.4796507	100.8649666	100.2577437	99.65784632	99.06514229	98.47950251	97.90080094	97.32891457
ADV1024818	5/13/2026	4.244	5/15/2028	99.978728	99.98948966	99.99011219	99.98106599	99.96279988	99.93574206	99.90030122	99.85686752	99.80581353
ADV1024819	5/13/2026	4.155	10/13/2026	100.00972	100.0064767	100.0032456	100.0000221	99.99680622	99.99359799	99.99039731	99.98720423	99.98401872
ADV1024823	5/13/2026	4.122	5/16/2029	107.79009	105.1497332	102.5883364	100.1030489	97.69113892	95.3499917	93.07710383	90.87007749	88.72661525
ADV1024824	5/13/2026	3.858	11/13/2026	100.47403	100.3497749	100.2258411	100.1022239	99.9789221	99.85593449	99.7332598	99.61089679	99.48884423
ADV1024827	5/13/2026	4.229	5/19/2031	113.58333	108.9026433	104.4470609	100.2045035	96.16360516	92.3136692	88.64462535	85.1469893	81.81182536
ADV1024829	5/13/2026	3.937	5/15/2028	102.66572	101.8312444	101.0116152	100.2064253	99.41528117	98.63780421	97.87362963	97.12240602	96.38379465
ADV1024843	5/14/2026	4.067	1/5/2029	106.69462	104.4213025	102.2081023	100.0529988	97.95406043	95.90943578	93.91734971	91.97609937	90.08405065
ADV1024849	5/14/2026	4.416	4/15/2031	100.0974	100.0939856	100.0898011	100.0848335	100.0790972	100.0726024	100.0653596	100.0573859	100.0486933
ADV1024852	5/14/2026	3.882	1/14/2027	101.07661	100.7761407	100.4774407	100.1804953	99.88528924	99.59180701	99.30003347	99.00995363	98.7215527
ADV1024853	5/14/2026	4.022	11/15/2027	103.58625	102.4517591	101.3421797	100.2567007	99.19454204	98.15495688	97.13723014	96.14067663	95.16463958
ADV1024854	5/14/2026	4.164	11/16/2026	100.00856	100.0040104	99.99930544	99.99444408	99.98942744	99.98425665	99.97893282	99.97345705	99.96783044
ADV1024885	5/15/2026	4.425	5/15/2031	100.0486	100.0452267	100.0416783	100.037953	100.0340519	100.0299764	100.025728	100.0213078	100.0167173
ADV1024886	5/15/2026	4.423	5/15/2031	100.04834	100.0449664	100.0414187	100.037694	100.0337936	100.0297187	100.025471	100.0210515	100.0164616
ADV1024888	5/15/2026	3.864	11/24/2026	100.58463	100.4292252	100.2742981	100.1198505	99.96588017	99.81238483	99.6593623	99.50681038	99.35472689
ADV1024889	5/15/2026	3.897	1/26/2027	101.19192	100.8572158	100.5246971	100.1943387	99.86611954	99.54001898	99.2160165	98.89409187	98.57422514
ADV1024890	5/15/2026	4.423	5/15/2031	100.04834	100.0449664	100.0414187	100.037694	100.0337936	100.0297187	100.025471	100.0210515	100.0164616
ADV1024891	5/15/2026	4.365	5/15/2031	99.875669	99.90669316	99.90628139	99.87727137	99.82227288	99.74368656	99.64372052	99.5244058	99.38761038

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1024892	5/15/2026	4.423	5/15/2031	100.04834	100.0449664	100.0414187	100.037694	100.0337936	100.0297187	100.025471	100.0210515	100.0164616
ADV1024894	5/15/2026	3.877	12/22/2026	100.85938	100.624433	100.3905741	100.1577964	99.92609251	99.69545488	99.46587613	99.23734893	99.00986602
ADV1024895	5/15/2026	4.423	5/15/2031	100.04834	100.0449664	100.0414187	100.037694	100.0337936	100.0297187	100.025471	100.0210515	100.0164616
ADV1024896	5/15/2026	4.425	5/15/2031	100.0486	100.0452267	100.0416783	100.037953	100.0340519	100.0299764	100.025728	100.0213078	100.0167173
ADV1024901	5/15/2026	4.425	5/15/2031	100.0486	100.0452267	100.0416783	100.037953	100.0340519	100.0299764	100.025728	100.0213078	100.0167173
ADV1024902	5/15/2026	3.976	5/17/2027	102.16269	101.5265373	100.8983211	100.2778954	99.66511576	99.05984108	98.46193384	97.87125984	97.28768813
ADV1024903	5/15/2026	3.863	11/16/2026	100.5044	100.371677	100.2393112	100.1073045	99.97565552	99.84436268	99.71342451	99.58283954	99.45260629
ADV1024917	5/15/2026	3.853	10/15/2026	100.17596	100.1337078	100.0915126	100.0493704	100.0072811	99.96524459	99.92326082	99.88132965	99.83945097
ADV1024924	5/18/2026	4.426	5/16/2031	100.05058	100.0472028	100.0436299	100.039861	100.0358975	100.031741	100.0273932	100.0228554	100.0181292
ADV1024927	5/18/2026	4.426	5/16/2031	100.04873	100.0453569	100.0418082	100.0380825	100.0341811	100.0301052	100.0258565	100.021436	100.0168452
ADV1024930	5/18/2026	3.896	2/18/2027	101.3961	100.9958815	100.5987716	100.2047384	99.81374632	99.42576013	99.0407452	98.65866744	98.27949328
ADV1024932	5/18/2026	4.342	6/1/2029	100.0501	100.0467275	100.0430536	100.0390348	100.0346743	100.0299755	100.0249419	100.0195764	100.0138827
ADV1024933	5/18/2026	4.342	6/1/2029	100.0501	100.0467275	100.0430536	100.0390348	100.0346743	100.0299755	100.0249419	100.0195764	100.0138827
ADV1024934	5/18/2026	4.342	6/1/2029	100.0501	100.0467275	100.0430536	100.0390348	100.0346743	100.0299755	100.0249419	100.0195764	100.0138827
ADV1024935	5/18/2026	4.342	6/1/2029	100.0501	100.0467275	100.0430536	100.0390348	100.0346743	100.0299755	100.0249419	100.0195764	100.0138827
ADV1024941	5/18/2026	3.917	5/18/2027	102.17053	101.5311255	100.8997451	100.2762338	99.66044488	99.05223512	98.45146498	97.85799825	97.27170207
ADV1024942	5/18/2026	3.916	5/18/2027	102.16989	101.5304893	100.8991112	100.2756022	99.65981547	99.05160793	98.45083998	97.85737543	97.27108141
ADV1024943	5/18/2026	3.867	11/18/2026	100.52455	100.3861998	100.2482366	100.1106615	99.973473	99.8366693	99.70024879	99.56420983	99.42855077
ADV1024953	5/18/2026	3.885	1/13/2027	101.06774	100.7702368	100.4744718	100.1804281	99.88809056	99.59744428	99.3084745	99.02116666	98.73550635
ADV1024956	5/18/2026	3.896	2/10/2027	101.32558	100.9481927	100.5735813	100.201711	99.83255165	99.46607356	99.10224758	98.7410449	98.38243718
ADV1024958	5/18/2026	3.907	3/10/2027	101.57434	101.1169454	100.6636019	100.2142603	99.76886762	99.32737189	98.88972203	98.45586788	98.02576012
ADV1024959	5/18/2026	3.926	4/14/2027	101.87694	101.3193547	100.7677665	100.2220802	99.68220139	99.14803761	98.61949841	98.09649523	97.57894138
ADV1024961	5/18/2026	3.949	5/12/2027	102.10541	101.4831318	100.8684534	100.2612358	99.66134337	99.06864398	98.48300852	97.90431097	97.33242834
ADV1024969	5/19/2026	3.984	5/19/2027	102.18317	101.5414712	100.9078468	100.2821458	99.66422003	99.05392488	98.45111938	97.85566601	97.26743057
ADV1024974	5/19/2026	3.947	5/19/2027	102.19774	101.5555017	100.9213538	100.2951421	99.67671811	99.06593679	98.46265685	97.86674042	97.278053
ADV1024975	5/19/2026	3.869	11/19/2026	100.53472	100.3935432	100.2527746	100.112409	99.97244452	99.8328795	99.69371216	99.55494078	99.41656363
ADV1024978	5/19/2026	4.006	5/19/2027	102.19728	101.5555245	100.9218496	100.2960986	99.67812327	99.067779	98.46492481	97.86942316	97.28113988
ADV1024986	5/19/2026	3.863	11/19/2026	100.53385	100.3926842	100.2519198	100.1115584	99.97159818	99.83203735	99.6928742	99.55410699	99.415734
ADV1024989	5/19/2026	4.384	5/19/2031	114.29124	109.59434	105.1231175	100.8654646	96.80999133	92.94597892	89.26333574	85.75255729	82.40468867
ADV1025013	5/20/2026	3.964	5/20/2027	102.17815	101.5337349	100.897466	100.2691865	99.64874648	99.03599949	98.43080287	97.83301741	97.24250733
ADV1025014	5/20/2026	4.418	5/20/2031	100.05134	100.0479671	100.0443729	100.0405626	100.0365375	100.0322996	100.0278509	100.0231928	100.0183272
ADV1025026	5/20/2026	4.148	9/5/2028	105.97231	104.0323369	102.1379042	100.28767	98.48033724	96.71465549	94.98941915	93.3034654	91.65567244
ADV1025027	5/20/2026	4.151	9/26/2028	106.13531	104.136845	102.186618	100.2831651	98.42507451	96.61098712	94.83959371	93.109633	91.41988947

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025049	5/21/2026	4.415	5/21/2031	100.05376	100.0503838	100.0467551	100.0428775	100.0387528	100.0343835	100.0297717	100.0249194	100.0198288
ADV1025053	5/21/2026	3.874	11/23/2026	100.57531	100.422822	100.2708044	100.1192504	99.96815787	99.81752473	99.66734883	99.51762808	99.3683604
ADV1025054	5/21/2026	3.929	2/22/2027	101.44438	101.0327588	100.6244218	100.2193328	99.81745337	99.41874534	99.02317128	98.63069433	98.24127821
ADV1025055	5/21/2026	4.008	5/21/2027	102.21439	101.5671196	100.9280582	100.2970538	99.67395436	99.05861187	98.45088183	97.85062335	97.25769904
ADV1025077	5/22/2026	4.412	4/18/2031	100.09915	100.0956395	100.0913539	100.0862687	100.0803991	100.073756	100.0663505	100.0582012	100.0493207
ADV1025078	5/22/2026	4.411	4/15/2031	100.09592	100.0925052	100.0883249	100.0833617	100.0776295	100.071139	100.0639004	100.0559308	100.0472424
ADV1025079	5/22/2026	4.389	5/22/2030	100.09385	100.0903128	100.0860297	100.0809473	100.0750806	100.0684405	100.0610381	100.052892	100.0440148
ADV1025087	5/22/2026	3.976	5/24/2027	102.25661	101.6004963	100.9528181	100.3134108	99.68211638	99.05878097	98.44325449	97.83539065	97.23504679
ADV1025088	5/22/2026	4.042	5/22/2028	102.85577	101.9865749	101.1329785	100.2945479	99.47086825	98.66154038	97.8661798	97.08441615	96.31589247
ADV1025106	5/26/2026	3.99	5/26/2027	102.2421	101.5810798	100.9286138	100.2845393	99.64869507	99.02092394	98.40107267	97.78899193	97.18453608
ADV1025115	5/26/2026	4.102	11/26/2027	103.74802	102.5833524	101.4449021	100.3317911	99.2431793	98.17826334	97.13627466	96.11647768	95.11816796
ADV1025128	5/26/2026	3.887	11/27/2026	100.6169	100.4531441	100.2899216	100.1272257	99.96505392	99.80340368	99.64227249	99.48165786	99.32155732
ADV1025132	5/26/2026	3.994	5/26/2027	102.24474	101.5837108	100.9312351	100.287151	99.65129731	99.02351676	98.40365616	97.79156616	97.18710115
ADV1025139	5/26/2026	4.023	5/26/2027	99.966171	99.9641591	99.96161698	99.95856063	99.95500532	99.95096575	99.94645617	99.94149032	99.93608149
ADV1025173	5/27/2026	3.983	5/27/2027	102.24533	101.5815687	100.9264316	100.2797533	99.64137053	99.01112441	98.38885989	97.77442591	97.16767521
ADV1025174	5/27/2026	4.343	5/27/2031	112.67582	108.4198711	104.3097353	100.3187026	96.42826248	92.62882006	88.94241414	85.41159442	82.04443268
ADV1025176	5/27/2026	4.414	5/27/2031	100.07196	100.0687263	100.0649918	100.0607559	100.0560245	100.0508032	100.0450967	100.0389115	100.0322535
ADV1025180	5/28/2026	4.162	7/30/2029	108.44161	105.5936122	102.8361554	100.1658824	97.57957635	95.07415638	92.64667157	90.29429459	88.01431577
ADV1025206	5/29/2026	4.023	7/21/2027	102.71583	101.9004989	101.0981406	100.3084432	99.53110823	98.76584673	98.01237852	97.2704321	96.53974427
ADV1025216	5/28/2026	3.866	10/8/2026	100.10174	100.0792464	100.0567816	100.0343407	100.0119236	99.98953027	99.96716072	99.94481488	99.9224927
ADV1025217	5/28/2026	3.866	10/8/2026	100.10174	100.0792464	100.0567816	100.0343407	100.0119236	99.98953027	99.96716072	99.94481488	99.9224927
ADV1025223	5/28/2026	3.962	5/12/2027	102.11217	101.4898963	100.8752216	100.2680074	99.66811816	99.07542174	98.48978903	97.91109404	97.33921376
ADV1025224	5/28/2026	4.068	12/8/2027	103.78704	102.5903884	101.4214101	100.2791516	99.16270331	98.07119624	97.00380023	95.95972159	94.93820115
ADV1025225	5/28/2026	3.973	5/28/2027	102.24653	101.5800305	100.9222303	100.2729562	99.63204307	98.99933011	98.37466056	97.75788161	97.14884435
ADV1025234	5/28/2026	4.029	5/28/2027	99.969499	99.96749813	99.9649591	99.96189825	99.95833106	99.9542725	99.94973701	99.94473853	99.93929056
ADV1025243	5/28/2026	3.916	1/28/2027	101.21504	100.8750478	100.5373089	100.2017974	99.86849116	99.53736865	99.20840842	98.88158935	98.55689061
ADV1025259	5/29/2026	4.358	5/29/2031	99.83401	99.86680745	99.86760721	99.83931536	99.78460352	99.70592781	99.60554622	99.48553446	99.34780059
ADV1025271	5/29/2026	3.867	10/29/2026	100.32163	100.2399485	100.1584044	100.0769944	99.9957183	99.91457568	99.83356625	99.75268969	99.67194568
ADV1025305	6/1/2026	4.416	4/25/2031	100.10515	100.1014867	100.0970478	100.0917857	100.085717	100.0788526	100.0712058	100.0627965	100.0536384
ADV1025326	6/1/2026	4.367	6/2/2031	112.80139	108.5302532	104.4067096	100.404562	96.50549414	92.69837798	89.00210646	85.46001557	82.08226096
ADV1025327	6/1/2026	3.88	10/30/2026	100.33279	100.2483112	100.1639723	100.0797744	99.99571733	99.91180061	99.82802395	99.744387	99.66088943
ADV1025343	6/1/2026	4.123	6/1/2028	105.22353	103.5468031	101.9049837	100.2970422	98.72199293	97.1788884	95.6668176	94.18490416	92.73230471
ADV1025345	6/1/2026	4.172	6/1/2029	108.04031	105.3546487	102.750263	100.2241713	97.77352664	95.39560597	93.08780403	90.84762714	88.67268761

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025346	6/1/2026	4.216	6/3/2030	110.93412	107.2285979	103.6693824	100.2498529	96.96372823	93.80504793	90.7681542	87.8476743	85.03850442
ADV1025347	6/1/2026	4.256	6/2/2031	113.80743	109.0854905	104.5921052	100.3149223	96.24233153	92.36341173	88.66788543	85.14607741	81.78887586
ADV1025348	6/1/2026	4.351	6/1/2032	116.65922	110.9196468	105.5078062	100.4031273	95.58643856	91.0398683	86.7467497	82.69153293	78.85970435
ADV1025349	6/1/2026	4.429	6/1/2033	119.27753	112.5270411	106.2195486	100.3233921	94.80933875	89.65038846	84.82159147	80.29988209	76.06392678
ADV1025350	6/1/2026	4.502	6/1/2034	122.09919	114.3323177	107.1395914	100.4750493	94.29665658	88.56594713	83.24770198	78.30965902	73.72224973
ADV1025351	6/1/2026	4.554	6/1/2035	124.94524	116.1595432	108.0943903	100.68603	93.8766922	87.61399876	81.85043312	76.54286478	71.65212251
ADV1025352	6/1/2026	4.613	6/2/2036	127.77157	117.9644407	109.0393027	100.9107762	93.50221774	86.74477879	80.57657401	74.94194222	69.79078936
ADV1025353	6/1/2026	4.737	6/1/2038	132.3514	120.5817504	110.0508309	100.6186532	92.16185363	84.57163626	77.75197862	71.61806751	66.09493347
ADV1025370	6/2/2026	3.988	6/2/2027	102.30033	101.620003	100.9487292	100.2863297	99.63262931	98.98745741	98.35064777	97.72203849	97.1014718
ADV1025374	6/2/2026	4.409	6/2/2031	100.06113	100.0577876	100.0540933	100.0500447	100.0456453	100.0408986	100.035808	100.0303767	100.0246085
ADV1025404	6/3/2026	4.387	7/18/2030	100.05908	100.0557341	100.052035	100.0479722	100.0435493	100.0387698	100.0336373	100.0281552	100.0223273
ADV1025405	6/3/2026	4.416	4/15/2031	100.0974	100.0939856	100.0898011	100.0848335	100.0790972	100.0726024	100.0653596	100.0573859	100.0486933
ADV1025409	6/3/2026	3.952	6/3/2027	102.32394	101.6402736	100.965749	100.3001854	99.64340496	98.9952345	98.35550535	97.72405325	97.10071817
ADV1025410	6/3/2026	4.242	12/11/2029	109.6835	106.4621132	103.3538262	100.3539855	97.458159	94.66212541	91.96186245	89.35353616	86.83349065
ADV1025416	6/3/2026	4.161	6/7/2028	105.33316	103.6390939	101.9805469	100.3564626	98.76582973	97.20767668	95.68106967	94.18511077	92.71893621
ADV1025417	6/3/2026	4.376	6/3/2030	100.08727	100.0838171	100.0796493	100.0746984	100.0689788	100.0625009	100.0552749	100.047318	100.0386424
ADV1025434	6/4/2026	4.406	4/21/2031	100.09881	100.0952425	100.0909103	100.0857685	100.0798328	100.0731141	100.0656242	100.0573823	100.0484014
ADV1025446	6/4/2026	4.145	11/28/2028	106.59767	104.4254728	102.3086778	100.2454837	98.23415894	96.27304191	94.36053775	92.49511487	90.675302
ADV1025464	6/5/2026	4.409	4/23/2031	100.1029	100.0992752	100.0948836	100.0896646	100.0836345	100.0768043	100.0691874	100.0608031	100.0516651
ADV1025465	6/5/2026	4.408	4/15/2031	100.09503	100.0916169	100.0874393	100.0824785	100.0767489	100.070261	100.0630249	100.0550578	100.0463718
ADV1025466	6/5/2026	4.011	4/29/2027	102.0407	101.4541899	100.8744213	100.3012794	99.73465111	99.17442582	98.62049542	98.07275422	97.53109889
ADV1025480	6/5/2026	4.02	7/6/2027	102.64099	101.8661153	101.1029561	100.3512508	99.6107429	98.88118309	98.16232957	97.45394762	96.75580934
ADV1025490	6/5/2026	3.913	12/7/2026	100.71851	100.5265826	100.3353915	100.1449279	99.95518733	99.76616579	99.5778591	99.39026316	99.20337391
ADV1025500	6/8/2026	4.414	4/21/2031	100.10053	100.0969937	100.0926801	100.0875621	100.0816552	100.0749701	100.0675184	100.059319	100.0503846
ADV1025501	6/8/2026	4.414	4/21/2031	100.10053	100.0969937	100.0926801	100.0875621	100.0816552	100.0749701	100.0675184	100.059319	100.0503846
ADV1025505	6/8/2026	4.288	6/8/2029	108.40417	105.6946223	103.0675115	100.5197939	98.04856496	95.65104757	93.3245856	91.06663756	88.87477071
ADV1025507	6/8/2026	4.356	6/6/2031	114.29711	109.5532377	105.0392923	100.7428284	96.65214758	92.7562468	89.044773	85.50798095	82.13669398
ADV1025508	9/8/2026	4.386	6/6/2031	114.43574	109.6886699	105.1716397	100.8721992	96.77864508	92.87996988	89.16581632	85.62643513	82.25264582
ADV1025509	6/8/2026	3.958	1/8/2027	101.03928	100.756525	100.4753365	100.1957048	99.91761714	99.64106053	99.36602232	99.09248997	98.82045106
ADV1025521	6/8/2026	4.006	3/8/2027	101.59857	101.1475516	100.7004835	100.2573121	99.81798636	99.38245642	98.95067315	98.52258829	98.09815439
ADV1025522	6/8/2026	4.069	6/8/2027	102.40336	101.7062743	101.0186931	100.3404246	99.67128037	99.01107683	98.3596354	97.71678221	97.08234799
ADV1025524	6/8/2026	3.932	12/8/2026	100.73155	100.5368371	100.3428787	100.1496699	99.95720613	99.76548319	99.57449671	99.38424238	99.19471595
ADV1025527	8/3/2026	4.313	8/1/2029	108.88771	106.0281546	103.2596145	100.5787132	97.98221569	95.4670241	93.03017079	90.66881234	88.3802236

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025528	8/3/2026	4.313	8/1/2029	108.88771	106.0281546	103.2596145	100.5787132	97.98221569	95.4670241	93.03017079	90.66881234	88.3802236
ADV1025531	8/3/2026	4.313	8/1/2029	108.88771	106.0281546	103.2596145	100.5787132	97.98221569	95.4670241	93.03017079	90.66881234	88.3802236
ADV1025533	8/3/2026	4.313	8/1/2029	108.88771	106.0281546	103.2596145	100.5787132	97.98221569	95.4670241	93.03017079	90.66881234	88.3802236
ADV1025534	8/3/2026	4.389	8/1/2031	114.85632	109.9535216	105.2950182	100.8673374	96.6578167	92.65455136	88.84634576	85.22266744	81.77360466
ADV1025535	8/3/2026	4.389	8/1/2031	114.85632	109.9535216	105.2950182	100.8673374	96.6578167	92.65455136	88.84634576	85.22266744	81.77360466
ADV1025537	8/3/2026	4.392	8/1/2031	114.87062	109.9674834	105.3086521	100.8806553	96.67082978	92.66727042	88.85878108	85.23482888	81.78550164
ADV1025552	6/9/2026	4.416	4/25/2031	100.10515	100.1014867	100.0970478	100.0917857	100.085717	100.0788526	100.0712058	100.0627965	100.0536384
ADV1025554	6/9/2026	4.17	12/9/2026	100.00734	100.002365	99.99703788	99.99136011	99.9853353	99.97896696	99.97225857	99.96521358	99.95783541
ADV1025556	6/9/2026	3.954	1/8/2027	101.03801	100.7552931	100.4741413	100.1945461	99.91649474	99.63997423	99.36497192	99.09147528	98.81947188
ADV1025560	6/9/2026	4.053	6/9/2027	102.40016	101.7003533	101.0101331	100.3292986	99.65765875	98.99502803	98.34122573	97.69607598	97.05940756
ADV1025584	6/10/2026	3.93	12/10/2026	100.75048	100.5501432	100.3506076	100.1518666	99.95391526	99.75674894	99.56036285	99.36475231	99.16991267
ADV1025602	6/10/2026	3.893	10/7/2026	100.09005	100.0703971	100.0507669	100.031157	100.0115675	99.99199814	99.97244903	99.95292011	99.93341134
ADV1025603	6/10/2026	3.898	10/14/2026	100.16372	100.12439	100.0851119	100.0458821	100.0067004	99.96756687	99.92848128	99.88944359	99.8504537
ADV1025604	6/10/2026	3.902	10/21/2026	100.23837	100.1793356	100.1203828	100.0615139	100.0027289	99.94402736	99.88540927	99.8268744	99.76842257
ADV1025626	6/11/2026	3.954	1/11/2027	101.06597	100.7747804	100.4852621	100.1973964	99.91116917	99.62656631	99.34357395	99.06217835	98.78236593
ADV1025628	6/11/2026	3.93	12/11/2026	100.76014	100.5569913	100.3546666	100.1531592	99.95246399	99.75257612	99.5534906	99.35520253	99.15770707
ADV1025632	6/11/2026	4.07	6/11/2027	102.42772	101.7223678	101.0267459	100.3406565	99.66390441	98.99629958	98.33765715	97.68779719	97.0465446
ADV1025637	6/11/2026	4.118	2/11/2028	104.44732	103.0750556	101.7274908	100.4040177	99.10404518	97.82700094	96.57233094	95.33949857	94.12798399
ADV1025638	6/11/2026	4.127	6/12/2028	105.41528	103.7050162	102.0308531	100.3917072	98.78654307	97.2143666	95.67422247	94.16519246	92.68639354
ADV1025639	6/11/2026	4.102	9/11/2028	106.0462	104.0870298	102.1742618	100.3065145	98.48245501	96.70079866	94.96030732	93.25978724	91.59808713
ADV1025641	6/11/2026	4.281	6/11/2029	99.892387	99.91840431	99.93001459	99.92812859	99.9136058	99.88725708	99.84984748	99.80209887	99.74469246
ADV1025642	6/11/2026	4.2	6/11/2027	100.02784	100.0240483	100.02042	100.0163405	100.0118148	100.0068478	100.0014436	99.99560776	99.98934522
ADV1025659	6/12/2026	4.406	4/25/2031	100.10192	100.09825	100.0938211	100.0885688	100.08251	100.0756553	100.0680182	100.0596186	100.0504702
ADV1025660	6/12/2026	4.029	6/14/2027	102.42291	101.7093984	101.0058473	100.3120488	99.62780103	98.95290724	98.28717628	97.63042212	96.98246377
ADV1025661	6/12/2026	4.406	4/25/2031	100.10192	100.09825	100.0938211	100.0885688	100.08251	100.0756553	100.0680182	100.0596186	100.0504702
ADV1025670	6/12/2026	4.022	6/14/2027	102.41792	101.7044257	101.0008941	100.3071151	99.62288645	98.94801168	98.28229954	97.62556404	96.97762416
ADV1025674	6/12/2026	4.279	6/12/2031	113.98392	109.2313469	104.7099118	100.4070642	96.31100809	92.41065111	88.69555838	85.15590968	81.78245965
ADV1025676	6/12/2026	3.966	2/25/2027	101.48351	101.0641816	100.6482639	100.2357175	99.8265018	99.42057648	99.01790204	98.61843956	98.22215075
ADV1025687	6/15/2026	4.061	6/15/2028	105.3247	103.6070345	101.9257561	100.2797695	98.66802682	97.08952224	95.54328939	94.02839961	92.54395998
ADV1025688	6/15/2026	4.319	6/16/2031	112.71114	108.4038409	104.2457047	100.2100182	96.27864187	92.44267147	88.72369359	85.16357022	81.77007657
ADV1025689	6/15/2026	4.392	12/13/2030	100.06837	100.065122	100.0613887	100.0571542	100.0524242	100.0472044	100.0414993	100.0353158	100.0286594
ADV1025698	6/15/2026	4.009	6/15/2027	102.41631	101.7000955	100.9939172	100.2975651	99.61083494	98.93352784	98.26545049	97.60641483	96.95623789
ADV1025702	6/15/2026	3.903	10/15/2026	100.17371	100.1315955	100.089531	100.0475193	100.0055604	99.96365413	99.92180041	99.87999913	99.83825018

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025735	6/15/2026	3.963	1/28/2027	101.22839	100.8889502	100.551758	100.2167894	99.88402268	99.55343609	99.22500828	98.89871818	98.57454496
ADV1025736	6/15/2026	3.983	2/26/2027	101.49921	101.0771097	100.6584672	100.2432392	99.83138397	99.42286061	99.01762886	98.61564911	98.21688238
ADV1025737	6/15/2026	3.995	3/26/2027	101.75097	101.2489464	100.7518017	100.2594657	99.77186893	99.28894312	98.81062144	98.3368383	97.86752933
ADV1025759	6/16/2026	4.226	6/16/2028	99.942177	99.95372591	99.95398875	99.94350502	99.92278903	99.89233123	99.85259942	99.80403995	99.74707872
ADV1025764	6/16/2026	3.966	2/16/2027	101.40186	101.0083718	100.6179002	100.2304127	99.84587521	99.46425403	99.08551602	98.70962852	98.33655937
ADV1025765	6/16/2026	4.181	6/18/2029	108.19079	105.4571224	102.8073253	100.2382775	97.74699815	95.33063901	92.98647693	90.7119076	88.50443929
ADV1025770	6/16/2026	4.129	6/16/2028	105.34568	103.6269104	101.9445648	100.2975456	98.68480344	97.10533058	95.55815917	94.04235905	92.55703594
ADV1025771	6/26/2026	4.032	6/28/2027	102.53561	101.7835292	101.0424953	100.312262	99.5925941	98.88326353	98.18404852	97.49473367	96.81510964
ADV1025772	6/26/2026	4.032	6/28/2027	102.53561	101.7835292	101.0424953	100.312262	99.5925941	98.88326353	98.18404852	97.49473367	96.81510964
ADV1025797	6/17/2026	4.414	4/17/2031	100.09977	100.0962537	100.0919663	100.0868793	100.0810079	100.074363	100.0669557	100.0588046	100.0499224
ADV1025799	6/17/2026	4.395	9/17/2030	100.07098	100.0677514	100.064007	100.0597344	100.0549399	100.0496296	100.0438084	100.0374834	100.030661
ADV1025801	6/17/2026	4.152	6/21/2028	105.42331	103.6902186	101.9940684	100.3337397	98.70816133	97.11630508	95.55718361	94.02984841	92.53338779
ADV1025813	6/17/2026	4.111	6/17/2027	102.50523	101.7832269	101.0714117	100.3695738	99.67750408	98.9949993	98.32186181	97.65789937	97.002925
ADV1025838	6/18/2026	4.408	4/15/2031	100.09503	100.0916169	100.0874393	100.0824785	100.0767489	100.070261	100.0630249	100.0550578	100.0463718
ADV1025839	6/18/2026	4.408	4/18/2031	100.09793	100.094411	100.090129	100.0850475	100.0791816	100.072542	100.0651401	100.0569943	100.0481174
ADV1025863	6/18/2026	4.141	6/18/2027	102.53521	101.8103513	101.0957652	100.3912318	99.6965397	99.01148329	98.33586281	97.66948391	97.0121576
ADV1025867	6/18/2026	4.036	12/18/2026	100.85141	100.6284685	100.406511	100.1855346	99.96553274	99.74649897	99.5284268	99.31130984	99.09514175
ADV1025868	6/18/2026	4.052	1/15/2027	101.13209	100.8295878	100.5288869	100.2299688	99.93281762	99.63741766	99.34375336	99.05180934	98.76157043
ADV1025869	6/18/2026	4.111	5/14/2027	102.22284	101.5946759	100.9742522	100.3614237	99.75605119	99.15799887	98.56713428	97.9833281	97.40645414
ADV1025871	6/18/2026	3.987	10/28/2026	100.31804	100.2393225	100.1607274	100.0822594	100.0039183	99.9257037	99.84761532	99.76965287	99.69181605
ADV1025872	6/18/2026	4.371	6/18/2030	100.0859	100.083174	100.080162	100.0767832	100.0730426	100.0689447	100.0644989	100.0597085	100.0545798
ADV1025875	6/18/2026	4.209	6/20/2028	99.912439	99.92418303	99.92451346	99.91397567	99.89309011	99.86235315	99.82223826	99.77319723	99.71566123
ADV1025884	6/22/2026	4.056	12/22/2026	100.8959	100.6616784	100.4285464	100.1964923	99.96550866	99.73558797	99.50672286	99.27890603	99.05213025
ADV1025891	6/22/2026	4.117	3/24/2027	101.79207	101.2956869	100.8040777	100.3171738	99.83490769	99.35721346	98.88402627	98.41528251	97.95091979
ADV1025892	6/22/2026	4.056	12/22/2026	100.8959	100.6616784	100.4285464	100.1964923	99.96550866	99.73558797	99.50672286	99.27890603	99.05213025
ADV1025894	6/22/2026	4.305	6/22/2029	108.55837	105.8088278	103.143879	100.5603674	98.05527692	95.62572614	93.26896078	90.98234716	88.76336594
ADV1025898	6/22/2026	3.99	10/22/2026	100.25287	100.1910753	100.1293724	100.0677591	100.0062352	99.94480037	99.88345457	99.82219756	99.76102913
ADV1025899	6/22/2026	4.035	11/23/2026	100.59542	100.4433475	100.2917404	100.1405957	99.98991128	99.83968496	99.68991465	99.54059827	99.39173372
ADV1025900	6/22/2026	4.069	12/22/2026	100.89894	100.6647064	100.4315593	100.1994902	99.96849157	99.73855599	99.50967606	99.28184449	99.05505402
ADV1025901	6/22/2026	4.317	6/22/2029	108.5911	105.8411088	103.1757196	100.5917778	98.08626712	95.65630574	93.2991391	91.01213325	88.79276855
ADV1025902	6/22/2026	4.292	6/24/2030	106.06029	104.1508653	102.2971966	100.497191	98.74885192	97.05027226	95.39962965	93.79518211	92.2352639
ADV1025904	6/22/2026	4.345	6/23/2031	111.66516	107.8211627	104.1527024	100.6505403	97.3059772	94.11082123	91.05735537	88.13830715	85.34682056
ADV1025923	6/22/2026	4.302	6/22/2028	105.69147	103.9532411	102.2520981	100.5869166	98.95662008	97.36017496	95.796589	94.26490899	92.76421877

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1025935	6/23/2026	4.407	4/21/2031	100.09836	100.0948246	100.0905175	100.0854059	100.0795054	100.0728267	100.0653814	100.0571882	100.0482601
ADV1025941	6/23/2026	4.131	6/23/2027	102.61303	101.8736569	101.1449612	100.4267099	99.71867921	99.02065183	98.33241654	97.65376805	96.98450677
ADV1025946	6/23/2026	3.98	10/1/2026	100.02573	100.0229267	100.0201266	100.017329	100.0145339	100.0117411	100.0089508	100.0061629	100.0033774
ADV1025976	6/24/2026	4.201	6/24/2027	102.62858	101.8870181	101.1561894	100.4358642	99.72581699	99.02582869	98.33568634	97.65518301	96.98411752
ADV1025979	6/24/2026	4.038	11/24/2026	100.60608	100.4512077	100.29682	100.1429102	99.9894759	99.83651498	99.68402523	99.53200445	99.38045047
ADV1025984	6/24/2026	4.149	6/24/2027	102.59008	101.8486767	101.1180039	100.397833	99.68793863	98.98810158	98.29810898	97.61775391	96.94683522
ADV1025985	6/24/2026	4.213	6/26/2028	105.56743	103.8194045	102.108851	100.434629	98.79564502	97.19084976	95.619236	94.07983639	92.57172143
ADV1025986	6/24/2026	4.214	6/25/2029	108.33253	105.5780015	102.9084521	100.3206995	97.81170607	95.37857012	93.01851853	90.72889996	88.50717848
ADV1025987	6/24/2026	4.249	6/24/2030	111.21564	107.4486327	103.8322616	100.3596179	97.02415247	93.81965593	90.74023891	87.7803132	84.9345744
ADV1025988	6/24/2026	4.083	12/24/2026	100.92237	100.6824996	100.4437611	100.2061499	99.96965802	99.73427753	99.50000057	99.26681935	99.03472618
ADV1025989	6/24/2026	4.251	6/24/2031	113.93805	109.1547418	104.6054854	100.2774907	96.15874483	92.23795681	88.50450905	84.94841346	81.56027029
ADV1025997	6/24/2026	4.009	10/27/2026	100.30808	100.2322167	100.1564775	100.0808586	100.0053599	99.929981	99.8547217	99.77958169	99.7045607
ADV1026010	6/25/2026	4.188	2/23/2029	107.34845	104.9323785	102.5836146	100.2999039	98.07908372	95.9190763	93.81788474	91.77358937	89.78434436
ADV1026012	6/25/2026	4.216	2/25/2030	110.18456	106.7502195	103.4433797	100.2586305	97.19081821	94.23503424	91.38660233	88.64106616	85.99417783
ADV1026014	6/25/2026	4.122	6/25/2027	102.57837	101.8342868	101.1010108	100.3783114	99.6659607	98.9637374	98.27142636	97.58881855	96.91571077
ADV1026035	6/25/2026	4.008	10/26/2026	100.29699	100.223958	100.151037	100.0782298	100.0055363	99.93295617	99.86048919	99.78813508	99.71589357
ADV1026044	6/26/2026	4.419	4/21/2031	100.10208	100.0985431	100.0942248	100.0891022	100.0831907	100.0765011	100.0690449	100.0608409	100.0519021
ADV1026045	6/26/2026	4.174	6/26/2029	108.23065	105.4748313	102.8041054	100.215288	97.70533471	95.27133727	92.91051648	90.62021533	88.39789256
ADV1026046	6/26/2026	4.419	4/21/2031	100.10208	100.0985431	100.0942248	100.0891022	100.0831907	100.0765011	100.0690449	100.0608409	100.0519021
ADV1026047	6/26/2026	4.074	1/26/2027	101.24471	100.9111491	100.5797609	100.2505258	99.92342262	99.59843084	99.27553	98.95469995	98.6359208
ADV1026048	6/26/2026	4.104	6/28/2027	102.58971	101.8374069	101.096151	100.3656979	99.64581252	98.93626669	98.23683859	97.54731279	96.86747992
ADV1026049	6/26/2026	4.419	4/21/2031	100.10208	100.0985431	100.0942248	100.0891022	100.0831907	100.0765011	100.0690449	100.0608409	100.0519021
ADV1026050	6/26/2026	4.289	6/25/2032	116.45348	110.656996	105.1949253	100.0460607	95.19065565	90.61031719	86.28790523	82.20744035	78.35401884
ADV1026051	6/26/2026	4.289	6/25/2032	116.45348	110.656996	105.1949253	100.0460607	95.19065565	90.61031719	86.28790523	82.20744035	78.35401884
ADV1026061	6/26/2026	4.063	12/28/2026	100.95797	100.7068213	100.4569056	100.2082177	99.96074846	99.7144891	99.4694307	99.22556452	98.98288186
ADV1026066	6/26/2026	4.128	6/28/2027	102.60774	101.8553661	101.1140362	100.3835098	99.663552	98.95393441	98.25443528	97.56483917	96.88493668
ADV1026068	6/26/2026	4.064	12/28/2026	100.95822	100.7070707	100.4571537	100.2084644	99.96099401	99.7147334	99.46967378	99.22580636	98.98312248
ADV1026074	6/26/2026	4.039	11/27/2026	100.63743	100.4741105	100.3113196	100.1490539	99.98731084	99.82608802	99.66538288	99.50519294	99.34551572
ADV1026085	6/29/2026	4.118	4/29/2027	102.09966	101.5129375	100.9329561	100.3596036	99.79276664	99.23233472	98.67819965	98.13025574	97.5883996
ADV1026086	6/29/2026	4.423	4/22/2031	100.10493	100.1013421	100.0969677	100.0917784	100.0857901	100.0790136	100.0714614	100.0631527	100.0541008
ADV1026087	6/29/2026	4.215	6/28/2030	111.12019	107.3442604	103.7197153	100.2395946	96.8973004	93.68657817	90.6014965	87.63642818	84.78603258
ADV1026088	6/29/2026	4.423	4/18/2031	100.10253	100.0990178	100.0947221	100.0896269	100.0837475	100.0770945	100.0696792	100.0615201	100.0526299
ADV1026096	6/29/2026	4.147	6/29/2027	102.6299	101.8747117	101.130647	100.3974625	99.67492071	98.962791	98.26084937	97.56887818	96.88666597

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026097	6/29/2026	4.149	6/30/2027	102.63977	101.8818233	101.1350767	100.3992863	99.67421209	98.95962125	98.25528748	97.56099099	96.87651823
ADV1026104	6/29/2026	4.029	10/29/2026	100.33071	100.249256	100.167935	100.0867477	100.005694	99.92477335	99.84398556	99.76333027	99.68280717
ADV1026108	6/29/2026	4.192	6/29/2028	105.5536	103.7975198	102.0792201	100.3975432	98.75138264	97.13967689	95.56140711	94.01559496	92.50130058
ADV1026110	6/29/2026	4.035	10/29/2026	100.33122	100.2497587	100.1684361	100.0872472	100.0061919	99.92526961	99.8444802	99.76382329	99.68329857
ADV1026158	6/30/2026	4.122	12/31/2026	101.00316	100.7435268	100.4852052	100.2281885	99.97246679	99.7180304	99.46486969	99.2129751	98.96233722
ADV1026160	6/30/2026	4.426	4/15/2031	100.10036	100.0969464	100.0927534	100.0877773	100.0820324	100.0755293	100.0682781	100.060296	100.0515952
ADV1026161	6/30/2026	4.248	6/30/2031	113.96632	109.1664885	104.6022051	100.2605664	96.1294489	92.19745948	88.45388701	84.8886573	81.49229142
ADV1026162	6/30/2026	4.546	6/30/2036	127.31588	117.460738	108.4985524	100.342271	92.91380459	86.14306197	79.96709037	74.3293124	69.17884824
ADV1026163	6/30/2026	4.91	6/28/2041	139.20574	124.5146739	111.6947759	100.4899385	90.68074809	82.07903537	74.52326004	67.87459916	62.01362881
ADV1026164	6/30/2026	4.43	6/30/2031	100.10106	100.0976522	100.0934607	100.0884862	100.0827428	100.0762411	100.0689914	100.0610107	100.0523111
ADV1026174	6/30/2026	4.125	12/31/2026	101.00394	100.7442991	100.4859736	100.228953	99.97322751	99.7187873	99.46562278	99.21372442	98.96308277
ADV1026180	6/30/2026	4.056	11/3/2026	100.38645	100.2909199	100.1955721	100.1004084	100.0054283	99.91063122	99.8160167	99.72158417	99.62733309
ADV1026181	6/30/2026	4.056	11/3/2026	100.38645	100.2909199	100.1955721	100.1004084	100.0054283	99.91063122	99.8160167	99.72158417	99.62733309
ADV1026184	6/30/2026	4.056	11/3/2026	100.38645	100.2909199	100.1955721	100.1004084	100.0054283	99.91063122	99.8160167	99.72158417	99.62733309
ADV1026186	6/30/2026	4.145	4/5/2027	101.91276	101.3824393	100.857563	100.3380439	99.82380024	99.31475205	98.81082087	98.31192985	97.81800368
ADV1026188	6/30/2026	4.17	8/3/2027	102.94652	102.094838	101.2572719	100.4334727	99.62310287	98.82583553	98.04135448	97.26935359	96.50953647
ADV1026189	6/30/2026	4.17	8/3/2027	102.94652	102.094838	101.2572719	100.4334727	99.62310287	98.82583553	98.04135448	97.26935359	96.50953647
ADV1026190	6/30/2026	4.17	8/3/2027	102.94652	102.094838	101.2572719	100.4334727	99.62310287	98.82583553	98.04135448	97.26935359	96.50953647
ADV1026192	6/30/2026	4.17	8/3/2027	102.94652	102.094838	101.2572719	100.4334727	99.62310287	98.82583553	98.04135448	97.26935359	96.50953647
ADV1026205	6/30/2026	4.101	7/6/2027	102.69986	101.9247532	101.1613666	100.4094361	99.66870496	98.93892398	98.21985132	97.51125221	96.81289874
ADV1026206	6/30/2026	4.159	6/30/2027	102.64718	101.8892008	101.1424231	100.406602	99.68149766	98.96687701	98.2625138	97.56818826	96.88368682
ADV1026218	6/30/2026	4.187	6/29/2029	104.60357	103.1520643	101.7348478	100.3508281	98.9989545	97.67821818	96.38765024	95.12631976	93.89333202
ADV1026219	6/30/2026	4.239	3/15/2030	110.39837	106.9130321	103.5588012	100.3300332	97.22136067	94.22767501	91.34411291	88.56604301	85.88905357
ADV1026220	6/30/2026	4.253	9/20/2030	111.89406	107.8840987	104.043648	100.364625	96.83937693	93.46065458	90.22158916	87.11567011	84.1367245
ADV1026230	6/30/2026	4.146	3/31/2027	101.8696	101.3535387	100.8426215	100.3367735	99.83591972	99.33998654	98.8489019	98.36259508	97.88099674
ADV1026256	7/1/2026	4.214	11/2/2026	100.01283	100.0092952	100.0056857	100.0019984	99.99823379	99.99439217	99.99047397	99.98647957	99.98240938
ADV1026261	7/1/2026	4.1	1/13/2027	101.12498	100.8285202	100.5337867	100.2407684	99.94945041	99.65981774	99.37185574	99.08554987	98.80088579
ADV1026262	7/1/2026	4.105	2/10/2027	101.39744	101.0213268	100.6479756	100.2773561	99.9094385	99.54419317	99.18159101	98.82160334	98.46420189
ADV1026266	7/1/2026	4.113	3/10/2027	101.66127	101.2053456	100.7534662	100.3055757	99.86162142	99.42155149	98.98531502	98.55286199	98.12414325
ADV1026267	7/1/2026	4.119	4/14/2027	101.977	101.4211651	100.8713123	100.3273429	99.78916262	99.25667944	98.72980315	98.20844547	97.69251996
ADV1026270	7/1/2026	4.136	5/12/2027	102.22455	101.6019001	100.9868527	100.3792689	99.77901338	99.1859537	98.59996077	98.02090857	97.44867404
ADV1026273	7/1/2026	4.154	6/9/2027	102.47214	101.772111	101.0816695	100.4006152	99.72875714	99.06590972	98.41189224	97.76652883	97.12964825
ADV1026274	7/1/2026	4.224	7/3/2028	105.64468	103.8771591	102.1478607	100.4556236	98.79933533	97.17792823	95.59037701	94.03569659	92.51294014

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026275	7/1/2026	4.176	7/14/2027	102.78488	101.9882999	101.2040948	100.4319797	99.67167604	98.92291376	98.18543106	97.45897401	96.74329623
ADV1026277	7/1/2026	4.193	8/11/2027	103.03908	102.1653071	101.3063929	100.461958	99.63163794	98.81508036	98.0119446	97.22190116	96.44463126
ADV1026279	7/1/2026	4.208	9/8/2027	103.28889	102.3381058	101.4048738	100.4887073	99.58914052	98.70572468	97.83802701	96.9856301	96.14813122
ADV1026282	7/1/2026	4.222	10/13/2027	103.57844	102.5320245	101.5068124	100.5021674	99.51747403	98.55214137	97.60560152	96.67730865	95.76673792
ADV1026283	7/1/2026	4.223	11/10/2027	103.78246	102.6601255	101.5621467	100.4877321	99.43612808	98.40661258	97.39849387	96.41110886	95.44382165
ADV1026284	7/1/2026	4.225	12/8/2027	103.97985	102.7820008	101.611845	100.4684278	99.35083913	98.25820952	97.18970835	96.14454146	95.12194928
ADV1026288	7/1/2026	4.227	1/12/2028	104.25225	102.961606	101.6988323	100.4630268	99.25332523	98.06890024	96.90895961	95.77274431	94.65952679
ADV1026290	7/1/2026	4.225	6/14/2028	105.49786	103.7832852	102.1049562	100.4617834	98.85272539	97.27678193	95.73299222	94.2204328	92.73821567
ADV1026291	7/1/2026	4.224	7/3/2028	105.64468	103.8771591	102.1478607	100.4556236	98.79933533	97.17792823	95.59037701	94.03569659	92.51294014
ADV1026326	7/2/2026	4.157	7/2/2027	102.66716	101.9036677	101.1515436	100.4105365	99.6804009	98.9608988	98.25179888	97.55287658	96.86391372
ADV1026327	7/2/2026	3.959	10/2/2026	100.03491	100.0293145	100.0237199	100.0181303	100.0125456	100.006966	100.0013914	99.99582178	99.99025713
ADV1026332	7/2/2026	4.196	12/2/2026	100.01277	100.0084597	100.0038625	99.99897975	99.99381415	99.9883682	99.98264443	99.97664534	99.97037341
ADV1026336	7/2/2026	4.21	1/5/2029	107.02187	104.7448017	102.5279285	100.3692289	98.26676902	96.21869537	94.22323066	92.27867003	90.38337742
ADV1026377	7/6/2026	4.212	1/6/2027	100.01537	100.0100762	100.0040828	99.99739944	99.99003556	99.98200058	99.97330377	99.96395426	99.95396107
ADV1026386	7/6/2026	3.992	10/6/2026	100.07768	100.0608821	100.0440998	100.0273344	100.0105858	99.99385414	99.97713929	99.96044123	99.94375994
ADV1026392	7/6/2026	4.154	7/6/2027	102.69832	101.923806	101.1609927	100.4096188	99.66942804	98.94017168	98.22160844	97.51350407	96.8156311
ADV1026394	7/6/2026	4.233	7/6/2029	108.47023	105.6846242	102.9857449	100.3703437	97.83531528	95.37769193	92.99463677	90.68343678	88.44149638
ADV1026395	7/6/2026	3.992	10/6/2026	100.07768	100.0608821	100.0440998	100.0273344	100.0105858	99.99385414	99.97713929	99.96044123	99.94375994
ADV1026399	7/6/2026	3.992	10/2/2026	100.0346	100.0290055	100.0234128	100.0178252	100.0122426	100.0066649	100.0010923	99.99552464	99.98996197
ADV1026400	7/6/2026	4.296	7/3/2031	114.21543	109.4021565	104.825385	100.4721483	96.3302679	92.38829839	88.63547906	85.06168873	81.657404
ADV1026401	7/6/2026	3.995	10/7/2026	100.08852	100.0689178	100.049337	100.0297764	100.0102361	99.99071604	99.97121612	99.95173633	99.93227663
ADV1026404	7/6/2026	4.234	7/7/2031	114.24577	109.4124521	104.8173543	100.4473935	96.29028156	92.3344702	88.56910191	84.98396463	81.56944971
ADV1026405	7/6/2026	0	7/7/2031	93.858952	89.67686807	85.56201532	81.64108235	77.91640612	74.37762332	71.01456635	67.8176594	64.77790851
ADV1026410	7/6/2026	4.233	7/7/2031	114.24106	109.407854	104.8128628	100.4430048	96.28599211	92.33027651	88.56500065	84.97995263	81.56552393
ADV1026414	7/6/2026	4.078	3/8/2027	101.62681	101.1769478	100.731019	100.2889769	99.85077076	99.41635071	98.98566779	98.55867384	98.13532156
ADV1026439	7/7/2026	4.211	1/7/2027	100.01502	100.0097245	100.0037151	99.9970015	99.98959344	99.98150064	99.97273266	99.96329891	99.95320868
ADV1026441	7/7/2026	4.082	1/7/2027	101.06018	100.7809649	100.5032806	100.2271176	99.95246338	99.67930552	99.40763175	99.13742995	98.86868811
ADV1026444	7/7/2026	4.231	7/9/2029	108.48651	105.6928293	102.9863524	100.3638194	97.82211109	95.35824597	92.96937309	90.65276533	88.40581307
ADV1026446	7/7/2026	4.41	10/7/2030	100.09184	100.0886059	100.0846207	100.0798713	100.07437	100.0681271	100.0611511	100.0534566	100.0450547
ADV1026447	7/7/2026	4.04	12/7/2026	100.73825	100.5468799	100.3562397	100.1663246	99.97713065	99.78865359	99.60088933	99.41383377	99.22748286
ADV1026451	7/7/2026	4.119	4/7/2027	101.91563	101.3801306	100.8501834	100.3257042	99.80660882	99.29281464	98.78424071	98.28080777	97.78243814
ADV1026453	7/7/2026	4.044	12/7/2026	100.73902	100.5476446	100.3570011	100.1670829	99.97788578	99.78940558	99.60163818	99.41457949	99.22822547
ADV1026456	7/20/2026	4.119	1/20/2027	101.1969	100.881177	100.5674201	100.2556065	99.9457181	99.63773706	99.3316457	99.02742659	98.72506252

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026458	7/7/2026	4.173	7/7/2027	102.72145	101.9441114	101.1785621	100.4245337	99.68176729	98.9500115	98.22902249	97.51856353	96.81840483
ADV1026508	7/9/2026	4.202	1/11/2027	100.01212	100.006764	100.0006388	99.99375155	99.98611317	99.97773463	99.96862666	99.95879986	99.94826468
ADV1026510	7/9/2026	4.115	7/9/2027	102.73967	101.9561878	101.1846822	100.4248778	99.67650945	98.93931986	98.21305956	97.49748638	96.79236531
ADV1026511	7/9/2026	4.115	7/9/2027	102.73967	101.9561878	101.1846822	100.4248778	99.67650945	98.93931987	98.21305956	97.49748638	96.79236531
ADV1026513	7/9/2026	4.079	1/11/2027	101.09811	100.8076122	100.5187811	100.2315987	99.9460509	99.6621236	99.37980298	99.09907533	98.81992711
ADV1026521	7/9/2026	4.604	2/23/2035	124.69365	116.1603826	108.3083886	101.0789647	94.41877491	88.27933092	82.61652822	77.39022873	72.56388502
ADV1026522	7/9/2026	4.488	7/15/2033	119.92975	113.0463801	106.6215213	100.6219483	95.01702069	89.77846549	84.88018218	80.29806484	76.00983969
ADV1026523	7/9/2026	4.661	5/19/2036	128.12562	118.3360219	109.4234945	101.3034361	93.89986722	87.14451001	80.97596885	75.33900243	70.18387623
ADV1026524	7/9/2026	4.252	6/29/2029	108.26896	105.5664991	102.948659	100.4123198	97.95449134	95.57231014	93.2630332	91.02403238	88.85278883
ADV1026525	7/9/2026	4.69	11/14/2036	129.42857	119.1450449	109.8218674	101.3625542	93.68085094	86.69959455	80.34970934	74.56931918	69.30296123
ADV1026526	9/1/2026	4.291	8/31/2029	109.05087	106.1104072	103.2658922	100.5136709	97.85025096	95.27229205	92.77659807	90.36011017	88.01990004
ADV1026528	9/1/2026	4.291	8/31/2029	109.05087	106.1104072	103.2658922	100.5136709	97.85025096	95.27229205	92.77659807	90.36011017	88.01990004
ADV1026529	7/9/2026	4.33	7/1/2031	113.42507	108.9355642	104.6638872	100.5981865	96.72731783	93.04079855	89.52876533	86.18193424	82.99156382
ADV1026530	9/1/2026	4.296	8/31/2029	109.06545	106.1247746	103.2800507	100.5276255	97.86400668	95.28585363	92.78997013	90.37329719	88.03290634
ADV1026531	7/9/2026	4.331	7/1/2031	112.84225	108.5609475	104.4840405	100.6005029	96.89996257	93.37266049	90.00941094	86.80156497	83.74097628
ADV1026532	9/1/2026	4.296	8/31/2029	109.06545	106.1247746	103.2800507	100.5276255	97.86400668	95.28585363	92.78997013	90.37329719	88.03290634
ADV1026533	9/1/2026	4.701	9/2/2036	129.12175	119.0296881	109.8643459	101.5341684	93.95714252	87.05975652	80.77607676	75.04692989	69.81917666
ADV1026534	9/1/2026	4.296	8/31/2029	109.06545	106.1247746	103.2800507	100.5276255	97.86400668	95.28585363	92.78997013	90.37329719	88.03290634
ADV1026535	9/1/2026	4.37	9/2/2031	114.98936	110.0007771	105.2647446	100.7671156	96.49460439	92.43473336	88.57577997	84.90672719	81.41721748
ADV1026536	9/1/2026	4.367	9/2/2031	114.97481	109.9865767	105.2508833	100.7535811	96.48138484	92.42181748	88.56315697	84.89438675	81.40514974
ADV1026537	9/1/2026	4.367	9/2/2031	114.97481	109.9865767	105.2508833	100.7535811	96.48138484	92.42181748	88.56315697	84.89438675	81.40514974
ADV1026538	9/1/2026	4.367	9/2/2031	114.97481	109.9865767	105.2508833	100.7535811	96.48138484	92.42181748	88.56315697	84.89438675	81.40514974
ADV1026539	9/1/2026	4.367	9/2/2031	114.97481	109.9865767	105.2508833	100.7535811	96.48138484	92.42181748	88.56315697	84.89438675	81.40514974
ADV1026561	7/10/2026	4.003	10/13/2026	100.15289	100.1164841	100.0801208	100.0438011	100.0075251	99.97129251	99.9351034	99.89895763	99.86285512
ADV1026566	7/10/2026	4.159	7/12/2027	102.79957	102.0076635	101.227986	100.460256	99.70419981	98.9595523	98.22605612	97.50346169	96.79152683
ADV1026577	7/13/2026	4.166	12/14/2026	100.00619	100.0018055	99.99701046	99.99180977	99.98620784	99.98020901	99.97381756	99.96703774	99.95987375
ADV1026579	7/13/2026	4.227	7/13/2027	102.81478	102.020713	101.238942	100.4691826	99.71115885	98.96460339	98.22925694	97.50486794	96.79119237
ADV1026586	7/13/2026	4.351	7/13/2029	108.84894	106.039659	103.3183453	100.6817099	98.12661163	95.65004679	93.2491423	90.92114892	88.6634351
ADV1026587	7/13/2026	3.987	10/13/2026	100.15181	100.1154163	100.0790664	100.0427602	100.0064976	99.9702785	99.9341028	99.89797042	99.8618813
ADV1026589	7/13/2026	3.988	10/13/2026	100.15185	100.1154553	100.0791054	100.0427991	100.0065364	99.97031715	99.93414135	99.89800889	99.86191967
ADV1026590	7/13/2026	3.988	10/13/2026	100.15185	100.1154553	100.0791054	100.0427991	100.0065364	99.97031715	99.93414135	99.89800889	99.86191967
ADV1026591	7/13/2026	4.434	7/11/2031	100.10073	100.0973647	100.0932227	100.0883042	100.0826228	100.076189	100.0690126	100.0611099	100.052493
ADV1026592	7/13/2026	3.988	10/13/2026	100.15185	100.1154553	100.0791054	100.0427991	100.0065364	99.97031715	99.93414135	99.89800889	99.86191967

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026599	7/13/2026	4.342	7/13/2028	105.92946	104.1328058	102.3755154	100.6564305	98.97443351	97.32844938	95.71744352	94.14041996	92.5964195
ADV1026600	7/13/2026	4.377	7/13/2029	108.92133	106.1110366	103.3887297	100.7511246	98.19507932	95.71758948	93.31578129	90.98690487	88.72832802
ADV1026601	7/13/2026	4.416	7/15/2030	112.00522	108.1684288	104.4869908	100.9537457	97.5619074	94.30504004	91.17703715	88.17210313	85.28473544
ADV1026602	7/13/2026	4.442	7/14/2031	114.97829	110.1188071	105.4992075	101.1063188	96.92776322	92.95190618	89.16780732	85.56517535	82.13432596
ADV1026603	7/13/2026	4.518	7/13/2032	117.85405	111.9723926	106.4320222	101.2112012	96.2896911	91.64864276	87.27049324	83.1388714	79.23851078
ADV1026604	7/13/2026	4.588	7/13/2033	120.576	113.6763304	107.235535	101.2203965	95.60027814	90.34690905	85.43418963	80.83801368	76.5361061
ADV1026605	7/13/2026	4.674	7/13/2034	123.66601	115.7354095	108.3975782	101.6045408	95.31246194	89.48126502	84.07429135	79.05799138	74.40164561
ADV1026607	7/13/2026	4.716	7/13/2035	126.57772	117.619854	109.4036494	101.8628456	94.93745723	88.57314903	82.72067564	77.33537945	72.37674052
ADV1026608	7/13/2026	4.758	7/14/2036	129.35779	119.3750638	110.2976301	102.0370937	94.51417566	87.65772751	81.40385649	75.69514984	70.47998538
ADV1026625	7/14/2026	4.134	4/14/2027	101.98354	101.4284498	100.8793281	100.3360819	99.79861724	99.26684204	98.74066628	98.22000179	97.70476225
ADV1026627	7/14/2026	4.293	4/13/2029	107.9815	105.4267594	102.946554	100.5382616	98.19937194	95.92747889	93.72027504	91.5755472	89.49117183
ADV1026628	7/14/2026	4.319	1/18/2030	110.21918	106.8899779	103.6807899	100.5866162	97.60269517	94.72449044	91.94767887	89.26813915	86.68194113
ADV1026631	7/14/2026	4.035	12/10/2026	100.76655	100.5668552	100.3679607	100.1698582	99.97254291	99.77601006	99.58025494	99.38527288	99.19105923
ADV1026632	7/14/2026	3.976	10/13/2026	100.15123	100.1148403	100.0784954	100.0421942	100.0059365	99.96972239	99.93355165	99.89742423	99.86134005
ADV1026638	7/14/2026	3.98	10/14/2026	100.16212	100.1229293	100.0837857	100.0446903	100.0056428	99.96664327	99.92769155	99.88878757	99.84993122
ADV1026640	7/14/2026	4.085	1/14/2027	101.12844	100.8295959	100.5325081	100.2371656	99.94355297	99.65165485	99.36145621	99.07294214	98.7860979
ADV1026667	7/15/2026	3.948	10/13/2026	100.14999	100.1136031	100.0772647	100.04097	100.0047188	99.96851111	99.93234683	99.89622586	99.86014813
ADV1026668	7/15/2026	4.396	10/15/2030	100.09293	100.0894996	100.0853171	100.0803518	100.0746176	100.0681253	100.0608849	100.0529137	100.0442238
ADV1026669	7/15/2026	4.232	4/17/2028	100.04523	100.0411804	100.0371358	100.0323077	100.02671	100.0203534	100.0132482	100.0054113	99.99685508
ADV1026670	7/15/2026	4.285	10/13/2028	100.06057	100.056873	100.0527831	100.0479098	100.0422673	100.035866	100.0287163	100.0208353	100.0122351
ADV1026671	7/15/2026	4.266	7/17/2028	100.05504	100.0512474	100.0471737	100.0423166	100.0366901	100.0303049	100.0231711	100.015306	100.0067215
ADV1026672	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026673	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026674	7/15/2026	4.415	4/15/2031	100.09711	100.0936895	100.0895059	100.0845392	100.0788036	100.0723098	100.0650678	100.0570949	100.0484031
ADV1026675	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026676	7/15/2026	4.415	4/15/2031	100.09711	100.0936895	100.0895059	100.0845392	100.0788036	100.0723098	100.0650678	100.0570949	100.0484031
ADV1026677	7/15/2026	4.314	4/16/2029	100.06904	100.0654596	100.0613449	100.0564469	100.0507797	100.0443541	100.0371801	100.0292749	100.0206506
ADV1026678	7/15/2026	4.415	4/15/2031	100.09711	100.0936895	100.0895059	100.0845392	100.0788036	100.0723098	100.0650678	100.0570949	100.0484031
ADV1026679	7/15/2026	4.232	4/17/2028	100.04523	100.0411804	100.0371358	100.0323077	100.02671	100.0203534	100.0132482	100.0054113	99.99685508
ADV1026680	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026681	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026683	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670133	100.0590399	100.0503477
ADV1026684	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026685	7/15/2026	4.035	1/15/2027	101.12309	100.8215154	100.5217326	100.2237273	99.92748343	99.63298544	99.3402178	99.0491652	98.75981249
ADV1026686	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670133	100.0590399	100.0503477
ADV1026687	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026688	7/15/2026	4.424	7/15/2031	100.09904	100.0956364	100.0914526	100.0864857	100.0807498	100.0742556	100.0670132	100.0590399	100.0503477
ADV1026689	7/15/2026	3.952	10/15/2026	100.17146	100.12947	100.0875354	100.0456534	100.003824	99.96204705	99.92032251	99.87865024	99.83703015
ADV1026690	7/15/2026	3.951	10/15/2026	100.17141	100.1294256	100.087491	100.0456091	100.0037798	99.96200299	99.92027856	99.8786064	99.83698642
ADV1026704	7/15/2026	4.044	2/16/2027	101.42822	101.0357715	100.6463367	100.259878	99.87636154	99.49575363	99.11802123	98.74313177	98.37105318
ADV1026709	7/15/2026	4.247	7/13/2029	108.55905	105.7538459	103.0365114	100.4037609	97.85245611	95.37959638	92.98231131	90.65785436	88.4035965
ADV1026714	7/15/2026	3.983	11/20/2026	100.55296	100.4097651	100.266983	100.1246166	99.98266383	99.84112297	99.69999216	99.55926961	99.4189535
ADV1026716	7/15/2026	4.003	12/15/2026	100.81005	100.5962833	100.3834256	100.1714749	99.96042546	99.75027139	99.54100693	99.33262637	99.12512404
ADV1026717	7/15/2026	4.089	4/15/2027	101.96745	101.4097565	100.8580887	100.3123531	99.77245438	99.23829909	98.70979591	98.18685543	97.6693901
ADV1026719	7/15/2026	3.966	10/30/2026	100.33375	100.2496437	100.1656772	100.081851	99.99816499	99.91461875	99.83121194	99.74794423	99.66481528
ADV1026733	7/16/2026	4.201	11/16/2027	103.79646	102.6580287	101.5446533	100.4555084	99.38980776	98.34679931	97.32576262	96.32600757	95.34687268
ADV1026734	7/16/2026	4.275	7/17/2028	100.0592	100.0553846	100.0512811	100.0463832	100.0407051	100.0342577	100.0270521	100.0191057	100.0104308
ADV1026735	7/16/2026	4.043	1/19/2027	101.16399	100.8510917	100.5401195	100.2310571	99.92388702	99.61859173	99.31515404	99.01355695	98.71378365
ADV1026736	7/16/2026	4.335	7/16/2029	100.07737	100.0738134	100.0696561	100.0647047	100.0589735	100.0524732	100.0452151	100.0372163	100.0284894
ADV1026737	7/16/2026	4.424	7/16/2031	100.1021	100.0986683	100.0944576	100.0894528	100.0836683	100.0771148	100.0698035	100.0617518	100.052972
ADV1026745	7/16/2026	3.956	10/16/2026	100.18281	100.1380132	100.0932775	100.0485994	100.0039786	99.95941514	99.91490885	99.87045961	99.82606731
ADV1026750	7/16/2026	4.358	7/16/2031	114.59524	109.7396323	105.1240813	100.7353985	96.56118825	92.58979896	88.8102742	85.21230748	81.7862002
ADV1026754	7/16/2026	4.233	8/25/2028	106.0548	104.1433597	102.2761606	100.4519137	98.6693762	96.92734937	95.22467678	93.56024246	91.9329692
ADV1026756	7/16/2026	4.318	7/16/2030	111.64359	107.8110011	104.1337687	100.6047298	97.21709607	93.96442903	90.84061973	87.83987001	84.95667483
ADV1026770	7/17/2026	4.418	7/16/2032	117.30423	111.430503	105.8982806	100.6857891	95.77275459	91.1402949	86.77081683	82.64792148	78.75631707
ADV1026773	7/21/2026	4.123	7/21/2027	102.79851	101.9827672	101.1799992	100.3898972	99.61216277	98.84650665	98.09264865	97.35031715	96.61924884
ADV1026779	7/17/2026	4.248	7/17/2029	108.59065	105.7745285	103.0469195	100.404523	97.84418189	95.36287642	92.95771699	90.62593778	88.36489059
ADV1026783	7/17/2026	4.235	7/17/2028	105.7662	103.9604695	102.1945217	100.467194	98.77736778	97.12396583	95.50595076	93.92232307	92.37211943
ADV1026785	7/17/2026	4.053	1/19/2027	101.16696	100.8540739	100.5431201	100.2340762	99.9269243	99.62164715	99.31822748	99.01664829	98.7168928
ADV1026788	7/17/2026	3.951	10/5/2026	100.06456	100.0505767	100.0366105	100.0226579	100.0087191	99.99479386	99.98088225	99.96698425	99.95309982
ADV1026798	7/20/2026	4.177	1/20/2027	100.00347	99.99823012	99.99207061	99.98500876	99.97705876	99.96823457	99.95854994	99.94801839	99.93665322
ADV1026800	7/20/2026	4.292	10/20/2028	100.06477	100.0609409	100.0567217	100.0516978	100.0458845	100.0392928	100.0319341	100.0238272	100.014985
ADV1026801	7/20/2026	4.292	10/20/2028	100.06477	100.0609409	100.0567217	100.0516978	100.0458845	100.0392928	100.0319341	100.0238272	100.014985
ADV1026802	7/20/2026	4.321	4/20/2029	100.07363	100.0699274	100.0656814	100.0606307	100.0547909	100.0481727	100.0407877	100.0326547	100.0237866
ADV1026804	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026805	7/20/2026	4.229	4/20/2028	100.04571	100.0414184	100.0372576	100.0322917	100.0265362	100.0200018	100.0127002	100.0046501	99.99586442

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026806	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026808	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026809	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026810	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026811	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026812	7/20/2026	4.413	4/21/2031	100.10022	100.0966838	100.0923712	100.0872541	100.081348	100.0746639	100.0672131	100.0590146	100.0500811
ADV1026813	7/20/2026	4.198	10/20/2027	100.03646	100.0318121	100.02768	100.0227427	100.0170156	100.0105094	100.0032359	99.99521376	99.98645587
ADV1026814	7/20/2026	4.216	1/20/2028	100.04182	100.03739	100.0332412	100.0282873	100.0225437	100.0160211	100.0087313	100.0006929	99.9919189
ADV1026815	7/20/2026	4.405	4/21/2031	100.09774	100.0942048	100.0898996	100.0847898	100.0788912	100.0722143	100.0647708	100.0565794	100.0476531
ADV1026816	7/20/2026	4.308	1/22/2029	100.06966	100.065899	100.061665	100.0566263	100.0507984	100.0441921	100.0368189	100.0286976	100.0198411
ADV1026817	7/20/2026	4.292	10/20/2028	100.06477	100.0609409	100.0567217	100.0516978	100.0458845	100.0392928	100.0319341	100.0238272	100.014985
ADV1026820	7/20/2026	4.119	4/20/2027	102.02302	101.4612042	100.9055936	100.3560807	99.81256533	99.27494954	98.74313744	98.21703523	97.69655111
ADV1026825	7/20/2026	3.969	10/20/2026	100.2258	100.1698138	100.1139023	100.0580688	100.0023133	99.94663549	99.89103527	99.83551245	99.78006687
ADV1026852	7/21/2026	3.964	10/20/2026	100.22536	100.1693789	100.1134742	100.0576476	100.0018988	99.94622782	99.89063436	99.83511829	99.77967946
ADV1026855	7/21/2026	3.97	10/20/2026	100.22571	100.1697276	100.113822	100.0579945	100.002245	99.94657309	99.89097879	99.83546189	99.78002223
ADV1026859	7/21/2026	4.216	7/21/2027	102.87432	102.0582354	101.2551327	100.4646999	99.68663822	98.92065847	98.16648037	97.42383223	96.69245068
ADV1026860	7/21/2026	4.355	7/23/2029	108.93529	106.0985758	103.3514518	100.6905841	98.11278405	95.6149997	93.19430945	90.84791547	88.57313771
ADV1026861	7/21/2026	4.433	7/21/2031	114.98462	110.1069582	105.4709369	101.0632703	96.87146948	92.88379431	89.08920442	85.4773139	82.03834898
ADV1026863	7/21/2026	4.023	11/23/2026	100.58922	100.437636	100.2865196	100.1358641	99.9856673	99.83592714	99.68664153	99.53780836	99.38942558
ADV1026864	7/21/2026	4.023	11/23/2026	100.58922	100.437636	100.2865196	100.1358641	99.9856673	99.83592714	99.68664153	99.53780836	99.38942558
ADV1026866	7/21/2026	3.979	10/20/2026	100.22624	100.1702505	100.1143437	100.058515	100.0027641	99.94709099	99.89149544	99.83597729	99.78053638
ADV1026877	7/21/2026	4.166	7/21/2027	102.8823	102.0655278	101.2617546	100.4706708	99.69197726	98.92538397	98.17061005	97.42738322	96.69543953
ADV1026891	7/22/2026	4.345	7/24/2028	106.01915	104.1925362	102.4065278	100.6599606	98.95171098	97.28069542	95.6458688	94.0462228	92.4807843
ADV1026897	7/22/2026	4.307	7/24/2028	106.05997	104.2309921	102.4427036	100.6939372	98.98356613	97.31050395	95.67370271	94.07215141	92.50487435
ADV1026901	7/22/2026	4.034	7/22/2027	99.973713	99.9717864	99.96920568	99.96599452	99.96217597	99.9577721	99.95280404	99.94729209	99.9412557
ADV1026921	7/23/2026	4.431	7/15/2031	100.10112	100.0977533	100.0936018	100.0886672	100.0829637	100.0765017	100.0692916	100.0613505	100.0526905
ADV1026936	7/23/2026	4.045	10/23/2026	100.26264	100.1982464	100.1339443	100.0697374	100.0056254	99.94160807	99.87768524	99.81385668	99.7501222
ADV1026951	7/24/2026	4.362	1/24/2028	104.53551	103.2126922	101.9150763	100.6419652	99.39268796	98.16659867	96.96307467	95.78151573	94.62134298
ADV1026953	7/24/2026	4.308	7/26/2027	102.99323	102.1630268	101.3462393	100.5425412	99.75161953	98.97317086	98.20690148	97.45252683	96.70977112
ADV1026954	7/24/2026	4.354	1/24/2028	104.52487	103.2021311	101.9045881	100.6315485	99.38234178	98.15632177	96.95286593	95.77137404	94.61126727
ADV1026956	7/24/2026	4.431	7/23/2031	100.12388	100.1198795	100.1150258	100.109193	100.1024039	100.0946731	100.0860166	100.076462	100.0660283
ADV1026958	7/24/2026	4.075	10/26/2026	100.2976	100.2247894	100.152088	100.0795001	100.0070256	99.93466414	99.86241546	99.79027931	99.71825543
ADV1026959	7/24/2026	4.215	2/24/2027	101.57098	101.155771	100.7439244	100.3353956	99.9301446	99.52813208	99.12931935	98.73366835	98.34114159

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1026960	7/24/2026	4.339	1/24/2028	104.50493	103.182329	101.8849226	100.6120174	99.3629427	98.1370526	96.93372453	95.75235836	94.5923753
ADV1026984	7/27/2026	4.378	4/19/2028	105.29622	103.7338627	102.2026364	100.7016757	99.230151	97.78726253	96.37223925	94.98433745	93.6228395
ADV1026992	7/27/2026	4.051	10/8/2026	100.09749	100.0751385	100.0528081	100.0305014	100.0082184	99.98595911	99.96372339	99.94151123	99.91932261
ADV1026994	7/27/2026	4.784	7/28/2036	129.67935	119.648165	110.5294153	102.2337661	94.68111325	87.79958387	81.52465085	75.79834631	70.56856293
ADV1026996	7/27/2026	4.08	10/27/2026	100.30857	100.2329706	100.1574923	100.082134	100.0068954	99.93177622	99.85677622	99.78189511	99.7071326
ADV1026999	7/27/2026	4.185	1/27/2027	101.28692	100.9514764	100.6182354	100.2871759	99.95827638	99.63151581	99.30687337	98.98432849	98.6638609
ADV1027002	7/27/2026	4.442	7/29/2030	112.21234	108.3351993	104.6164226	101.0487048	97.62511711	94.33908454	91.18436599	88.15503555	85.2454649
ADV1027003	7/27/2026	4.39	10/2/2028	106.66101	104.6410214	102.670101	100.7467463	98.86951148	97.0370046	95.24788557	93.50086366	91.79469536
ADV1027006	7/27/2026	4.388	7/27/2028	106.12062	104.2851015	102.4905495	100.735792	99.01970311	97.34119629	95.69922305	94.09277115	92.52086308
ADV1027014	7/27/2026	4.085	10/27/2026	100.30896	100.2333569	100.1578776	100.0825184	100.0072788	99.93215873	99.85715778	99.78227572	99.70751227
ADV1027042	7/28/2026	4.272	1/28/2028	104.53223	103.1981119	101.8883431	100.6022932	99.33935653	98.09894757	96.8805006	95.68346869	94.50732293
ADV1027044	7/28/2026	4.334	7/13/2028	105.91271	104.1162432	102.359141	100.6402402	98.95842343	97.31261551	95.70178196	94.12492688	92.58109111
ADV1027050	7/28/2026	4.234	8/16/2027	103.16683	102.2781484	101.4048177	100.546443	99.70264201	98.87304514	98.0572953	97.25504731	96.46596736
ADV1027052	7/28/2026	4.095	10/28/2026	100.32067	100.2422714	100.1639981	100.0858514	100.007831	99.92993659	99.85216792	99.77452466	99.69700651
ADV1027055	7/28/2026	4.098	10/28/2026	100.32091	100.2425113	100.1642374	100.0860902	100.0080692	99.93017421	99.85240495	99.7747611	99.69724236
ADV1027081	7/29/2026	4.202	1/29/2027	101.31248	100.9714004	100.6325962	100.2960428	99.96171777	99.62959914	99.29966512	98.97189424	98.64626529
ADV1027083	7/29/2026	4.267	4/29/2027	102.18689	101.5998694	101.0196002	100.4459621	99.87884191	99.31812907	98.76371536	98.21549504	97.67336471
ADV1027084	7/29/2026	4.322	7/29/2027	103.0313	102.192775	101.3679275	100.5564212	99.75793426	98.97215479	98.19878094	97.43752032	96.68808967
ADV1027086	7/29/2026	4.386	1/31/2028	104.63287	103.2917761	101.9743306	100.67996	99.4081096	98.15824177	96.92983572	95.72238668	94.5354053
ADV1027087	7/29/2026	4.202	1/29/2027	101.31248	100.9714004	100.6325962	100.2960428	99.96171777	99.62959914	99.29966512	98.97189424	98.64626529
ADV1027089	7/29/2026	4.31	6/29/2027	102.75281	101.9971132	101.2525425	100.5188573	99.79581992	99.08319972	98.38077258	97.68832078	97.00563277
ADV1027090	7/29/2026	4.101	10/29/2026	100.33211	100.2509096	100.1698432	100.0889102	100.0081102	99.9274429	99.84690804	99.76650526	99.68623426
ADV1027092	7/29/2026	4.409	7/31/2028	106.19071	104.3439522	102.5386226	100.7735485	99.0476009	97.35968975	95.70876206	94.09380046	92.51382181
ADV1027093	7/29/2026	4.101	10/29/2026	100.33211	100.2509096	100.1698432	100.0889102	100.0081102	99.9274429	99.84690804	99.76650526	99.68623426
ADV1027103	7/29/2026	4.287	12/29/2027	104.20122	102.9463101	101.7217306	100.5263915	99.3592532	98.21932494	97.10566185	96.0173624	94.95356596
ADV1027104	7/29/2026	4.005	10/29/2026	100.32415	100.2429678	100.1619211	100.0810077	100.0002273	99.91957964	99.83906433	99.75868107	99.67842956
ADV1027108	7/29/2026	4.423	7/29/2030	112.13981	108.2640449	104.5466054	100.9801854	97.55785772	94.27304872	91.11951867	88.09134293	85.18289442
ADV1027126	7/30/2026	4.075	1/15/2027	101.1329	100.8317657	100.5324216	100.2348523	99.93904193	99.64497488	99.35263565	99.06200894	98.77307964
ADV1027127	7/30/2026	4.201	7/30/2027	102.93852	102.0977102	101.2706537	100.4570173	99.656476	98.86871536	98.09343084	97.33032753	96.57911975
ADV1027128	7/30/2026	4.289	1/31/2028	104.5019	103.1617334	101.8451964	100.5517192	99.28074733	98.03174374	96.80418796	95.59757558	94.41141763
ADV1027129	7/30/2026	4.313	7/31/2028	106.01336	104.1682824	102.3646022	100.6011471	98.87678901	97.19043859	95.54104365	93.9275876	92.34908799
ADV1027131	7/30/2026	3.957	10/29/2026	100.32002	100.2388561	100.157828	100.0769333	99.99617146	99.91554234	99.83504556	99.75468081	99.67444778
ADV1027135	7/30/2026	4.079	1/29/2027	101.27077	100.9299362	100.5913782	100.2550692	99.92098704	99.58910965	99.25941528	98.93188248	98.60649007

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027143	7/30/2026	3.963	10/27/2026	100.29906	100.2235056	100.1480743	100.0727629	99.99757114	99.92249877	99.84754549	99.772711	99.69799505
ADV1027151	7/30/2026	4.244	10/1/2027	103.50694	102.4929838	101.4989357	100.524216	99.56826457	98.63054246	97.71053137	96.80773243	95.92166538
ADV1027153	7/30/2026	4.244	10/1/2027	103.50694	102.4929838	101.4989357	100.524216	99.56826457	98.63054246	97.71053137	96.80773243	95.92166538
ADV1027154	7/30/2026	4.244	10/1/2027	103.50694	102.4929838	101.4989357	100.524216	99.56826457	98.63054246	97.71053137	96.80773243	95.92166538
ADV1027155	7/30/2026	4.067	12/24/2026	100.9132	100.674297	100.4365287	100.1998832	99.96435238	99.72992847	99.49660361	99.26437004	99.03322009
ADV1027156	7/30/2026	3.922	10/1/2026	100.01983	100.0170382	100.0142498	100.0114637	100.0086802	100.005899	100.0031202	100.0003439	99.99756992
ADV1027157	7/30/2026	3.922	10/1/2026	100.01983	100.0170382	100.0142498	100.0114637	100.0086802	100.005899	100.0031202	100.0003439	99.99756992
ADV1027158	7/30/2026	4.084	1/28/2027	101.26268	100.9246816	100.5889178	100.2553682	99.92401115	99.59482498	99.26778845	98.94288057	98.6200806
ADV1027159	7/30/2026	3.922	10/1/2026	100.01983	100.0170382	100.0142498	100.0114637	100.0086802	100.005899	100.0031202	100.0003439	99.99756992
ADV1027160	7/30/2026	3.922	10/1/2026	100.01983	100.0170382	100.0142498	100.0114637	100.0086802	100.005899	100.0031202	100.0003439	99.99756992
ADV1027161	7/30/2026	4.032	12/2/2026	100.6828	100.5060136	100.32984	100.1542809	99.97933309	99.80499334	99.6312585	99.45812544	99.28559102
ADV1027162	7/30/2026	3.968	11/3/2026	100.37334	100.2781501	100.1831421	100.0883175	99.99367594	99.89921676	99.80493945	99.71084349	99.61692833
ADV1027164	7/30/2026	3.968	11/3/2026	100.37334	100.2781501	100.1831421	100.0883175	99.99367594	99.89921676	99.80493945	99.71084349	99.61692833
ADV1027168	7/30/2026	4.411	8/15/2030	112.22867	108.3069546	104.5471463	100.9417069	97.48348757	94.1657075	90.98193317	87.9260587	84.99228744
ADV1027177	7/30/2026	4.143	7/30/2027	102.94003	102.0985253	101.2708018	100.456519	99.65535101	98.86698277	98.09110905	97.32743431	96.57567226
ADV1027192	7/31/2026	3.98	10/30/2026	100.33255	100.2485862	100.1647629	100.0810799	99.99753673	99.91413311	99.83086869	99.74774313	99.6647561
ADV1027193	7/31/2026	3.981	11/2/2026	100.3641	100.2717252	100.1795172	100.0874805	99.99561452	99.90391887	99.81239305	99.72103659	99.629849
ADV1027199	7/31/2026	4.107	1/28/2027	101.27025	100.9322453	100.5964808	100.2629305	99.93157269	99.60238582	99.27534858	98.95044	98.62763934
ADV1027200	7/31/2026	4.46	7/31/2031	115.48363	110.5591116	105.8799031	101.4324789	97.20412389	93.18288443	89.35751867	85.71745081	82.25272837
ADV1027201	7/31/2026	4.549	7/30/2032	118.49564	112.539963	106.9324694	101.6508744	96.67443209	91.98382143	87.56104124	83.38931377	79.45299563
ADV1027202	7/31/2026	4.724	7/31/2034	124.65615	116.6229999	109.1936938	102.3191377	95.95447885	90.05872142	84.59437682	79.52714679	74.82563672
ADV1027203	7/31/2026	4.927	7/30/2038	135.38562	123.2706884	112.443484	102.7569606	94.08170563	86.3037411	79.32260629	73.04968708	67.40675948
ADV1027204	7/31/2026	4.996	7/29/2039	137.67337	124.5818202	112.9778093	102.6797702	93.52937597	85.38845112	78.1363046	71.66742834	65.88950929
ADV1027213	7/31/2026	4.269	7/30/2027	102.99562	102.1545439	101.327229	100.5133371	99.71254325	98.92453291	98.14900147	97.38565399	96.63420474
ADV1027214	7/31/2026	4.375	7/31/2028	106.12778	104.2816265	102.4768823	100.7123828	98.98699954	97.2996426	95.64925929	94.03483253	92.4553794
ADV1027215	7/31/2026	4.398	1/31/2029	107.64916	105.296238	103.0071866	100.7799277	98.61245915	96.50285509	94.44926262	92.44989862	90.50304669
ADV1027216	7/31/2026	4.428	7/31/2029	109.20176	106.3402924	103.5697877	100.8868767	98.28832946	95.77105245	93.33208234	90.96857964	88.67782289
ADV1027254	8/3/2026	3.962	11/3/2026	100.37216	100.2770141	100.1820489	100.0872672	99.99266834	99.8982518	99.80401705	99.70996357	99.61609081
ADV1027255	8/3/2026	3.92	10/5/2026	100.0615	100.0475515	100.0336119	100.0196859	100.0057736	99.99187487	99.97798975	99.9641182	99.95026019
ADV1027270	8/3/2026	3.923	10/5/2026	100.06155	100.0475997	100.03366	100.019734	100.0058216	99.99192279	99.97803759	99.96416597	99.95030789
ADV1027286	8/3/2026	4.395	8/31/2029	109.3535	106.4085839	103.5597206	100.8032562	98.13569507	95.55369356	93.05405243	90.63370982	88.28973452
ADV1027309	8/4/2026	4.195	8/4/2027	102.98029	102.125726	101.2853686	100.4588687	99.64588497	98.84608759	98.05915723	97.28478482	96.52267115
ADV1027313	8/4/2026	4.048	12/14/2026	100.80656	100.5960446	100.386415	100.1776673	99.96979589	99.76279516	99.55665958	99.35138366	99.14696197

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027316	8/4/2026	3.979	10/29/2026	100.32109	100.2399671	100.1589789	100.0781239	99.99740189	99.91681244	99.83635528	99.75603008	99.67583652
ADV1027319	8/4/2026	3.946	10/5/2026	100.06177	100.0478209	100.0338821	100.019957	100.0060456	99.99214775	99.97826351	99.96439284	99.95053571
ADV1027321	8/12/2026	4.206	8/12/2027	103.05703	102.1803986	101.3187185	100.4716093	99.63870309	98.81964417	98.01408874	97.22170429	96.44216915
ADV1027342	8/5/2026	4.059	1/5/2027	101.03013	100.7574886	100.4863128	100.2165905	99.94830995	99.68145964	99.41602808	99.15200393	98.889376
ADV1027343	8/5/2026	4.352	9/4/2029	100.10403	100.0996855	100.0947744	100.0887572	100.0816605	100.0735029	100.0643023	100.0540896	100.0428884
ADV1027344	8/5/2026	4.431	8/5/2031	100.11714	100.1132655	100.1085829	100.1029992	100.0965344	100.0892006	100.0810133	100.0719965	100.0621661
ADV1027346	8/5/2026	4.086	2/5/2027	101.33864	100.9781982	100.6202973	100.2649139	99.91202152	99.56159391	99.21360534	98.86803037	98.52484395
ADV1027352	8/5/2026	4.348	8/6/2029	109.02521	106.1505674	103.3677952	100.6734681	98.06430784	95.53717562	93.08906522	90.71709684	88.41851096
ADV1027359	8/5/2026	3.974	11/5/2026	100.39367	100.2929342	100.1924033	100.0920807	99.9919656	99.89205746	99.79235559	99.69285931	99.59356797
ADV1027361	8/5/2026	4.178	8/5/2027	102.97427	102.1170124	101.2740595	100.4450519	99.62964538	98.82750666	98.03831345	97.26175381	96.49752576
ADV1027384	8/6/2026	3.983	11/6/2026	100.40479	100.3012573	100.1979431	100.0948497	99.99197647	99.88932271	99.78688767	99.68467062	99.58267083
ADV1027387	8/6/2026	4.214	8/6/2027	100.04478	100.0405323	100.0375669	100.0341246	100.030212	100.0258358	100.0210101	100.0157398	100.010034
ADV1027388	8/6/2026	3.984	11/6/2026	100.4049	100.3013619	100.1980474	100.0949537	99.99208027	99.88942625	99.78699094	99.68477363	99.58277359
ADV1027391	8/6/2026	4.215	8/6/2027	100.04865	100.0437619	100.0407416	100.0371337	100.0329473	100.0281917	100.022887	100.0170397	100.0106632
ADV1027395	8/6/2026	4.154	8/6/2027	103.01332	102.1524675	101.3060329	100.4736555	99.65498666	98.84968943	98.05743765	97.27791575	96.51081828
ADV1027396	8/6/2026	4.055	8/6/2027	99.995445	99.9934227	99.99070618	99.98732185	99.98329516	99.97865045	99.973411	99.96759909	99.96123604
ADV1027418	8/7/2026	4.369	10/7/2030	112.48923	108.4227076	104.5297048	100.8018616	97.23127104	93.81044778	90.53230348	87.39012338	84.37754454
ADV1027423	8/7/2026	3.974	11/6/2026	100.4037	100.3001777	100.196877	100.0937973	99.99093763	99.88829743	99.78587591	99.68367235	99.58168604
ADV1027424	8/7/2026	3.974	11/6/2026	100.4037	100.3001777	100.196877	100.0937973	99.99093763	99.88829743	99.78587591	99.68367235	99.58168604
ADV1027439	8/7/2026	4.786	7/23/2036	129.67182	119.6531325	110.544637	102.2573155	94.71133695	87.83506749	81.56418846	75.84091353	70.61329333
ADV1027440	8/7/2026	4.786	7/24/2036	129.67777	119.65641	110.5457066	102.2565717	94.70911925	87.83166688	81.55985373	75.83585669	70.60769431
ADV1027442	8/7/2026	4.598	7/15/2033	120.65545	113.7482615	107.3007335	101.2795732	95.6540781	90.39591717	85.47893552	80.87897641	76.57371847
ADV1027444	8/7/2026	4.598	7/15/2033	120.65545	113.7482615	107.3007335	101.2795732	95.6540781	90.39591717	85.47893552	80.87897641	76.57371847
ADV1027446	8/7/2026	4.605	8/15/2033	120.89756	113.9048519	107.38252	101.2961881	95.61416603	90.30722744	85.34840674	80.71281316	76.37746128
ADV1027448	8/7/2026	4.605	8/15/2033	120.89756	113.9048519	107.38252	101.2961881	95.61416603	90.30722744	85.34840674	80.71281316	76.37746128
ADV1027450	8/7/2026	4.72	2/1/2035	125.45544	116.950981	109.1200952	101.9051795	95.25385515	89.11846974	83.45564815	78.22588818	73.39319628
ADV1027475	8/10/2026	4.324	8/10/2028	106.11365	104.2412107	102.4113063	100.6227235	98.8742886	97.1648688	95.49337043	93.85873733	92.25994932
ADV1027476	8/10/2026	4.384	8/10/2029	109.15743	106.2703751	103.4758787	100.7704821	98.15087179	95.61387585	93.15645684	90.77570545	88.46883432
ADV1027477	8/10/2026	4.451	8/12/2030	112.36115	108.4446853	104.6895839	101.0883434	97.63385203	94.3193638	91.13847732	88.08511663	85.15351293
ADV1027478	8/10/2026	4.476	8/11/2031	115.34214	110.4018652	105.708836	101.2493536	97.01054657	92.98031774	89.14729382	85.5007785	82.0307088
ADV1027479	8/10/2026	4.577	8/10/2032	118.36375	112.396557	106.7794852	101.4900423	96.50729846	91.81176596	87.38529289	83.21096514	79.273016
ADV1027480	8/10/2026	4.656	8/10/2033	121.20402	114.2136466	107.6924715	101.6062714	95.92349236	90.61502913	85.65402364	81.01568056	76.67709904
ADV1027481	8/10/2026	4.748	8/10/2034	124.41881	116.3907143	108.9673205	102.0993552	95.74181214	89.85356419	84.3970105	79.33775721	74.64432861

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027482	8/10/2026	4.792	8/10/2035	127.40859	118.3473864	110.0413725	102.4226605	95.42982217	89.00724445	83.10455118	77.67608464	72.68044091
ADV1027483	8/10/2026	4.954	8/10/2038	134.98062	122.905062	112.1142614	102.4613232	93.81699757	86.06747044	79.1124428	72.86345838	67.24244573
ADV1027485	8/10/2026	4.199	8/10/2027	103.03379	102.1626956	101.3063682	100.464432	99.63652598	98.82230094	98.02141926	97.23355434	96.45839019
ADV1027486	8/10/2026	4.326	8/10/2028	106.1174	104.2449216	102.4149819	100.6263644	98.87789551	97.16844232	95.49691115	93.86224584	92.26342619
ADV1027490	8/10/2026	4.215	8/10/2027	100.04887	100.0439162	100.0408798	100.0372576	100.0330587	100.0282924	100.0229794	100.0171264	100.0107469
ADV1027491	8/10/2026	4.215	8/10/2027	100.04887	100.0439162	100.0408798	100.0372576	100.0330587	100.0282924	100.0229794	100.0171264	100.0107469
ADV1027500	8/10/2026	4.204	8/10/2027	103.03814	102.1670282	101.3106804	100.4687241	99.6407982	98.82655352	98.02565242	97.23776831	96.46258518
ADV1027520	8/11/2026	3.956	10/13/2026	100.14625	100.1099693	100.073737	100.0375481	100.0014028	99.96530074	99.92924199	99.89322644	99.85725399
ADV1027523	8/11/2026	3.992	11/9/2026	100.43611	100.3242166	100.2125827	100.1012084	99.99009289	99.87923523	99.76863447	99.65828969	99.54819996
ADV1027524	8/11/2026	4.206	8/13/2027	103.0656	102.1862158	101.3218733	100.4721916	99.63679919	98.81533733	98.00745904	97.21282883	96.4311222
ADV1027527	8/11/2026	4.421	8/11/2031	100.11695	100.1129884	100.1082393	100.1025582	100.0959665	100.088477	100.0801057	100.0708779	100.0608111
ADV1027529	8/11/2026	3.991	11/9/2026	100.436	100.3241039	100.2124702	100.1010962	99.98998102	99.87912363	99.76852315	99.65817864	99.54808918
ADV1027531	8/11/2026	3.979	10/29/2026	100.32004	100.2389756	100.1580495	100.0772565	99.9965963	99.91606862	99.83567311	99.75540947	99.67527738
ADV1027533	8/11/2026	4.824	8/11/2036	130.13907	120.0526549	110.8863103	102.5496841	94.96178754	88.04997847	81.74906082	76.00048504	70.75163826
ADV1027534	8/11/2026	4.018	12/11/2026	100.76905	100.5671682	100.3661053	100.1658546	99.96641102	99.76776973	99.56992577	99.3728743	99.17661048
ADV1027552	8/12/2026	4.414	7/15/2031	100.15536	100.1510554	100.1456176	100.1386582	100.1302206	100.1203265	100.1090176	100.0963426	100.082339
ADV1027554	8/12/2026	3.976	11/12/2026	100.46515	100.3448523	100.2248593	100.1051662	99.98577192	99.86667532	99.74787523	99.6293705	99.51115998
ADV1027556	8/12/2026	4.095	4/12/2027	101.94144	101.3939678	100.852321	100.3164114	99.78614813	99.26144232	98.74220681	98.22835635	97.71980742
ADV1027558	8/12/2026	4.332	8/13/2029	109.03154	106.1384228	103.3383117	100.6277169	98.00330094	95.46186926	93.0003631	90.61585305	88.30553285
ADV1027560	8/12/2026	3.977	11/12/2026	100.46527	100.3449733	100.2249799	100.1052865	99.98589197	99.86679507	99.74799468	99.62948965	99.51127883
ADV1027561	8/12/2026	4.27	8/11/2028	106.02005	104.1458687	102.3143173	100.5241798	98.77427829	97.0634762	95.39067606	93.75481816	92.15487895
ADV1027564	8/12/2026	4.275	8/14/2028	106.05219	104.169777	102.3303414	100.532652	98.77551724	97.05778701	95.37835128	93.7361383	92.130113
ADV1027572	8/12/2026	4.168	8/12/2027	103.02374	102.1472635	101.28574	100.4387856	99.60603227	98.78712448	97.98171842	97.18948161	96.41009242
ADV1027573	8/12/2026	4.567	8/12/2036	116.57779	111.1456887	106.0759257	101.3400814	96.91221177	92.76861737	88.88763298	85.24943781	81.83588491
ADV1027583	8/13/2026	4.432	7/21/2031	100.1685	100.1641214	100.1585167	100.1513718	100.1427321	100.1326192	100.1210779	100.1081589	100.0939011
ADV1027590	8/13/2026	4.37	2/12/2031	113.49412	109.0693263	104.8468243	100.8162945	96.967996	93.29273172	89.78181544	86.42704068	83.22065183
ADV1027596	8/13/2026	4.294	6/28/2029	108.57714	105.8111655	103.1307027	100.5325433	98.01362342	95.57101679	93.20192706	90.90368109	88.6737224
ADV1027613	8/14/2026	4.519	8/14/2036	116.32602	110.9032802	105.8423512	101.1148412	96.69483872	92.55867477	88.68471231	85.05315677	81.64588558
ADV1027615	8/14/2026	3.965	12/14/2026	100.78764	100.5774189	100.3680796	100.1596211	99.9520376	99.7453236	99.53947355	99.33448198	99.13034344
ADV1027617	8/14/2026	3.94	11/13/2026	100.47072	100.347653	100.2249053	100.1024712	99.98034947	99.85853891	99.73703828	99.61584635	99.4949619
ADV1027618	8/14/2026	4.125	8/13/2027	102.99426	102.1152164	101.2512139	100.401868	99.56680745	98.74567337	97.93811895	97.14380877	96.36241841
ADV1027621	8/14/2026	4.129	8/16/2027	103.02288	102.1355721	101.2635895	100.4065333	99.56402189	98.73568681	97.92117179	97.12013248	96.3322359
ADV1027626	8/14/2026	4.128	8/16/2027	103.02199	102.1346893	101.2627108	100.4056588	99.56315152	98.73482051	97.92030951	97.11927418	96.33138153

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027634	8/17/2026	4.135	8/17/2027	103.0358	102.1457202	101.2710595	100.4114156	99.56640353	98.73565149	97.9188001	97.11550199	96.3254213
ADV1027637	8/17/2026	3.936	10/19/2026	100.20905	100.1560287	100.1030815	100.0502069	99.99740453	99.94467435	99.89201619	99.83942988	99.78691528
ADV1027639	8/17/2026	4.43	8/15/2031	100.12319	100.1191997	100.1143657	100.1085525	100.101783	100.0940716	100.0854345	100.0758991	100.0654846
ADV1027643	8/17/2026	3.958	11/17/2026	100.51362	100.3793718	100.2454917	100.1119817	99.97884019	99.84606557	99.71365629	99.58161082	99.44992763
ADV1027648	8/17/2026	4.08	5/17/2027	102.22819	101.5917993	100.963351	100.3426953	99.72968762	99.12418695	98.52605569	97.9351596	97.35136772
ADV1027652	8/17/2026	3.935	10/16/2026	100.17704	100.1324008	100.0878224	100.0433013	99.99883747	99.95443069	99.91008087	99.86578792	99.8215517
ADV1027658	8/17/2026	4.36	8/19/2030	112.30482	108.3646966	104.5877943	100.9664867	97.49354455	94.16211208	90.96568578	87.89809443	84.95348043
ADV1027659	8/17/2026	4.279	8/17/2029	109.0844	106.1760348	103.3615542	100.6374229	98.00025835	95.44682374	92.97402037	90.57888119	88.25856437
ADV1027662	8/17/2026	4.136	8/17/2027	103.03669	102.1466057	101.2719407	100.4122926	99.56727637	98.73652024	97.9196648	97.11636269	96.32627806
ADV1027688	8/18/2026	3.955	11/9/2026	100.43089	100.3190899	100.2075512	100.0962719	99.98525121	99.87448811	99.7639817	99.65373104	99.54373522
ADV1027694	8/18/2026	3.962	11/18/2026	100.52431	100.3872609	100.2506018	100.1143272	99.97843544	99.84292491	99.70779395	99.57304092	99.43866422
ADV1027695	8/18/2026	4.006	1/19/2027	101.1478	100.8360872	100.5262919	100.2183994	99.91239185	99.60825206	99.30596284	99.00550725	98.70686856
ADV1027696	8/18/2026	4.447	8/18/2031	115.2523	110.2960615	105.5887681	101.1165784	96.86648928	92.82628316	88.98447589	85.33026932	81.85350689
ADV1027697	8/18/2026	4.55	8/18/2032	118.25765	112.2730649	106.6408407	101.3382649	96.34420788	91.63900129	87.20432924	83.02312897	79.07949901
ADV1027732	8/19/2026	4.025	2/18/2027	101.43442	101.0378508	100.6443689	100.2539357	99.86651571	99.48207417	99.10057675	98.72198966	98.34627965
ADV1027735	8/19/2026	4.241	2/22/2028	104.62786	103.2244436	101.846762	100.4941675	99.16603308	97.86175243	96.58073869	95.3224239	94.08625818
ADV1027739	8/19/2026	4.281	8/21/2028	106.11576	104.2142482	102.3565332	100.541342	98.76745003	97.0336762	95.3388807	93.68196345	92.06186239
ADV1027740	8/19/2026	4.354	8/20/2029	109.1473	106.2341602	103.4152006	100.6868708	98.04577241	95.48865346	93.01240102	90.61403461	88.2906998
ADV1027743	8/19/2026	3.961	11/19/2026	100.53431	100.3944715	100.2550354	100.1159983	99.97735864	99.83911462	99.70126453	99.56380664	99.42673925
ADV1027746	8/19/2026	3.954	11/19/2026	100.53333	100.393491	100.2540573	100.1150227	99.97638549	99.83814392	99.70029626	99.56284081	99.42577585
ADV1027748	8/19/2026	4.027	2/19/2027	101.4444	101.0449953	100.6487199	100.2555355	99.865406	99.47829579	99.0941699	98.71299386	98.33473374
ADV1027749	8/19/2026	4.081	5/19/2027	102.24536	101.6034333	100.9695864	100.343665	99.72552068	99.11500894	98.51198876	97.91632256	97.32787616
ADV1027764	8/20/2026	4.373	9/4/2029	100.12175	100.1174378	100.1123502	100.1057553	100.0976917	100.0881824	100.0772615	100.0649721	100.0513483
ADV1027767	8/20/2026	4.083	8/20/2027	103.0677	102.1685893	101.2852032	100.4171293	99.56397123	98.72534641	97.90088518	97.09023038	96.29303676
ADV1027772	8/20/2026	3.956	11/20/2026	100.54373	100.4011057	100.2588941	100.1170965	99.97571088	99.83473553	99.6941686	99.55400829	99.41425281
ADV1027778	8/20/2026	4.091	9/15/2027	103.28722	102.3167076	101.3644806	100.4300225	99.51283855	98.61245229	97.72840459	96.86025297	96.0075708
ADV1027780	8/20/2026	3.957	11/20/2026	100.54388	100.4012485	100.2590366	100.1172386	99.97585261	99.83487691	99.69430962	99.55414896	99.41439312
ADV1027783	8/20/2026	3.991	12/21/2026	100.86209	100.6322681	100.4034996	100.1757774	99.94909422	99.72344302	99.49881666	99.27520812	99.05261044
ADV1027804	8/26/2026	4.21	11/9/2027	103.75692	102.637376	101.5420632	100.4702026	99.4210459	98.39387608	97.38800621	96.4027777	95.43755887
ADV1027806	8/21/2026	3.917	10/9/2026	100.10103	100.0759513	100.0509025	100.0258811	100.0008869	99.97591996	99.95098018	99.92606752	99.90118193
ADV1027809	8/21/2026	4.178	8/23/2027	103.12473	102.217971	101.3271909	100.4519738	99.59191377	98.74661911	97.91571136	97.09882495	96.29560662
ADV1027810	8/21/2026	3.965	11/23/2026	100.57577	100.4247323	100.2741547	100.1240364	99.97437517	99.82516897	99.67641569	99.52811324	99.38025957
ADV1027837	8/24/2026	4.008	12/24/2026	100.89548	100.6572937	100.4202327	100.1842912	99.94946107	99.71573454	99.48310378	99.25156107	99.02109876

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1027842	8/24/2026	3.971	11/23/2026	100.57623	100.425243	100.2747124	100.124641	99.97502644	99.8258668	99.67715993	99.52890376	99.38109622
ADV1027849	8/24/2026	4.12	5/24/2027	102.31118	101.6553776	101.0079937	100.3688694	99.73784738	99.11477388	98.49949925	97.89187749	97.29176627
ADV1027850	8/24/2026	4.181	8/24/2027	103.13518	102.2256651	101.3322292	100.4544474	99.59191019	98.74422257	97.91100287	97.09188248	96.28650522
ADV1027857	8/24/2026	4.184	8/24/2027	103.13791	102.228378	101.3349288	100.4571339	99.59458381	98.74688342	97.91365111	97.09451826	96.28912868
ADV1027867	8/24/2026	4.184	8/24/2027	103.13791	102.228378	101.3349288	100.4571339	99.59458381	98.74688342	97.91365111	97.09451826	96.28912868
ADV1027881	8/25/2026	4.447	8/25/2031	115.30131	110.3258022	105.6010662	101.1131107	96.84879568	92.79577711	88.94245479	85.2779238	81.79192932
ADV1027885	8/25/2026	4.167	8/25/2027	103.13092	102.2187125	101.3226781	100.4423884	99.5774306	98.72740608	97.89193007	97.07063089	96.26314944
ADV1027888	8/25/2026	4.61	8/25/2033	120.99182	113.9707203	107.4235193	101.3154657	95.61453174	90.2911882	85.31819782	80.67042627	76.32466965
ADV1027889	8/25/2026	4.61	8/25/2033	120.99182	113.9707203	107.4235193	101.3154657	95.61453174	90.2911882	85.31819782	80.67042627	76.32466965
ADV1027892	8/25/2026	4.249	2/25/2028	104.66383	103.251655	101.8655089	100.5047344	99.16869435	97.85677242	96.56837242	95.30291736	94.05984875
ADV1027894	8/25/2026	4.338	8/27/2029	109.15334	106.2217735	103.3855356	100.6410093	97.98473594	95.41340662	92.9238549	90.51304984	88.17808942
ADV1027895	8/25/2026	3.974	11/25/2026	100.59719	100.4405963	100.2844961	100.1288859	99.97376345	99.81912645	99.6649726	99.51129963	99.35810528
ADV1027916	8/26/2026	4.306	8/28/2028	106.2159	104.2949456	102.4186107	100.5855898	98.7946253	97.04450411	95.33405617	93.66215252	92.02770357
ADV1027918	8/26/2026	3.957	11/27/2026	100.61493	100.4527424	100.2910805	100.1299403	99.96931907	99.80921447	99.64962396	99.49054507	99.33197535
ADV1027923	8/26/2026	3.953	11/25/2026	100.59375	100.4371801	100.2811051	100.1255201	99.97042276	99.81581079	99.66168188	99.50803378	99.35486423
ADV1027924	8/26/2026	3.998	12/28/2026	100.93281	100.6834103	100.4352347	100.1882784	99.94253236	99.69798771	99.45463566	99.21246753	98.97147467
ADV1027931	8/26/2026	4.397	8/26/2030	100.15069	100.1463299	100.1409449	100.1340386	100.1256544	100.1158141	100.1045594	100.0919389	100.0779902
ADV1027933	8/26/2026	3.948	11/25/2026	100.59296	100.4363979	100.2803249	100.1247419	99.96964646	99.81503641	99.66090944	99.50726326	99.35409562
ADV1027946	8/27/2026	4.043	2/26/2027	101.51431	101.0953978	100.6799193	100.2678294	99.85908675	99.45365084	99.05148166	98.65253991	98.25678689
ADV1027948	8/27/2026	3.957	11/27/2026	100.61478	100.4526125	100.2909682	100.1298455	99.96924178	99.80915459	99.64958145	99.49051986	99.3319674
ADV1027951	8/27/2026	3.958	11/27/2026	100.61494	100.4527744	100.2911297	100.1300066	99.96940248	99.80931489	99.64974134	99.49067935	99.33212649
ADV1027952	8/27/2026	3.959	11/30/2026	100.64595	100.4753541	100.3053294	100.1358748	99.96698743	99.79866458	99.6309034	99.46370111	99.29705494
ADV1027953	8/27/2026	4.043	2/26/2027	101.51431	101.0953978	100.6799193	100.2678294	99.85908675	99.45365084	99.05148166	98.65253991	98.25678689
ADV1027954	8/27/2026	3.919	10/21/2026	100.22785	100.1693073	100.1108443	100.0524646	99.9941679	99.93595413	99.87782307	99.81977455	99.76180838
ADV1027965	8/27/2026	4.246	8/28/2028	106.21636	104.2932656	102.4148775	100.5798863	98.78703081	97.03509497	95.32290563	93.64933093	92.01327855
ADV1027966	8/27/2026	3.995	12/28/2026	100.93192	100.6825498	100.4344039	100.1874771	99.94176047	99.69724507	99.45392215	99.21178299	98.97081897
ADV1027974	8/27/2026	4.403	8/27/2030	100.15705	100.1526093	100.1471069	100.1400644	100.1315272	100.1215169	100.1100783	100.0972621	100.0831072
ADV1027990	8/28/2026	3.933	10/30/2026	100.32436	100.2406604	100.1571009	100.0736812	99.99040085	99.90725963	99.82425717	99.74139314	99.65866719
ADV1027992	8/28/2026	3.892	10/2/2026	100.02587	100.0203104	100.0147508	100.0091963	100.0036467	99.99810204	99.99256238	99.98702767	99.98149791
ADV1027994	8/28/2026	3.907	10/9/2026	100.09972	100.0746669	100.0496374	100.0246352	99.99966024	99.97471249	99.94979189	99.9248984	99.90003196
ADV1027996	8/28/2026	4.398	8/14/2028	106.28156	104.3969599	102.555385	100.7555959	98.99639977	97.27664562	95.59522239	93.95105735	92.34311452
ADV1027997	8/28/2026	4.372	8/28/2028	106.34241	104.4202094	102.5426485	100.7084253	98.91628115	97.16500254	95.45341875	93.78040024	92.14485684
ADV1027998	8/28/2026	3.984	11/27/2026	100.61902	100.4568536	100.295216	100.1341	99.97350289	99.81342231	99.65385574	99.49480072	99.3362548

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ADV1027999	8/28/2026	4.367	2/28/2028	104.85751	103.4353953	102.0396314	100.6695444	99.32448636	98.00383049	96.70697061	95.4333202	94.18231162
ADV1028000	8/28/2026	4.036	12/28/2026	100.94196	100.6925768	100.4444241	100.1974905	99.95176704	99.7072449	99.46391526	99.22176942	98.98079875
ADV1028002	8/28/2026	4.117	2/26/2027	101.54483	101.125815	100.7102299	100.2980343	99.88918685	99.48364692	99.08137458	98.68233048	98.28647594
ADV1028004	8/28/2026	4.191	12/13/2027	99.905118	99.91192378	99.92133025	99.93313734	99.94715865	99.96322034	99.9811603	100.0008273	100.0220801
ADV1028008	8/28/2026	3.899	10/2/2026	100.02592	100.020358	100.0147984	100.0092438	100.0036942	99.99814952	99.99260982	99.98707508	99.98154529
ADV1028014	8/28/2026	4.297	8/30/2027	103.29323	102.3666778	101.456782	100.5630964	99.68519003	98.82264747	97.97506753	97.14206296	96.32325977
ADV1028026	8/31/2026	3.943	10/2/2026	100.02577	100.0202094	100.0146514	100.0090983	100.0035503	99.99800719	99.99246907	99.9869359	99.98140768
ADV1028030	8/31/2026	4.298	8/31/2027	103.30266	102.373353	101.4607992	100.5645478	99.68416436	98.81922985	97.96933989	97.13410411	96.31314553
ADV1028038	8/31/2026	4.303	8/31/2027	103.3073	102.3779693	101.4653926	100.5691185	99.68871267	98.82375605	97.97384426	97.1385869	96.317607
ADV1028045	8/31/2026	4.034	12/2/2026	100.67836	100.5021943	100.3266425	100.151703	99.97737266	99.80364822	99.63052657	99.45800457	99.2860791
ADV1028046	8/31/2026	4.034	12/2/2026	100.67836	100.5021943	100.3266425	100.151703	99.97737266	99.80364822	99.63052657	99.45800457	99.2860791
ADV1028047	8/31/2026	4.433	8/31/2028	106.48337	104.5518604	102.6653726	100.822581	99.02221222	97.26303838	95.54387522	93.86358025	92.22105098
ADV1028048	8/31/2026	4.084	1/4/2027	101.02329	100.7542313	100.486599	100.2203851	99.95557828	99.69216737	99.43014133	99.16948924	98.91020028
ADV1028050	8/31/2026	3.944	10/1/2026	100.01514	100.0123595	100.0095806	100.0068042	100.0040302	100.0012586	99.99848943	99.99572264	99.99295825
ADV1028052	8/31/2026	4.336	10/1/2027	103.60017	102.5857052	101.5911577	100.6159455	99.65950812	98.72130664	97.80082254	96.89755682	96.01102908
ADV1028053	8/31/2026	4.336	10/1/2027	103.60017	102.5857052	101.5911577	100.6159455	99.65950812	98.72130664	97.80082254	96.89755682	96.01102908
ADV1028073	8/31/2026	3.995	10/30/2026	100.32915	100.2454694	100.1619285	100.0785274	99.99526561	99.91214292	99.82915896	99.7463134	99.66360589
ADV1028099	9/1/2026	4.017	12/1/2026	100.66516	100.4918264	100.3190859	100.1469363	99.97537474	99.80439812	99.6340035	99.46418791	99.29494843
ADV1028101	9/1/2026	3.922	10/1/2026	100.01491	100.0121244	100.0093459	100.0065699	100.0037962	100.001025	99.99825613	99.99548969	99.99272565
ADV1028102	9/1/2026	4.681	9/1/2032	119.10673	113.0620911	107.3750214	102.0223596	96.9825612	92.23557921	87.76275288	83.54670492	79.57124695
ADV1028103	9/1/2026	4.755	9/1/2033	122.01482	114.9420577	108.3472341	102.1952399	96.45372294	91.09286002	86.08514737	81.4052089	77.02962125
ADV1028104	9/1/2026	4.841	9/1/2034	125.28735	117.1714799	109.6704041	102.733716	96.31540529	90.37345247	84.86946335	79.76833871	75.03797567
ADV1028106	9/1/2026	4.878	9/4/2035	128.31755	119.1560532	110.7624677	103.0673292	96.0078309	89.52714948	83.5738463	78.10133084	73.06738021
ADV1028108	9/1/2026	4.928	9/2/2036	131.25132	121.0593456	111.8007835	103.3835493	95.72514954	88.75163334	82.39666603	76.60070742	71.31028249
ADV1028109	9/1/2026	4.928	9/2/2036	131.25132	121.0593456	111.8007835	103.3835493	95.72514954	88.75163334	82.39666603	76.60070742	71.31028249
ADV1028157	9/2/2026	3.941	10/2/2026	100.02546	100.0198974	100.0143406	100.0087888	100.003242	99.99770012	99.99216322	99.98663127	99.98110426
ADV1028158	9/2/2026	4.529	9/4/2029	109.77812	106.8162034	103.9511972	101.1793963	98.49726234	95.90141149	93.38860662	90.9557501	88.59987699
ADV1028159	9/2/2026	3.941	10/2/2026	100.02546	100.0198974	100.0143406	100.0087888	100.003242	99.99770012	99.99216322	99.98663127	99.98110426
ADV1028160	9/2/2026	3.941	10/2/2026	100.02546	100.0198974	100.0143406	100.0087888	100.003242	99.99770012	99.99216322	99.98663127	99.98110426
ADV1028161	9/2/2026	3.941	10/2/2026	100.02546	100.0198974	100.0143406	100.0087888	100.003242	99.99770012	99.99216322	99.98663127	99.98110426
ADV1028168	9/3/2026	4.554	2/1/2030	111.11078	107.7299755	104.4721769	101.3322657	98.30536115	95.38680996	92.57217472	89.85722272	87.23791537
ADV1028192	9/3/2026	3.996	11/25/2026	100.5993	100.442851	100.2868964	100.1314315	99.97645383	99.82196115	99.66795117	99.51442162	99.36137025
ADV1028194	9/3/2026	3.975	11/3/2026	100.36877	100.2739371	100.1792906	100.0848269	99.9905455	99.89644579	99.80252727	99.7087894	99.61523165

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028196	9/3/2026	4.297	10/1/2027	103.56473	102.5504721	101.5561269	100.5811139	99.62487278	98.68686458	97.76657089	96.86349277	95.97714988
ADV1028197	9/3/2026	4.267	9/3/2027	103.30283	102.3654261	101.445076	100.5413142	99.65369456	98.78178695	97.9251764	97.08346243	96.25625844
ADV1028198	9/3/2026	3.938	10/5/2026	100.05715	100.0432478	100.0293547	100.0154752	100.0016093	99.98775696	99.97391817	99.9600929	99.94628113
ADV1028199	9/3/2026	3.959	10/16/2026	100.17559	100.1310358	100.0865385	100.0420983	99.99771529	99.95338922	99.90912002	99.86490757	99.82075176
ADV1028210	9/9/2026	4.277	9/9/2027	103.36146	102.4075576	101.4713063	100.5522229	99.64983741	98.76369719	97.8933657	97.03842197	96.19845986
ADV1028211	9/9/2026	4.57	9/9/2030	113.05318	109.0497144	105.2140139	101.5381408	98.01457886	94.63620533	91.39626806	88.28836428	85.30642067
ADV1028212	9/17/2026	4.295	9/17/2027	103.44397	102.4680569	101.5106117	100.5711136	99.64906074	98.74396962	97.85537455	96.98282677	96.12589368
ADV1028213	9/9/2026	4.277	9/9/2027	103.36146	102.4075576	101.4713063	100.5522229	99.64983741	98.76369719	97.8933657	97.03842197	96.19845986
ADV1028228	9/3/2026	4.29	12/3/2027	104.09219	102.905763	101.7464715	100.613389	99.50563287	98.42235965	97.3627631	96.32607203	95.31154844
ADV1028229	9/3/2026	4.32	3/3/2028	104.91339	103.4787419	102.0708789	100.6891171	99.33279272	98.00126402	96.69391055	95.41013213	94.14934802
ADV1028230	9/3/2026	4.341	6/5/2028	105.72468	104.0308765	102.3725166	100.7485526	99.15797759	97.59982389	96.07316143	94.57709578	93.11076641
ADV1028239	9/4/2026	4.041	12/7/2026	100.72962	100.5394918	100.350092	100.1614127	99.97344973	99.78619905	99.59965653	99.4138181	99.22867974
ADV1028242	9/4/2026	4.152	3/5/2027	101.62369	101.1851205	100.7503163	100.3192279	99.89180773	99.46800919	99.04778631	98.63109396	98.21788777
ADV1028243	9/4/2026	3.954	10/5/2026	100.05724	100.0433375	100.0294457	100.0155675	100.001703	99.98785193	99.97401445	99.9601905	99.94638005
ADV1028245	9/8/2026	4.158	3/8/2027	101.65353	101.2066644	100.7637067	100.3246098	99.88932325	99.45779758	99.02998414	98.6058351	98.18530347
ADV1028247	9/4/2026	4.379	9/5/2028	106.54126	104.5934437	102.6913741	100.8336944	99.01910118	97.24633777	95.51419267	93.82149743	92.16712483
ADV1028249	9/4/2026	4.145	3/4/2027	101.61143	101.1757012	100.7436915	100.315349	99.89062699	99.46947975	99.0518623	98.63773037	98.22704047
ADV1028250	9/4/2026	4.034	12/4/2026	100.69797	100.5162725	100.3352305	100.1548436	99.97510798	99.79602026	99.61757686	99.43977429	99.26260908
ADV1028252	9/4/2026	4.305	9/7/2027	103.37204	102.4234993	101.4924107	100.5782979	99.68069878	98.79916831	97.93327711	97.08261105	96.24677052
ADV1028263	9/8/2026	3.956	10/5/2026	100.05667	100.0427719	100.0288862	100.015014	100.0011555	99.98731052	99.97347908	99.95966116	99.94585674
ADV1028264	9/8/2026	3.96	10/7/2026	100.0781	100.0586329	100.0391903	100.0197679	100.0003655	99.98098314	99.96162084	99.94227853	99.92295617
ADV1028265	9/8/2026	4.195	5/4/2027	102.19139	101.5906851	100.9970461	100.4103531	99.83048468	99.25732203	98.69074923	98.13065295	97.57692249
ADV1028266	9/8/2026	4.3	8/26/2027	103.26395	102.348412	101.4491442	100.5657189	99.69771976	98.84474467	98.00640552	97.18232743	96.37214827
ADV1028268	9/8/2026	4.029	12/8/2026	100.73683	100.5439926	100.3518983	100.1605464	99.96993252	99.78005226	99.59090137	99.40247561	99.21477074
ADV1028269	9/8/2026	4.479	12/15/2028	107.46213	105.2353228	103.0661703	100.9527636	98.89326958	96.88593148	94.92906426	93.02105129	91.16034088
ADV1028274	9/8/2026	3.962	10/6/2026	100.06745	100.0507671	100.0341031	100.0174558	100.0008254	99.98421161	99.96761456	99.9510342	99.93447048
ADV1028277	9/8/2026	4.316	9/8/2027	103.39039	102.4390332	101.5052354	100.5885111	99.68839432	98.8044361	97.93620349	97.08327889	96.2452594
ADV1028279	9/8/2026	4.425	3/8/2028	105.01865	103.5713851	102.1513579	100.7578676	99.39023382	98.04779939	96.72992875	95.43600737	94.16544076
ADV1028280	9/8/2026	4.472	9/8/2028	106.62921	104.6745359	102.7659089	100.9019644	99.08138574	97.3029041	95.56529621	93.86738243	92.2080249
ADV1028291	9/8/2026	4.033	12/8/2026	100.7376	100.5447603	100.3526641	100.1613103	99.97069447	99.78081231	99.59165953	99.40323188	99.21552514
ADV1028294	9/8/2026	3.965	10/8/2026	100.08889	100.0666484	100.0444267	100.0222287	100.0000542	99.97790328	99.95577585	99.93367188	99.91159132
ADV1028296	9/8/2026	3.958	10/5/2026	100.0567	100.0428013	100.0289156	100.0150434	100.0011849	99.98733987	99.97350841	99.95969047	99.94588602
ADV1028298	9/8/2026	3.962	10/7/2026	100.07814	100.0586735	100.0392308	100.0198083	100.0004059	99.98102355	99.96166121	99.94231887	99.92299648

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028321	9/9/2026	4.035	12/8/2026	100.73784	100.5450163	100.3529405	100.1616069	99.9710113	99.78114925	99.59201652	99.40360883	99.21592197
ADV1028324	9/9/2026	4.147	3/9/2027	101.65777	101.2081501	100.7624873	100.3207337	99.88283815	99.44875002	99.01841978	98.59179869	98.16883889
ADV1028326	9/9/2026	3.96	10/2/2026	100.02453	100.0189731	100.0134205	100.0078728	100.0023302	99.99679247	99.99125973	99.98573194	99.98020909
ADV1028327	9/9/2026	3.975	10/9/2026	100.0997	100.0746718	100.0496734	100.0247022	99.99975818	99.97484137	99.94995167	99.92508905	99.90025344
ADV1028329	9/9/2026	4.503	9/11/2028	106.71491	104.751235	102.834004	100.961833	99.13338902	97.34738745	95.60259009	93.89780309	92.23187507
ADV1028331	9/9/2026	4.868	9/9/2033	122.82974	115.7090874	109.0705188	102.8785326	97.10042409	91.7060527	86.66762778	81.95951418	77.55805457
ADV1028336	9/9/2026	4.864	1/13/2034	123.72247	116.2510884	109.3064939	102.8483398	96.83958289	91.24619682	86.03691115	81.18297426	76.65793776
ADV1028338	9/9/2026	4.989	9/30/2036	132.00137	121.705161	112.357627	103.864564	96.1416449	89.11333454	82.71192935	76.87670656	71.55316984
ADV1028341	9/9/2026	4.983	8/13/2036	131.63614	121.4750261	112.2395312	103.8388039	96.19140927	89.22430373	82.87192913	77.07540928	71.78183624
ADV1028342	9/9/2026	4.013	11/9/2026	100.4341	100.3225613	100.2112788	100.1002552	99.98948959	99.878981	99.7687285	99.65873117	99.54898808
ADV1028344	9/9/2026	4.098	1/11/2027	101.09449	100.8059779	100.5191155	100.2338905	99.95028892	99.66829684	99.38790047	99.10908622	98.83184063
ADV1028345	9/9/2026	4.128	2/9/2027	101.38656	101.0161656	100.6484674	100.2834392	99.92105178	99.56127663	99.20408548	98.8494505	98.49734427
ADV1028351	9/9/2026	4.4	3/9/2028	105.07782	103.626042	102.2016551	100.8039527	99.43224929	98.08588232	96.76421137	95.46661719	94.19250083
ADV1028362	9/10/2026	4.003	10/13/2026	100.14348	100.1073169	100.0712016	100.0351297	99.99910116	99.96311579	99.92717355	99.89127437	99.85541816
ADV1028365	9/10/2026	4	10/13/2026	100.14337	100.1072064	100.0710912	100.0350194	99.99899095	99.96300568	99.92706354	99.89116446	99.85530834
ADV1028366	9/10/2026	4.345	9/10/2029	100.10484	100.1004385	100.0954993	100.0893645	100.0820635	100.0736149	100.0640408	100.0533752	100.0416436
ADV1028370	9/10/2026	4.065	12/10/2026	100.76384	100.5654119	100.3677743	100.1709237	99.97485533	99.77956446	99.58504641	99.39129653	99.19831021
ADV1028373	9/10/2026	4.062	12/7/2026	100.7327	100.5426921	100.3534089	100.1648457	99.97699853	99.78986313	99.60343546	99.41771145	99.23268707
ADV1028376	9/10/2026	3.981	10/1/2026	100.01377	100.010993	100.0082171	100.0054437	100.0026726	99.99990399	99.99713777	99.99437394	99.9916125
ADV1028380	9/10/2026	4.502	9/11/2028	103.63008	102.6265379	101.6422545	100.6766836	99.72930242	98.79960778	97.887115	96.99135707	96.11188389
ADV1028381	9/10/2026	4.429	9/10/2027	103.51448	102.5570905	101.6174695	100.6951223	99.78957495	98.90037071	98.02706928	97.16924605	96.32649146
ADV1028382	9/10/2026	4.628	9/11/2028	106.95928	104.9931399	103.0734925	101.1989512	99.36818164	97.57989802	95.83286092	94.12587535	92.4577888
ADV1028383	9/10/2026	4.718	9/10/2029	110.38235	107.3952812	104.5063945	101.7119179	99.00824897	96.39194337	93.859707	91.40838849	89.03497221
ADV1028385	9/10/2026	4.07	12/10/2026	100.76483	100.5663988	100.3687587	100.1719057	99.97583486	99.78054155	99.58602106	99.39226876	99.19928003
ADV1028391	9/10/2026	4.037	11/10/2026	100.44714	100.3328085	100.2187507	100.1049651	99.9914505	99.87820603	99.76523067	99.6525234	99.54008325
ADV1028395	9/10/2026	4.214	3/10/2027	101.69682	101.2442718	100.7957323	100.3511522	99.91047925	99.47366194	99.04064975	98.61139305	98.18584303
ADV1028396	9/10/2026	4.327	6/10/2027	102.60004	101.8967388	101.203103	100.5189331	99.84403575	99.17822312	98.52131232	97.87312536	97.23348898
ADV1028399	9/10/2026	4.436	9/10/2027	103.52117	102.5637488	101.6240938	100.7017131	99.79613256	98.90689559	98.03356183	97.17570668	96.33292056
ADV1028420	9/11/2026	4.07	10/16/2026	100.1794	100.1348819	100.0904187	100.0460127	100.0016638	99.95737174	99.91313654	99.86895806	99.82483617
ADV1028421	9/11/2026	4.837	9/11/2031	117.32637	112.2572448	107.4451814	102.8757243	98.53531014	94.41120441	90.49144598	86.76479649	83.22069286
ADV1028422	9/11/2026	4.969	9/12/2033	123.53153	116.3795725	109.7119142	103.4928664	97.68955584	92.2716885	87.21133428	82.48273111	78.06210605
ADV1028423	9/11/2026	4.059	10/9/2026	100.10156	100.0765344	100.0515398	100.0265725	100.0016323	99.97671938	99.95183354	99.92697477	99.90214301
ADV1028424	9/11/2026	4.49	9/13/2027	103.59951	102.6335708	101.6857063	100.7554115	99.84220049	98.94560487	98.06517336	97.20047089	96.35107789

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028425	9/11/2026	4.678	9/11/2028	107.0573	105.0901805	103.1695686	101.2940812	99.46238343	97.67318898	95.92525797	94.21739495	92.54844698
ADV1028426	9/11/2026	4.065	10/13/2026	100.14561	100.1094505	100.0733373	100.0372674	100.0012409	99.96525749	99.92931726	99.89342009	99.85756588
ADV1028429	9/11/2026	4.695	9/11/2029	110.50471	107.5089596	104.6118355	101.8095448	99.09846321	96.47512543	93.9362177	91.4785701	89.09914941
ADV1028434	9/11/2026	4.065	10/13/2026	100.14561	100.1094505	100.0733373	100.0372674	100.0012409	99.96525749	99.92931726	99.89342009	99.85756588
ADV1028438	9/11/2026	4.298	3/11/2027	101.74389	101.2883655	100.8369101	100.3894648	99.94597624	99.50639202	99.07066064	98.63873152	98.21055496
ADV1028439	9/11/2026	4.158	12/11/2026	100.79254	100.5912777	100.3908309	100.1911938	99.99236144	99.79432884	99.59709115	99.40064351	99.20498111
ADV1028440	9/11/2026	4.411	6/11/2027	102.6681	101.961806	101.2652511	100.5782379	99.90057089	99.23205992	98.57251999	97.92177106	97.27963786
ADV1028448	9/14/2026	4.063	10/13/2026	100.14507	100.1089267	100.0728257	100.0367681	100.0007537	99.96478257	99.92885453	99.89296953	99.85712748
ADV1028449	9/14/2026	4.158	12/14/2026	100.82342	100.613806	100.4050713	100.1972147	99.99023059	99.78411351	99.57885788	99.37445825	99.17090919
ADV1028450	9/14/2026	4.158	12/14/2026	100.82342	100.613806	100.4050713	100.1972147	99.99023059	99.78411351	99.57885788	99.37445825	99.17090919
ADV1028452	9/14/2026	4.047	10/2/2026	100.02431	100.0187591	100.0132093	100.0076645	100.0021246	99.99658968	99.99105973	99.98553473	99.98001467
ADV1028454	9/14/2026	4.284	3/12/2027	101.74678	101.288618	100.8345696	100.3845793	99.93859265	99.4965564	99.05841808	98.62412622	98.19363021
ADV1028455	9/14/2026	4.153	12/14/2026	100.82238	100.6127645	100.4040323	100.1961783	99.98919687	99.78308236	99.57782931	99.37343223	99.16988572
ADV1028456	9/14/2026	4.32	4/14/2027	102.0768	101.524951	100.9790365	100.4389632	99.90463758	99.37596825	98.85286565	98.33524213	97.82301189
ADV1028458	9/14/2026	4.066	10/13/2026	100.14518	100.1090368	100.0729357	100.036878	100.0008635	99.96489229	99.92896416	99.89307907	99.85723694
ADV1028459	9/14/2026	4.066	10/13/2026	100.14518	100.1090368	100.0729357	100.036878	100.0008635	99.96489229	99.92896416	99.89307907	99.85723694
ADV1028460	9/14/2026	4.066	10/13/2026	100.14518	100.1090368	100.0729357	100.036878	100.0008635	99.96489229	99.92896416	99.89307907	99.85723694
ADV1028462	9/14/2026	4.51	9/14/2027	103.62759	102.6588027	101.7081939	100.7752537	99.85949202	98.96043658	98.07763244	97.21064101	96.35903939
ADV1028465	9/14/2026	4.642	9/14/2028	107.13229	105.1540199	103.22275	101.33707	99.49562493	97.69710925	95.94026481	94.22387877	92.54678165
ADV1028488	9/15/2026	4.369	10/1/2029	100.11976	100.115425	100.1103532	100.1037741	100.0957262	100.0862325	100.0753271	100.0630532	100.0494448
ADV1028489	9/15/2026	4.093	10/15/2026	100.16812	100.1264117	100.0847547	100.04315	100.0015976	99.96009733	99.91864908	99.87725276	99.83590828
ADV1028490	9/15/2026	4.303	12/15/2028	100.08843	100.0836689	100.0787743	100.0726239	100.0652489	100.0566682	100.0469066	100.0359998	100.0239751
ADV1028491	9/15/2026	4.283	9/15/2028	100.07948	100.074494	100.0696326	100.0635151	100.0561728	100.0476246	100.0378952	100.0270203	100.0150274
ADV1028492	9/15/2026	4.368	3/15/2030	100.11774	100.1134873	100.1084849	100.1022274	100.0947461	100.08606	100.0761937	100.065183	100.0530552
ADV1028495	9/15/2026	4.419	6/13/2031	100.13792	100.1338775	100.1288238	100.1225152	100.1149829	100.1062461	100.0963291	100.0852679	100.0730898
ADV1028496	9/15/2026	4.172	12/15/2026	100.83668	100.6242702	100.412766	100.2021631	99.99245559	99.78363782	99.575704	99.36864847	99.16246559
ADV1028498	9/15/2026	4.094	10/15/2026	100.16816	100.1264539	100.0847968	100.0431922	100.0016397	99.96013939	99.91869111	99.87729476	99.83595023
ADV1028499	9/15/2026	4.094	10/15/2026	100.16816	100.1264539	100.0847968	100.0431922	100.0016397	99.96013939	99.91869111	99.87729476	99.83595023
ADV1028505	9/15/2026	4.469	7/30/2027	103.1661	102.3242548	101.4961776	100.6815314	99.87999119	99.09124224	98.31497984	97.5509089	96.79874357
ADV1028509	9/15/2026	4.093	10/15/2026	100.16812	100.1264117	100.0847547	100.04315	100.0015976	99.96009733	99.91864908	99.87725276	99.83590828
ADV1028510	9/15/2026	4.678	3/15/2028	105.44703	103.9779841	102.5369227	101.1231129	99.73584784	98.37444484	97.03824414	95.72660801	94.4389198
ADV1028511	9/15/2026	4.535	9/15/2027	103.66063	102.6889663	101.7355876	100.7999769	99.88163973	98.98010018	98.09489952	97.22559566	96.37176233
ADV1028512	9/15/2026	4.307	3/15/2027	101.78607	101.3194108	100.8570167	100.3988304	99.94479462	99.49485297	99.04895017	98.60703192	98.16904487

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028513	9/15/2026	4.174	12/15/2026	100.8371	100.6246923	100.413187	100.202583	99.9928745	99.78405568	99.57612083	99.36906426	99.16288034
ADV1028515	9/15/2026	4.231	1/15/2027	101.17248	100.8727626	100.5748258	100.2786556	99.98423598	99.69155149	99.4005867	99.11132638	98.8237555
ADV1028519	9/15/2026	4.312	3/15/2027	101.78837	101.3217028	100.8592973	100.4010997	99.94705275	99.49710002	99.05118625	98.60925712	98.1712593
ADV1028520	9/15/2026	4.428	6/15/2027	102.71627	101.9988667	101.2915071	100.5939855	99.90609722	99.22764335	98.55843035	97.89826999	97.24697909
ADV1028529	9/15/2026	4.284	2/16/2027	101.51232	101.1221507	100.7349735	100.3507553	99.96946216	99.59106077	99.21551821	98.84280211	98.47288058
ADV1028534	9/15/2026	4.096	10/15/2026	100.16825	100.1265383	100.0848812	100.0432764	100.0017239	99.96022351	99.91877516	99.87737874	99.83603415
ADV1028543	9/15/2026	4.094	10/15/2026	100.16816	100.1264539	100.0847968	100.0431922	100.0016397	99.96013939	99.91869111	99.87729476	99.83595023
ADV1028563	9/16/2026	4.457	9/16/2027	103.65185	102.6767097	101.7199807	100.7811434	99.85969831	98.9551646	98.06707893	97.1949948	96.33848176
ADV1028564	9/16/2026	4.303	3/16/2027	101.79375	101.3243214	100.8592076	100.3983514	99.94169422	99.48917887	99.04074906	98.59634954	98.15592605
ADV1028565	9/16/2026	4.62	12/16/2027	104.51672	103.2941632	102.10035	100.9342703	99.79496396	98.68151469	97.59304762	96.52872702	95.48775411
ADV1028569	9/16/2026	4.708	9/18/2028	107.17857	105.1911777	103.2512078	101.3572355	99.50788721	97.70184012	95.93781946	94.2145966	92.53098705
ADV1028572	9/16/2026	4.133	11/17/2026	100.53259	100.3987399	100.2652571	100.1321432	99.99939668	99.86701599	99.73499956	99.60334586	99.47205336
ADV1028575	9/16/2026	4.361	9/17/2029	100.11515	100.1108581	100.1058619	100.0995977	100.0920973	100.0833796	100.07347	100.0624044	100.0502106
ADV1028583	9/16/2026	4.092	10/16/2026	100.17962	100.1351237	100.0906847	100.0463029	100.0019781	99.95771025	99.91349916	99.86934474	99.82524689
ADV1028609	9/17/2026	4.121	10/1/2026	100.01317	100.0103929	100.0076191	100.0048476	100.0020786	99.99931193	99.99654769	99.99378585	99.99102639
ADV1028610	9/17/2026	4.225	12/17/2026	100.86885	100.6508407	100.4337843	100.2176759	100.0025094	99.78827846	99.57497698	99.36259882	99.15113794
ADV1028611	9/17/2026	4.286	1/19/2027	101.22992	100.9189327	100.6098605	100.3026865	99.99739318	99.69396323	99.39237952	99.09262516	98.79468346
ADV1028612	9/17/2026	4.127	10/15/2026	100.16924	100.127543	100.0858943	100.044298	100.0027539	99.96126193	99.91982199	99.87843396	99.83709775
ADV1028613	9/17/2026	4.128	10/16/2026	100.18108	100.1365899	100.0921547	100.0477767	100.0034556	99.95919145	99.91498409	99.8708334	99.82673926
ADV1028617	9/17/2026	4.125	10/6/2026	100.06889	100.0522243	100.0355753	100.0189431	100.0023276	99.98572882	99.96914675	99.95258133	99.93603255
ADV1028619	9/17/2026	4.128	10/16/2026	100.18108	100.1365899	100.0921547	100.0477767	100.0034556	99.95919145	99.91498409	99.8708334	99.82673926
ADV1028622	9/17/2026	4.19	9/17/2027	99.990433	99.98977626	99.98830848	99.98606418	99.98307643	99.97937672	99.97499498	99.96995972	99.96429808
ADV1028627	9/17/2026	4.128	10/19/2026	100.21465	100.1618004	100.1090225	100.0563169	100.0036833	99.95112171	99.89863188	99.84621367	99.79386694
ADV1028628	9/17/2026	4.225	12/17/2026	100.86885	100.6508407	100.4337843	100.2176759	100.0025094	99.78827846	99.57497698	99.36259882	99.15113794
ADV1028629	9/17/2026	4.144	10/29/2026	100.32784	100.2470911	100.1664776	100.0859968	100.0056482	99.92543161	99.8453467	99.76539315	99.68557063
ADV1028632	9/17/2026	4.586	9/17/2027	103.72775	102.7503469	101.7914323	100.8504843	99.92700033	99.02049666	98.13050716	97.25658268	96.39829024
ADV1028634	9/17/2026	4.719	3/17/2028	105.52469	104.0497667	102.6030319	101.1837481	99.7912011	98.42470101	97.08358123	95.76719746	94.4749268
ADV1028635	9/17/2026	4.748	9/18/2028	107.2572	105.2690057	103.328248	101.4335032	99.58339724	97.77660688	96.01185695	94.28791846	92.60360654
ADV1028638	9/17/2026	4.119	10/1/2026	100.01316	100.0103864	100.0076125	100.0048411	100.002072	99.9993054	99.99654116	99.99377932	99.99101987
ADV1028639	9/17/2026	4.119	10/1/2026	100.01316	100.0103864	100.0076125	100.0048411	100.002072	99.9993054	99.99654116	99.99377932	99.99101987
ADV1028641	9/17/2026	4.127	10/19/2026	100.2146	100.1617472	100.1089693	100.0562638	100.0036303	99.95106868	99.89857889	99.84616073	99.79381404
ADV1028643	9/17/2026	4.216	9/18/2028	99.889857	99.90286724	99.90165649	99.88711074	99.86006447	99.82130341	99.77156758	99.71155413	99.64192001
ADV1028644	9/17/2026	4.752	7/26/2028	106.78105	104.9419865	103.1438871	101.3855818	99.66594206	97.98387929	96.33834311	94.72831967	93.15283014

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	Parallel-Shift Sensitivity Analysis											
9/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028649	9/17/2026	4.127	10/19/2026	100.2146	100.1617472	100.1089693	100.0562638	100.0036303	99.95106868	99.89857889	99.84616073	99.79381404
ADV1028667	9/18/2026	4.223	12/18/2026	100.87889	100.6580954	100.4382783	100.219433	100.0015528	99.7846313	99.56866214	99.35363899	99.13955555
ADV1028670	9/18/2026	4.424	9/18/2031	100.1409	100.1368963	100.1318341	100.1254775	100.1178591	100.1089982	100.098921	100.0876646	100.0752571
ADV1028671	9/18/2026	4.22	12/18/2026	100.87823	100.6574377	100.4376223	100.2187786	100.0009	99.78398018	99.56801264	99.3529911	99.13890928
ADV1028672	9/18/2026	4.114	10/19/2026	100.21375	100.1609054	100.1081342	100.0554352	100.0028083	99.95025329	99.89777008	99.84535849	99.79301837
ADV1028673	9/18/2026	4.111	10/15/2026	100.16841	100.1267178	100.0850744	100.0434834	100.0019445	99.96045777	99.91902306	99.87764026	99.83630927
ADV1028675	9/18/2026	4.106	10/6/2026	100.06841	100.0517443	100.0350974	100.0184672	100.0018538	99.98525705	99.96867703	99.95211366	99.93556693
ADV1028676	9/18/2026	4.271	1/13/2027	101.16331	100.8692985	100.5769986	100.2863999	99.99748733	99.71024621	99.42466195	99.14072015	98.85840658
ADV1028677	9/18/2026	4.36	3/10/2027	101.76095	101.3084981	100.8600617	100.4155839	99.97501227	99.53829541	99.1053828	98.6762248	98.25077265
ADV1028678	9/18/2026	4.437	5/12/2027	102.40882	101.7854775	101.1697448	100.5614821	99.96055357	99.36682692	98.78017291	98.20046542	97.62758131
ADV1028679	9/18/2026	4.512	7/14/2027	103.04939	102.2515941	101.4661927	100.6928947	99.93142128	99.18150229	98.44287559	97.71528702	96.99848998
ADV1028680	9/18/2026	4.111	10/16/2026	100.18016	100.1356758	100.0912462	100.0468738	100.0025584	99.9582999	99.91409817	99.86995311	99.8258646
ADV1028682	9/18/2026	4.599	9/20/2027	103.76804	102.7823201	101.8153941	100.8667303	99.93581389	99.02214938	98.12525953	97.24468458	96.37998146
ADV1028685	9/18/2026	4.113	10/19/2026	100.2137	100.1608522	100.108081	100.0553821	100.0027552	99.95020029	99.89771712	99.84530558	99.7929655
ADV1028686	9/18/2026	4.104	10/2/2026	100.02404	100.0184885	100.012941	100.0073985	100.001861	99.99632849	99.9908009	99.98527826	99.97976056
ADV1028687	9/18/2026	4.921	9/18/2030	114.50883	110.4526478	106.5671231	102.8441451	99.27603115	95.85550266	92.57566218	89.42997113	86.41222923
ADV1028688	9/18/2026	4.913	3/18/2031	116.15524	111.5800724	107.2175526	103.0566347	99.08690158	95.29852935	91.68225026	88.22931844	84.9314777
ADV1028690	9/18/2026	4.917	9/18/2031	117.77406	112.6754076	107.8361043	103.2415219	98.87793282	94.73245089	90.79297565	87.04814034	83.48726364
ADV1028692	9/18/2026	4.114	10/19/2026	100.21375	100.1609054	100.1081342	100.0554352	100.0028083	99.95025329	99.89777008	99.84535849	99.79301837
ADV1028694	9/18/2026	4.801	8/23/2028	107.12345	105.2068138	103.3343895	101.5048906	99.71707836	97.96975779	96.26177596	94.59202018	92.95941632
ADV1028715	9/21/2026	4.592	9/21/2027	103.76999	102.7815573	101.8120193	100.8608417	99.92750543	99.01151114	98.11237787	97.22964232	96.36285808
ADV1028719	9/21/2026	4.119	10/21/2026	100.23588	100.1774778	100.1191633	100.0609318	100.0027832	99.94471729	99.88673386	99.82883276	99.7710138
ADV1028720	9/21/2026	4.118	10/23/2026	100.25814	100.194168	100.1302909	100.0665083	100.00282	99.9392257	99.8757253	99.81231855	99.74900525
ADV1028721	9/21/2026	4.118	10/23/2026	100.25814	100.194168	100.1302909	100.0665083	100.00282	99.9392257	99.8757253	99.81231855	99.74900525
ADV1028722	9/21/2026	4.118	10/23/2026	100.25814	100.194168	100.1302909	100.0665083	100.00282	99.9392257	99.8757253	99.81231855	99.74900525
ADV1028725	9/21/2026	4.229	12/21/2026	100.91168	100.6825236	100.45442	100.2273596	100.0013352	99.77633985	99.55236633	99.32940766	99.10745692
ADV1028726	9/21/2026	4.199	11/30/2026	100.683	100.51279	100.3431493	100.1740775	100.0055717	99.83762909	99.67024689	99.50342231	99.33715261
ADV1028731	9/21/2026	4.321	2/10/2027	101.46561	101.0926138	100.7223564	100.3548082	99.98993935	99.62772066	99.26812325	98.91111866	98.55667886
ADV1028732	9/21/2026	4.118	10/21/2026	100.23582	100.1774192	100.1191047	100.0608733	100.0027247	99.94465886	99.88667548	99.82877443	99.77095552
ADV1028734	9/21/2026	4.405	4/14/2027	102.12205	101.5703952	101.0246702	100.4847844	99.95064428	99.42215847	98.89923746	98.38179363	97.8697412
ADV1028735	9/21/2026	4.439	5/12/2027	102.40973	101.7863954	101.1706663	100.562407	99.96148179	99.36775835	98.78110745	98.20140298	97.62852179
ADV1028736	9/21/2026	4.476	6/9/2027	102.69407	101.9931517	101.3018296	100.6199032	99.9471813	99.28347824	98.62861317	97.98241008	97.34469762
ADV1028737	9/21/2026	4.524	7/14/2027	103.0586	102.2607781	101.4753447	100.7020149	99.94050994	99.19055958	98.45190175	97.72428226	97.00745452

Classification | Internal

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028739	9/21/2026	4.558	8/11/2027	103.35454	102.4792347	101.6188064	100.7728754	99.94107699	99.12305838	98.3184786	97.5270078	96.74832688
ADV1028741	9/21/2026	4.118	10/21/2026	100.23582	100.1774192	100.1191047	100.0608733	100.0027247	99.94465886	99.88667548	99.82877443	99.77095552
ADV1028743	9/21/2026	4.117	10/23/2026	100.25808	100.1941038	100.1302268	100.0664442	100.002756	99.93916175	99.87566141	99.81225472	99.74894147
ADV1028756	9/21/2026	4.117	10/21/2026	100.23576	100.1773605	100.1190461	100.0608148	100.0026663	99.94460043	99.8866171	99.8287161	99.77089723
ADV1028772	9/22/2026	4.117	10/22/2026	100.24676	100.1855835	100.1244949	100.063495	100.0025836	99.9417605	99.88102547	99.82037835	99.75981893
ADV1028773	9/22/2026	4.117	10/22/2026	100.24676	100.1855835	100.1244949	100.063495	100.0025836	99.9417605	99.88102547	99.82037835	99.75981893
ADV1028780	9/22/2026	4.111	10/6/2026	100.06787	100.0512126	100.0345732	100.0179506	100.0013447	99.9847555	99.96818299	99.95162714	99.93508791
ADV1028783	9/22/2026	4.116	10/22/2026	100.2467	100.1855221	100.1244336	100.0634338	100.0025224	99.94169934	99.88096437	99.82031729	99.75975793
ADV1028786	9/22/2026	4.228	12/22/2026	100.92194	100.6899981	100.4591345	100.2293383	100.0006021	99.77291847	99.54628021	99.32068003	99.09611076
ADV1028787	9/22/2026	4.115	10/22/2026	100.24664	100.1854608	100.1243723	100.0633725	100.0024612	99.94163819	99.88090326	99.82025623	99.75969692
ADV1028788	9/22/2026	4.175	11/23/2026	100.60259	100.4520193	100.3019131	100.1522647	100.003072	99.85433285	99.70604522	99.55820702	99.41081619
ADV1028795	9/23/2026	4.229	12/21/2026	100.91137	100.6822674	100.4542167	100.2272091	100.0012373	99.77629426	99.5523728	99.32946597	99.10756681
ADV1028796	9/22/2026	4.112	10/22/2026	100.24645	100.1852767	100.1241884	100.0631887	100.0022776	99.94145471	99.88071994	99.82007306	99.7595139
ADV1028798	9/22/2026	4.373	3/22/2027	101.88448	101.3982091	100.9165643	100.4394799	99.96689131	99.4987352	99.03494935	98.57547271	98.12024538
ADV1028801	9/22/2026	4.807	9/22/2028	107.4105	105.4098488	103.457183	101.5510483	99.69004817	97.87283766	96.09812104	94.36464975	92.6712203
ADV1028802	9/22/2026	4.873	9/24/2029	110.96629	107.9326917	104.9999623	102.1641852	99.42161545	96.768675	94.20194369	91.7181515	89.31417106
ADV1028803	9/22/2026	4.907	9/23/2030	114.50003	110.4305865	106.5329194	102.7988397	99.22058957	95.79082118	92.50257254	89.34924518	86.32458317
ADV1028805	9/22/2026	4.912	9/22/2031	117.78265	112.6731389	107.8240698	103.2207202	98.84927768	94.69677822	90.75105003	87.00066087	83.43486936
ADV1028807	9/22/2026	4.991	9/22/2032	121.05421	114.8981784	109.1086963	103.6618288	98.53533058	93.7085157	89.16214083	84.87829727	80.84031175
ADV1028808	9/22/2026	5.021	9/22/2033	123.95631	116.7642245	110.0606775	103.8095414	97.97755234	92.5340657	87.45083659	82.70182026	78.26298986
ADV1028810	9/22/2026	5.068	9/22/2034	127.18101	118.9394237	111.3248215	104.2855177	97.77435976	91.74830977	86.16806499	80.99771535	76.20443405
ADV1028811	9/22/2026	5.091	9/24/2035	130.28042	120.9848789	112.4709328	104.6675722	97.51062712	90.94207082	84.90940151	79.36508897	74.2660794
ADV1028812	9/22/2026	5.232	9/22/2038	138.23412	125.877111	114.841066	104.9739631	96.14217286	88.22814027	81.1283697	74.75167163	69.01763626
ADV1028828	9/23/2026	4.205	11/20/2026	100.57403	100.4318753	100.2901333	100.1488038	100.007885	99.86737514	99.72727232	99.58757477	99.44828072
ADV1028829	9/23/2026	4.123	10/8/2026	100.09019	100.0679776	100.0457911	100.0236281	100.0014887	99.97937284	99.95728039	99.93521137	99.91316572
ADV1028830	9/23/2026	4.154	10/29/2026	100.32771	100.2470133	100.1664545	100.0860281	100.005734	99.92557174	99.84554108	99.76564168	99.68587324
ADV1028832	9/23/2026	4.142	10/23/2026	100.25937	100.195409	100.1315452	100.0677758	100.0041007	99.94051969	99.8770325	99.81363894	99.75033881
ADV1028836	9/23/2026	5.008	9/24/2029	111.36838	108.328734	105.3901149	102.5485943	99.80042264	97.1420171	94.56995312	92.08095644	89.67189558
ADV1028838	9/23/2026	4.131	10/16/2026	100.18028	100.135815	100.0914102	100.0470625	100.0027718	99.95853788	99.91436074	99.87024024	99.82617626
ADV1028839	9/23/2026	4.277	12/22/2026	100.93309	100.701146	100.4702813	100.2404839	100.0117466	99.78406185	99.55742245	99.33182114	99.10725075
ADV1028841	9/23/2026	4.125	10/7/2026	100.07909	100.0596592	100.0402474	100.0208556	100.0014839	99.98213217	99.96280048	99.94348874	99.92419693
ADV1028842	9/23/2026	4.142	10/23/2026	100.25937	100.195409	100.1315452	100.0677758	100.0041007	99.94051969	99.8770325	99.81363894	99.75033881
ADV1028844	9/23/2026	4.13	10/14/2026	100.15728	100.1183854	100.0795426	100.0407475	100.0020001	99.96330024	99.92464783	99.88604278	99.84748499

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028847	9/23/2026	4.142	10/23/2026	100.25937	100.195409	100.1315452	100.0677758	100.0041007	99.94051969	99.8770325	99.81363894	99.75033881
ADV1028850	9/23/2026	4.273	12/23/2026	100.94293	100.7081794	100.4745293	100.241971	100.0104969	99.78009935	99.55077084	99.3225039	99.09529112
ADV1028858	9/23/2026	4.271	12/23/2026	100.94246	100.7077137	100.4740647	100.2415076	100.0100346	99.77963824	99.55031088	99.32204508	99.09483344
ADV1028868	9/24/2026	4.145	10/26/2026	100.29311	100.2207981	100.1485971	100.0765089	100.0045332	99.93266974	99.86091832	99.78927866	99.71775049
ADV1028869	9/24/2026	4.205	11/24/2026	100.61775	100.4644073	100.311543	100.1591517	100.0072314	99.85577975	99.70479461	99.55427383	99.40421524
ADV1028870	9/24/2026	4.281	12/24/2026	100.95543	100.7178893	100.4814742	100.2461754	100.011985	99.77889517	99.54689816	99.31598623	99.08615175
ADV1028871	9/24/2026	4.38	1/25/2027	101.32147	100.9937019	100.6680581	100.3445138	100.0230487	99.70364283	99.38627642	99.07092994	98.75758411
ADV1028872	9/24/2026	4.416	2/24/2027	101.64416	101.2315481	100.8222746	100.4162981	100.013579	99.61407809	99.217757	98.82457788	98.43450349
ADV1028873	9/24/2026	4.281	12/24/2026	100.95543	100.7178893	100.4814742	100.2461754	100.011985	99.77889517	99.54689816	99.31598623	99.08615175
ADV1028875	9/24/2026	4.137	10/14/2026	100.15739	100.1185068	100.0796683	100.0408776	100.0021344	99.96343885	99.92479071	99.88618992	99.8476364
ADV1028876	9/24/2026	4.139	10/16/2026	100.18048	100.1360206	100.0916206	100.0472778	100.0029919	99.95876285	99.91459055	99.87047489	99.82641574
ADV1028877	9/24/2026	4.206	11/24/2026	100.6179	100.46456	100.3116954	100.1593039	100.0073833	99.85593143	99.70494604	99.554425	99.40436616
ADV1028878	9/24/2026	4.136	10/15/2026	100.16853	100.1268577	100.0852421	100.0436788	100.0021678	99.96070877	99.91930175	99.87794662	99.83664326
ADV1028879	9/24/2026	4.286	12/24/2026	100.95661	100.7190673	100.4826492	100.2473475	100.0131542	99.78006146	99.54806154	99.31714673	99.08730937
ADV1028881	9/24/2026	4.135	10/1/2026	100.01211	100.0093398	100.0065682	100.0037989	100.0010321	99.99826764	99.9955056	99.99274596	99.98998871
ADV1028882	9/24/2026	4.2	11/17/2026	100.5403	100.4065559	100.2731815	100.1401757	100.007537	99.87526382	99.74335462	99.61180784	99.48062197
ADV1028883	9/24/2026	4.134	10/1/2026	100.01211	100.0093368	100.0065652	100.0037959	100.0010291	99.99826464	99.9955026	99.99274296	99.98998571
ADV1028884	9/24/2026	4.137	10/8/2026	100.09035	100.0681377	100.0459536	100.0237931	100.0016561	99.9795426	99.95745256	99.93538594	99.91334269
ADV1028887	9/24/2026	4.282	12/24/2026	100.95567	100.7181249	100.4817092	100.2464098	100.0122188	99.77912843	99.54713084	99.31621833	99.08638328
ADV1028888	9/24/2026	4.145	10/26/2026	100.29311	100.2207981	100.1485971	100.0765089	100.0045332	99.93266974	99.86091832	99.78927866	99.71775049
ADV1028889	9/24/2026	4.144	10/26/2026	100.29304	100.2207258	100.1485248	100.0764366	100.004461	99.93259762	99.86084626	99.78920666	99.71767855
ADV1028890	9/24/2026	4.143	10/23/2026	100.25927	100.1953235	100.1314669	100.0677049	100.004037	99.94046323	99.87698326	99.81359692	99.750304
ADV1028892	9/24/2026	4.504	4/26/2027	102.29672	101.7175664	101.144978	100.578846	100.0190616	99.46551831	98.9181121	98.37674118	97.84130603
ADV1028893	9/24/2026	4.672	9/24/2027	103.87625	102.8791638	101.9012916	100.9420807	100.0009999	99.07753778	98.17120207	97.28151874	96.40803109
ADV1028896	9/24/2026	4.144	10/26/2026	100.29304	100.2207258	100.1485248	100.0764366	100.004461	99.93259762	99.86084626	99.78920666	99.71767855
ADV1028898	9/24/2026	4.426	9/24/2030	100.2357	100.2297775	100.2226692	100.21336	100.2019177	100.1883731	100.1728424	100.1553992	100.1361157
ADV1028899	9/24/2026	4.426	9/24/2030	100.17759	100.1732454	100.1676904	100.1605362	100.1518324	100.1416003	100.1298926	100.1167638	100.1022556
ADV1028923	9/25/2026	4.394	10/1/2029	100.13224	100.128068	100.1229521	100.1163292	100.1082379	100.0987012	100.0877533	100.0754371	100.0617868
ADV1028925	9/25/2026	4.188	10/9/2026	100.10265	100.077664	100.0527075	100.0277783	100.0028761	99.97800114	99.95315321	99.92833231	99.90353839
ADV1028926	9/25/2026	4.256	9/25/2028	99.968136	99.98020233	99.9778183	99.96189615	99.93329435	99.89282061	99.84123506	99.77925326	99.70754894
ADV1028928	9/25/2026	4.207	10/26/2026	100.29744	100.2251349	100.1529383	100.0808545	100.0088832	99.93702421	99.8652772	99.79364195	99.72211818
ADV1028929	9/25/2026	4.338	12/18/2026	100.90305	100.6823765	100.4626797	100.243954	100.026193	99.80939018	99.59353915	99.3786336	99.16466727
ADV1028930	9/25/2026	4.273	11/25/2026	100.63915	100.4830048	100.3273551	100.172194	100.0175193	99.86332856	99.70961961	99.55639016	99.40363795

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028931	9/25/2026	4.202	10/23/2026	100.2629	100.1989514	100.1350992	100.0713415	100.0076781	99.94410867	99.88063309	99.81725112	99.75396256
ADV1028933	9/25/2026	4.188	10/16/2026	100.18251	100.1380544	100.0936583	100.0493192	100.0050372	99.96081194	99.91664345	99.87253159	99.82847623
ADV1028936	9/25/2026	4.188	10/16/2026	100.18251	100.1380544	100.0936583	100.0493192	100.0050372	99.96081194	99.91664345	99.87253159	99.82847623
ADV1028937	9/25/2026	4.208	10/26/2026	100.29752	100.2252072	100.1530106	100.0809267	100.0089554	99.93709631	99.86534924	99.79371392	99.72219009
ADV1028940	9/25/2026	4.352	12/24/2026	100.97204	100.7344868	100.4980579	100.2627455	100.0285415	99.79543822	99.56342776	99.33250245	99.10265465
ADV1028943	9/25/2026	4.185	10/9/2026	100.10257	100.0775885	100.052632	100.0277028	100.0028007	99.97792571	99.95307782	99.92825695	99.90346305
ADV1028944	9/25/2026	4.618	7/26/2027	103.25014	102.4187731	101.6008353	100.796	100.0039538	99.22439321	98.4570242	97.701562	96.95773061
ADV1028945	9/25/2026	4.185	10/2/2026	100.02341	100.0178655	100.0123224	100.0067843	100.0012511	99.99572289	99.99019962	99.98468129	99.97916789
ADV1028946	9/25/2026	4.185	10/9/2026	100.10257	100.0775885	100.052632	100.0277028	100.0028007	99.97792571	99.95307782	99.92825695	99.90346305
ADV1028947	9/25/2026	4.187	10/16/2026	100.18246	100.1380098	100.0936137	100.0492747	100.0049926	99.96076744	99.91659897	99.87248713	99.8284318
ADV1028948	9/25/2026	4.207	10/26/2026	100.29744	100.2251349	100.1529383	100.0808545	100.0088832	99.93702421	99.8652772	99.79364195	99.72211818
ADV1028949	9/25/2026	4.185	6/25/2027	99.971919	99.97099413	99.96944518	99.96729272	99.96455668	99.96125625	99.95740986	99.95303528	99.9481496
ADV1028950	9/25/2026	4.367	9/25/2029	100.19586	100.1892942	100.1822926	100.1730653	100.1616822	100.1481741	100.132664	100.1152279	100.0959405
ADV1028951	9/25/2026	4.686	9/27/2027	103.9185	102.9130738	101.9271765	100.9602392	100.011718	99.08108969	98.16785058	97.27151587	96.39161861
ADV1028956	9/25/2026	4.185	10/2/2026	100.02341	100.0178655	100.0123224	100.0067843	100.0012511	99.99572289	99.99019962	99.98468129	99.97916789
ADV1028958	9/25/2026	4.187	10/16/2026	100.18246	100.1380098	100.0936137	100.0492747	100.0049926	99.96076744	99.91659897	99.87248713	99.8284318
ADV1028966	9/28/2026	4.193	10/27/2026	100.30732	100.2322532	100.1573015	100.0824689	100.0077552	99.93316007	99.85868329	99.78432457	99.71008362
ADV1028970	9/28/2026	4.192	10/13/2026	100.14758	100.1114917	100.0754456	100.0394428	100.0034832	99.96756681	99.93169343	99.89586302	99.8600755
ADV1028971	9/28/2026	4.764	10/13/2027	104.14128	103.091691	102.063352	101.0556241	100.0678908	99.09956016	98.15006332	97.21885354	96.30540504
ADV1028972	9/28/2026	4.159	10/5/2026	100.0565	100.0426295	100.0287736	100.0149313	100.0011026	99.98728743	99.97348576	99.95969757	99.94592285
ADV1028973	9/28/2026	4.192	10/13/2026	100.14758	100.1114917	100.0754456	100.0394428	100.0034832	99.96756681	99.93169343	99.89586302	99.8600755
ADV1028975	9/28/2026	4.191	10/28/2026	100.31854	100.2406792	100.162946	100.0853385	100.0078565	99.93049962	99.85326757	99.77616007	99.69917683
ADV1028976	9/28/2026	4.202	6/28/2027	99.98436	99.98341501	99.98183402	99.9796382	99.97684798	99.97348304	99.96956229	99.96510391	99.96012542
ADV1028977	9/28/2026	4.191	10/28/2026	100.31854	100.2406792	100.162946	100.0853385	100.0078565	99.93049962	99.85326757	99.77616007	99.69917683
ADV1028978	9/28/2026	4.194	10/26/2026	100.29603	100.2237433	100.1515727	100.0795148	100.0075694	99.9357362	99.86401498	99.79240547	99.7209074
ADV1028980	9/28/2026	4.326	12/11/2028	100.10694	100.1033693	100.100108	100.0961608	100.0915388	100.0862543	100.0803334	100.0737841	100.0666237
ADV1028981	9/28/2026	4.275	11/30/2026	100.69479	100.5246908	100.3551651	100.1862079	100.0178164	99.8499876	99.68271887	99.51600739	99.34985041
ADV1028982	9/28/2026	4.192	10/28/2026	100.31862	100.240757	100.1630237	100.0854162	100.0079341	99.93057714	99.85334503	99.77623747	99.69925416
ADV1028983	9/29/2026	4.367	1/4/2027	101.09444	100.8260479	100.5590826	100.293532	100.029385	99.76663044	99.5052573	99.24525469	98.98661181
ADV1028984	9/29/2026	4.431	2/4/2027	101.44305	101.0871902	100.7338257	100.3829262	100.0344661	99.68841994	99.34476272	99.00346975	98.66451668
ADV1028988	9/28/2026	4.191	10/28/2026	100.31854	100.2406792	100.162946	100.0853385	100.0078565	99.93049962	99.85326757	99.77616007	99.69917683
ADV1028989	9/28/2026	4.76	9/28/2027	104.00197	102.9933964	102.0044582	101.0345847	100.0832279	99.1498603	98.23397441	97.3350817	96.45271168
ADV1028990	9/28/2026	5.007	9/28/2028	107.86624	105.8445894	103.8717876	101.9463427	100.0668223	98.2318476	96.44009056	94.69027193	92.98115896

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1028992	9/28/2026	4.192	10/28/2026	100.31862	100.240757	100.1630237	100.0854162	100.0079341	99.93057714	99.85334503	99.77623747	99.69925416
ADV1028998	9/28/2026	4.194	10/26/2026	100.29603	100.2237433	100.1515727	100.0795148	100.0075694	99.9357362	99.86401498	99.79240547	99.7209074
ADV1029000	9/28/2026	4.192	10/28/2026	100.31862	100.240757	100.1630237	100.0854162	100.0079341	99.93057714	99.85334503	99.77623747	99.69925416
ADV1029004	9/28/2026	4.192	10/28/2026	100.31862	100.240757	100.1630237	100.0854162	100.0079341	99.93057714	99.85334503	99.77623747	99.69925416
ADV1029005	9/28/2026	4.513	3/29/2027	102.02247	101.5163427	101.015208	100.5189959	100.0276342	99.54105215	99.0591803	98.5819506	98.10929629
ADV1029007	9/28/2026	4.161	10/5/2026	100.05653	100.0426574	100.0288015	100.0149593	100.0011305	99.98731533	99.97351365	99.95972546	99.94595074
ADV1029008	9/28/2026	4.05	9/28/2027	99.996136	99.99423078	99.99151328	99.98801898	99.9837819	99.97883432	99.9732069	99.96692878	99.96002765
ADV1029009	9/28/2026	4.194	10/26/2026	100.29603	100.2237433	100.1515727	100.0795148	100.0075694	99.9357362	99.86401498	99.79240547	99.7209074
ADV1029015	9/28/2026	4.155	10/5/2026	100.05644	100.0425736	100.0287178	100.0148755	100.0010468	99.98723163	99.97342996	99.95964179	99.94586708
ADV1029033	9/29/2026	4.382	12/28/2026	101.02276	100.7740477	100.5265615	100.2802911	100.0352277	99.79136228	99.54868618	99.30719069	99.06686723
ADV1029035	9/29/2026	4.214	10/16/2026	100.18303	100.1385956	100.0942195	100.0499005	100.0056385	99.96143323	99.91728471	99.87319278	99.82915734
ADV1029037	9/29/2026	4.226	10/29/2026	100.33256	100.2519235	100.1714154	100.0910397	100.0107961	99.93068437	99.8507041	99.77085502	99.6911368
ADV1029038	9/29/2026	4.207	9/29/2027	100.00614	100.005531	100.0040722	100.0017963	99.99873868	99.9949332	99.99041182	99.98520496	99.97934155
ADV1029039	9/29/2026	4.217	10/13/2026	100.14833	100.1122402	100.0761979	100.040199	100.0042433	99.96833064	99.93246109	99.89663449	99.86085078
ADV1029040	9/29/2026	4.634	6/15/2027	102.86137	102.1434531	101.4355895	100.7375681	100.0491841	99.3702385	98.70053783	98.03989376	97.3881231
ADV1029041	9/29/2026	4.825	11/30/2027	104.62595	103.4452066	102.2912399	101.1631455	100.060059	98.98115422	97.92564091	96.89276302	95.8817968
ADV1029042	9/29/2026	4.884	1/28/2028	105.27205	103.9340137	102.6203671	101.3304867	100.0637654	98.81961678	97.59747419	96.39678972	95.21703353
ADV1029043	9/29/2026	4.584	4/28/2027	102.36244	101.7775874	101.1994295	100.627848	100.0627312	99.5039696	98.95145647	98.40508734	97.86476006
ADV1029044	9/29/2026	4.952	5/31/2028	106.60377	104.9177845	103.2668213	101.6498517	100.0658884	98.51398244	96.99322107	95.50272634	94.04165326
ADV1029045	9/29/2026	4.937	4/28/2028	106.26099	104.6659619	103.1029632	101.5710972	100.0694992	98.59733609	97.15380513	95.7381325	94.34957197
ADV1029046	9/30/2026	4.236	11/2/2026	100.3783	100.2865199	100.1949062	100.1034626	100.0121887	99.92108401	99.83014806	99.73938037	99.64878048
ADV1029047	9/30/2026	4.299	11/18/2026	100.56378	100.4273182	100.2912372	100.1555392	100.0202224	99.88528521	99.75072596	99.61654306	99.48273488
ADV1029048	9/29/2026	5.194	9/29/2031	119.22763	114.0640409	109.1641192	104.5129158	100.0964123	95.90145412	91.91569306	88.12753349	84.52608268
ADV1029049	9/29/2026	4.448	9/29/2031	100.16188	100.1579994	100.1528374	100.1462154	100.1381706	100.1287255	100.1179121	100.1057724	100.092339
ADV1029050	9/29/2026	4.216	10/6/2026	100.06853	100.051886	100.0352596	100.0186499	100.0020569	99.9854806	99.96892098	99.952378	99.93585163
ADV1029051	9/29/2026	4.447	1/29/2027	101.38561	101.0466722	100.7099929	100.3755503	100.0433221	99.71328646	99.38542172	99.05970655	98.73611988
ADV1029052	9/29/2026	4.55	3/29/2027	102.04079	101.5346284	101.033464	100.5372225	100.0458317	99.55922075	99.07732031	98.60006231	98.12737996
ADV1029053	9/29/2026	4.623	5/28/2027	102.67904	102.0109392	101.3515525	100.7007065	100.0582359	99.42397955	98.79778057	98.17948592	97.56894647
ADV1029055	9/29/2026	4.385	12/29/2026	101.03458	100.7830483	100.5327709	100.2837346	100.0359304	99.78934906	99.54398164	99.29981918	99.05685284
ADV1029056	9/29/2026	4.313	11/27/2026	100.66726	100.5055853	100.3444282	100.183791	100.0236712	99.86406642	99.70497412	99.54639184	99.38831715
ADV1029057	9/29/2026	4.215	10/6/2026	100.06851	100.0518693	100.0352429	100.0186332	100.0020402	99.98546391	99.96890429	99.95236132	99.93583495
ADV1029058	9/29/2026	4.227	10/29/2026	100.33265	100.2520041	100.1714959	100.0911201	100.0108765	99.93076462	99.85078429	99.77093514	99.69121686
ADV1029060	9/29/2026	4.426	9/27/2030	100.2357	100.229807	100.2227243	100.2134406	100.2020238	100.1885048	100.1729995	100.1555818	100.1363237

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1029061	9/29/2026	4.382	12/28/2026	101.02276	100.7740477	100.5265615	100.2802911	100.0352277	99.79136228	99.54868618	99.30719069	99.06686723
ADV1029063	9/29/2026	4.224	10/27/2026	100.30949	100.2344275	100.1594826	100.0846569	100.0099501	99.93536183	99.86089191	99.78654003	99.71230591
ADV1029064	9/29/2026	4.219	10/21/2026	100.24046	100.1821157	100.1238508	100.065669	100.0075699	99.94955336	99.89161929	99.83376748	99.77599774
ADV1029065	9/29/2026	4.22	10/20/2026	100.22908	100.1735129	100.1180266	100.0626177	100.0072862	99.95203175	99.89685432	99.84175371	99.78672975
ADV1029066	9/29/2026	4.225	10/30/2026	100.34394	100.2605124	100.1772221	100.0940712	100.0110592	99.92818592	99.84545093	99.76285392	99.68039455
ADV1029067	9/29/2026	4.358	12/29/2026	101.02783	100.7763184	100.5260579	100.2770384	100.0292509	99.78268626	99.53733541	99.29318943	99.05023948
ADV1029071	9/29/2026	4.216	10/6/2026	100.06853	100.051886	100.0352596	100.0186499	100.0020569	99.9854806	99.96892098	99.952378	99.93585163
ADV1029094	9/30/2026	4.478	3/31/2027	102.02501	101.5134127	101.0069119	100.5054365	100.0089122	99.51726589	99.03042624	98.54832311	98.07088776
ADV1029096	9/30/2026	4.26	10/23/2026	100.26581	100.2018958	100.1380784	100.0743554	100.0107267	99.9471919	99.88375089	99.82040345	99.75714937
ADV1029097	9/30/2026	4.368	12/31/2026	101.05223	100.7951094	100.5392938	100.2847703	100.0315294	99.77956128	99.52885646	99.2794055	99.03119904
ADV1029098	9/30/2026	4.554	5/28/2027	102.63294	101.9650282	101.3058203	100.6551514	100.0128562	99.37877366	98.75274681	98.13462269	97.52425219
ADV1029099	9/30/2026	4.256	10/16/2026	100.18474	100.1403067	100.095935	100.0516204	100.0073626	99.96316174	99.91901755	99.87492996	99.83089883
ADV1029100	9/30/2026	4.263	10/21/2026	100.24287	100.1845277	100.1262681	100.0680916	100.0099978	99.95198657	99.8940578	99.83621127	99.7784468
ADV1029102	9/30/2026	4.264	10/29/2026	100.33547	100.2548315	100.1743303	100.0939616	100.013725	99.93362012	99.85364677	99.77380459	99.69409327
ADV1029104	9/30/2026	4.265	10/30/2026	100.34712	100.2636926	100.1804093	100.0972654	100.0142604	99.93139399	99.84866593	99.76607583	99.68362336
ADV1029107	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029108	9/30/2026	4.259	10/7/2026	100.0806	100.0611828	100.041786	100.0224092	100.0030525	99.98371583	99.96439911	99.94510233	99.92582547
ADV1029109	9/30/2026	4.26	10/14/2026	100.16123	100.1223734	100.0835598	100.0447938	100.0060755	99.96740467	99.92878127	99.8902052	99.85167636
ADV1029112	9/30/2026	4.613	6/30/2027	102.99077	102.2313507	101.4831545	100.7459297	100.0194361	99.30344049	98.59771634	97.90204363	97.21620857
ADV1029113	9/30/2026	4.912	9/28/2029	106.1332	104.5332624	102.9734914	101.4525485	99.96915327	98.5220777	97.11014331	95.73221897	94.38721858
ADV1029114	9/30/2026	4.265	10/30/2026	100.34712	100.2636926	100.1804093	100.0972654	100.0142604	99.93139399	99.84866593	99.76607583	99.68362336
ADV1029117	9/30/2026	4.457	9/30/2031	100.19837	100.1941072	100.1884944	100.1812281	100.1723592	100.161908	100.1499373	100.1365038	100.1216512
ADV1029118	9/30/2026	4.457	9/30/2031	100.19837	100.1941072	100.1884944	100.1812281	100.1723592	100.161908	100.1499373	100.1365038	100.1216512
ADV1029119	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029122	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029123	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029125	9/30/2026	4.26	10/14/2026	100.16123	100.1223734	100.0835598	100.0447938	100.0060755	99.96740467	99.92878127	99.8902052	99.85167636
ADV1029126	9/30/2026	4.263	10/21/2026	100.24287	100.1845277	100.1262681	100.0680916	100.0099978	99.95198657	99.8940578	99.83621127	99.7784468
ADV1029127	9/30/2026	4.256	10/16/2026	100.18474	100.1403067	100.095935	100.0516204	100.0073626	99.96316174	99.91901755	99.87492996	99.83089883
ADV1029128	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029129	9/30/2026	4.262	10/20/2026	100.23125	100.1756914	100.1202103	100.0648066	100.0094802	99.95423097	99.89905871	99.84396326	99.78894446
ADV1029130	9/30/2026	4.256	10/16/2026	100.18474	100.1403067	100.095935	100.0516204	100.0073626	99.96316174	99.91901755	99.87492996	99.83089883
ADV1029133	9/30/2026	4.54	5/7/2027	102.42328	101.8135955	101.2111908	100.6159314	100.0276905	99.44634427	98.87177184	98.30385506	97.74247856

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
ADV1029134	9/30/2026	4.373	12/30/2026	101.04246	100.7881562	100.535127	100.2833644	100.0328588	99.78360099	99.53558159	99.28879145	99.04322147
ADV1029135	9/30/2026	4.263	10/26/2026	100.30069	100.228422	100.1562645	100.0842198	100.0122875	99.94046744	99.86875932	99.79716288	99.72567787
ADV1029136	9/30/2026	4.4	1/20/2027	101.27372	100.9602825	100.6487884	100.3392236	100.0315701	99.72581023	99.42192638	99.11990129	98.81971785
ADV1029137	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029138	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029139	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029142	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029145	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029147	9/30/2026	4.973	9/29/2028	107.80738	105.7836267	103.8088331	101.8815081	100.0002142	98.16356738	96.37023507	94.61893349	92.90842563
ADV1029148	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029150	9/30/2026	4.273	11/3/2026	100.39286	100.2982807	100.203888	100.1096777	100.0156491	99.92180176	99.82813511	99.73464862	99.64134177
ADV1029151	9/30/2026	4.259	10/14/2026	100.1612	100.1223345	100.0835209	100.044755	100.0060367	99.96736586	99.92874247	99.89016641	99.85163759
ADV1029152	9/30/2026	4.243	10/9/2026	100.10323	100.078258	100.0533157	100.0284005	100.0035125	99.97865162	99.95381779	99.92901096	99.90423109
ADV1029153	9/30/2026	4.264	10/29/2026	100.33547	100.2548315	100.1743303	100.0939616	100.013725	99.93362012	99.85364677	99.77380459	99.69409327
ADV1029157	9/30/2026	4.624	9/30/2027	103.94411	102.9295883	101.9349312	100.9595618	100.0029224	99.06447664	98.14370847	97.24012119	96.35323655
ADV1029159	9/30/2026	4.909	9/29/2028	107.80102	105.7750381	103.7981118	101.8687445	99.98549501	98.14697569	96.35185046	94.59883229	92.88668105
ADV1029160	9/30/2026	4.821	12/31/2027	104.89017	103.6253936	102.391278	101.1867167	100.0106554	98.86208959	97.74006138	96.64365703	95.57200434
ADV1029161	9/30/2026	4.264	10/30/2026	100.34703	100.2636094	100.1803262	100.0971823	100.0141773	99.93131101	99.84858301	99.76599298	99.68354059
ADV1029162	9/30/2026	4.929	6/30/2028	106.85923	105.0885895	103.3560481	101.660439	100.0006454	98.37559582	96.78426226	95.22565746	93.69883302
ADV1029163	9/30/2026	4.969	9/29/2028	107.79935	105.7756743	103.8009616	101.8737159	99.99249979	98.15592935	96.36267195	94.61144388	92.90100817
ADV1029164	9/30/2026	4.258	10/15/2026	100.17267	100.1310263	100.0894372	100.0479004	100.0064158	99.96498321	99.92360257	99.88227377	99.84099672
ADV1029167	9/30/2026	4.373	1/4/2027	101.09588	100.827517	100.5605794	100.2950565	100.030937	99.76820978	99.50686385	99.24688829	98.98827234
ADV1029170	9/30/2026	4.68	9/30/2027	103.94007	102.9264322	101.9326352	100.9580963	100.0022589	99.06458786	98.1445682	97.24170423	96.35551872
ADV1029171	9/30/2026	5.48	9/30/2036	116.26259	112.053199	107.9600201	103.9530422	100.0181536	96.12807393	92.26048486	88.48240202	84.89390023
ADV1029172	9/30/2026	4.249	10/8/2026	100.09189	100.0696985	100.0475291	100.0253833	100.003261	99.98116217	99.95908679	99.93703481	99.91500619
ADV1029174	9/30/2026	4.263	10/30/2026	100.34695	100.2635261	100.180243	100.0970991	100.0140943	99.93122803	99.8485001	99.76591014	99.68345781
ADV1029177	9/30/2026	4.368	12/31/2026	101.05223	100.7951094	100.5392938	100.2847703	100.0315294	99.77956128	99.52885646	99.2794055	99.03119904
ADV1029181	9/30/2026	4.257	10/7/2026	100.08056	100.0611439	100.0417471	100.0223704	100.0030137	99.98367697	99.96436027	99.9450635	99.92578664
ADV1029183	9/30/2026	4.397	1/22/2027	101.2941	100.9750196	100.657955	100.3428868	100.029796	99.718664	99.40947248	99.10220321	98.79683826

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