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											
10/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S21277V-FXD-GOLD	11/24/2021	1.38	11/24/2026	0.0947012	0.025924	-0.0424345	-0.1103984	-0.1779718	-0.2451588	-0.3119636	-0.3783901	-0.4444422
S25930V-FXD-UBSS	6/11/2025	4.45	6/11/2029	0.4981801	0.3797932	0.2621259	0.0720776	-0.9340961	-2.7732212	-4.9178773	-7.1296883	-9.315626
S26060V-FXD-GOLD	1/23/2026	3.83	1/23/2031	7.1290042	4.7557682	2.2763821	-0.4400526	-3.46116	-6.724283	-10.0806863	-13.3962343	-16.6009012
S26065V-FXD-MONT	1/14/2026	3.8	1/14/2028	0.1684925	0.1214548	0.0746722	-0.0346041	-0.8107387	-1.8433011	-2.9468521	-4.0548871	-5.1487067
S26087V-FXD-MZHO	1/20/2026	3.82	1/17/2031	7.0466995	4.6809213	2.2004798	-0.5200057	-3.5346931	-6.7711239	-10.0971821	-13.3861854	-16.5719533
S26100V-FXD-GOLD	1/22/2026	4.52	1/22/2038	12.354416	8.6137306	4.4627253	-0.3448056	-5.9041018	-12.0315136	-18.320738	-24.4593053	-30.2327155
S26123V-FXD-MONT	1/30/2026	4	7/24/2029	0.2643692	0.1947774	0.1255925	-0.2496692	-1.7282659	-3.8053273	-6.1068077	-8.4137458	-10.673331
S26185V-FXD-MZHO	2/12/2026	4	8/12/2030	1.0923256	0.7982837	0.4254627	-0.5745241	-2.630969	-5.3384757	-8.2966239	-11.2916612	-14.227101
S26214V-FXD-UBSS	2/6/2026	3.875	2/6/2029	1.0239115	0.7424555	0.4316677	-0.2313021	-1.6296022	-3.4787645	-5.4510778	-7.4212564	-9.3518764
S26227V-FXD-GOLD	2/4/2026	3.64	2/4/2028	0.9163816	0.6467067	0.3637582	-0.1308638	-1.0508167	-2.1765224	-3.3438166	-4.501894	-5.6416584
S26288V-FXD-MONT	2/18/2026	3.75	11/13/2028	0.134603	0.0959964	0.057596	-0.2544425	-1.586794	-3.2843393	-5.0760357	-6.8644068	-8.619005
S26328F-FXD-DEUT	2/13/2026		2/13/2031	-1.104373	-0.8009388	-0.4119888	0.6477483	2.9089959	5.9186846	9.1883758	12.4811388	15.696906
S26355V-FXD-UBSS	2/26/2026	4.15	2/26/2031	0.3090471	0.2313668	0.1541483	-0.3627282	-2.4504887	-5.3850023	-8.654044	-11.9840998	-15.2465916
S26487V-FXD-UBSS	3/17/2026	4.125	3/11/2031	1.4406759	1.0741646	0.658013	-0.3176963	-2.5528191	-5.5966509	-8.9271977	-12.2970643	-15.5859744
S26521V-FXD-MONT	3/17/2026	3.875	3/17/2028	0.4988447	0.3653886	0.2325441	-0.0010961	-0.8637683	-2.0485393	-3.3005961	-4.555548	-5.7920086
S26523V-FXD-GOLD	3/23/2026	4	3/23/2029	1.5179767	1.1170756	0.6676726	-0.1170836	-1.5539354	-3.4501949	-5.4957013	-7.5522111	-9.5725302
S26526V-FXD-BBUK	3/25/2026	4.4	3/25/2031	0.6982029	0.5365516	0.3731197	-0.0911011	-1.8889867	-4.7029935	-7.9540564	-11.3120316	-14.6220654
S26534V-FXD-BBUK	3/25/2026	4.4	3/25/2031	0.6982029	0.5365516	0.3731197	-0.0911011	-1.8889867	-4.7029935	-7.9540564	-11.3120316	-14.6220654
S26565V-FXD-UBSS	3/30/2026	4.15	3/23/2029	1.5775237	1.1770362	0.7442875	0.038215	-1.2983976	-3.1462741	-5.1764913	-7.230945	-9.2536757
S26577V-FXD-UBSS	3/30/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26586V-FXD-SMBC	3/30/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26609F-FXD-DEUT	3/26/2026		3/26/2031	-12.85122	-8.7581209	-4.7935383	-0.9346708	2.8295665	6.495432	10.0492351	13.4758947	16.7653966
S26640V-FXD-UBSS	4/28/2026	4.1	4/28/2031	6.1855776	4.3292155	2.3313976	-0.0044323	-2.8124545	-6.0349844	-9.4642755	-12.9104772	-16.2665605
S26641V-FXD-BBUK	4/9/2026	4.375	10/9/2029	0.4694383	0.3586342	0.2482914	0.003131	-1.2123029	-3.2324054	-5.605617	-8.0457934	-10.4521749
S26648V-FXD-UBSS	4/28/2026	4.1	4/28/2031	6.1855776	4.3292155	2.3313976	-0.0044323	-2.8124545	-6.0349844	-9.4642755	-12.9104772	-16.2665605
S26670V-FXD-MZHO	4/16/2026	4	10/16/2028	1.7505818	1.2835327	0.8032852	0.1454453	-1.0455951	-2.7098577	-4.4816774	-6.2247412	-7.9273991
S26705V-FXD-SMBC	4/16/2026	4	4/16/2031	8.2737464	5.663773	2.9813686	0.1020787	-3.0486922	-6.4285386	-9.909642	-13.3602293	-16.7007203
S26827V-FXD-MZHO	4/27/2026	3.87	5/21/2027	0.8486622	0.6205252	0.3939842	0.1554041	-0.2076565	-0.7222465	-1.2551834	-1.7835871	-2.3065612
S26863V-FXD-WFSF	4/30/2026	4.05	4/28/2028	0.9655548	0.7176586	0.4686734	0.1025145	-0.7612391	-1.9949048	-3.3333122	-4.6834983	-6.0149014
S26873V-FXD-MZHO	5/12/2026	4.5	5/12/2031	2.223445	1.6798321	1.0837878	0.0929677	-1.8257582	-4.6389131	-7.9149901	-11.3252037	-14.7007336
S21265V-FXD-GOLD	11/9/2021	1.47	11/9/2027	0.3729143	-0.0689947	-0.8587952	-1.8157164	-2.7918849	-3.7572363	-4.7085051	-5.6457105	-6.5691177
S22074V-FXD-BBUK	2/25/2022	2	11/25/2026	0.1437113	0.0723345	0.0014029	-0.0691096	-0.1392074	-0.2088951	-0.2781799	-0.3470574	-0.4155406
S24273V-FXD-SMBC	2/6/2024	4.52	2/5/2031	1.1253967	0.8520031	0.5804107	0.2584617	-0.9647689	-4.0722466	-7.6444837	-11.0818128	-14.3685336

Classification | Internal

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	Parallel-Shift Sensitivity Analysis											
10/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S24367V-FXD-MOGN	2/23/2024	5.5	2/23/2039	1.6383758	1.3038569	0.9693347	0.3948686	-2.1350779	-7.0897046	-13.1298676	-19.4796891	-25.6565026
S24842V-FXD-UBSS	6/7/2024	5.02	6/7/2034	2.771208	2.1567844	1.5474648	0.8681545	-0.588816	-4.2189264	-9.5191919	-14.8770613	-19.8858552
S25713V-FXD-SMBC	5/8/2025	4	5/8/2030	5.1667377	3.5699386	1.8715724	-0.1028259	-2.4849924	-5.2173512	-8.1029699	-10.9753656	-13.7629347
S25890V-FXD-GOLD	6/2/2025	4	11/30/2029	5.3706893	3.7178165	1.9911028	0.0611235	-2.1646898	-4.6417764	-7.2269791	-9.7982023	-12.3012693
S26069V-FXD-SMBC	1/15/2026	4.33	1/15/2036	11.696841	8.0490917	4.091295	-0.398758	-5.4805519	-11.0200834	-16.7069892	-22.2685137	-27.5394002
S26102V-FXD-GOLD	1/22/2026	4.52	1/22/2038	12.354416	8.6137306	4.4627253	-0.3448056	-5.9041018	-12.0315136	-18.320738	-24.4593053	-30.2327155
S26200V-FXD-MZHO	2/12/2026	4	8/12/2030	1.0923256	0.7982837	0.4254627	-0.5745241	-2.630969	-5.3384757	-8.2966239	-11.2916612	-14.227101
S26241V-FXD-SMBC	2/6/2026	5	2/6/2046	13.991668	9.9923539	5.3500724	-0.3177069	-7.0836542	-14.5982562	-22.2941343	-29.6426492	-36.3610889
S26251V-FXD-MONT	2/18/2026	5.375	2/18/2056	1.5675314	1.2560418	0.8814789	-0.8673675	-5.9493111	-13.1790139	-21.15046	-28.932905	-36.0369204
S26350V-FXD-SMBC	2/25/2026	4.375	2/25/2038	12.188773	8.2725811	3.91616	-1.1236581	-6.8902749	-13.1432167	-19.5068332	-25.6633319	-31.4237699
S26351V-FXD-SMBC	2/25/2026	4.375	2/25/2038	12.188773	8.2725811	3.91616	-1.1236581	-6.8902749	-13.1432167	-19.5068332	-25.6633319	-31.4237699
S26354V-FXD-GOLD	2/23/2026	3.65	2/19/2027	0.1925365	0.1374056	0.0825782	0.0280511	-0.1499447	-0.4493534	-0.7480738	-1.0444189	-1.3384186
S26441V-FXD-UBSS	3/11/2026	4	3/11/2031	0.4490351	0.3320619	0.2016697	-0.6360697	-2.9316432	-5.9799061	-9.3096548	-12.6682778	-15.9453597
S26445V-FXD-UBSS	3/10/2026	3.95	3/10/2031	1.3667191	0.9989482	0.4951092	-0.7587099	-3.1431628	-6.2328024	-9.5746676	-12.933924	-16.2061153
S26484V-FXD-UBSS	3/24/2026	4.25	3/24/2031	0.6274828	0.4769747	0.3222749	-0.2701336	-2.2748347	-5.1928464	-8.4804354	-11.8465229	-15.1511766
S26490V-FXD-GOLD	3/17/2026	4	3/15/2029	0.4931694	0.3651801	0.2362522	-0.1422233	-1.4908799	-3.3664144	-5.3957625	-7.4371381	-9.4422696
S26501V-FXD-GOLD	3/17/2026	4	3/15/2029	0.4931694	0.3651801	0.2362522	-0.1422233	-1.4908799	-3.3664144	-5.3957625	-7.4371381	-9.4422696
S26543V-FXD-BBUK	3/25/2026	4.35	3/25/2031	0.6901478	0.5285172	0.3637468	-0.1448331	-2.0153476	-4.8641858	-8.1295433	-11.4921194	-14.8010475
S26552V-FXD-GOLD	3/23/2026	4	3/23/2029	1.5179767	1.1170756	0.6676726	-0.1170836	-1.5539354	-3.4501949	-5.4957013	-7.5522111	-9.5725302
S26584V-FXD-SMBC	3/30/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26629V-FXD-WFSF	4/7/2026	4.26	4/6/2029	0.7701329	0.5834185	0.3963633	0.0622971	-1.0729225	-2.8813767	-4.9264724	-7.0067688	-9.0590775
S26704V-FXD-WFSF	4/13/2026	3.875	11/1/2027	0.6815708	0.5008456	0.3211611	0.0893562	-0.5373626	-1.4271959	-2.3611593	-3.2935898	-4.2142466
S26869V-FXD-NMHS	5/1/2026	3.855	5/28/2027	0.9149053	0.6671391	0.4210151	0.1595356	-0.2300867	-0.7616937	-1.3129127	-1.8588423	-2.3990584
S26889V-FXD-BBUK	5/4/2026	4.4	5/4/2029	0.3881599	0.291057	0.1945589	0.0426554	-0.9207306	-2.6735686	-4.7552406	-6.8909966	-8.9989358
S26908V-FXD-GOLD	5/12/2026	4.05	5/12/2028	1.9914467	1.4504419	0.893395	0.1947566	-0.8157245	-2.0814479	-3.4518939	-4.8309176	-6.1931143
S26910V-FXD-BBUK	5/12/2026	4.6	5/12/2031	1.2185543	0.9274263	0.6291974	0.0872708	-1.4959655	-4.2057775	-7.457748	-10.8678163	-14.2508436
SA3417V-FXD-MOGN	11/27/2023	5.49	11/27/2043	9.844976	7.4852572	4.7187641	0.9726102	-4.1496964	-10.58117	-17.7191797	-24.9112176	-31.7096735
S21273V-FXD-GOLD	11/26/2021	1.42	5/26/2028	0.1083177	-0.3349829	-1.5312641	-2.939945	-4.3899728	-5.8288144	-7.2424592	-8.6284004	-9.9867817
S21275V-FXD-CITI	11/23/2021	1.5	11/23/2026	0.1005159	0.0344242	-0.0312724	-0.0965951	-0.1615478	-0.2261343	-0.2903585	-0.3542242	-0.4177351
S24674V-FXD-GOLD	4/17/2024	5.05	4/17/2034	10.643132	8.0345944	5.371965	2.4289904	-1.0860841	-5.3129919	-10.0895263	-15.0557606	-19.9038603
S24773V-FXD-UBSS	5/24/2024	5.22	5/24/2039	11.463186	8.6062977	5.4580098	1.6476055	-3.1435703	-8.8448666	-15.1352156	-21.5213184	-27.6434054
S25158V-FXD-GOLD	2/12/2025	5.1	2/12/2035	1.3900557	1.0959253	0.8025028	0.3408839	-1.6152774	-5.542166	-10.3782723	-15.4955131	-20.5440204
S25244F-FXD-WFSF	2/20/2025		1/5/2030	-0.846154	-0.6619906	-0.4787881	-0.2332766	0.7199696	2.6695075	5.0880038	7.642133	10.1974546

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
10/30/2026				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S26033V-FXD-MONT	1/8/2026	3.62	2/8/2027	0.6756313	0.4819832	0.289677	0.0956186	-0.1422789	-0.412132	-0.681281	-0.9483642	-1.2134067
S26047V-FXD-GOLD	1/14/2026	3.6	7/14/2027	0.7302553	0.5196015	0.3098878	0.0510434	-0.4569606	-1.1112048	-1.7826562	-2.4474956	-3.1045996
S26104V-FXD-DEUT	1/23/2026	4.3	1/23/2036	15.172514	10.3720587	5.4021292	0.1325568	-5.4476673	-11.246187	-17.03296	-22.6239288	-27.9000056
S26146V-FXD-GOLD	1/29/2026	4.1	1/29/2031	0.982514	0.7289811	0.4295146	-0.4777828	-2.6384565	-5.5872637	-8.8369862	-12.1283411	-15.3462555
S26211V-FXD-NMHS	2/4/2026	3.63	3/4/2027	0.3429318	0.2454103	0.1484965	0.0499273	-0.1544505	-0.4819304	-0.8142163	-1.1437875	-1.4706328
S26213V-FXD-NMHS	2/4/2026	3.63	3/4/2027	0.3429318	0.2454103	0.1484965	0.0499273	-0.1544505	-0.4819304	-0.8142163	-1.1437875	-1.4706328
S26260V-FXD-UBSS	2/11/2026	4	2/11/2030	1.0888409	0.7982747	0.4607415	-0.3569218	-2.1621733	-4.5986451	-7.2477306	-9.9241888	-12.5519496
S26381V-FXD-CITI	2/24/2026	3.68	3/24/2027	0.241749	0.1724417	0.1035397	0.0351136	-0.18798	-0.5694237	-0.9537244	-1.3347504	-1.7124389
S26422V-FXD-UBSS	2/27/2026	4	2/27/2030	0.2964542	0.2188155	0.1416382	-0.365263	-2.1920272	-4.6533472	-7.3313678	-10.0373469	-12.6933881
S26479V-FXD-UBSS	3/23/2026	4.15	3/23/2034	8.3837555	5.7252479	2.7710086	-0.7470259	-4.9410334	-9.6573334	-14.5972328	-19.4810922	-24.1544835
S26486V-FXD-UBSS	3/17/2026	4.125	3/11/2031	1.4406759	1.0741646	0.658013	-0.3176963	-2.5528191	-5.5966509	-8.9271977	-12.2970643	-15.5859744
S26503V-FXD-SMBC	3/12/2026	3.375	4/9/2027	0.3615958	0.2506393	0.1403899	0.0094234	-0.343165	-0.7709754	-1.196124	-1.6173733	-2.0347645
S26506V-FXD-MZHO	3/23/2026	4	3/23/2029	1.5177669	1.1167834	0.6639268	-0.1426789	-1.5947297	-3.469687	-5.499299	-7.5505474	-9.569428
S26547V-FXD-GOLD	3/25/2026	4	9/25/2029	1.5375263	1.1287199	0.6459824	-0.2634858	-1.9345608	-4.1466612	-6.549934	-8.9714946	-11.348655
S26563V-FXD-NMHS	3/30/2026	4.5	9/26/2029	0.3353606	0.2579242	0.1809481	0.0624304	-0.9459735	-2.8581476	-5.1828549	-7.5946733	-9.9791057
S26566V-FXD-UBSS	3/30/2026	4.45	3/25/2031	1.7186782	1.3116899	0.8640647	0.0211028	-1.8298836	-4.6246658	-7.8689594	-11.2246835	-14.5347525
S26582V-FXD-SMBC	3/27/2026	4.05	3/27/2031	8.2157548	5.6593878	3.0236966	0.1925344	-2.9018704	-6.2206401	-9.6430374	-13.0457155	-16.350517
S26614V-FXD-UBSS	4/8/2026	5	4/8/2036	2.1069076	1.6605407	1.2006971	0.3436808	-2.2326687	-6.6661409	-11.958157	-17.4880799	-22.8977969
S26632V-FXD-NMHS	4/6/2026	4.25	4/6/2029	0.7646311	0.5779306	0.3904157	0.0443571	-1.1223212	-2.9459785	-4.9914892	-7.0724129	-9.1247907
S26633V-FXD-UBSS	4/15/2026	4.25	4/15/2031	3.6441799	2.6423772	1.5051624	-0.0803274	-2.4126036	-5.4181421	-8.7566997	-12.1620802	-15.4992072
S26690V-FXD-UBSS	4/16/2026	4.02	4/16/2031	6.7476224	4.6383075	2.3855234	-0.1652451	-3.0979382	-6.356135	-9.7757015	-13.195427	-16.5238013
S26792V-FXU-UBSS	4/28/2026	3.75	4/28/2031	5.6085536	3.7266236	1.6410653	-0.8401037	-3.7992942	-7.1159478	-10.574344	-14.0071686	-17.3312544
S26907V-FXD-SMBC	5/11/2026	4.25	5/11/2029	2.082465	1.5426548	0.9684767	0.1540542	-1.2200418	-3.1138613	-5.224991	-7.3751182	-9.4947469
S26915V-FXD-BBUK	5/14/2026	4.15	5/14/2029	2.0840082	1.5372513	0.9759695	0.2167693	-1.161584	-3.1884598	-5.4151051	-7.6113015	-9.7461579
S21276V-FXD-GOLD	12/1/2021	1.375	12/1/2026	0.1207461	0.0327242	-0.0547606	-0.1417284	-0.2281849	-0.3141355	-0.3996034	-0.4845409	-0.5690061
S24388V-FXD-GOLD	2/21/2024	4.65	2/16/2029	1.2898827	0.9853219	0.6827628	0.3463327	-0.4131096	-2.1290761	-4.178529	-6.2029878	-8.1743077
S25275F-FXD-WFSF	2/25/2025		3/2/2032	-12.14795	-8.5800705	-5.0036769	-1.3348427	2.4790934	6.4244051	10.4085529	14.3324168	18.1225457
S26010V-FXD-MONT	1/6/2026	3.64	2/5/2027	0.6646579	0.4765278	0.2897112	0.1030634	-0.125866	-0.388097	-0.6493917	-0.9087118	-1.1660818
S26210V-FXD-GOLD	2/12/2026	4	8/12/2030	1.0924346	0.7984228	0.4301109	-0.5456601	-2.6042023	-5.3318894	-8.3001365	-11.2989645	-14.2366736
S26277V-FXD-GOLD	2/19/2026	4	2/19/2031	1.1657229	0.8517192	0.4427203	-0.6734538	-2.9742999	-6.0108041	-9.3146731	-12.6431844	-15.8893944
S26293V-FXD-GOLD	2/19/2026	4	2/19/2031	1.1657229	0.8517192	0.4427203	-0.6734538	-2.9742999	-6.0108041	-9.3146731	-12.6431844	-15.8893944
S26400V-FXD-GOLD	3/3/2026	3.94	3/3/2031	1.291951	0.9423649	0.4643886	-0.7734188	-3.1593259	-6.2425089	-9.5747724	-12.9224639	-16.1838287
S26448V-FXD-GOLD	3/11/2026	3.8	9/11/2028	0.4262939	0.3094069	0.189739	-0.21529	-1.4107815	-2.956758	-4.5972002	-6.2424287	-7.8645163

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S26495V-FXD-SMBC	3/20/2026	3.78	8/28/2030	4.599708	3.0759382	1.3669842	-0.7150092	-3.2687495	-6.1821034	-9.2284402	-12.2590192	-15.210968
S26551V-FXD-BBUK	3/25/2026	4.35	3/25/2031	0.6901478	0.5285172	0.3637468	-0.1448331	-2.0153476	-4.8641858	-8.1295433	-11.4921194	-14.8010475
S26567V-FXD-UBSS	3/30/2026	4.45	3/25/2031	1.7186782	1.3116899	0.8640647	0.0211028	-1.8298836	-4.6246658	-7.8689594	-11.2246835	-14.5347525
S26568V-FXD-MZHO	3/30/2026	4.6	3/26/2031	0.7329727	0.5713114	0.4100581	0.0935462	-1.4108402	-4.0458088	-7.2017117	-10.5237164	-13.8297811
S26572V-FXD-SMBC	3/30/2026	4.45	3/25/2031	1.7186782	1.3116899	0.8640647	0.0211028	-1.8298836	-4.6246658	-7.8689594	-11.2246835	-14.5347525
S26576V-FXD-SMBC	3/24/2026	4.1	3/24/2028	1.569252	1.1665883	0.755289	0.2143744	-0.6682615	-1.8223791	-3.0808439	-4.3504978	-5.604648
S26578V-FXD-UBSS	3/30/2026	4.65	3/25/2031	0.7384783	0.5767238	0.4155894	0.1186142	-1.311764	-3.9232602	-7.0844678	-10.4156025	-13.72734
S26601V-FXD-NMHS	3/30/2026	4.5	9/26/2029	0.3353606	0.2579242	0.1809481	0.0624304	-0.9459735	-2.8581476	-5.1828549	-7.5946733	-9.9791057
S26606V-FXD-BBUK	3/30/2026	4.65	3/25/2031	0.7384783	0.5767238	0.4155894	0.1186142	-1.311764	-3.9232602	-7.0844678	-10.4156025	-13.72734
S26620V-FXD-SMBC	4/6/2026	4.25	4/6/2029	0.7646311	0.5779306	0.3904157	0.0443571	-1.1223212	-2.9459785	-4.9914892	-7.0724129	-9.1247907
S26634V-FXD-NMHS	4/6/2026	4.25	4/6/2029	0.7646311	0.5779306	0.3904157	0.0443571	-1.1223212	-2.9459785	-4.9914892	-7.0724129	-9.1247907
S26732V-FXD-UBSS	4/23/2026	4.3	4/23/2031	1.9621798	1.4708876	0.8985528	-0.1715926	-2.2563066	-5.2036616	-8.5343025	-11.9470866	-15.297681
S26744V-FXD-GOLD	4/22/2026	4.02	10/22/2029	1.8185987	1.3295535	0.7568942	-0.2341782	-1.9473379	-4.1938401	-6.6399343	-9.1090244	-11.5350525
S26773V-FXD-GOLD	4/27/2026	4	4/27/2029	1.8582288	1.3563149	0.7902956	-0.1106571	-1.6213306	-3.585876	-5.7019141	-7.8282179	-9.9166414
S26866V-FXD-SMBC	5/13/2026	4.18	5/13/2031	7.3120942	5.1360695	2.8460743	0.2856986	-2.6350877	-5.8877379	-9.3263142	-12.7838274	-16.1588472
S26912V-FXD-GOLD	5/12/2026	4.5	5/12/2031	2.2235325	1.6799656	1.0871671	0.117179	-1.7808876	-4.6096267	-7.9057116	-11.3291411	-14.7113313
S26985V-FXD-UBSS	5/28/2026	4.58	5/28/2031	2.474561	1.8868132	1.2488323	0.2586621	-1.6004881	-4.3912465	-7.6850611	-11.1261136	-14.5333446
SA3288V-FXD-BBUK	11/22/2023	5.05	11/22/2030	4.7437453	3.6484286	2.5240069	1.2129109	-0.5702736	-2.9979647	-5.9079237	-9.0094184	-12.1210166
SA3506V-FXD-SMBC	12/22/2023	4.6	12/22/2028	0.6338282	0.4847262	0.3364664	0.1388156	-0.7049018	-2.2729096	-4.0811492	-5.9414867	-7.7853767
SA6078V-FXD-UBSS	11/17/2026	5.25	11/17/2031	9.2600973	7.1565304	5.0402266	2.7869156	0.2324391	-2.7429473	-6.1111269	-9.6956908	-13.3060067
SW4354V-FXD-UBSS	9/23/2024	3.7	6/29/2029	2.1922122	1.509898	0.7289363	-0.4791409	-2.3632542	-4.6451945	-6.9762948	-9.2499065	-11.4562244
S24300V-FXD-WFSF	2/9/2024	4.39	2/9/2029	3.0154642	2.2175501	1.3928949	0.3918533	-1.0286067	-2.8775147	-4.9023693	-6.922233	-8.8940042
S24646V-FXD-MZHO	4/19/2024	4.79	4/19/2029	2.0974381	1.6209223	1.1467461	0.6193306	-0.2935474	-1.9768327	-4.1010408	-6.2567195	-8.3570782
S24658V-FXD-CITI	4/11/2024	4.815	4/6/2029	0.8461911	0.6592851	0.4736491	0.287207	-0.137767	-1.7803412	-3.9580341	-6.093108	-8.169184
S24691V-FXD-GOLD	4/23/2024	5.03	4/23/2029	2.2604644	1.7718776	1.2869678	0.7744579	-0.0119591	-1.5165928	-3.5832307	-5.7477003	-7.864139
S25017V-FXD-GOLD	1/10/2025	5	1/10/2035	5.3041813	4.0588376	2.7089706	0.8461175	-2.0889109	-6.2410352	-11.1457972	-16.2681366	-21.2858922
S25245F-FXD-WFSF	2/20/2025		3/15/2028	-4.187585	-3.0420513	-1.903535	-0.751659	0.4397106	1.6697765	2.9219063	4.1684831	5.3974046
S25693V-FXD-SMBC	5/8/2025	4	5/8/2030	5.1667377	3.5699386	1.8715724	-0.1028259	-2.4849924	-5.2173512	-8.1029699	-10.9753656	-13.7629347
S26034V-FXD-MONT	1/8/2026	3.62	2/8/2027	0.6756313	0.4819832	0.289677	0.0956186	-0.1422789	-0.412132	-0.681281	-0.9483642	-1.2134067
S26101V-FXD-GOLD	1/22/2026	4.52	1/22/2038	12.354416	8.6137306	4.4627253	-0.3448056	-5.9041018	-12.0315136	-18.320738	-24.4593053	-30.2327155
S26183V-FXD-UBSS	1/29/2026	4.05	1/22/2031	0.8948535	0.6612791	0.3779748	-0.5633112	-2.7707178	-5.7377618	-8.9865283	-12.2684865	-15.4736379
S26186V-FXD-MZHO	2/11/2026	4	2/11/2030	1.0887192	0.798161	0.4579641	-0.3781746	-2.1850919	-4.5999123	-7.2413708	-9.9172701	-12.5445402
S26253V-FXD-MZHO	2/25/2026	4	2/25/2032	4.6134575	3.1872695	1.5158535	-0.7447731	-3.7874773	-7.4346771	-11.3406707	-15.24909	-19.0321999

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S26273V-FXD-GOLD	2/19/2026	4	2/19/2031	1.1657229	0.8517192	0.4427203	-0.6734538	-2.9742999	-6.0108041	-9.3146731	-12.6431844	-15.8893944
S26289V-FXD-NCNB	2/25/2026	5.3	2/25/2056	1.6427215	1.3111797	0.8754271	-1.1686146	-6.5212593	-13.9017624	-21.9310226	-29.7169982	-36.7887957
S26309V-FXD-NCNB	2/25/2026	5.3	2/25/2056	1.6427215	1.3111797	0.8754271	-1.1686146	-6.5212593	-13.9017624	-21.9310226	-29.7169982	-36.7887957
S26382V-FXD-GOLD	3/11/2026	3.8	9/11/2028	0.4262939	0.3094069	0.189739	-0.21529	-1.4107815	-2.956758	-4.5972002	-6.2424287	-7.8645163
S26397V-FXD-GOLD	2/26/2026	3.67	8/26/2027	0.2731145	0.1955319	0.1184104	-0.0000779	-0.5664861	-1.301076	-2.0733382	-2.8443766	-3.6063294
S26456V-FXD-GOLD	3/10/2026	3.875	3/10/2028	0.4239478	0.3101214	0.1967075	-0.0444585	-0.9035156	-2.0627854	-3.2895619	-4.5239142	-5.7440957
S26469V-FXD-UBSS	3/9/2026	3.74	3/9/2029	1.281297	0.9204191	0.5070021	-0.334976	-1.9350079	-3.9069744	-5.9569351	-7.9925625	-9.9822493
S26473V-FXD-GOLD	3/6/2026	3.75	4/2/2027	0.3293051	0.2379324	0.1471168	0.05544	-0.1772231	-0.581626	-0.9893731	-1.3935235	-1.7940466
S26493V-FXD-UBSS	3/17/2026	4.02	3/17/2031	3.1820338	2.2463015	1.1221975	-0.5474664	-3.0111628	-6.0896856	-9.4321443	-12.8005109	-16.085066
S26502V-FXD-SMBC	3/24/2026	4.25	3/24/2031	0.280405	0.211243	0.1424855	-0.3138851	-2.2772449	-5.1772634	-8.475083	-11.8478361	-15.1532509
S26507V-FXD-SMBC	3/23/2026	4	3/23/2029	1.5179767	1.1170756	0.6676726	-0.1170836	-1.5539354	-3.4501949	-5.4957013	-7.5522111	-9.5725302
S26519V-FXD-BBUK	3/25/2026	4.4	3/25/2031	0.6982029	0.5365516	0.3731197	-0.0911011	-1.8889867	-4.7029935	-7.9540564	-11.3120316	-14.6220654
S26564V-FXD-UBSS	3/30/2026	4.55	3/25/2031	0.7223681	0.5606549	0.3992337	0.0510473	-1.5329498	-4.2306884	-7.4303429	-10.7736675	-14.0849982
S26580V-FXD-UBSS	3/30/2026	4.65	3/25/2031	0.7384783	0.5767238	0.4155894	0.1186142	-1.311764	-3.9232602	-7.0844678	-10.4156025	-13.72734
S26581V-FXD-UBSS	3/30/2026	4.2	3/23/2029	1.5973722	1.1970122	0.7694981	0.0885787	-1.2161949	-3.0435205	-5.0695597	-7.1238145	-9.1474938
S26585V-FXD-SMBC	3/30/2026	4.2	3/23/2029	1.5973722	1.1970122	0.7694981	0.0885787	-1.2161949	-3.0435205	-5.0695597	-7.1238145	-9.1474938
S26588V-FXD-SMBC	3/30/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26627V-FXD-SMBC	4/6/2026	4.25	4/6/2029	0.7646311	0.5779306	0.3904157	0.0443571	-1.1223212	-2.9459785	-4.9914892	-7.0724129	-9.1247907
S21286V-FXD-GOLD	11/30/2021	1.82	11/27/2029	0.1383231	-0.3462093	-2.2455903	-4.6864958	-7.3102019	-9.9433274	-12.5180715	-15.0134585	-17.4261782
S22076V-FXD-GOLD	2/23/2022	2.15	2/23/2029	0.1413358	0.035938	-1.0454071	-2.8412214	-4.8699011	-6.9254707	-8.9484052	-10.9224554	-12.8446571
S25012V-FXD-GOLD	1/10/2025	5	1/10/2035	5.3041813	4.0588376	2.7089706	0.8461175	-2.0889109	-6.2410352	-11.1457972	-16.2681366	-21.2858922
S25015V-FXD-GOLD	1/10/2025	5	1/10/2035	5.3041813	4.0588376	2.7089706	0.8461175	-2.0889109	-6.2410352	-11.1457972	-16.2681366	-21.2858922
S25046V-FXD-PARI	1/13/2025	4.57	12/13/2028	0.8933441	0.6845534	0.4766509	0.2131219	-0.6058373	-2.1192709	-3.908311	-5.7523916	-7.5798452
S25162V-FXD-GOLD	2/12/2025	5.1	2/12/2035	1.3900557	1.0959253	0.8025028	0.3408839	-1.6152774	-5.542166	-10.3782723	-15.4955131	-20.5440204
S25435V-FXD-MOGN	3/28/2025	4.5	9/30/2031	1.7803073	1.36	0.9101443	0.0546582	-1.9969709	-5.098177	-8.6428674	-12.2973945	-15.8926153
S25469V-FXD-GOLD	4/8/2025	4.6	4/8/2030	1.9423236	1.4965903	1.0391033	0.384051	-0.9835677	-3.1802747	-5.7968805	-8.5441306	-11.2810778
S25680V-FXD-GOLD	5/6/2025	3.73	5/6/2027	0.940526	0.6618443	0.3852237	0.1025354	-0.2616982	-0.7398072	-1.2351262	-1.7259233	-2.2118601
S26061V-FXD-GOLD	1/23/2026	3.83	1/23/2031	7.1290042	4.7557682	2.2763821	-0.4400526	-3.46116	-6.724283	-10.0806863	-13.3962343	-16.6009012
S26068V-FXD-DEUT	1/16/2026	3.75	7/6/2028	0.6747315	0.4865236	0.2931266	-0.1614216	-1.2834673	-2.7080402	-4.208581	-5.7113182	-7.1917832
S26166V-FXD-SMBC	1/29/2026	4.33	1/29/2036	8.3100789	5.8810562	3.1666196	-0.2523916	-4.7430217	-10.2164809	-16.1004542	-21.8722586	-27.2722287
S26167V-FXD-UBSS	1/29/2026	4.05	1/22/2031	0.8948535	0.6612791	0.3779748	-0.5633112	-2.7707178	-5.7377618	-8.9865283	-12.2684865	-15.4736379
S26168V-FXD-DEUT	1/30/2026	3.91	1/28/2031	4.2507901	2.9116036	1.3718946	-0.634655	-3.2601032	-6.3583888	-9.6518494	-12.9478749	-16.1547703
S26182V-FXD-UBSS	2/4/2026	3.7	2/4/2028	0.9423819	0.6726354	0.3941697	-0.0605577	-0.9429692	-2.059015	-3.2238907	-4.3825058	-5.5232204

Classification | Internal

Classification | Public

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S26228V-FXD-SMBC	2/5/2026	3.9	2/5/2031	7.3888287	4.9836866	2.4813802	-0.2446612	-3.2703008	-6.5410019	-9.9127111	-13.2500624	-16.4784479
S26312V-FXD-MZHO	2/17/2026	3.69	2/17/2028	0.1727691	0.1231452	0.0737918	-0.0933194	-1.0095694	-2.1550872	-3.3502203	-4.5389538	-5.7089914
S26375V-FXD-MONT	2/26/2026	3.61	7/26/2027	0.2698867	0.1923076	0.1151896	0.0188837	-0.4822932	-1.1625452	-1.8615001	-2.5553324	-3.2409968
S26451V-FXD-NCNB	3/11/2026	4.02	3/11/2030	0.4513498	0.3343995	0.2092602	-0.388574	-2.1540722	-4.620046	-7.3311013	-10.0531761	-12.7240807
S26454V-FXD-UBSS	3/24/2026	4.25	3/24/2031	0.2816428	0.2124799	0.1437214	-0.2867256	-2.2241729	-5.1095624	-8.4021388	-11.7735027	-15.079223
S26455V-FXD-UBSS	3/24/2026	4.25	3/24/2031	0.2816428	0.2124799	0.1437214	-0.2867256	-2.2241729	-5.1095624	-8.4021388	-11.7735027	-15.079223
S26458F-FXD-WFSF	3/3/2026		3/3/2031	-9.293674	-6.017326	-2.7281288	0.6275189	4.0612715	7.5331146	10.973182	14.3242706	17.5534895
S26522V-FXD-BBUK	3/25/2026	4.4	3/25/2031	0.6982029	0.5365516	0.3731197	-0.0911011	-1.8889867	-4.7029935	-7.9540564	-11.3120316	-14.6220654
S26553V-FXD-BBUK	3/30/2026	4.25	3/25/2031	1.6381727	1.2302886	0.7513487	-0.2542531	-2.3399025	-5.2758411	-8.5757296	-11.9458624	-15.2517988
S26589V-FXD-UBSS	3/25/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26631V-FXD-UBSS	4/15/2026	4.25	4/15/2031	3.6441799	2.6423772	1.5051624	-0.0803274	-2.4126036	-5.4181421	-8.7566997	-12.1620802	-15.4992072
S26691V-FXD-WFSF	4/13/2026	3.875	11/1/2027	0.6815708	0.5008456	0.3211611	0.0893562	-0.5373626	-1.4271959	-2.3611593	-3.2935898	-4.2142466
S26840V-FXD-NMHS	4/28/2026	3.92	5/26/2027	0.3246755	0.2393172	0.1544742	0.0689285	-0.1905114	-0.6984991	-1.242952	-1.7841905	-2.3198444
S26862V-FXD-DEUT	4/30/2026	3.805	1/29/2027	0.9138796	0.6632542	0.4145436	0.1677026	-0.0772283	-0.3203362	-0.5616226	-0.8011097	-1.0388194
S26884V-FXD-MZHO	5/4/2026	4.3	5/4/2029	1.0700434	0.8020611	0.5286927	0.061115	-1.1339168	-2.961399	-5.0297836	-7.1545724	-9.2599125
S21269V-FXD-GOLD	11/23/2021	1.32	11/23/2027	0.0849422	-0.192936	-1.0689799	-2.070453	-3.0813984	-4.0799848	-5.063544	-6.0322045	-6.9862532
S21279V-FXD-GOLD	12/3/2021	1.5	12/3/2026	0.1410944	0.0475145	-0.0454889	-0.1379278	-0.2298084	-0.3211366	-0.4119558	-0.50216	-0.5918668
S24647V-FXD-MZHO	4/19/2024	4.79	4/19/2029	2.0974381	1.6209223	1.1467461	0.6193306	-0.2935474	-1.9768327	-4.1010408	-6.2567195	-8.3570782
S24684V-FXD-UBSS	4/26/2024	5.61	4/26/2044	12.091415	9.2729653	6.0998607	2.0723737	-3.2104083	-9.7358725	-16.9330422	-24.1946636	-31.039612
S24825V-FXD-GOLD	5/30/2024	5	5/30/2034	11.008815	8.2669912	5.4637337	2.3607979	-1.308802	-5.6531789	-10.5081905	-15.5315451	-20.4164672
S25023V-FXD-GOLD	1/10/2025	5	1/10/2035	5.3041813	4.0588376	2.7089706	0.8461175	-2.0889109	-6.2410352	-11.1457972	-16.2681366	-21.2858922
S26057V-FXD-MONT	1/13/2026	3.64	2/12/2027	0.728128	0.5202082	0.3143246	0.1142248	-0.1411335	-0.4225803	-0.7022944	-0.9798398	-1.2552436
S26059V-FXD-MONT	1/15/2026	3.6	1/15/2027	0.7492482	0.5351458	0.3226097	0.1116176	-0.0978401	-0.3057909	-0.5122498	-0.7172348	-0.9207631
S26088V-FXD-GOLD	1/23/2026	3.83	1/23/2031	7.1290042	4.7557682	2.2763821	-0.4400526	-3.46116	-6.724283	-10.0806863	-13.3962343	-16.6009012
S26252V-FXD-SMBC	2/18/2026	5.375	2/18/2056	1.5675314	1.2560418	0.8814789	-0.8673675	-5.9493111	-13.1790139	-21.15046	-28.932905	-36.0369204
S26291V-FXD-NCNB	2/25/2026	5.3	2/25/2056	1.6427215	1.3111797	0.8754271	-1.1686146	-6.5212593	-13.9017624	-21.9310226	-29.7169982	-36.7887957
S26303V-FXD-SMBC	2/18/2026	5.11	2/18/2056	18.50732	12.9347806	6.604158	-0.6659749	-8.8179409	-17.3687094	-25.7639877	-33.5213987	-40.4037361
S26325V-FXD-GOLD	2/26/2026	4	2/26/2032	1.238109	0.9050565	0.4823478	-0.8259787	-3.6615985	-7.2860913	-11.1892544	-15.0994087	-18.8879935
S26461V-FXD-MZHO	3/12/2026	3.65	9/12/2028	1.2781074	0.909636	0.5198919	-0.1600002	-1.4936572	-3.1776261	-4.8769095	-6.5391081	-8.1638732
S26470V-FXD-GOLD	3/6/2026	3.73	4/2/2027	0.3275272	0.236159	0.1453479	0.0536537	-0.1851994	-0.5898606	-0.9975699	-1.4016811	-1.8021654
S26471V-FXD-SMBC	3/9/2026	3.75	4/9/2027	0.4054238	0.2943864	0.1840611	0.0697604	-0.1871359	-0.5965389	-1.0221354	-1.4441849	-1.8623687
S26485V-FXD-UBSS	3/17/2026	4	3/15/2029	0.4931694	0.3651801	0.2362522	-0.1422233	-1.4908799	-3.3664144	-5.3957625	-7.4371381	-9.4422696
S26505V-FXD-MZHO	3/23/2026	4	3/23/2029	1.5177669	1.1167834	0.6639268	-0.1426789	-1.5947297	-3.469687	-5.499299	-7.5505474	-9.569428

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
S26518V-FXD-DEUT	3/16/2026	3.91	6/16/2027	0.4958292	0.3651078	0.2351873	0.1012225	-0.2172045	-0.7947119	-1.3948114	-1.9891811	-2.5770412
S26593V-FXD-MZHO	3/30/2026	4.5	3/25/2031	1.7386229	1.3324295	0.9103568	0.1921647	-1.5824197	-4.3956347	-7.6495782	-11.015972	-14.3359232
S26622V-FXD-SMBC	4/6/2026	4.25	4/6/2029	0.7646311	0.5779306	0.3904157	0.0443571	-1.1223212	-2.9459785	-4.9914892	-7.0724129	-9.1247907
S26650V-FXD-UBSS	4/28/2026	4.1	4/28/2031	6.1855776	4.3292155	2.3313976	-0.0044323	-2.8124545	-6.0349844	-9.4642755	-12.9104772	-16.2665605
S26689V-FXD-UBSS	4/16/2026	4.02	4/16/2031	6.7476224	4.6383075	2.3855234	-0.1652451	-3.0979382	-6.356135	-9.7757015	-13.195427	-16.5238013
S26748V-FXD-NCNB	4/28/2026	4	4/28/2028	0.330938	0.245574	0.1607254	0.0176924	-0.8201636	-2.0562635	-3.3825326	-4.7267301	-6.0569864
S26765V-FXD-NCNB	4/28/2026	4	4/28/2028	0.330938	0.245574	0.1607254	0.0176924	-0.8201636	-2.0562635	-3.3825326	-4.7267301	-6.0569864
S26822V-FXD-NCNB	4/30/2026	4.25	4/27/2029	0.3166043	0.2394628	0.1627798	-0.0026843	-1.1295323	-2.9567421	-5.0477807	-7.1743164	-9.2660068
S26870V-FXD-GOLD	5/12/2026	4.6	5/12/2031	1.2185543	0.9274263	0.6291974	0.0872708	-1.4959655	-4.2057775	-7.457748	-10.8678163	-14.2508436
S26896V-FXD-MZHO	5/4/2026	4.3	5/4/2029	1.0700434	0.8020611	0.5286927	0.061115	-1.1339168	-2.961399	-5.0297836	-7.1545724	-9.2599125
S26913V-FXD-GOLD	5/12/2026	4.55	5/12/2031	2.2496223	1.7062528	1.1193625	0.182201	-1.6577932	-4.4469415	-7.7264161	-11.1454675	-14.5280642
S26914V-FXD-SMBC	5/12/2026	4.55	5/12/2031	2.2496223	1.7062528	1.1193625	0.182201	-1.6577932	-4.4469415	-7.7264161	-11.1454675	-14.5280642
S26874V-FXD-GOLD	5/11/2026	4.2	5/11/2029	2.0565106	1.5164888	0.9375457	0.1013927	-1.3060532	-3.2183589	-5.3368205	-7.487213	-9.6063072
S26903V-FXD-MZHO	5/4/2026	3.82	2/4/2027	0.9669853	0.6985101	0.4321257	0.1678181	-0.0944513	-0.3547039	-0.6129649	-0.8692589	-1.1236104
S26980V-FXD-SMBC	5/15/2026	4.44	5/14/2030	2.2384837	1.6890067	1.0972948	0.2043805	-1.4145247	-3.7753405	-6.4989379	-9.3171853	-12.1103637
SA3294V-FXD-NMHS	11/30/2023	5.17	11/23/2033	4.8827397	3.78078	2.6156316	1.0858792	-1.3293091	-4.8521868	-9.1598353	-13.7742113	-18.3598929
SA3426V-FXD-SMBC	11/27/2023	4.8	11/27/2028	0.3454069	0.2667227	0.1885061	0.1086859	-0.4308494	-1.8345284	-3.5678066	-5.3763615	-7.1730331
SA5034V-FXD-MONT	12/11/2025	3.5	1/11/2027	0.3942203	0.2763729	0.1592414	0.042125	-0.1220645	-0.3181752	-0.5130927	-0.706659	-0.8988904
SA5035V-FXD-UBSS	12/16/2025	4.175	12/16/2030	0.5240696	0.3919247	0.2567488	-0.338042	-2.354349	-5.1940266	-8.349329	-11.5623068	-14.7124949
SA5086V-FXD-GOLD	12/23/2025	3.64	6/23/2027	0.2326156	0.1656683	0.0991103	0.0183513	-0.4023459	-0.9895874	-1.6049896	-2.217359	-2.8230309
SW4773V-FXD-UBSS	12/13/2024	5.125	12/13/2034	9.471054	7.241486	4.9700602	2.4132	-0.8303956	-5.0343099	-10.0129585	-15.2839108	-20.4240153
SW5008V-FXD-UBSS	6/24/2025	4.375	6/24/2030	0.6395736	0.4874066	0.3359876	0.0398184	-1.5490346	-4.0875653	-6.9258247	-9.8417374	-12.7134369
SW5576V-FXD-SMBC	9/22/2025	3.76	12/18/2026	0.1874964	0.1347821	0.0823565	0.0302166	-0.0438018	-0.176807	-0.3089693	-0.4403172	-0.5708025
SW5580V-FXD-SMBC	9/26/2025	4.1	9/26/2030	1.6300367	1.2109644	0.7164515	-0.3090621	-2.3514444	-5.1015412	-8.1280574	-11.2026343	-14.218891
SW5743V-FXD-SMBC	11/6/2025	3.85	11/6/2028	0.9800969	0.7010998	0.4020088	-0.1774966	-1.416429	-3.0734891	-4.844488	-6.6181726	-8.3600492
SW5768V-FXD-UBSS	11/5/2025	4.2	11/5/2030	1.0324509	0.7615665	0.4648341	-0.268247	-2.1576506	-4.9108587	-7.9938226	-11.1369041	-14.2226549
SW5780V-FXD-GOLD	11/5/2025	3.85	11/5/2027	0.943997	0.6735458	0.4026552	0.0572305	-0.5896239	-1.4879764	-2.4365495	-3.3799128	-4.3100622
SW5939V-FXD-NMHS	12/8/2025	5	12/8/2045	4.9865494	3.7701134	2.0448045	-1.2075657	-6.6908056	-13.7508023	-21.3148932	-28.6490033	-35.3859933
SW5940V-FXD-MZHO	12/5/2025	3.75	12/5/2030	5.0773887	3.380066	1.5148335	-0.746894	-3.5302321	-6.7038856	-10.005576	-13.2519233	-16.377724
SW5942V-FXD-MZHO	12/5/2025	3.75	12/5/2030	5.0773887	3.380066	1.5148335	-0.746894	-3.5302321	-6.7038856	-10.005576	-13.2519233	-16.377724
SW5951V-FXD-SMBC	12/9/2025	4.025	12/9/2030	0.4294066	0.3171704	0.1985342	-0.5493243	-2.7307357	-5.6419544	-8.8206976	-12.0294632	-15.164136
SW5959V-FXD-MONT	12/5/2025	3.75	12/3/2027	0.3390939	0.2437184	0.148934	-0.0534483	-0.7722972	-1.7277907	-2.7358969	-3.7446253	-4.7404301
SW5973V-FXD-MZHO	12/5/2025	3.75	12/5/2030	5.0773887	3.380066	1.5148335	-0.746894	-3.5302321	-6.7038856	-10.005576	-13.2519233	-16.377724

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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
SW6024V-FXD-GOLD	5/29/2026	4	6/25/2027	0.27554	0.2027361	0.1303602	0.0552212	-0.2436872	-0.7901925	-1.4055334	-2.0226004	-2.63331
SW6042V-FXD-UBSS	5/22/2026	4.6	5/22/2031	6.368751	4.7306917	3.0085306	1.0133345	-1.4585983	-4.4405176	-7.7577861	-11.1842107	-14.5735688
SW6051V-FXD-MZHO	5/21/2026	3.887	2/23/2027	0.2453332	0.1781086	0.111163	0.044788	-0.0889861	-0.3992963	-0.7071125	-1.0124667	-1.3153902
SW6118V-FXD-UBSS	6/18/2026	4.38	6/18/2031	8.0674102	5.7972396	3.4402688	0.8544222	-2.0693368	-5.325769	-8.7844129	-12.2831929	-15.7130055
SW6129V-FXD-GOLD	6/4/2026	4.25	12/4/2029	2.3234381	1.7193328	1.1023188	0.2907854	-1.2083899	-3.5314851	-6.1697459	-8.784931	-11.3162877
SW6283V-FXD-SMBC	6/25/2026	4.05	6/25/2027	0.2790069	0.2063944	0.1342089	0.0620639	-0.2058838	-0.7608479	-1.3804966	-1.9991241	-2.6110169
SW6331V-FXD-SMBC	7/13/2026	4.35	7/13/2028	0.8619259	0.6533395	0.4454736	0.1634945	-0.6115322	-1.9080373	-3.3744586	-4.8744389	-6.3707498
SW6353V-FXD-SMBC	7/9/2026	4.5	7/9/2029	2.8743898	2.1663546	1.4246305	0.4881018	-0.8856242	-2.7577219	-4.9574532	-7.22877	-9.4697994
SW6388V-FXD-GOLD	7/20/2026	4.25	7/20/2028	2.8192973	2.0820596	1.3240788	0.4426625	-0.6912135	-2.0696428	-3.5721425	-5.1017201	-6.616523
S21300V-FXD-GOLD	12/17/2021	1.6	12/17/2026	0.2126388	0.0804917	-0.0507993	-0.1812438	-0.3108515	-0.4396316	-0.5675936	-0.694768	-0.8210993
S24421V-FXD-MSCS	3/1/2024	4.875	3/1/2034	5.6807289	4.3009246	2.8791791	1.1330055	-1.54177	-5.5523156	-10.472415	-15.5586207	-20.4047834
S24700V-FXD-SMBC	4/29/2024	5	10/29/2029	3.3552526	2.5948112	1.8370271	1.0124204	-0.1438804	-1.9741802	-4.3488802	-6.8781051	-9.3647542
S26048V-FXD-NCNB	1/12/2026	3.63	2/8/2027	0.6775198	0.4838621	0.2915511	0.0977732	-0.1396358	-0.4094719	-0.6786329	-0.9457281	-1.2107823
S26054V-FXD-MONT	1/13/2026	3.7	4/13/2027	0.7402911	0.5323099	0.3257628	0.1130294	-0.2018341	-0.6310662	-1.0671807	-1.4992815	-1.9273922
S26086V-FXD-GOLD	1/16/2026	3.56	1/15/2027	0.7409178	0.5268603	0.3143685	0.1034205	-0.1059934	-0.3139007	-0.5203164	-0.7252585	-0.9287443
S26164V-FXD-WFSF	1/30/2026	3.64	7/30/2027	0.8869944	0.6343411	0.3822498	0.0744706	-0.4594597	-1.1542347	-1.8655918	-2.5700975	-3.2661112
S26212V-FXD-NMHS	2/4/2026	3.63	3/4/2027	0.3429318	0.2454103	0.1484965	0.0499273	-0.1544505	-0.4819304	-0.8142163	-1.1437875	-1.4706328
S26270V-FXD-BBUK	2/19/2026	4	2/19/2031	1.1657229	0.8517192	0.4427203	-0.6734538	-2.9742999	-6.0108041	-9.3146731	-12.6431844	-15.8893944
S26294V-FXD-SMBC	2/18/2026	5.11	2/18/2056	18.50732	12.9347806	6.604158	-0.6659749	-8.8179409	-17.3687094	-25.7639877	-33.5213987	-40.4037361
S26339V-FXD-NCNB	3/6/2026	5	3/6/2056	18.142982	12.4049342	5.9005599	-1.5918503	-9.9024442	-18.5576567	-26.9684884	-34.697353	-41.5215132
S26376V-FXD-GOLD	2/24/2026	3.65	3/24/2027	0.2415902	0.172283	0.1033811	0.0349635	-0.1878205	-0.569246	-0.9535289	-1.3345373	-1.7122083
S26462V-FXD-GOLD	3/9/2026	3.74	3/9/2029	1.281297	0.9204191	0.5070021	-0.334976	-1.9350079	-3.9069744	-5.9569351	-7.9925625	-9.9822493
S26524V-FXD-UBSS	3/19/2026	3.79	7/21/2027	0.2409637	0.1741706	0.1077659	0.0320771	-0.3849697	-1.0316865	-1.7160751	-2.3985171	-3.0735332
S26525V-FXD-SMBC	3/19/2026	3.825	5/18/2027	0.1909892	0.1380951	0.0854908	0.0331731	-0.2282133	-0.7192811	-1.2437927	-1.7654994	-2.2819169
S26579V-FXD-UBSS	3/30/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26587V-FXD-UBSS	3/25/2026	4.5	3/25/2031	1.7388034	1.3319306	0.8906009	0.0854261	-1.7104491	-4.4677996	-7.6940018	-11.0448495	-14.3557778
S26600V-FXD-SMBC	3/30/2026	4.2	3/23/2029	1.5973722	1.1970122	0.7694981	0.0885787	-1.2161949	-3.0435205	-5.0695597	-7.1238145	-9.1474938
S26608V-FXD-NCNB	4/14/2026	4.75	4/14/2031	0.209444	0.1628096	0.1164281	0.0613745	-1.1489096	-3.6567488	-6.8101846	-10.1670105	-13.5115834
S26621V-FXD-MONT	4/6/2026	4	7/6/2028	1.6501397	1.2107075	0.7487785	0.0917466	-0.9865293	-2.3703945	-3.8564844	-5.3592167	-6.8401944
S26654V-FXD-BBUK	4/9/2026	4.375	10/9/2029	0.4694383	0.3586342	0.2482914	0.003131	-1.2123029	-3.2324054	-5.605617	-8.0457934	-10.4521749
S26655V-FXD-UBSS	4/28/2026	4.1	4/28/2031	6.1855776	4.3292155	2.3313976	-0.0044323	-2.8124545	-6.0349844	-9.4642755	-12.9104772	-16.2665605
S26871V-FXD-GOLD	5/12/2026	4.5	5/12/2031	2.2235325	1.6799656	1.0871671	0.117179	-1.7808876	-4.6096267	-7.9057116	-11.3291411	-14.7113313
S26898V-FXD-BBUK	5/7/2026	3.9	5/7/2027	0.3662507	0.2607273	0.1558737	0.0497612	-0.1882354	-0.637895	-1.132791	-1.6257852	-2.1139355

Classification | Internal

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
SA3518V-FXD-SMBC	12/22/2023	4.6	12/22/2028	0.6338282	0.4847262	0.3364664	0.1388156	-0.7049018	-2.2729096	-4.0811492	-5.9414867	-7.7853767
SA3588V-FXD-BBUK	12/19/2023	4.35	9/21/2028	7.1000454	5.1519667	3.2494015	1.391105	-0.4241669	-2.1976157	-3.9304043	-5.6236581	-7.2784646
SA5031V-FXD-MONT	12/10/2025	3.81	12/10/2027	0.4187742	0.3038676	0.1896968	0.008339	-0.7080451	-1.6873054	-2.7190561	-3.7460388	-4.7584606
SA6051V-FXD-UBSS	11/16/2026	5.05	11/16/2028	1.2244881	0.9693446	0.7161008	0.4437916	-0.0696367	-1.1875017	-2.753508	-4.4586266	-6.1793797
SW4488V-FXD-GOLD	10/11/2024	4.05	10/1/2029	3.2387282	2.2886547	1.2665343	-0.0442268	-1.8969672	-4.2055148	-6.6927212	-9.161389	-11.5584941
SW4490V-FXD-GOLD	10/11/2024	4.05	10/1/2029	3.2387282	2.2886547	1.2665343	-0.0442268	-1.8969672	-4.2055148	-6.6927212	-9.161389	-11.5584941
SA3430V-FXD-SMBC	11/27/2023	4.8	11/27/2028	0.3454069	0.2667227	0.1885061	0.1086859	-0.4308494	-1.8345284	-3.5678066	-5.3763615	-7.1730331
SA3485V-FXD-NMHS	12/22/2023	4.5	12/22/2028	0.6193837	0.4703546	0.3221027	0.0947397	-0.8413883	-2.4496697	-4.2714756	-6.1340214	-7.9773147
SA5006V-FXD-SMBC	12/11/2025	4.35	12/11/2035	7.8202593	5.4439588	2.6755043	-0.8730216	-5.3863242	-10.6546456	-16.2434014	-21.7650812	-27.01442
SA5032V-FXD-GOLD	12/10/2025	3.55	1/8/2027	0.3940503	0.2793077	0.1654048	0.0635117	-0.1044387	-0.2925837	-0.4796336	-0.6653948	-0.8498831
SA6035V-FXD-UBSS	10/30/2026	5	10/30/2028	2.3929646	1.8847788	1.3786622	0.827372	0.0244766	-1.2289637	-2.8189538	-4.5341439	-6.2652567
SW4442V-FXD-SMBC	10/4/2024	4	10/2/2030	3.2748292	2.2984579	1.1667127	-0.4425624	-2.7607409	-5.6256026	-8.7144377	-11.8174734	-14.8432096
SW4513V-FXD-MOGN	10/21/2024	5.125	10/21/2044	4.4861719	3.4303063	1.9595796	-0.9044613	-5.9260949	-12.5614726	-19.8795674	-27.1006743	-33.8272511
SW4562V-FXD-GOLD	10/28/2024	5	10/28/2039	4.4496411	3.3939824	2.0479408	-0.3522864	-4.4937793	-10.1944859	-16.6111606	-23.1071511	-29.2824688
SW4572V-FXD-WFSF	10/30/2024	4.25	10/22/2029	3.6281101	2.6252981	1.5686303	0.2711257	-1.4988406	-3.7746103	-6.2741448	-8.7851277	-11.2290406
SW4628V-FXD-WFSF	11/14/2024	4.5	11/13/2029	3.1547948	2.3544237	1.5370795	0.5489796	-0.9573028	-3.133886	-5.6687595	-8.2369173	-10.7346996
SW4639V-FXD-MZHO	11/22/2024	4.92	11/22/2034	1.4349129	1.1150348	0.7922534	0.1553484	-2.2206357	-6.3221179	-11.1675921	-16.2203358	-21.1763343
SW5389V-FXD-NMHS	8/20/2025	4	8/12/2030	2.7809125	1.9659972	1.0137678	-0.4319776	-2.6456399	-5.4306543	-8.4352542	-11.4524623	-14.3958409
SW5582V-FXD-MONT	9/22/2025	3.75	9/19/2030	1.3718588	0.9837658	0.5557975	-0.3976507	-2.7816463	-6.0345414	-9.3009025	-12.4382677	-15.4480316
SW5584V-FXD-MONT	9/22/2025	3.75	9/19/2030	1.3718588	0.9837658	0.5557975	-0.3976507	-2.7816463	-6.0345414	-9.3009025	-12.4382677	-15.4480316
SW5612F-FXD-WFSF	9/22/2025		10/1/2030	-3.161031	-2.1787867	-0.9929324	0.6994488	3.0682026	5.9336354	8.996982	12.0681522	15.0618612
SW5615V-FXD-MONT	9/25/2025	4	9/25/2028	0.2746097	0.2027272	0.1312674	-0.0779125	-1.1589746	-2.6866534	-4.3438188	-6.0182749	-7.6720611
SW5660V-FXD-WFSF	10/14/2025	3.84	11/6/2026	0.0639042	0.0447122	0.0256239	0.0066377	-0.0122476	-0.031033	-0.0497196	-0.0683082	-0.0867999
SW5672V-FXD-WFSF	10/15/2025	3.795	11/6/2026	0.0631542	0.0439633	0.0248762	0.005891	-0.0129932	-0.0317775	-0.0504629	-0.0690505	-0.0875411
SW5732V-FXD-MONT	10/29/2025	3.66	10/28/2027	0.3001785	0.2148425	0.1300216	-0.0459835	-0.7491615	-1.6363629	-2.5626489	-3.4845712	-4.3945174
SW5738V-FXD-NCNB	10/30/2025	3.75	10/21/2027	0.2368549	0.1706907	0.1049111	-0.0022908	-0.6501153	-1.5109402	-2.4204464	-3.3263725	-4.2207901
SW5749V-FXD-SMBC	11/6/2025	4.35	11/6/2037	10.993265	7.5898982	3.8076664	-0.7457816	-6.285364	-12.5471469	-19.0483787	-25.3368012	-31.1517756
SW5751V-FXD-GOLD	11/5/2025	3.85	11/5/2027	0.943997	0.6735458	0.4026552	0.0572305	-0.5896239	-1.4879764	-2.4365495	-3.3799128	-4.3100622
SW5752V-FXD-UBSS	11/5/2025	4.2	11/5/2030	1.0324509	0.7615665	0.4648341	-0.268247	-2.1576506	-4.9108587	-7.9938226	-11.1369041	-14.2226549
SW5838V-FXD-UBSS	11/17/2025	4	11/15/2028	0.1761064	0.1287329	0.0816162	-0.054326	-1.2342956	-2.8803757	-4.6648396	-6.4587494	-8.2220094
SW5892F-FXD-WFSF	11/19/2025		11/15/2030	-3.963597	-2.7186502	-1.2837988	0.6058042	3.103319	6.061697	9.2049537	12.3522766	15.4215841
SW5907F-FXD-WFSF	11/21/2025		11/21/2028	-3.25825	-2.149668	-0.9547656	0.4394961	2.065807	3.8379723	5.6514854	7.4471549	9.2050401
SW5908F-FXD-WFSF	11/21/2025		11/21/2030	-6.372905	-4.1593836	-1.8043566	0.8087651	3.7201032	6.842565	10.041507	13.2070788	16.2800125

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
SW5931V-FXD-MZHO	12/8/2025	3.74	9/8/2028	0.3882034	0.2799572	0.1707592	-0.2485901	-1.4954204	-3.0494674	-4.6899124	-6.3336619	-7.9502446
SW5947V-FXD-NCNB	12/17/2025	4.2	12/5/2030	0.4270841	0.3202995	0.2134537	-0.2700565	-2.2177483	-5.0212656	-8.151509	-11.3399375	-14.4710132
SW5967V-FXD-MONT	12/5/2025	3.7	1/5/2027	0.3822028	0.27571	0.169893	0.0646382	-0.0689745	-0.2486709	-0.427837	-0.6057975	-0.7825688
SW5972V-FXD-MZHO	12/5/2025	3.75	12/5/2030	5.0773887	3.380066	1.5148335	-0.746894	-3.5302321	-6.7038856	-10.005576	-13.2519233	-16.377724
S26924V-FXU-WFSF	5/12/2026	4.05	5/12/2028	1.0799669	0.7898028	0.4981673	0.1031371	-0.7338714	-1.9617192	-3.3183269	-4.6893057	-6.0452533
SA3463V-FXD-NMHS	12/4/2023	4.7	12/4/2028	0.4249048	0.3263089	0.2283259	0.125559	-0.5019757	-2.0117885	-3.7860036	-5.6148425	-7.4263454
SA5007V-FXD-NMHS	12/9/2025	3.5	1/4/2027	0.3275734	0.2295127	0.1320617	0.0353731	-0.1104503	-0.2879469	-0.4642421	-0.6393475	-0.813279
SA5017V-FXD-NMHS	12/15/2025	3.72	12/15/2027	0.1636814	0.1165183	0.069611	-0.053975	-0.8102007	-1.8066881	-2.8491272	-3.8868982	-4.9103134
SA5037V-FXD-GOLD	12/12/2025	3.57	5/12/2027	0.4325854	0.3063446	0.1808743	0.0411447	-0.3224127	-0.8294124	-1.3398528	-1.8454729	-2.346016
SA5087V-FXD-MONT	12/30/2025	3.68	8/30/2028	0.6037214	0.4353857	0.2576707	-0.266247	-1.5179963	-3.0623212	-4.684463	-6.3064622	-7.901782
SA5094V-FXD-SMBC	12/24/2025	4.36	12/24/2036	11.624452	8.1044429	4.2692849	-0.1845511	-5.4734438	-11.4115817	-17.5791883	-23.5908371	-29.2062551
SA6047V-FXD-SMBC	10/27/2026	5	10/27/2028	2.3544279	1.8545871	1.3577697	0.8260964	0.0557982	-1.1935393	-2.7934318	-4.5093329	-6.2391613
SA6056V-FXD-UBSS	11/13/2026	5.25	11/13/2031	9.2674704	7.1650894	5.0500012	2.7981262	0.2389122	-2.7457817	-6.1210725	-9.7098672	-13.3205993
SW4158V-FXD-UBSS	8/12/2024	4.09	6/29/2029	2.4432931	1.7662853	1.0480124	0.0532063	-1.5690681	-3.7394683	-6.0623696	-8.3482439	-10.5679984
SW4187V-FXD-NMHS	8/16/2024	4.375	8/14/2034	0.1904623	0.1435101	0.0968125	-0.8863383	-4.1626322	-8.6427259	-13.622994	-18.6491536	-23.4899499
SW4445V-FXD-SMBC	10/4/2024	4	10/2/2029	0.6860049	0.5052702	0.3052163	-0.3614591	-2.0505868	-4.298697	-6.7173301	-9.1520239	-11.5406676
SW4489V-FXD-GOLD	10/11/2024	4.05	10/1/2029	3.2387282	2.2886547	1.2665343	-0.0442268	-1.8969672	-4.2055148	-6.6927212	-9.161389	-11.5584941
SW4605V-FXD-GOLD	11/15/2024	5.125	11/15/2044	13.279813	9.628642	5.4139933	0.2110318	-6.0784363	-13.2136734	-20.6574378	-27.9003842	-34.6127214
SW4736V-FXD-GOLD	12/6/2024	4.35	12/4/2029	2.3344072	1.7301931	1.1137859	0.3084821	-1.1741475	-3.4841653	-6.1199878	-8.7360263	-11.2684764
SW4808V-FXD-UBSS	12/19/2024	4.53	12/19/2029	1.9647498	1.4890855	1.0131582	0.4352677	-0.7604877	-2.9776922	-5.6538288	-8.3105597	-10.8801001
SW5641V-FXD-GOLD	10/3/2025	3.925	10/6/2028	0.3978198	0.2925957	0.1875387	-0.145316	-1.3222206	-2.8988226	-4.5751762	-6.2648162	-7.9386738
SW5705V-FXD-MONT	11/4/2025	3.64	8/4/2028	0.9189666	0.6490139	0.3450716	-0.3108347	-1.5490085	-3.0464618	-4.6164211	-6.1819792	-7.7223333
SW5707V-FXD-NMHS	10/27/2025	4.25	10/15/2030	0.1880615	0.1414525	0.0950962	-0.2308121	-1.9920426	-4.6365576	-7.6664615	-10.7668221	-13.8146089
SW5776V-FXD-SMBC	11/6/2025	4.11	11/6/2030	1.0369782	0.7576516	0.4392122	-0.4081101	-2.4391023	-5.2569887	-8.3639019	-11.5147493	-14.5997687
SW5789V-FXD-SMBC	11/12/2025	3.89	11/12/2030	5.0671657	3.4216504	1.6011816	-0.5938739	-3.2592662	-6.283593	-9.4598575	-12.6287265	-15.7111149
SW5945V-FXD-NMHS	12/5/2025	3.67	6/5/2030	4.9485381	3.2491701	1.4020269	-0.7681413	-3.3426055	-6.2102827	-9.1718627	-12.088927	-14.9099626
SW5948V-FXD-NCNB	12/17/2025	4.2	12/5/2030	0.4270841	0.3202995	0.2134537	-0.2700565	-2.2177483	-5.0212656	-8.151509	-11.3399375	-14.4710132
SW5950V-FXD-MZHO	12/5/2025	3.75	12/5/2030	5.0773887	3.380066	1.5148335	-0.746894	-3.5302321	-6.7038856	-10.005576	-13.2519233	-16.377724
SW5974V-FXD-SMBC	12/11/2025	4.35	12/11/2035	7.7759284	5.3937406	2.6123275	-0.9588578	-5.4913178	-10.7821384	-16.3728947	-21.8945862	-27.1415842
SW6022V-FXD-GOLD	5/29/2026	4	6/25/2027	0.27554	0.2027361	0.1303602	0.0552212	-0.2436872	-0.7901925	-1.4055334	-2.0226004	-2.63331
SW6023V-FXD-MZHO	5/20/2026	3.8	11/20/2026	0.2091077	0.1505388	0.0922684	0.034407	-0.0231629	-0.0804069	-0.1373283	-0.1939306	-0.2502169
SW6097V-FXD-UBSS	5/28/2026	4.72	5/19/2031	2.4210146	1.8575917	1.2617348	0.3837579	-1.2850552	-3.9114989	-7.1402077	-10.5583219	-13.9563786
SW6174V-FXD-BBUK	6/17/2026	4.35	6/17/2030	2.5146332	1.8731429	1.2175673	0.3627928	-1.230803	-3.7982585	-6.802291	-9.797453	-12.6859031

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
SW6176V-FXD-GOLD	6/17/2026	4.625	6/17/2031	4.6679194	3.4918007	2.2369181	0.6709297	-1.5156753	-4.3939356	-7.7139984	-11.1819475	-14.6169151
SW4519V-FXD-SMBC	10/16/2024	4.05	10/5/2029	3.2976901	2.3357359	1.2975538	-0.0325433	-1.8967343	-4.2189822	-6.7139357	-9.1901649	-11.5947097
SW4548V-FXD-GOLD	10/28/2024	5	10/28/2039	4.4496411	3.3939824	2.0479408	-0.3522864	-4.4937793	-10.1944859	-16.6111606	-23.1071511	-29.2824688
SW4556V-FXD-GOLD	10/28/2024	5	10/28/2039	4.4496411	3.3939824	2.0479408	-0.3522864	-4.4937793	-10.1944859	-16.6111606	-23.1071511	-29.2824688
SW5369V-FXD-UBSS	8/19/2025	4	8/19/2030	1.1589776	0.8464633	0.4864497	-0.4548373	-2.5929924	-5.3850759	-8.3896356	-11.4140423	-14.368033
SW5575V-FXD-SMBC	9/22/2025	3.78	3/19/2027	0.1987073	0.1437429	0.0890811	0.0347186	-0.1449674	-0.4971923	-0.8686353	-1.2372102	-1.6025941
SW5579V-FXD-SMBC	9/26/2025	4	9/26/2029	1.5886768	1.1700693	0.6922387	-0.1928455	-1.8669365	-4.0813326	-6.4837196	-8.9106461	-11.2923356
SW5656V-FXD-SMBC	10/10/2025	3.9	4/10/2028	0.4287773	0.3153449	0.2023724	-0.0303924	-0.9052274	-2.1298152	-3.4312166	-4.7387641	-6.0283638
SW5687V-FXD-SMBC	10/27/2025	5.1	10/27/2055	8.7570587	6.23488	2.7754887	-2.3279206	-9.1689726	-17.1274448	-25.314484	-33.0560724	-39.9892296
SW5718V-FXD-UBSS	10/27/2025	3.5	11/23/2026	0.2216181	0.1558493	0.0904736	0.0254701	-0.0391651	-0.103436	-0.1673463	-0.2308999	-0.2941003
SW5731V-FXD-UBSS	10/30/2025	3.72	9/28/2028	0.8825103	0.6346653	0.3603375	-0.2761042	-1.5787437	-3.1767982	-4.8581937	-6.5393563	-8.1945124
SW5733V-FXD-GOLD	10/30/2025	3.75	10/28/2027	0.3084886	0.223145	0.1383167	-0.0023918	-0.6648507	-1.5419575	-2.4674492	-3.389564	-4.3000028
SW5815V-FXD-MONT	11/13/2025	3.81	11/12/2030	4.9457557	3.2981106	1.4655758	-0.7561019	-3.4592705	-6.5181508	-9.7174243	-12.8950926	-15.9775318
SW5816V-FXD-SMBC	11/13/2025	4.585	11/13/2040	15.500586	10.7975058	5.7015112	-0.0753598	-6.7298467	-13.8944757	-21.1779959	-28.1270944	-34.4859669
SW5893F-FXD-WFSF	11/19/2025		11/1/2030	-3.968753	-2.7174465	-1.2717779	0.6189363	3.0947345	6.0143444	9.1200248	12.2361497	15.2797843
SW5949V-FXD-GOLD	12/4/2025	3.73	12/4/2026	0.3536358	0.2560881	0.1591398	0.062781	-0.0329948	-0.128194	-0.2228654	-0.3168873	-0.4103936
SW5961V-FXD-SMBC	12/8/2025	5.25	12/8/2055	9.5685078	7.009071	3.6652371	-1.2052003	-7.8156515	-15.6689796	-23.847527	-31.6191271	-38.5985619
SW5969V-FXD-MZHO	12/5/2025	3.75	12/5/2030	5.0773887	3.380066	1.5148335	-0.746894	-3.5302321	-6.7038856	-10.005576	-13.2519233	-16.377724
SW6025V-FXD-SMBC	5/28/2026	4.75	5/28/2031	2.5717628	1.9849317	1.3673903	0.475309	-1.2091584	-3.8566536	-7.0807602	-10.4994132	-13.9069586
SW6048V-FXD-BBUK	5/29/2026	5	5/19/2031	0.2626654	0.2067439	0.1511302	0.0958212	-0.6997876	-2.944746	-6.0024778	-9.367863	-12.7618411
SW6050V-FXD-DEUT	6/3/2026	4.12	9/3/2027	0.3733812	0.2778131	0.182836	0.0858782	-0.2607284	-0.985306	-1.7766107	-2.5674011	-3.3488768
SW6076V-FXD-GOLD	5/29/2026	4	5/27/2027	0.2975493	0.2191595	0.1412356	0.062494	-0.1924698	-0.6754858	-1.2196254	-1.7649098	-2.3046157
SW6227V-FXD-MONT	6/22/2026	4.33	6/22/2029	2.5794878	1.9238591	1.2555289	0.4255029	-0.935074	-2.9399701	-5.2214001	-7.5010741	-9.7184518
SW6339V-FXD-UBSS	7/6/2026	4.24	12/30/2027	0.7636444	0.5750286	0.3875706	0.1675514	-0.3935042	-1.3319335	-2.3819654	-3.4538903	-4.5159991
SW6448V-FXD-UBSS	7/23/2026	4.52	7/23/2031	10.616917	7.7164213	4.7974786	1.7606372	-1.4752516	-4.9174828	-8.4854701	-12.062314	-15.5579882
SW6536V-FXD-GOLD	7/30/2026	4.3	8/27/2027	1.0162131	0.7684167	0.5223763	0.263031	-0.1626541	-0.8271028	-1.5877522	-2.3618107	-3.1281097
SW6709V-FXD-MONT	9/8/2026	4.36	3/8/2029	1.4954824	1.1376601	0.7806728	0.3425645	-0.6516273	-2.4883394	-4.5823107	-6.6448107	-8.6521455
SW6751V-FXD-GOLD	9/21/2026	4.6	3/21/2029	3.7491429	2.833141	1.8999796	0.8427737	-0.5148141	-2.2466034	-4.2222762	-6.2662701	-8.293836
SW6885V-FXD-GOLD	9/28/2026	5.09	9/28/2029	4.2795224	3.3418079	2.3957146	1.3528942	0.0264424	-1.7430854	-3.9206039	-6.291377	-8.667516
SW6927V-FXD-UBSS	9/25/2026	4.67	10/22/2027	1.8048711	1.4013733	1.0009621	0.5862952	0.0423589	-0.708909	-1.5800434	-2.4832238	-3.3834419
SW6398V-FXD-SMBC	7/10/2026	4.45	1/8/2029	0.8231852	0.628818	0.435199	0.1671722	-0.7141124	-2.2990215	-4.1500016	-6.0534086	-7.9347668
SW6523V-FXD-GOLD	7/30/2026	4.3	8/27/2027	1.0162131	0.7684167	0.5223763	0.263031	-0.1626541	-0.8271028	-1.5877522	-2.3618107	-3.1281097
SW6650V-FXD-UBSS	8/24/2026	4.71	5/24/2034	14.469653	10.5617205	6.5795508	2.3783807	-2.1379233	-6.9594149	-11.9442971	-16.9049923	-21.6920188

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REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
SW6681V-FXD-SMBC	8/27/2026	4.5	8/27/2031	11.906758	8.6294114	5.3611041	2.0197328	-1.4558586	-5.063632	-8.7379148	-12.3856675	-15.935
SW6734V-FXD-MZHO	9/15/2026	5.15	9/2/2031	0.4543937	0.3628985	0.2717791	0.179248	-0.5376918	-2.8304445	-5.9415326	-9.3990779	-12.9228564
SW6805V-FXD-GOLD	9/11/2026	4.37	10/8/2027	0.4922672	0.3752147	0.2588809	0.1401576	-0.1903051	-0.9243352	-1.7724402	-2.6438867	-3.5111305
SW6815V-FXD-GOLD	9/14/2026	4.45	10/14/2027	0.5383745	0.4134759	0.2893447	0.1647442	-0.1344294	-0.8653006	-1.7309184	-2.6184378	-3.5005574
S26656V-FXD-GOLD	4/23/2026	4.25	4/23/2029	0.9803126	0.7404808	0.4958262	0.060013	-1.1353515	-2.9798367	-5.0670385	-7.1872977	-9.2751179
S26683V-FXD-MZHO	4/16/2026	4	10/16/2028	1.7505818	1.2835327	0.8032852	0.1454453	-1.0455951	-2.7098577	-4.4816774	-6.2247412	-7.9273991
S26872V-FXD-MZHO	5/12/2026	4.6	5/12/2031	1.2184458	0.9273427	0.6286129	0.0726654	-1.5395342	-4.2391905	-7.4696347	-10.86484	-14.2408154
S26880V-FXD-MZHO	5/4/2026	4.3	5/4/2029	1.0700434	0.8020611	0.5286927	0.061115	-1.1339168	-2.961399	-5.0297836	-7.1545724	-9.2599125
S26881V-FXD-MZHO	5/6/2026	4.2	11/6/2028	1.0659221	0.7868472	0.5037925	0.0679068	-0.9551253	-2.5066299	-4.2442145	-6.013821	-7.7603324
S26897V-FXD-MZHO	5/6/2026	4.2	11/6/2028	1.0659221	0.7868472	0.5037925	0.0679068	-0.9551253	-2.5066299	-4.2442145	-6.013821	-7.7603324
S26904V-FXD-CITI	5/5/2026	3.79	11/5/2026	0.052335	0.0351366	0.0180302	0.0010147	-0.0159107	-0.0327471	-0.0494952	-0.0661559	-0.0827303
S26928V-FXD-UBSS	5/12/2026	4.5	5/12/2031	2.2235325	1.6799656	1.0871671	0.117179	-1.7808876	-4.6096267	-7.9057116	-11.3291411	-14.7113313
S26947V-FXD-NMHS	5/13/2026	3.875	6/11/2027	1.014985	0.7245787	0.4361768	0.1344285	-0.2772756	-0.828907	-1.4126534	-1.9939918	-2.5691768
SA3197V-FXD-NMHS	10/20/2023	5.3	10/20/2028	1.1200466	0.8939329	0.6694401	0.4430531	0.0551747	-1.0063259	-2.5393072	-4.2191725	-5.9260863
SA5004V-FXD-NMHS	12/8/2025	3.5	1/4/2027	0.3275734	0.2295127	0.1320617	0.0353731	-0.1104503	-0.2879469	-0.4642421	-0.6393475	-0.813279
SA5029V-FXD-SMBC	12/11/2025	4.38	12/11/2035	9.6554201	6.7143647	3.4283705	-0.5150893	-5.2347722	-10.5728461	-16.1820888	-21.7049436	-26.9561289
SA5036V-FXD-GOLD	12/17/2025	3.81	2/17/2027	0.1799229	0.1299716	0.0802925	0.0308828	-0.111164	-0.3839549	-0.6748087	-0.9638515	-1.2506343
SA5085V-FXD-GOLD	12/23/2025	3.62	12/23/2026	0.2337956	0.1668517	0.1002971	0.0377953	-0.0597605	-0.2061602	-0.3516092	-0.4961228	-0.639698
SA6013V-FXD-UBSS	10/30/2026	5	10/30/2028	2.3929646	1.8847788	1.3786622	0.827372	0.0244766	-1.2289637	-2.8189538	-4.5341439	-6.2652567
SA6057V-FXD-UBSS	11/17/2026	5.5	11/17/2031	5.0134546	3.9830579	2.9499178	1.8092532	0.2649982	-2.0251593	-5.0725863	-8.5462913	-12.1317292
SW4289V-FXD-MZHO	9/13/2024	4	9/10/2031	16.745176	11.6237265	6.7616071	2.144371	-2.241564	-6.4089562	-10.3698008	-14.1353781	-17.716299
SW4292V-FXD-MZHO	9/13/2024	4	9/10/2031	16.745176	11.6237265	6.7616071	2.144371	-2.241564	-6.4089562	-10.3698008	-14.1353781	-17.716299
SW4324V-FXD-UBSS	9/24/2024	3.6	9/20/2029	2.7599434	1.8245713	0.7338586	-0.7837594	-2.8728692	-5.3075408	-7.7983034	-10.2330941	-12.5922874
SW4439V-FXD-SMBC	10/4/2024	4	10/2/2030	3.2748292	2.2984579	1.1667127	-0.4425624	-2.7607409	-5.6256026	-8.7144377	-11.8174734	-14.8432096
SW4487V-FXD-GOLD	10/11/2024	4.05	10/1/2029	3.2387282	2.2886547	1.2665343	-0.0442268	-1.8969672	-4.2055148	-6.6927212	-9.161389	-11.5584941
SW4598V-FXD-GOLD	11/15/2024	5.125	11/15/2044	13.279813	9.628642	5.4139933	0.2110318	-6.0784363	-13.2136734	-20.6574378	-27.9003842	-34.6127214
SW5497V-FXD-UBSS	9/16/2025	4.125	9/16/2030	0.1808306	0.1340738	0.0875705	-0.4187849	-2.3424961	-5.0550247	-8.072617	-11.128318	-14.1239714
SW5601V-FXD-SMBC	9/24/2025	4.18	9/24/2030	0.2751191	0.2059657	0.1372167	-0.3408226	-2.199274	-4.8798372	-7.8987008	-10.9668188	-13.9779131
SW5748V-FXD-SMBC	11/5/2025	5.04	11/5/2055	12.829596	8.9080104	4.0164056	-2.2554851	-9.8815508	-18.2325134	-26.5642243	-34.278764	-41.1172007
SW5769V-FXD-GOLD	11/5/2025	3.85	11/5/2027	0.943997	0.6735458	0.4026552	0.0572305	-0.5896239	-1.4879764	-2.4365495	-3.3799128	-4.3100622
SW5791V-FXD-UBSS	11/12/2025	3.85	11/12/2030	5.0085878	3.3646515	1.5440395	-0.6580198	-3.3399568	-6.3859928	-9.5810812	-12.759044	-15.8434794
SW5890V-FXD-MZHO	11/21/2025	5	11/18/2050	16.906515	11.7065965	5.7603893	-1.1497499	-8.940225	-17.1636875	-25.276561	-32.8444362	-39.6295285
SW5971V-FXD-MONT	12/5/2025	3.7	1/5/2027	0.3822028	0.27571	0.169893	0.0646382	-0.0689745	-0.2486709	-0.427837	-0.6057975	-0.7825688

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SW6005V-FXD-MZHO	5/26/2026	6	5/26/2056	0.4480062	0.3688343	0.2899876	0.2069723	-1.9120376	-7.4894296	-14.6642264	-22.2016029	-29.3927881
S26939V-FXD-DEUT	5/28/2026	4.1	5/25/2028	0.2815222	0.2086743	0.1362547	0.0315042	-0.7739106	-2.0395048	-3.4298862	-4.8376579	-6.2294493
S26948V-FXD-UBSS	5/28/2026	4.55	5/28/2031	2.4574063	1.8694645	1.227592	0.2183956	-1.6737425	-4.4867771	-7.7925382	-11.2368915	-14.6442285
SA5044V-FXD-NCNB	12/12/2025	3.75	6/12/2030	5.1544561	3.4407021	1.5935672	-0.5587773	-3.1097185	-5.966028	-8.9327966	-11.8641656	-14.7017304
SA6068V-FXD-UBSS	11/13/2026	5.25	11/13/2031	9.2674704	7.1650894	5.0500012	2.7981262	0.2389122	-2.7457817	-6.1210725	-9.7098672	-13.3205993
SW4252V-FXD-UBSS	9/25/2024	4.02	9/25/2028	6.6482339	4.693748	2.7852216	0.9213897	-0.8990019	-2.6771724	-4.4142998	-6.1115238	-7.7699471
SW4373V-FXD-SMBC	9/25/2024	4	9/25/2030	3.1988877	2.244493	1.1379841	-0.4467661	-2.7476771	-5.6002113	-8.6775537	-11.7690632	-14.7837205
SW4386V-FXD-UBSS	9/27/2024	3.84	9/28/2029	9.5693113	6.5622891	3.6546402	0.842509	-1.8777007	-4.5094392	-7.0560096	-9.5205764	-11.9061717
SW4549V-FXD-UBSS	10/28/2024	4.55	10/27/2034	4.9369722	3.6129474	2.0409528	-0.3098117	-3.8424406	-8.4014903	-13.4479045	-18.543856	-23.4590549
SW4862V-FXD-GOLD	12/30/2024	5	12/30/2033	5.1871683	3.9758065	2.68683	0.9905808	-1.66209	-5.4049297	-9.8682935	-14.5679296	-19.2030383
SW5096V-FXD-GOLD	7/3/2025	4	7/2/2030	2.4377972	1.7510851	1.003748	-0.13977	-2.1955676	-5.0507637	-8.1248165	-11.1298855	-14.0216536
SW5160V-FXD-UBSS	7/22/2025	4.32	1/17/2029	0.201316	0.1514395	0.1018347	0.0325237	-0.9260313	-2.5639887	-4.4622075	-6.3943745	-8.2936562
SW5381V-FXD-UBSS	8/22/2025	3.92	11/19/2027	0.2038308	0.1481301	0.0927361	0.0071842	-0.6107131	-1.5152876	-2.4913078	-3.4687568	-4.4335086
SW5539V-FXD-MZHO	9/16/2025	4.25	9/4/2030	0.396467	0.2991124	0.2023677	-0.2064724	-2.0011745	-4.6037538	-7.545772	-10.5681556	-13.5481783
SW5850V-FXD-MZHO	11/20/2025	5	11/20/2045	8.8834357	6.4498659	3.3229798	-1.1412348	-7.2229775	-14.4224821	-21.976173	-29.2591813	-35.9440836
SW5880V-FXD-MZHO	11/21/2025	5	11/18/2050	16.906515	11.7065965	5.7603893	-1.1497499	-8.940225	-17.1636875	-25.276561	-32.8444362	-39.6295285
SW5968V-FXD-MONT	12/5/2025	3.7	1/5/2027	0.3822028	0.27571	0.169893	0.0646382	-0.0689745	-0.2486709	-0.427837	-0.6057975	-0.7825688
SW6040V-FXD-WFSF	5/20/2026	4.045	6/17/2027	0.2236378	0.1651153	0.1069165	0.0490381	-0.2062734	-0.7282191	-1.322656	-1.9199004	-2.5111637
SW6096V-FXD-UBSS	5/28/2026	4.55	5/19/2031	6.2326667	4.6015919	2.8835	0.8934598	-1.5699406	-4.5577285	-7.8905746	-11.3355193	-14.7325742
SW6138V-FXD-GOLD	6/16/2026	4.55	6/16/2031	2.6585398	2.0174387	1.3357611	0.3182609	-1.6017012	-4.4816121	-7.8433592	-11.3349255	-14.7817873
SW6224V-FXD-MONT	6/22/2026	4.33	6/22/2029	2.5794878	1.9238591	1.2555289	0.4255029	-0.935074	-2.9399701	-5.2214001	-7.5010741	-9.7184518
SW6237V-FXD-SMBC	6/26/2026	4.42	6/26/2031	10.051383	7.2305356	4.3758991	1.3863749	-1.8160812	-5.2278575	-8.7576794	-12.2882364	-15.7367673
SW6270V-FXD-NMHS	6/22/2026	4	6/22/2027	0.2537741	0.1867221	0.12006	0.0537705	-0.2183023	-0.7806636	-1.3928176	-2.0038174	-2.6081689
SW6306V-FXD-SMBC	6/29/2026	4.68	6/29/2029	0.7544817	0.58812	0.4228002	0.2184581	-0.6060822	-2.3411887	-4.4652444	-6.6885387	-8.9073941
SW6307V-FXD-SMBC	6/29/2026	4.5	6/29/2028	0.7249847	0.5587697	0.3936363	0.2092011	-0.3929267	-1.6193073	-3.0529376	-4.5336135	-6.007343
SW6364V-FXD-SMBC	7/9/2026	4.5	7/9/2029	2.8743898	2.1663546	1.4246305	0.4881018	-0.8856242	-2.7577219	-4.9574532	-7.22877	-9.4697994
SW6445V-FXD-GOLD	7/28/2026	4.35	7/28/2028	2.9635289	2.2032088	1.427285	0.5456007	-0.5813494	-1.9539453	-3.4631308	-5.0070552	-6.5408539
SW6540V-FXD-GOLD	8/10/2026	4.5	8/10/2028	1.2151219	0.9277201	0.6415612	0.2973438	-0.4624789	-1.7568319	-3.2704188	-4.8384281	-6.4003226
SW6569V-FXD-SMBC	8/17/2026	4.75	8/17/2029	0.2229623	0.1732088	0.1237265	0.0745125	-0.5771787	-2.2793472	-4.4630779	-6.7794087	-9.0844975
SW6715V-FXD-SMBC	9/17/2026	4.6	9/17/2029	1.6881065	1.3043398	0.9116194	0.3533418	-0.8174765	-2.7214262	-4.9988323	-7.3790266	-9.7494509
SW6731V-FXD-SMBC	9/10/2026	4.75	9/10/2029	1.6590341	1.294958	0.928293	0.4452776	-0.5880672	-2.3861832	-4.6101172	-6.9672604	-9.3252734
S26909V-FXD-GOLD	5/12/2026	4.5	5/12/2031	2.2235325	1.6799656	1.0871671	0.117179	-1.7808876	-4.6096267	-7.9057116	-11.3291411	-14.7113313
S26911F-FXD-DEUT	5/4/2026		5/5/2031	-13.54178	-9.3267993	-5.2513973	-1.2924284	2.5624039	6.3111288	9.9416489	13.4397897	16.7954872

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S26974V-FXD-WFSF	5/14/2026	4	6/11/2027	0.1438335	0.1048266	0.0660281	0.0274358	-0.2168041	-0.7308597	-1.3117134	-1.8937498	-2.4698677
SA6043V-FXD-UBSS	10/30/2026	5	10/30/2028	2.3929646	1.8847788	1.3786622	0.827372	0.0244766	-1.2289637	-2.8189538	-4.5341439	-6.2652567
SA6085V-FXD-UBSS	11/3/2026	5.125	6/3/2031	2.4516233	1.9452838	1.4368554	0.812694	-0.4180644	-2.6992736	-5.7408039	-9.0862345	-12.4810253
SW4387V-FXD-UBSS	9/27/2024	3.7	9/28/2029	2.1840457	1.5054925	0.7199074	-0.5366421	-2.5519571	-5.0198198	-7.5432289	-9.9995237	-12.3776275
SW4438V-FXD-SMBC	10/4/2024	4	10/2/2030	3.2748292	2.2984579	1.1667127	-0.4425624	-2.7607409	-5.6256026	-8.7144377	-11.8174734	-14.8432096
SW4579V-FXD-WFSF	10/30/2024	4.25	10/22/2029	3.6281101	2.6252981	1.5686303	0.2711257	-1.4988406	-3.7746103	-6.2741448	-8.7851277	-11.2290406
SW4644V-FXD-UBSS	11/20/2024	4.58	11/20/2029	0.2977851	0.2275651	0.1577558	0.0883385	-0.1220139	-2.6433076	-5.3367396	-7.9401537	-10.4569909
SW4691V-FXD-GOLD	11/27/2024	5.125	11/27/2034	0.3758274	0.2970012	0.2186436	0.1119846	-1.6252962	-5.3260498	-10.0010549	-15.0151105	-19.9969518
SW5311F-FXD-WFSF	8/8/2025		8/8/2035	-13.70327	-9.4619932	-5.0265769	-0.2580919	4.8985565	10.3446117	15.8700547	21.2741609	26.3951535
SW5583V-FXD-GOLD	9/30/2025	4.05	9/30/2030	1.6115302	1.1888273	0.6754396	-0.4211114	-2.5393682	-5.3270722	-8.3725325	-11.4559633	-14.4756586
SW5604V-FXD-GOLD	9/30/2025	3.9	9/27/2027	0.2890015	0.211642	0.1347423	0.0447682	-0.4670557	-1.2718224	-2.1231167	-2.972417	-3.8110397
SW5616V-FXD-NMHS	9/26/2025	4.15	9/26/2028	0.3077512	0.2303602	0.1534291	0.0169315	-0.9466058	-2.4415603	-4.0902995	-5.7658949	-7.4229285
SW5744V-FXD-SMBC	11/5/2025	3.78	5/5/2028	0.9315274	0.6610624	0.3815522	-0.0898175	-1.0741646	-2.3661851	-3.7287227	-5.0936619	-6.4378681
SW5837V-FXD-UBSS	11/17/2025	4	11/15/2028	0.1761064	0.1287329	0.0816162	-0.054326	-1.2342956	-2.8803757	-4.6648396	-6.4587494	-8.2220094
SW5870V-FXD-MZHO	11/24/2025	3.8	11/22/2030	6.4794984	4.2600404	1.9030621	-0.7149572	-3.6304248	-6.759048	-9.9644428	-13.1430727	-16.231259
SW6037V-FXD-MZHO	5/20/2026	3.8	11/20/2026	0.2091077	0.1505388	0.0922684	0.034407	-0.0231629	-0.0804069	-0.1373283	-0.1939306	-0.2502169
SW6041V-FXD-GOLD	5/28/2026	4.75	5/28/2031	2.5717628	1.9849317	1.3673903	0.475309	-1.2091584	-3.8566536	-7.0807602	-10.4994132	-13.9069586
SW6100V-FXD-SMBC	5/29/2026	4.45	5/25/2029	0.305831	0.2328689	0.160336	0.0610888	-0.9016919	-2.6987903	-4.7987283	-6.9650428	-9.1131069
SW6120F-FXD-DEUT	5/27/2026		5/27/2031	-14.15903	-9.8723319	-5.7325286	-1.7161946	2.1902008	5.9860092	9.660567	13.2004694	16.5959908
SW6195V-FXD-NMHS	6/18/2026	5.05	6/6/2031	0.5204681	0.4134521	0.3071157	0.1915506	-0.5663371	-2.74423	-5.7828031	-9.1566143	-12.5677509
SW6196V-FXD-NMHS	6/18/2026	5.05	6/6/2031	0.5204681	0.4134521	0.3071157	0.1915506	-0.5663371	-2.74423	-5.7828031	-9.1566143	-12.5677509
SW6247F-FXD-DEUT	6/15/2026		6/16/2031	-14.08361	-9.7432394	-5.553283	-1.4903133	2.4586819	6.2929656	10.001755	13.5717471	16.9937073
SW6284V-FXD-SMBC	6/29/2026	4.5	6/29/2029	2.7772589	2.0987447	1.3912304	0.4922541	-0.8708239	-2.7630825	-4.9306682	-7.1684181	-9.3863303
SW6298V-FXD-DEUT	7/7/2026	4.32	10/7/2027	0.7861669	0.594662	0.404458	0.2056628	-0.2002957	-0.959016	-1.8252338	-2.6997356	-3.5641714
SW6352V-FXD-SMBC	7/13/2026	4.5	7/13/2029	2.9181503	2.1987539	1.4450457	0.491704	-0.9029342	-2.7939776	-4.9968811	-7.2666156	-9.5074027
SW6429V-FXD-MZHO	7/14/2026	4.4	1/14/2030	4.7373696	3.4941475	2.2179565	0.7597366	-1.1016087	-3.4341105	-6.0500721	-8.7178053	-11.3252599
SW6482V-FXD-SMBC	7/30/2026	4.46	7/30/2029	3.0624766	2.2938995	1.4891182	0.484166	-0.9656643	-2.9216465	-5.155141	-7.4577977	-9.7367462
SW6491V-FXD-SMBC	8/17/2026	5	8/4/2031	0.4684219	0.370638	0.2734635	0.1622157	-0.7774154	-3.1389995	-6.3116338	-9.7920427	-13.302581
SW6504V-FXD-WFSF	7/23/2026	4.255	8/20/2027	0.9210556	0.6931454	0.4668527	0.2320238	-0.167222	-0.8441931	-1.5986019	-2.3565584	-3.1058406
SW6006V-FXD-NMHS	6/1/2026	5	5/16/2031	0.2235205	0.176015	0.1287672	0.0817743	-0.6110909	-2.8082195	-5.8407357	-9.1905082	-12.569456
SW6007V-FXD-GOLD	5/21/2026	4.35	5/21/2031	9.4920201	6.7929312	4.0600851	1.1814022	-1.9341293	-5.28831	-8.7827682	-12.2847671	-15.6965778
SW6035V-FXD-SMBC	5/29/2026	4.4	5/25/2029	2.3020181	1.7248543	1.1218971	0.31754	-0.9965404	-2.8519038	-4.9672898	-7.1359467	-9.2838259
SW6039V-FXD-BBUK	5/29/2026	5	5/19/2031	0.2626654	0.2067439	0.1511302	0.0958212	-0.6997876	-2.944746	-6.0024778	-9.367863	-12.7618411

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				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
SW6098V-FXD-GOLD	5/29/2026	4	6/25/2027	0.27554	0.2027361	0.1303602	0.0552212	-0.2436872	-0.7901925	-1.4055334	-2.0226004	-2.63331
SW6135V-FXD-UBSS	6/2/2026	4.71	6/2/2031	0.4159679	0.323308	0.2312132	0.0922897	-1.2287605	-3.8578973	-7.0850781	-10.5113104	-13.9268961
SW6142F-FXD-DEUT	6/1/2026		6/1/2031	-14.32626	-10.0227456	-5.8682772	-1.8387656	2.0799067	5.8879167	9.5749117	13.1269076	16.5339178
SW6177V-FXD-MZHO	6/11/2026	4.56	6/11/2029	0.5113688	0.3929247	0.2752032	0.1141236	-0.7943538	-2.5623095	-4.6593156	-6.8527668	-9.0366782
SW6269V-FXD-NMHS	6/22/2026	4	6/22/2027	0.2537741	0.1867221	0.12006	0.0537705	-0.2183023	-0.7806636	-1.3928176	-2.0038174	-2.6081689
SW6340V-FXD-UBSS	7/10/2026	4.5	1/7/2030	2.8273963	2.1254542	1.3866128	0.413936	-1.1234049	-3.2923697	-5.7984304	-8.3924657	-10.9657351
SW6387V-FXD-SMBC	7/15/2026	4.9	7/15/2039	15.615326	11.3331981	6.7495261	1.5801105	-4.2726814	-10.6581237	-17.2857085	-23.7630225	-29.867881
SW6446V-FXD-UBSS	7/23/2026	4.48	7/23/2031	10.50739	7.6060255	4.682112	1.6357938	-1.6113322	-5.0630985	-8.6369536	-12.2153555	-15.7099175
SW6493V-FXD-UBSS	8/5/2026	4.55	8/5/2031	8.928033	6.5308017	4.0806673	1.4422407	-1.5139422	-4.807059	-8.3262986	-11.9079874	-15.4258005
SW6537V-FXD-SMBC	8/14/2026	5.625	8/14/2056	18.569831	13.9991312	8.8926259	2.8874698	-4.1690802	-12.0223915	-20.1499052	-27.9797936	-35.1190411
SW6710V-FXD-SMBC	9/10/2026	4.625	9/10/2029	1.6139638	1.2499584	0.8767485	0.3372566	-0.791762	-2.6369712	-4.9020138	-7.2811584	-9.6375416
SW6717V-FXD-SMBC	9/10/2026	4.625	9/10/2029	1.6139638	1.2499584	0.8767485	0.3372566	-0.791762	-2.6369712	-4.9020138	-7.2811584	-9.6375416
SW6735V-FXD-MZHO	9/15/2026	5.15	9/2/2031	0.4543937	0.3628985	0.2717791	0.179248	-0.5376918	-2.8304445	-5.9415326	-9.3990779	-12.9228564
SW6806V-FXD-SMBC	9/17/2026	4.75	9/17/2029	3.8312009	2.9252676	1.9969114	0.9216479	-0.5178804	-2.436491	-4.6866731	-7.0563285	-9.4263816
SW6879V-FXD-SMBC	9/29/2026	5.1	9/29/2031	8.7072377	6.7048914	4.6966343	2.5618371	0.0961483	-2.8651906	-6.2839104	-9.9386859	-13.5861519
SW6977V-FXD-BBUK	10/7/2026	4.56	10/7/2027	0.835447	0.6458431	0.4575327	0.2684843	-0.0403292	-0.7343386	-1.5925271	-2.4679693	-3.3343549
SW6987V-FXD-SMBC	10/27/2026	5.05	10/27/2028	2.3789893	1.8790214	1.3809756	0.8402222	0.0568114	-1.1720591	-2.7454735	-4.4429843	-6.1569551
SW4571V-FXD-WFSF	10/30/2024	4.25	10/22/2029	3.6281101	2.6252981	1.5686303	0.2711257	-1.4988406	-3.7746103	-6.2741448	-8.7851277	-11.2290406
SW4693V-FXD-GOLD	11/27/2024	5.125	11/27/2034	0.3758274	0.2970012	0.2186436	0.1119846	-1.6252962	-5.3260498	-10.0010549	-15.0151105	-19.9969518
SW4803V-FXD-UBSS	12/18/2024	5.375	12/15/2034	3.1199745	2.4811168	1.8489212	1.2020411	0.1674743	-2.6261405	-7.646158	-13.2536405	-18.5540891
SW5190V-FXD-WFSF	7/24/2025	4	7/24/2030	5.8686842	4.0406464	2.1092585	-0.0835046	-2.646842	-5.5268025	-8.5488159	-11.5566544	-14.4753655
SW5380V-FXD-NMHS	8/20/2025	4	8/12/2030	2.7809125	1.9659972	1.0137678	-0.4319776	-2.6456399	-5.4306543	-8.4352542	-11.4524623	-14.3958409
SW5393V-FXD-NMHS	8/20/2025	4	8/12/2030	2.7809125	1.9659972	1.0137678	-0.4319776	-2.6456399	-5.4306543	-8.4352542	-11.4524623	-14.3958409
SW5536V-FXD-UBSS	9/12/2025	4	9/12/2030	0.4821442	0.3569089	0.2203007	-0.5285941	-2.6127682	-5.3808395	-8.3948634	-11.4418912	-14.4287926
SW5714V-FXD-UBSS	10/27/2025	3.57	9/27/2027	0.2628855	0.1857899	0.1091525	-0.0596409	-0.735076	-1.5662671	-2.4200365	-3.2666295	-4.102172
SW5737V-FXD-UBSS	11/4/2025	3.83	9/4/2029	0.9475132	0.6789912	0.3532049	-0.4820958	-2.2154919	-4.4436084	-6.8168735	-9.1975448	-11.5294439
SW5783V-FXD-GOLD	11/7/2025	3.735	2/6/2029	0.9803214	0.6985256	0.3630413	-0.4052601	-1.9083711	-3.7983084	-5.7800723	-7.7493303	-9.6763355
SW5858V-FXD-GOLD	11/21/2025	3.85	6/25/2027	0.2660212	0.1934674	0.1213403	0.0459686	-0.2949955	-0.8750417	-1.4963005	-2.1143125	-2.725485
SW5865V-FXD-NMHS	11/20/2025	3.8	11/20/2030	6.4642683	4.2497878	1.9000891	-0.703826	-3.6067353	-6.7385231	-9.9552989	-13.140511	-16.2309094
SW5912V-FXD-UBSS	11/26/2025	3.75	11/15/2030	4.8977228	3.2303074	1.362465	-0.9061129	-3.649783	-6.7337345	-9.94206	-13.122542	-16.2056367
SW5943V-FXD-BBUK	12/3/2025	4.045	12/3/2029	0.3660863	0.2705545	0.1756135	-0.2558767	-1.9127679	-4.2169132	-6.7371609	-9.2852308	-11.7896761
SW5960V-FXD-SMBC	12/8/2025	5.25	12/8/2055	9.5685078	7.009071	3.6652371	-1.2052003	-7.8156515	-15.6689796	-23.847527	-31.6191271	-38.5985619
SW6011V-FXD-WFSF	5/19/2026	3.99	6/17/2027	0.1863843	0.1362443	0.0863777	0.0367814	-0.2097983	-0.771402	-1.3725618	-1.9697632	-2.5605479

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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
SW6036V-FXD-SMBC	5/29/2026	4.4	5/25/2029	2.3020181	1.7248543	1.1218971	0.31754	-0.9965404	-2.8519038	-4.9672898	-7.1359467	-9.2838259
SW6038V-FXD-WFSF	5/20/2026	4.045	6/17/2027	0.2236378	0.1651153	0.1069165	0.0490381	-0.2062734	-0.7282191	-1.322656	-1.9199004	-2.5111637
SW6099V-FXD-GOLD	5/27/2026	4.02	8/13/2027	0.1442125	0.1055805	0.0671549	0.0289335	-0.275525	-0.9720311	-1.7159791	-2.4567486	-3.1884242
SW6178V-FXD-NCNB	6/11/2026	4.65	6/11/2029	0.524172	0.4056912	0.2879382	0.1324032	-0.6389852	-2.2925648	-4.3828557	-6.5948724	-8.7849637
SW6407V-FXD-UBSS	7/23/2026	4.5	7/23/2029	3.0275128	2.2783714	1.493311	0.5118133	-0.8978026	-2.7964491	-5.0203104	-7.3178423	-9.5840365
SW6414V-FXD-UBSS	7/23/2026	4.5	7/23/2029	3.0275888	2.2792109	1.4980712	0.526085	-0.8904581	-2.8174781	-5.0295842	-7.3176754	-9.5846784
SW6494V-FXD-UBSS	8/5/2026	4.55	8/5/2031	8.928033	6.5308017	4.0806673	1.4422407	-1.5139422	-4.807059	-8.3262986	-11.9079874	-15.4258005
SW6583V-FXD-SMBC	8/17/2026	4.75	8/17/2029	0.2229623	0.1732088	0.1237265	0.0745125	-0.5771787	-2.2793472	-4.4630779	-6.7794087	-9.0844975
SW6658V-FXD-SMBC	8/28/2026	4.53	8/28/2031	11.009767	8.0020058	4.980023	1.8437014	-1.4825017	-5.0000862	-8.6268776	-12.2518382	-15.7939601
SW6884V-FXD-GOLD	9/22/2026	4.56	10/22/2027	3.7067558	2.791543	1.8881954	0.9914511	0.0976209	-0.8048204	-1.7207204	-2.6320178	-3.5337159
SW6161V-FXD-NCNB	6/18/2026	4.75	6/18/2031	0.6249654	0.4868626	0.349507	0.1160616	-1.2385366	-3.8882215	-7.1387016	-10.5803609	-14.0111592
SW6218V-FXD-NCNB	6/22/2026	4.5	12/22/2028	0.2854153	0.2182252	0.1514258	0.0721001	-0.6340723	-2.1413139	-3.9401701	-5.7937472	-7.6342806
SW6223V-FXD-GOLD	6/12/2026	4	6/11/2027	0.4496118	0.3315214	0.214156	0.0880743	-0.2244674	-0.7472442	-1.3305094	-1.9134647	-2.4904449
SW6228V-FXD-WFSF	6/15/2026	4.004	6/15/2027	0.4955131	0.3662496	0.2377764	0.1076278	-0.1795071	-0.748059	-1.3465319	-1.9400882	-2.5272001
SW6503V-FXD-MZHO	7/29/2026	4.75	1/29/2030	1.1462747	0.8922824	0.6389561	0.299258	-0.7287654	-2.6947898	-5.1402933	-7.7465993	-10.3590319
SW6730V-FXD-SMBC	9/8/2026	4.68	9/8/2031	7.6640904	5.7213205	3.7358743	1.5358939	-1.0954541	-4.2583261	-7.8115951	-11.4924487	-15.1048897
SW6788V-FXD-GOLD	9/25/2026	4.55	9/25/2028	1.7628505	1.3566565	0.947936	0.4453411	-0.4516794	-1.8199928	-3.4251026	-5.0922066	-6.7526519
SW6820V-FXD-UBSS	9/24/2026	5	9/24/2030	1.9309363	1.5267059	1.1198633	0.592088	-0.5362554	-2.6202559	-5.35293	-8.3309828	-11.34209
SW6880V-FXD-SMBC	9/29/2026	5.1	9/29/2031	8.7072377	6.7048914	4.6966343	2.5618371	0.0961483	-2.8651906	-6.2839104	-9.9386859	-13.5861519
SW6932V-FXD-UBSS	9/25/2026	4.67	10/22/2027	1.8048711	1.4013733	1.0009621	0.5862952	0.0423589	-0.708909	-1.5800434	-2.4832238	-3.3834419
SW6193V-FXD-SMBC	6/9/2026	4.125	7/7/2027	0.443976	0.3317027	0.2201494	0.1065947	-0.1784885	-0.7538222	-1.399654	-2.0474558	-2.6885638
SW6285V-FXD-MONT	6/25/2026	4.36	6/25/2031	9.8877634	7.0820992	4.2457727	1.2720511	-1.9281139	-5.3552761	-8.9140206	-12.4736035	-15.9388025
SW6296V-FXD-WFSF	6/24/2026	4.25	9/24/2027	0.2813536	0.211461	0.141977	0.0728833	-0.2517057	-0.9671826	-1.7898472	-2.6293292	-3.4623074
SW6314V-FXD-SMBC	6/29/2026	3.925	12/22/2026	0.3243153	0.2378533	0.1519133	0.0666961	-0.026051	-0.1687161	-0.3115284	-0.4534485	-0.5944434
SW6330V-FXD-WFSF	6/30/2026	4.35	6/28/2030	2.6555266	1.9823349	1.2924343	0.390691	-1.2436425	-3.83136	-6.8512471	-9.8656725	-12.7729896
SW6399V-FXD-UBSS	7/22/2026	4.73	7/22/2031	3.1562796	2.4100613	1.6172538	0.5219895	-1.3320862	-4.0876493	-7.4031209	-10.911115	-14.400461
SW6408V-FXD-MZHO	7/21/2026	4.5	7/21/2031	6.8353991	5.0355842	3.1795229	1.0819264	-1.5085231	-4.6653338	-8.1949018	-11.8152149	-15.346837
SW6415V-FXD-GOLD	7/24/2026	4.33	7/24/2031	10.113609	7.2166627	4.2890012	1.2264094	-2.0543576	-5.5487919	-9.1619002	-12.7681012	-16.2751549
SW6605V-FXD-UBSS	8/20/2026	4.56	8/20/2031	9.1085359	6.6589945	4.1524813	1.4617322	-1.5282674	-4.8396477	-8.3719009	-11.9664358	-15.4992572
SW6659V-FXD-SMBC	8/27/2026	4.5	8/27/2029	3.3480692	2.5021862	1.6208486	0.55225	-0.9382509	-2.9207216	-5.1939425	-7.5462862	-9.8774501
SW6660V-FXD-SMBC	8/24/2026	4.6	8/24/2029	1.4118772	1.0845848	0.7538279	0.2920477	-0.7964818	-2.6626921	-4.8931218	-7.2237268	-9.5457733
SW6852V-FXD-GOLD	9/25/2026	5.05	9/25/2029	1.9640928	1.5569579	1.1502414	0.6784486	-0.1887429	-1.7958451	-3.9488173	-6.3024456	-8.6837388
SW6963V-FXD-SMBC	10/15/2026	5.23	10/15/2031	13.62826	10.4755702	7.364729	4.2210084	0.9567916	-2.4847336	-6.0856074	-9.7512123	-13.380662

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Parallel-Shift Sensitivity Analysis

10/30/2026

				Price								
REFERENCE	SETTLEMENT	Rate	MATURITY	-400	-300	-200	-100	Base	100	200	300	400
SW6993V-FXD-MONT	10/20/2026	5.554	10/20/2036	24.131918	18.5509756	13.0675145	7.5448727	1.8960992	-3.9157451	-9.8159535	-15.6563788	-21.2899901
SW6733V-FXD-GOLD	9/3/2026	4.55	9/1/2028	1.4796751	1.1386545	0.7981274	0.3840099	-0.43836	-1.7619747	-3.3131789	-4.9251891	-6.5349426
SW6767V-FXD-UBSS	9/24/2026	5.01	9/24/2031	4.1023225	3.1750371	2.2173203	1.0420632	-0.7319647	-3.3551136	-6.6292707	-10.1816835	-13.7584361
SW6853V-FXD-NMHS	9/30/2026	5.5	9/16/2031	0.6965331	0.5655968	0.4354682	0.3045173	-0.1089151	-1.8700791	-4.7349221	-8.1281725	-11.6661159
SW6869V-FXD-UBSS	9/29/2026	5.15	9/29/2031	8.8001812	6.7856264	4.7433981	2.5433593	0.0107977	-2.9552063	-6.3051764	-9.8630827	-13.4437296
SW6600V-FXD-SMBC	8/12/2026	4.5	2/12/2029	1.2382012	0.9448613	0.6497425	0.246413	-0.7041364	-2.3216157	-4.235664	-6.2094399	-8.1628161
SW6671V-FXD-NCNB	8/28/2026	4.7	8/26/2030	1.4683376	1.1354071	0.7968686	0.2802955	-1.0294345	-3.3231084	-6.1341137	-9.1088544	-12.078299
SW6814V-FXD-GOLD	9/14/2026	4.4	10/12/2027	1.5604272	1.19243	0.826675	0.4324442	-0.1283729	-0.903915	-1.7721653	-2.6564949	-3.5333213
SW6837V-FXD-GOLD	9/28/2026	5	9/28/2029	4.1979112	3.2605531	2.3125796	1.2580738	-0.1052978	-1.9310454	-4.1383127	-6.5003784	-8.882369

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