

Federal Home Loan Bank of Des Moines Monthly Price Report

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

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

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

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

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
050812A00050	8/12/2005	4.97	8/12/2025	102.38515	101.7378165	101.102943	100.4801357	99.86901641	99.26922307	98.68040864	98.10224041	97.53439925
050823A00085	8/23/2005	4.78	8/25/2025	102.40953	101.7434787	101.0906935	100.4507405	99.8232048	99.20768947	98.60381472	98.01121688	97.42954756
050823A00088	8/23/2005	4.78	8/25/2025	102.40953	101.7434787	101.0906935	100.4507405	99.8232048	99.20768947	98.60381472	98.01121688	97.42954756
050902A00032	9/2/2005	4.69	8/22/2025	104.09676	102.9456228	101.8200665	100.7192413	99.64233724	98.58857914	97.55722517	96.54756492	95.55891774
050923A00096	9/23/2005	4.86	9/22/2025	104.6135	103.3764202	102.1687615	100.9894802	99.83758251	98.71212069	97.61219033	96.53692791	95.4855085
051003A00009	10/3/2005	5.15	10/15/2025	105.09603	103.798705	102.5284232	101.2843417	100.0656522	98.87157952	97.70138045	96.55434176	95.42977883
051107A00075	11/7/2005	5.29	11/17/2025	105.89509	104.501744	103.13367	101.7902343	100.4708278	99.17486095	97.90176314	96.65098193	95.42198224
060308A00014	3/8/2006	5.44	3/16/2026	107.5446	105.8134154	104.1187447	102.459499	100.8346301	99.24313141	97.68403584	96.15641391	94.65937181
060808A00022	8/8/2006	5.57	6/15/2026	109.03012	107.0371962	105.091475	103.1915491	101.3360601	99.52369886	97.75320391	96.023359	94.33299125
070518A00023	5/18/2007	5.46	5/18/2027	108.65758	106.7074384	104.8097572	102.9627495	101.1647032	99.41397516	97.70898853	96.04822926	94.43024332
091112A00011	11/12/2009	4.77	11/15/2024	101.31125	100.9291753	100.5499946	100.1736795	99.80019749	99.42951637	99.06160459	98.69643101	98.33396498
091210A00005	12/10/2009	5.08	12/16/2024	101.69968	101.2326527	100.7699329	100.3114611	99.85717905	99.40702913	98.96095499	98.51890126	98.08081356
100809A00029	8/9/2010	4.23	8/15/2025	103.36217	102.2362955	101.1350295	100.0575721	99.00315588	97.97104631	96.96053975	95.97096191	95.00166633
100824A00009	8/24/2010	3.91	9/2/2025	103.1286	101.9564716	100.8110432	99.69140757	98.5966999	97.52609356	96.47879817	95.4540576	94.45114812
100930A00008	9/30/2010	3.82	9/30/2025	103.22533	101.9785856	100.7620109	99.57452089	98.41508084	97.28270458	96.17645171	95.09542497	94.0387678
110414A00007	4/14/2011	3.95	1/21/2025	101.55306	100.9317066	100.3178322	99.7112987	99.11197455	98.51973119	97.93444317	97.355988	96.78424607
110505A00022	5/5/2011	4.59	5/15/2026	106.76214	104.8753266	103.0315295	101.22951	99.46807733	97.74608212	96.06241497	94.41600466	92.80581661
110701A00011	7/1/2011	3.87	7/1/2026	102.9987	101.903693	100.8304125	99.77824163	98.74658378	97.73486467	96.7425311	95.7690501	94.81390792
110719A00017	7/19/2011	3.68	7/20/2026	102.79404	101.6992932	100.6263052	99.57445829	98.5431537	97.53181497	96.53988693	95.56683473	94.61214287
110805A00014	8/5/2011	4.06	8/17/2026	106.69225	104.5537246	102.4691059	100.4366636	98.45473488	96.52172325	94.63609504	92.79637652	91.00115103
110824A00006	8/24/2011	2.69	8/24/2026	102.0748	100.9049119	99.76253654	98.6467739	97.55676013	96.49166732	95.45070164	94.43310163	93.43813653
110909A00006	9/9/2011	2.26	9/9/2026	101.35659	100.1962353	99.05992866	97.94696128	96.85665414	95.78835408	94.74143252	93.7152843	92.70932666
111006A00023	10/6/2011	3.81	10/15/2026	106.70614	104.4082147	102.1716051	99.99427985	97.87429218	95.80977324	93.79892857	91.84003451	89.93143482
111007A00007	10/7/2011	3.92	10/7/2031	118.21067	112.0811466	106.358164	101.0115193	96.01343529	91.33835397	86.96274713	82.86494442	79.02497673
111216A00001	12/16/2011	3.95	12/30/2031	123.59036	115.7459712	108.4741276	101.7296749	95.47125118	89.66095054	84.26401743	79.24856952	74.58534627
120113A00012	1/13/2012	3.62	1/15/2027	107.06398	104.5161066	102.0426895	99.64110753	97.30885095	95.0435142	92.84279059	90.70446759	88.62642234
120113A00013	1/13/2012	3.87	1/15/2032	123.11054	115.2415646	107.9500953	101.1903576	94.92044087	89.10195333	83.69970955	78.6814468	74.01756804
120127A00018	1/27/2012	3.64	2/1/2027	107.26474	104.6687933	102.1496337	99.70452425	97.33084109	95.02607105	92.7878061	90.61373822	88.50165447
120127A00019	1/27/2012	3.87	1/30/2032	123.21598	115.3036651	107.9745994	101.1823516	94.88443111	89.04193016	83.619204	78.58358121	73.90510103
120410A00005	4/10/2012	2.35	4/12/2027	102.78651	100.9658804	99.19284525	97.46580737	95.78323596	94.14366263	92.54567843	90.98793093	89.46912151
120411A00013	4/11/2012	3.59	4/15/2027	107.79406	104.9886563	102.2713397	99.63882881	97.08798226	94.61579543	92.21939348	89.89602489	87.64305526
120621A00009	6/21/2012	3.18	6/21/2032	114.09426	108.1268706	102.5685415	97.38743429	92.55441044	88.04278597	83.82811005	79.88796476	76.20178387
120709A00016	7/9/2012	3.2	7/15/2027	107.40244	104.3593096	101.4193451	98.57846979	95.83278965	93.17858685	90.61231086	88.13056982	85.73012247

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
120806A00015	8/6/2012	2.38	8/6/2027	102.35103	100.7262221	99.14374411	97.60214834	96.10004992	94.63612157	93.20909077	91.81773702	90.46088938
120807A00026	8/7/2012	2.42	8/9/2027	102.41769	100.7917559	99.20818249	97.66552195	96.16238826	94.69745305	93.26944275	91.87713589	90.51936057
120808A00006	8/8/2012	2.06	8/9/2027	102.0328	100.4097856	98.82912984	97.28938351	95.78915835	94.32712402	92.90200515	91.51257862	90.15767105
120827A00048	8/27/2012	2.01	8/27/2027	102.06309	100.4167023	98.81811888	97.26555306	95.75729461	94.29171044	92.86724044	91.48239364	90.13574459
120827A00052	8/27/2012	2.01	8/27/2027	102.06309	100.4167023	98.81811888	97.26555306	95.75729461	94.29171044	92.86724044	91.48239364	90.13574459
121116A00006	11/16/2012	2.64	11/13/2025	102.00937	100.6578749	99.33070606	98.02726139	96.74696027	95.48924059	94.25355802	93.03938532	91.84621163
121116A00021	11/16/2012	2.35	11/17/2025	101.80685	100.4431939	99.10429448	97.78954084	96.49833716	95.23010679	93.98429154	92.76035086	91.5577612
121116A00022	11/16/2012	2.78	11/16/2029	112.45927	107.000447	101.8431876	96.96926639	92.36164897	88.00440896	83.88265069	79.98243742	76.29072495
121120A00010	11/20/2012	1.93	11/22/2027	102.26336	100.3599557	98.51237065	96.71851889	94.97640967	93.28413964	91.63988843	90.04191455	88.48855144
121120A00011	11/20/2012	2.22	11/22/2027	104.46222	101.670651	98.97813293	96.38051065	93.87382821	91.4543182	89.11839157	86.86262817	84.68376778
121217A00009	12/17/2012	2.02	12/17/2027	102.55417	100.5646272	98.63472127	96.76217684	94.94482456	93.18059252	91.46750124	89.80365889	88.18725684
130107A00002	1/7/2013	3.22	1/18/2028	108.9631	105.3961053	101.9666534	98.66868776	95.49644903	92.44446309	89.50752506	86.68068449	83.95923142
130206A00004	2/6/2013	2.14	2/7/2028	102.67952	100.7809641	98.93959807	97.15321297	95.41970024	93.7370487	92.1033393	90.51674021	88.97550216
130206A00009	2/6/2013	2.83	2/7/2028	106.30926	103.3267026	100.454864	97.68888503	95.02415339	92.45628833	89.98112722	87.59471323	85.29328382
130207A00012	2/7/2013	2.9	2/7/2033	109.97541	105.2237123	100.762274	96.57000939	92.62754583	88.91707353	85.42220813	82.12786612	79.02015201
130211A00017	2/11/2013	3.27	2/15/2028	109.38343	105.7319628	102.2236174	98.85197318	95.61094048	92.49473699	89.49787052	86.61512252	83.84153273
130405A00006	4/5/2013	2.41	4/7/2025	100.91026	100.1425995	99.38660122	98.64200036	97.90854048	97.18597279	96.47405587	95.77255537	95.0812438
130405A00007	4/5/2013	2.91	4/17/2028	109.0941	105.2656333	101.5935856	98.07072207	94.69018123	91.44545564	88.33037155	85.33906987	82.46598825
130424A00004	4/24/2013	2.46	4/24/2025	101.02493	100.2111796	99.41051861	98.62263081	97.84721228	97.08396865	96.33261475	95.59287426	94.86447937
130424A00005	4/24/2013	3.07	4/24/2030	114.94262	108.9856366	103.3801552	98.10356663	93.13482856	88.45435005	84.0438843	79.88642979	75.9661392
130531A00021	5/31/2013	3.22	5/30/2028	110.63905	106.6655909	102.8587119	99.21055872	95.71368609	92.3610369	89.14591977	86.0619882	83.10322095
130821A00019	8/21/2013	3.81	8/29/2025	103.13299	101.9691441	100.8316119	99.71950324	98.63197208	97.56820957	96.52744202	95.508929	94.5119616
130904A00039	9/4/2013	4.19	9/15/2028	115.64808	111.2781753	107.1018367	103.1093775	99.29165557	95.64003782	92.14636833	88.8029391	85.60246267
130913A00018	9/13/2013	3.72	9/13/2028	106.58284	104.2752131	102.0487397	99.89984861	97.82515264	95.82143918	93.88565971	92.01492021	90.20647214
130925A00035	9/25/2013	1.53	6/25/2025	100.40012	99.37754612	98.37562496	97.39373928	96.43129293	95.48771324	94.56244983	93.65497358	92.76477558
130926A00009	9/26/2013	4	10/2/2028	115.03106	110.6266409	106.4193364	102.399196	98.55682843	94.88337	91.3704512	88.01016617	84.79504404
131018A00006	10/18/2013	3.28	10/20/2025	102.92214	101.6237348	100.3489072	99.09706451	97.86763261	96.66005625	95.47379822	94.30833865	93.16317427
131217A00024	12/17/2013	4.34	1/2/2029	116.83574	112.1596399	107.7031059	103.4546243	99.40334517	95.53904239	91.85207394	88.33334568	84.9742772
140219A00005	2/19/2014	3.13	2/20/2029	106.05298	103.6007735	101.2352632	98.95264909	96.7493235	94.62186221	92.56701406	90.58169095	88.66295855
140423A00036	4/23/2014	4.03	4/23/2029	116.54267	111.5632408	106.8311551	102.3327939	98.05535961	93.98682135	90.11586534	86.43184835	82.92475453
140521A00019	5/21/2014	3.43	5/22/2028	111.38888	107.4221637	103.6207397	99.97685809	96.48316959	93.13270589	89.91885792	86.83535543	83.87624784
140626A00036	6/26/2014	3.55	6/26/2029	115.48637	110.3354719	105.45011	100.8151612	96.41644102	92.24064181	88.27527421	84.50861248	80.92964392
140703A00026	7/3/2014	3.11	7/3/2024	100.15631	100.0626923	99.96925424	99.8759965	99.78291859	99.69001997	99.59730011	99.50475848	99.41239457

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
140717A00027	7/17/2014	3.14	7/17/2026	104.28844	102.3568143	100.4729287	98.6352606	96.84234924	95.09279176	93.38524037	91.71839971	90.09102438
140815A00032	8/15/2014	3.59	10/15/2029	115.78046	110.346309	105.205785	100.3414232	95.73688619	91.37688942	87.24712735	83.33420568	79.6255785
140821A00030	8/21/2014	2.27	8/21/2024	100.10802	99.9929997	99.87827223	99.76383201	99.64967786	99.53580863	99.42222317	99.30892033	99.19589897
140827A00038	8/27/2014	3.07	8/30/2024	100.26615	100.0974459	99.929305	99.76172812	99.59471247	99.42825526	99.26235372	99.09700508	98.9322066
140911A00027	9/11/2014	3.18	9/16/2024	100.36213	100.1466588	99.93212616	99.71852528	99.50585006	99.29409443	99.08325238	98.87331793	98.66428517
140911A00033	9/11/2014	3.02	9/13/2027	105.00677	102.7147759	100.497871	98.35303385	96.27738264	94.26817182	92.3227845	90.43872547	88.61361464
140917A00030	9/17/2014	3.23	9/17/2029	112.10217	107.5835664	103.2956459	99.22508493	95.35940661	91.68692333	88.19668237	84.87841558	81.72249274
140922A00026	9/22/2014	3.02	9/30/2024	100.42199	100.1676005	99.9145028	99.6626821	99.41212879	99.16283334	98.91478629	98.66797829	98.42240008
140924A00057	9/24/2014	3.25	9/25/2028	110.95587	106.9214023	103.0657686	99.38000715	95.85565451	92.48471496	89.25963212	86.17326249	83.21885058
141015A00029	10/15/2014	2.32	10/15/2024	100.36514	99.99504118	99.62772045	99.26314859	98.9012945	98.54212756	98.18561761	97.83173495	97.48045033
141017A00022	10/17/2014	2.78	10/17/2024	100.50393	100.1236059	99.74618766	99.3716432	98.9999396	98.63104443	98.26492575	97.90155211	97.54089253
141117A00011	11/17/2014	3.81	11/17/2034	129.51757	118.6443747	108.8226531	99.9437529	91.91081949	84.63745897	78.04655861	72.0692458	66.64396827
141208A00008	12/8/2014	3.02	12/16/2024	100.73651	100.2721112	99.81199874	99.35611718	98.90440822	98.45681459	98.0132801	97.57374954	97.13816871
141215A00062	12/15/2014	2.65	12/16/2024	100.62251	100.1577175	99.69722565	99.24097783	98.78891537	98.34098068	97.89711722	97.45726948	97.02138294
150203A00027	2/3/2015	2.26	2/4/2030	104.92289	101.9977965	99.19422995	96.50604957	93.92746805	91.45303174	89.07759905	86.79632048	84.60462005
150213A00014	2/13/2015	2.41	2/13/2025	100.41306	100.0382842	99.66696386	99.29904446	98.93447439	98.57320316	98.21518135	97.86036059	97.50869351
150219A00016	2/19/2015	2.68	2/19/2025	100.92921	100.2086148	99.49815969	98.79763526	98.1068343	97.42555532	96.75360237	96.09078485	95.43691733
150220A00022	2/20/2015	2.8	2/20/2025	100.90528	100.2622647	99.62743512	99.00064012	98.38172779	97.77054999	97.16696229	96.57082384	95.98199723
150224A00010	2/24/2015	2.34	2/24/2025	100.61805	99.95564102	99.30182766	98.65644726	98.01933762	97.39034071	96.76930248	96.15607277	95.55050517
150227A00011	2/27/2015	2.33	2/27/2025	100.75906	100.0609732	99.37286834	98.6945285	98.02574472	97.36631398	96.71603901	96.07472806	95.44219477
150311A00003	3/11/2015	2.72	3/31/2025	101.12565	100.3212983	99.52995277	98.75129904	97.98503196	97.23085616	96.48848559	95.75764319	95.03806053
150317A00013	3/17/2015	2.58	3/17/2025	100.94905	100.2376029	99.53617891	98.84456788	98.16256466	97.48996979	96.82658936	96.17223471	95.52672234
150319A00012	3/19/2015	3.13	3/19/2029	111.98211	107.2052495	102.6628264	98.34203233	94.2308328	90.31791504	86.59264039	83.04500018	79.66557467
150319A00013	3/19/2015	3.25	3/19/2030	114.92388	109.0939565	103.6018567	98.42613167	93.54681246	88.94529817	84.60425468	80.50752141	76.64002551
150320A00019	3/20/2015	2.25	3/20/2025	100.78325	100.0279804	99.28442276	98.55230702	97.83136747	97.12134663	96.42199492	95.73307035	95.05433826
150401A00008	4/1/2015	2.62	4/1/2025	100.93225	100.1820485	99.44297722	98.71478851	97.99724338	97.29010981	96.59316245	95.90618243	95.2289571
150410A00021	4/10/2015	2.27	4/10/2025	100.39403	99.93821884	99.48756622	99.04197281	98.60134459	98.16558996	97.73461973	97.30834695	96.88668693
150414A00037	4/14/2015	2.34	4/14/2025	100.42782	99.9707884	99.51894619	99.07219697	98.63044557	98.19359932	97.76156797	97.33426358	96.91160047
150422A00019	4/22/2015	2.62	4/22/2025	101.04254	100.2354755	99.44129145	98.65967699	97.89033526	97.13297875	96.38732884	95.65311551	94.930077
150427A00014	4/27/2015	2.98	4/27/2035	112.51044	106.7039966	101.3202663	96.323277	91.68044764	87.36223972	83.34185021	79.59493755	76.09937689
150512A00029	5/12/2015	3.03	5/12/2025	101.49442	100.6317688	99.78378334	98.95008756	98.13032212	97.32413967	96.53120434	95.75119129	94.98378621
150519A00013	5/19/2015	2.98	5/19/2025	101.4916	100.6102363	99.74417145	98.89301316	98.05637863	97.23389813	96.4252144	95.62998212	94.84786741
150601A00261	6/1/2015	3.19	2/11/2033	111.51204	106.8707857	102.5079181	98.40371509	94.54001534	90.90008436	87.46849237	84.23100322	81.17447358

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
150601A00270	6/1/2015	3.12	3/21/2031	108.76352	105.2083591	101.8248127	98.60294213	95.53345846	92.60767874	89.81748208	87.15526945	84.61392657
150601A00342	6/1/2015	3.97	8/26/2033	114.44174	109.6877349	105.225184	101.0328335	97.09116198	93.38223038	89.88954206	86.59791614	83.49337276
150601A00396	6/1/2015	3.61	1/3/2029	106.35032	104.0366966	101.80266	99.64479132	97.55984443	95.5447355	93.59653382	91.71245312	89.88984346
150601A00404	6/1/2015	4.29	1/17/2029	116.48537	111.7765001	107.2904127	103.0153407	98.94020037	95.05454974	91.34854818	87.81291836	84.43891097
150601A00405	6/1/2015	4.63	1/17/2034	134.6514	124.3401193	114.9488404	106.3892871	98.58213183	91.4560424	84.94683712	78.99673265	73.55367481
150601A00411	6/1/2015	3.38	1/24/2029	105.83351	103.5268487	101.2996399	99.14846531	97.07008037	95.0614032	93.11950511	91.2416019	89.42504579
150601A00426	6/1/2015	3.37	2/21/2029	105.93327	103.5841298	101.3170816	99.12855141	97.01514642	94.97364551	93.00098951	91.09427189	89.2507301
150601A00440	6/1/2015	3.27	3/16/2029	105.82047	103.4325293	101.1292384	98.90686658	96.76187334	94.69089964	92.69075711	90.75841828	88.89100729
150601A00450	6/1/2015	3.28	4/27/2029	105.96382	103.5321121	101.1878613	98.92715926	96.74630448	94.64178689	92.61027681	90.64861435	88.75379959
150601A00460	6/1/2015	3.05	5/16/2029	105.52311	103.0583355	100.6834792	98.39447575	96.18747576	94.05883092	92.00508223	90.02294882	88.1093176
150601A00475	6/1/2015	3.04	6/1/2029	105.50056	103.0354482	100.6603104	98.37107949	96.16390112	94.03512244	91.98128026	89.99908993	88.08543484
150601A00477	6/1/2015	3.21	6/1/2029	106.42888	103.8753234	101.4160745	99.04684074	96.76355319	94.56235673	92.43959754	90.39181118	88.41571144
150601A00490	6/1/2015	3.19	7/2/2024	100.0093	100.0037551	99.99821625	99.99268234	99.98715337	99.98162935	99.97611025	99.97059608	99.96508683
150601A00506	6/1/2015	3.14	7/6/2029	105.96374	103.4104722	100.9528759	98.58652773	96.30723841	94.11104214	91.99418318	89.95310326	87.98442989
150601A00509	6/1/2015	2.52	7/8/2024	100.01305	100.0005867	99.98813219	99.97569066	99.96326208	99.95084644	99.93844371	99.92605386	99.91367687
150601A00512	6/1/2015	3.79	7/16/2029	115.82773	110.6380715	105.7175784	101.05082	96.62332945	92.42154097	88.43272878	84.64495071	81.04699587
150601A00522	6/1/2015	4.52	7/25/2030	122.87006	116.4657704	110.4489581	104.7939635	99.4769595	94.47581305	89.76995613	85.34026701	81.16896113
150601A00523	6/1/2015	4.55	7/25/2031	126.18066	118.6695933	111.6767626	105.163331	99.09357963	93.43463811	88.15624269	83.23051665	78.63177011
150601A00527	6/1/2015	2.5	7/26/2024	100.0384	100.0009945	99.96365136	99.92636551	99.88913684	99.85196523	99.81485055	99.77779267	99.74079145
150601A00528	6/1/2015	3.08	7/27/2029	105.81559	103.2639326	100.8079622	98.4432461	96.16559137	93.9710289	91.85580005	89.81634399	87.84928593
150601A00530	6/1/2015	3.08	7/24/2024	100.11455	100.0479473	99.98144814	99.91504997	99.84875258	99.78255574	99.7164592	99.65046273	99.58456609
150601A00531	6/1/2015	3.28	7/24/2024	100.11809	100.0515887	99.98518381	99.91887871	99.85267321	99.78656709	99.72056012	99.65465208	99.58884276
150601A00558	6/1/2015	2.51	8/30/2024	100.0874	100.0007192	99.91428207	99.82808631	99.74213082	99.65641453	99.57093636	99.48569527	99.40069019
150601A00559	6/1/2015	3.06	8/31/2029	105.87366	103.2800905	100.7850924	98.38405025	96.07259489	93.84659298	91.7021327	89.63551036	87.64321785
150601A00664	6/1/2015	3.78	1/16/2032	122.04603	114.213248	106.9562819	100.2294473	93.99091626	88.2023756	82.82871408	77.8377393	73.19992086
150601A00665	6/1/2015	3.82	1/14/2033	124.79124	115.8910958	107.718934	100.2107761	93.30859778	86.95974541	81.11641253	75.73517029	70.77654553
150601A00666	6/1/2015	3.88	1/16/2035	130.00723	118.9569007	108.9894493	99.99146556	91.86202124	84.51123646	77.85901674	71.83394035	66.37227725
150601A00667	6/1/2015	3.88	1/16/2036	132.04807	119.9544483	109.1414355	99.46434469	90.79562685	83.02275406	76.04637767	69.77872063	64.14217336
150601A00668	6/1/2015	3.89	1/16/2037	134.08706	120.9554171	109.3158708	98.98772355	89.81316708	81.65427073	74.39038045	67.91587013	62.13819578
150601A00677	6/1/2015	2.39	1/30/2025	100.62683	100.0402722	99.46054193	98.88751758	98.32108329	97.76112587	97.20753473	96.66020176	96.11902131
150601A00678	6/1/2015	2.12	1/30/2025	100.19064	99.89354809	99.59893981	99.30677661	99.01702465	98.72965074	98.44462234	98.16190755	97.88147506
150601A00684	6/1/2015	2.25	2/7/2025	100.25868	99.9265098	99.59737154	99.27121877	98.94800673	98.62769166	98.31023066	97.99558175	97.68370379
150601A00688	6/1/2015	2.61	2/21/2025	100.84157	100.1950311	99.55678088	98.926656	98.30450191	97.69016794	97.08350721	96.4843765	95.89263614

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
150601A00689	6/1/2015	2.81	2/28/2025	100.91569	100.2511185	99.5952816	98.94800874	98.30913305	97.67849199	97.05592718	96.44128429	95.83441286
150601A00690	6/1/2015	2.34	2/28/2025	100.29494	99.95640294	99.62105504	99.28884546	98.95972522	98.63364644	98.31056225	97.99042684	97.67319536
150601A00696	6/1/2015	2.83	3/13/2025	100.98737	100.287672	99.59767202	98.91716465	98.24595478	97.58385258	96.93067338	96.28623747	95.65036993
150601A00733	6/1/2015	2.72	5/1/2025	101.24027	100.4067449	99.58692394	98.78046691	97.98704904	97.20635601	96.43808353	95.68193696	94.93763089
150601A00734	6/1/2015	2.92	5/1/2025	101.2985	100.4661686	99.64749459	98.84214386	98.04979311	97.27012945	96.50284997	95.74766132	95.00427938
150601A00736	6/1/2015	2.87	5/1/2030	106.16641	103.2425352	100.4416087	97.75732696	95.18375457	92.7153031	90.34670868	88.07301089	85.88953315
150601A00737	6/1/2015	2.68	12/31/2024	100.67502	100.169365	99.66877775	99.17318483	98.68251184	98.19668581	97.71563521	97.23928989	96.7675811
150601A00739	6/1/2015	2.35	5/6/2025	100.42288	99.96680796	99.51637078	99.07145237	98.63194075	98.19772714	97.76870583	97.34477404	96.92583185
150601A00832	6/1/2015	7.17	8/28/2025	103.38254	102.7861137	102.1990564	101.6211217	101.052073	100.4916822	99.93972983	99.39600385	98.86029988
150601A00851	6/1/2015	7.12	4/30/2027	109.0769	107.5501736	106.0603133	104.6061267	103.1864696	101.8002436	100.4463942	99.1239082	97.83181226
150601A00864	6/1/2015	7.37	3/31/2028	112.87732	110.7958492	108.7762153	106.8160693	104.9131733	103.0653905	101.2706799	99.52709106	97.83275987
150601A00868	6/1/2015	7.08	6/5/2028	113.19547	110.973424	108.8207435	106.7346888	104.7126529	102.7521499	100.8508085	99.00636622	97.21666337
150601A00871	6/1/2015	6.74	7/31/2028	112.76063	110.5007829	108.3127269	106.1935865	104.1406234	102.1512286	100.2229146	98.3533099	96.54015195
150601A00872	6/1/2015	7.42	7/31/2028	114.26637	111.9754095	109.7572326	107.6089201	105.527696	103.5109151	101.556056	99.66071426	97.82259637
150601A00875	6/1/2015	7.14	9/29/2028	114.26649	111.8842075	109.5800531	107.3508084	105.1934149	103.1049616	101.0826771	99.12392186	97.22618063
150601A00883	6/1/2015	6.21	11/30/2028	112.66183	110.2239304	107.8685047	105.5920667	103.3913067	101.2630782	99.20438866	97.21239069	95.28437411
150601A00888	6/1/2015	5.92	3/1/2029	112.73442	110.1599843	107.6766437	105.2803958	102.9674469	100.7341968	98.57722732	96.49329177	94.47930532
150601A00889	6/1/2015	6.55	3/2/2029	114.60453	111.9420715	109.3751027	106.8993838	104.5108944	102.2058206	99.98054361	97.83162784	95.75581076
150601A00893	6/1/2015	6.49	4/6/2029	114.73315	112.0217172	109.4089384	106.8903804	104.4618387	102.1193274	99.85906664	97.67747035	95.57113505
150601A00897	6/1/2015	6.15	5/28/2029	114.11057	111.3677576	108.7262336	106.1813848	103.728842	101.3644653	99.08433124	96.88471947	94.76210109
150601A00899	6/1/2015	7.07	6/14/2029	115.53696	112.8634808	110.2876922	107.8051555	105.4116687	103.1032512	100.8761297	98.72672659	96.65164812
150601A00905	6/1/2015	6.14	10/29/2029	115.40846	112.4044738	109.5191949	106.7468831	104.0821184	101.5197814	99.05503422	96.68330328	94.40026304
150601A00906	6/1/2015	6.2	11/1/2029	115.58431	112.5755035	109.6856089	106.908871	104.2398603	101.6734483	99.20478864	96.82929975	94.54264853
150601A00912	6/1/2015	5.96	11/30/2029	115.13925	112.0967118	109.1759875	106.3711165	103.6764758	101.0867575	98.59694857	96.20231259	93.89837256
150601A00916	6/1/2015	7.27	4/5/2030	137.42815	130.9172594	124.7759827	118.9810537	113.5108003	108.3450293	103.4649166	98.852907	94.49262161
150601A00918	6/1/2015	5.62	4/28/2025	101.82044	101.3909646	100.966459	100.5468253	100.1319704	99.72180371	99.31623703	98.91518448	98.51856246
150601A00927	6/1/2015	6.08	8/7/2030	116.70973	113.3969367	110.2285199	107.1968047	104.294581	101.5150755	98.85192169	96.29913273	93.85107621
150601A00928	6/1/2015	5.94	8/21/2030	116.28635	112.9816938	109.82117	106.7971116	103.9023167	101.1300193	98.47386033	95.92786016	93.48639334
150601A00929	6/1/2015	5.91	8/30/2030	117.23932	113.7234716	110.3647178	107.154577	104.0850899	101.1487842	98.33864101	95.64806485	93.07085477
150601A00935	6/1/2015	6.46	11/21/2030	119.94316	116.2035504	112.6367773	109.2332197	105.9838655	102.8802695	99.91451313	97.07916887	94.3672659
150601A00939	6/1/2015	5.79	1/17/2031	118.02871	114.2574297	110.6643249	107.2392729	103.9728071	100.856067	97.88075529	95.03909834	92.32380945
150601A00943	6/1/2015	6.44	5/9/2031	121.49825	117.4242014	113.550955	109.8666597	106.3602525	103.0214047	99.84046733	96.80842251	93.91683732
150601A00948	6/1/2015	6.04	10/22/2031	119.16102	115.202074	111.4421055	107.8690435	104.4716451	101.239436	98.16265188	95.23218583	92.43953895

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
150601A01024	6/1/2015	5.33	2/27/2026	106.99963	105.3189276	103.6730124	102.0608631	100.4815026	98.93399171	97.41742717	95.93093984	94.47369313
150601A01041	6/1/2015	5.99	10/2/2036	135.57473	127.6688437	120.4098357	113.7361962	107.5928557	101.9304595	96.70472985	91.87590347	87.40823534
150603A00012	6/3/2015	2.77	6/3/2030	106.86626	103.7182413	100.7075094	97.82681693	95.06935242	92.42871237	89.89887427	87.47417132	85.14926898
150603A00017	6/3/2015	2.84	6/3/2025	101.56677	100.6432442	99.73649589	98.84606621	97.97151746	97.11242751	96.26838906	95.439009	94.62390783
150603A00032	6/3/2015	2.21	6/3/2025	100.52328	99.98475535	99.45346748	98.92925509	98.41196223	97.90143776	97.39753516	96.90011237	96.40903157
150604A00039	6/4/2015	2.82	6/4/2030	107.02636	103.8735906	100.8583154	97.9732787	95.21165827	92.56704066	90.03339401	87.60504272	85.27664399
150610A00008	6/10/2015	3.58	6/10/2030	118.21106	112.0339895	106.2272057	100.7664925	95.62933618	90.79480114	86.24341164	81.95704275	77.91882008
150610A00009	6/10/2015	3.03	6/10/2025	101.78629	100.8429553	99.9171012	99.00824298	98.1159155	97.23967042	96.37907552	95.53371395	94.70318354
150615A00024	6/15/2015	2.26	6/16/2025	100.55447	100.0131097	99.47908797	98.95223922	98.43240358	97.91942611	97.4131567	96.91344983	96.42016442
150617A00017	6/17/2015	2.27	6/17/2025	100.56061	100.0187707	99.48428852	98.95699582	98.43673201	97.92334154	97.41667365	96.91658226	96.42292572
150617A00018	6/17/2015	2.45	6/17/2025	100.58989	100.0486876	99.51481824	98.98811832	98.46842794	97.95559219	97.44946099	96.94988885	96.45673471
150617A00030	6/17/2015	2.91	6/16/2025	101.66292	100.6642822	99.68570132	98.72657585	97.78632554	96.86439311	95.96024308	95.07336072	94.20325109
150701A00056	7/1/2015	2.34	7/1/2025	100.65123	100.0710637	99.49931279	98.93577122	98.38024395	97.83254239	97.29248418	96.75989288	96.23459776
150714A00003	7/14/2015	3.76	7/12/2030	110.21084	106.9204925	103.7753758	100.7677362	97.89029278	95.13620549	92.49904524	89.97276654	87.55168196
150720A00012	7/20/2015	2.99	7/21/2025	101.97665	100.9230632	99.89123396	98.88049297	97.89019825	96.91973364	95.96850753	95.03595164	94.1215199
150721A00027	7/21/2015	3.74	7/22/2030	118.54558	112.2777139	106.3907745	100.8594859	95.66038229	90.77166729	86.17308701	81.84581288	77.77233418
150722A00033	7/22/2015	2.47	7/22/2025	100.65875	100.0751325	99.50006951	98.93335688	98.37479302	97.82418319	97.28133914	96.74607891	96.21822651
150722A00035	7/22/2015	2.92	7/22/2025	101.8274	100.7378131	99.67211907	98.62953054	97.60929618	96.61069705	95.63304485	94.6756803	93.73797163
150727A00013	7/27/2015	3.04	7/28/2025	101.92863	100.8587639	99.81133801	98.78565276	97.78103627	96.79684407	95.83245776	94.88728367	93.96075166
150729A00028	7/29/2015	2.25	7/29/2025	100.60527	100.0196709	99.44270947	98.8741756	98.31386428	97.76157756	97.21712419	96.68031932	96.15098424
150729A00041	7/29/2015	2.44	7/29/2025	100.64282	100.0578703	99.48153525	98.91360527	98.3538762	97.8021509	97.25823889	96.72195605	96.19312438
150731A00016	7/31/2015	3.04	7/31/2025	101.94368	100.8657759	99.81064578	98.77757048	97.76586378	96.77486768	95.80395094	94.85250773	93.9199564
150803A00033	8/3/2015	3.41	8/2/2030	114.29088	108.9271043	103.8772276	99.12071197	94.63848123	90.41281244	86.42723226	82.6664219	79.11612967
150803A00036	8/3/2015	3.41	8/2/2030	114.29088	108.9271043	103.8772276	99.12071197	94.63848123	90.41281244	86.42723226	82.6664219	79.11612967
150803A00037	8/3/2015	3.41	8/2/2030	114.29088	108.9271043	103.8772276	99.12071197	94.63848123	90.41281244	86.42723226	82.6664219	79.11612967
150803A00038	8/3/2015	3.41	8/2/2030	114.29088	108.9271043	103.8772276	99.12071197	94.63848123	90.41281244	86.42723226	82.6664219	79.11612967
150803A00039	8/3/2015	3.01	8/2/2030	107.42594	104.1851616	101.088778	98.12901763	95.29858322	92.59062265	89.99869867	87.51676103	85.1391205
150803A00041	8/3/2015	3.01	8/2/2030	107.42594	104.1851616	101.088778	98.12901763	95.29858322	92.59062265	89.99869867	87.51676103	85.1391205
150803A00042	8/3/2015	3.01	8/2/2030	107.42594	104.1851616	101.088778	98.12901763	95.29858322	92.59062265	89.99869867	87.51676103	85.1391205
150812A00052	8/14/2015	2.13	8/14/2025	100.57733	99.95365983	99.3397738	98.73542067	98.14035475	97.55433922	96.97714572	96.40855399	95.84835145
150814A00029	8/14/2015	2.39	8/14/2025	100.66164	100.038372	99.42487473	98.8208897	98.22617207	97.64048587	97.06360353	96.49530552	95.93537999
150817A00099	8/17/2015	3.19	8/17/2027	107.62811	104.4941553	101.4687245	98.54742229	95.72606268	93.00065472	90.36739189	87.82264232	85.36293963
150819A00012	8/19/2015	3.04	8/19/2025	102.03366	100.9052263	99.80173883	98.72238027	97.66636506	96.63294143	95.62138962	94.63102017	93.66117232

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
150819A00013	8/19/2015	3.51	8/19/2030	117.32988	111.0238871	105.1057715	99.5495167	94.33098754	89.42778501	84.81911209	80.48565091	76.40944991
150821A00018	8/21/2015	2.6	8/21/2024	100.18098	100.0369624	99.89337061	99.75020608	99.60746683	99.46515091	99.3232564	99.18178137	99.04072392
150824A00033	8/24/2015	2.22	8/25/2025	100.55591	99.931429	99.31678545	98.71172277	98.11599255	97.52935546	96.95158076	96.38244596	95.82173638
150824A00050	8/24/2015	2.03	8/25/2025	100.51575	99.89058096	99.27527631	98.66957757	98.07323536	97.48600938	96.907668	96.33798787	95.7767535
150826A00038	8/26/2015	2.94	8/26/2026	104.6674	102.5211974	100.4297327	98.39122963	96.40398061	94.4663471	92.57675599	90.73369645	88.93571693
150826A00039	8/26/2015	3.22	8/27/2029	114.28021	108.992409	103.9852223	99.24221984	94.74802198	90.48822769	86.44934684	82.61873756	78.98454825
150827A00029	8/27/2015	2.74	8/27/2024	100.22347	100.0628442	99.90273556	99.74314652	99.58407448	99.4255169	99.26747128	99.10993511	98.95290591
150925A00034	9/25/2015	2.36	9/25/2025	100.69525	100.0286517	99.37327781	98.72881014	98.09494679	97.47139763	96.85788368	96.25413655	95.65989793
150929A00076	9/29/2015	2.28	9/29/2025	100.64188	99.97494524	99.31925392	98.67449452	98.04036369	97.4165699	96.80283287	96.19888297	95.60446074
150929A00083	9/29/2015	2.09	9/29/2025	100.59901	99.9313423	99.27495106	98.62951974	97.99474385	97.37033074	96.75599905	96.15147816	95.55650766
150929A00087	9/29/2015	2.09	9/29/2025	100.59901	99.9313423	99.27495106	98.62951974	97.99474385	97.37033074	96.75599905	96.15147816	95.55650766
151001A00023	10/1/2015	2.02	10/1/2025	100.58817	99.8844755	99.19324096	98.5140966	97.84669244	97.19069263	96.54577476	95.91162917	95.28795829
151013A00033	10/13/2015	2.23	10/14/2025	100.65161	99.94667187	99.25399257	98.57321679	97.90400759	97.24604136	96.59900714	95.96260595	95.33655025
151029A00008	10/29/2015	2.28	10/29/2025	100.69282	99.9850986	99.28940949	98.6054201	97.93280973	97.27126993	96.62050397	95.98022619	95.35016154
151030A00026	10/30/2015	3.29	10/30/2030	114.00332	108.4815615	103.2936295	98.41702657	93.83090346	89.51592606	85.4541573	81.62894887	78.0248419
151106A00011	11/6/2015	3.1	1/15/2026	103.07111	101.5453151	100.0497902	98.58370185	97.14625039	95.73666469	94.35420089	92.9981412	91.66779275
151116A00025	11/16/2015	3.04	11/14/2025	102.56742	101.2092082	99.87547933	98.56563008	97.27907481	96.01524664	94.77359664	93.55359315	92.35472108
151118A00037	11/18/2015	2.75	11/18/2025	102.10608	100.8021508	99.52286613	98.26758015	97.03566675	95.82652135	94.63955994	93.4742182	92.32995069
151120A00019	11/20/2015	2.72	11/20/2030	107.19263	103.8235833	100.6101934	97.54379528	94.6162753	91.82002994	89.14793006	86.59328814	84.14982791
151125A00037	11/25/2015	2.41	11/25/2025	100.8449	100.0959323	99.35978275	98.63610045	97.9245486	97.22480299	96.53655147	95.85949332	95.19333876
151204A00011	12/4/2015	2.28	12/4/2025	100.89775	100.1096026	99.33510011	98.57387413	97.82556764	97.08983689	96.36635076	95.65479015	94.95484745
151209A00024	12/9/2015	2.22	12/9/2025	100.85093	100.0624174	99.28757725	98.52603346	97.77742815	97.0414168	96.31766753	95.60586053	94.90568752
151211A00055	12/11/2015	2.62	12/11/2024	100.58901	100.1378702	99.69078683	99.24770417	98.80856854	98.37332717	97.94192826	97.5143209	97.0904551
151223A00036	12/23/2015	2.64	12/23/2025	101.94337	100.6477413	99.37658266	98.12923887	96.90507888	95.70349382	94.52389609	93.36571834	92.22841266
151223A00072	12/23/2015	2.81	12/23/2025	102.67409	101.2087029	99.771647	98.36217475	96.97956277	95.62311246	94.29214899	92.98602026	91.70409594
151223A00074	12/23/2015	3.01	12/23/2027	108.52263	105.0192522	101.6491663	98.40657921	95.28598652	92.2821516	89.39009128	86.60506208	83.92254732
151223A00077	12/23/2015	3.57	12/24/2035	130.84888	118.7789691	107.988188	98.33215683	89.68356652	81.93007646	74.97248273	68.72311896	63.10445895
151223A00078	12/23/2015	2.28	12/23/2025	100.90284	100.1118961	99.33470629	98.57089335	97.8200964	97.08196801	96.35617358	95.64239066	94.94030844
151228A00013	12/28/2015	2.27	12/29/2025	100.89612	100.1045031	99.32666913	98.56223774	97.81084706	97.07214871	96.34580715	95.63149907	94.92891281
151229A00026	12/29/2015	2.28	12/29/2025	100.90444	100.1126178	99.3345805	98.56995222	97.81837087	97.07948783	96.35296735	95.63848592	94.93573167
151229A00079	12/29/2015	3	12/30/2025	102.81023	101.3286682	99.87604049	98.45157613	97.05452924	95.68417978	94.33983242	93.02081544	91.7264798
151229A00080	12/29/2015	3.49	12/30/2030	117.9802	111.3013061	105.0547978	99.2102822	93.73965476	88.61691808	83.81801355	79.32066726	75.10424891
151229A00081	12/29/2015	3.76	12/31/2035	131.2447	119.2352183	108.4946311	98.87994568	90.26505293	82.53865618	75.60245982	69.36958776	63.76320136

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
160106A00042	1/6/2016	2.43	1/6/2026	100.98067	100.1519311	99.33778972	98.53784656	97.7517189	96.97903815	96.21944923	95.4726099	94.73819017
160113A00030	1/13/2016	2.52	1/13/2025	100.66385	100.1231099	99.58817974	99.05897076	98.53539127	98.01735157	97.50476389	96.99754227	96.49560257
160115A00011	1/15/2016	2.18	1/15/2026	100.7717	99.94342842	99.12976539	98.33030755	97.54467138	96.77248759	96.01340038	95.2670669	94.53315656
160119A00019	1/19/2016	2.95	1/19/2027	105.38682	102.8499937	100.3876652	97.99720033	95.67607782	93.42188141	91.23229463	89.10509601	87.03815449
160119A00025	1/19/2016	3.05	1/19/2028	108.36854	104.8094402	101.3877673	98.0974615	94.93276319	91.88819812	88.95856155	86.13890341	83.4245143
160119A00026	1/19/2016	3.14	1/19/2029	111.5732	106.9695107	102.585248	98.40877432	94.42912885	90.63598767	87.01962301	83.57086565	80.28106982
160119A00027	1/19/2016	3.25	1/18/2030	114.55665	108.9024046	103.5677365	98.53284546	93.77926499	89.28976152	85.04824571	81.03969058	77.25005599
160119A00028	1/19/2016	3.34	1/21/2031	117.13254	110.4231943	104.152031	98.28800548	92.80242798	87.66877667	82.862523	78.36097198	74.14311607
160119A00029	1/19/2016	3.39	1/20/2032	119.56615	111.8139226	104.6341469	97.98127034	91.81359883	86.09294936	80.78433735	75.85569315	71.27760498
160119A00030	1/19/2016	3.44	1/18/2033	122.08895	113.2897535	105.2135981	97.79675529	90.98144034	84.71522861	78.95053249	73.64413179	68.756752
160119A00072	1/19/2016	2.77	1/21/2031	107.58705	103.8409577	100.2805563	96.89479931	93.67338509	90.60669998	87.68576747	84.90220165	82.24816434
160122A00029	1/22/2016	2.48	1/22/2025	100.67421	100.1091102	99.55035978	98.99784777	98.45146987	97.91112419	97.37671107	96.84813304	96.32529476
160126A00004	1/26/2016	2.52	1/26/2026	102.57162	100.9709167	99.40332048	97.86786686	96.36362631	94.88970516	93.44524391	92.02941557	90.64142409
160129A00066	1/29/2016	3.04	1/29/2031	116.18864	109.4514276	103.1572679	97.27458902	91.77423427	86.62926156	81.81476389	77.30770557	73.08677224
160129A00067	1/29/2016	2.53	1/29/2026	102.47118	100.9098292	99.37992918	97.88059612	96.410981	94.9702659	93.55766263	92.17241132	90.81377921
160201A00016	2/1/2016	2.1	2/2/2026	100.75311	99.88603455	99.03447809	98.19801444	97.37623372	96.56874132	95.77515708	94.99511467	94.22826094
160209A00006	2/9/2016	1.91	2/9/2026	100.5869	99.72009368	98.86881934	98.03264917	97.21117242	96.40399364	95.61073188	94.83102011	94.06450447
160209A00008	2/9/2016	2.45	2/10/2031	106.05484	102.6063992	99.32224929	96.19298307	93.20980886	90.36450185	87.64936369	85.05718519	82.58121187
160210A00042	2/10/2016	2.57	2/10/2026	102.41011	100.8183782	99.25907576	97.73127545	96.23408715	94.7666541	93.32815133	91.91778418	90.53478686
160210A00049	2/10/2016	1.78	2/10/2026	100.58437	99.71605584	98.86332165	98.0257433	97.20290801	96.39441837	95.59989163	94.81895899	94.05126495
160210A00051	2/10/2016	2.28	2/10/2031	105.9151	102.461979	99.17369627	96.04080428	93.05446664	90.20641773	87.48892189	84.89473587	82.41707407
160210A00054	2/10/2016	1.78	2/10/2026	100.58437	99.71605584	98.86332165	98.0257433	97.20290801	96.39441837	95.59989163	94.81895899	94.05126495
160211A00035	2/11/2016	2.25	2/11/2025	100.52416	99.90666796	99.29675745	98.69428526	98.09911582	97.51111683	96.93015915	96.35611676	95.78886662
160211A00036	2/11/2016	2.41	2/11/2026	102.15708	100.5645663	99.00453692	97.47606425	95.97825522	94.51025032	93.07122197	91.66037306	90.27693549
160211A00038	2/11/2016	1.83	2/11/2026	100.51651	99.65002114	98.79906217	97.96320594	97.14204159	96.33517357	95.54222085	94.76281631	93.99660604
160212A00037	2/12/2016	3.03	2/12/2031	115.23064	108.5220381	102.2562429	96.40159506	90.92885929	85.81102877	81.02314397	76.54212714	72.346631
160212A00047	2/12/2016	1.94	2/12/2026	100.61425	99.74677846	98.8948517	98.05804695	97.23595277	96.42817301	95.63432612	94.85404442	94.08697352
160222A00005	2/22/2016	2.79	2/22/2028	107.70036	104.0596632	100.5626007	97.20269776	93.97381048	90.87010707	87.88604992	85.01637886	82.25609555
160222A00018	2/22/2016	2.59	2/23/2026	102.53183	100.901263	99.30439214	97.74024079	96.20786649	94.70636301	93.23485855	91.7925141	90.37852184
160222A00019	2/22/2016	3.09	2/21/2031	115.67576	108.9270149	102.6249892	96.73764965	91.23542172	86.09099241	81.2791257	76.77649403	72.56152437
160303A00020	3/3/2016	2.97	3/3/2031	115.91867	109.0960154	102.7278226	96.78131647	91.22625265	86.03471251	81.18091221	76.64102854	72.39303985
160303A00035	3/3/2016	2.14	3/3/2026	100.92475	99.9394948	98.97296649	98.02462509	97.09394999	96.18044098	95.28361718	94.40301613	93.53819284
160307A00024	3/7/2016	2.17	3/6/2026	100.87511	99.96531973	99.0721159	98.19503844	97.33364401	96.48750589	95.65621326	94.83937035	94.0365958

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
160307A00027	3/7/2016	2.71	3/6/2026	102.80361	101.1404413	99.5120753	97.91748161	96.35567254	94.82569905	93.32664887	91.85764461	90.41784213
160307A00028	3/7/2016	2.91	3/7/2028	108.2441	104.5554181	101.0134164	97.61142792	94.34312798	91.20251638	88.18389855	85.28186798	82.49128975
160307A00029	3/7/2016	3.21	3/7/2031	116.54313	109.7280653	103.3659055	97.42402771	91.87232817	86.68301596	81.83042336	77.29083267	73.04231815
160328A00038	3/28/2016	2.54	3/30/2026	102.62984	100.9362294	99.28012635	97.66047117	96.07624543	94.52646562	93.01018181	91.52647621	90.07446193
160328A00045	3/28/2016	2.49	3/27/2026	102.77461	101.0527377	99.36784275	97.7187973	96.10452242	94.52398287	92.97618484	91.46017385	89.97503276
160329A00017	3/29/2016	2.48	3/30/2026	102.52603	100.8337739	99.17898913	97.56062495	95.97766366	94.42912249	92.91405219	91.43153569	89.98068673
160330A00054	3/30/2016	2.9	3/31/2031	115.58298	108.6985462	102.2774447	96.28592214	90.6928636	85.4695709	80.58956228	76.02838957	71.76347147
160330A00056	3/30/2016	2.26	3/31/2025	100.76642	100.0181249	99.28090951	98.55453233	97.83875581	97.13334927	96.43808866	95.75275636	95.07714092
160401A00016	4/1/2016	2.42	4/1/2025	100.7804	100.030837	99.29239327	98.56482558	97.84789505	97.14136978	96.44502452	95.7586405	95.08200518
160404A00019	4/4/2016	2.48	4/4/2031	106.31278	102.7732718	99.40598466	96.20087316	93.14855194	90.24025184	87.46777513	84.82345438	82.30011445
160412A00029	4/12/2016	2.48	4/14/2031	106.31311	102.7733282	99.4058114	96.20050218	93.14801205	90.23956891	87.46697237	84.82255256	82.29913214
160413A00014	4/13/2016	2.55	4/14/2031	106.56658	103.0183299	99.64275677	96.42978187	93.36999397	90.45459969	87.67537876	85.0246427	82.4951968
160413A00016	4/13/2016	2.55	4/14/2031	106.56658	103.0183299	99.64275677	96.42978187	93.36999397	90.45459969	87.67537876	85.0246427	82.4951968
160413A00021	4/13/2016	2.48	4/13/2026	102.66235	100.8979727	99.17350289	97.48779941	95.8397607	94.22832363	92.65246191	91.11118454	89.60353441
160413A00033	4/13/2016	2.32	4/13/2026	102.1445	100.527359	98.94612427	97.39977257	95.88731506	94.40779762	92.96029937	91.54393127	90.15783481
160414A00042	4/13/2016	2.48	4/13/2026	102.66235	100.8979727	99.17350289	97.48779941	95.8397607	94.22832363	92.65246191	91.11118454	89.60353441
160421A00016	4/21/2016	2.26	4/21/2026	102.46445	100.7219459	99.01911472	97.35480613	95.72791374	94.13737035	92.58214628	91.06124775	89.57371537
160422A00026	4/22/2016	2.62	4/22/2026	102.93127	101.1420013	99.39243847	97.68144478	96.00792076	94.37080646	92.76907963	91.20175414	89.66787836
160427A00004	4/27/2016	2.09	4/27/2026	100.8612	99.90819917	98.97297292	98.05502241	97.15386977	96.26905501	95.40013517	94.54668353	93.70828884
160428A00028	4/28/2016	2	4/28/2026	100.89764	99.94260317	99.00541166	98.08556279	97.18257628	96.29598988	95.42535844	94.57025317	93.7302608
160504A00004	5/4/2016	2.3	5/4/2026	102.65844	100.835195	99.05314904	97.31113691	95.60803126	93.94274355	92.31422243	90.72145227	89.16345167
160511A00015	5/11/2016	2.42	5/11/2026	102.69821	100.8639805	99.07279056	97.32336659	95.61447729	93.94493608	92.31359911	90.71936343	89.16116525
160511A00016	5/11/2016	2.48	5/12/2031	106.3884	102.8047499	99.39732717	96.15574764	93.07032126	90.13199956	87.33232878	84.66340669	82.11784282
160520A00017	9/20/2017	2.34	9/20/2024	100.18942	99.96323848	99.73808921	99.51396449	99.29085732	99.0687607	98.84766775	98.62757162	98.40846552
160520A00018	9/20/2017	2.34	9/20/2024	100.18942	99.96323848	99.73808921	99.51396449	99.29085732	99.0687607	98.84766775	98.62757162	98.40846552
160523A00086	5/23/2016	2.2	5/26/2026	102.5221	100.6960381	98.91348063	97.17311455	95.47367172	93.81393115	92.19271681	90.60889566	89.06137572
160524A00015	11/25/2016	2.71	11/25/2026	104.43829	102.0574609	99.74312169	97.49305217	95.3051157	93.17725924	91.10750962	89.09396991	87.13481598
160524A00027	5/24/2016	3.06	5/27/2031	115.93449	108.9287158	102.4027974	96.32125685	90.65141339	85.36315049	80.42870246	75.82245979	71.52079158
160603A00014	6/3/2016	1.74	6/3/2026	100.73695	99.70476092	98.69262435	97.69997567	96.72626988	95.77098217	94.83360702	93.9136573	93.01066343
160603A00029	6/3/2016	2.18	6/3/2031	105.83487	102.2190733	98.78327799	95.51676021	92.40951846	89.45222029	86.63615294	83.95317794	81.39568928
160606A00004	6/6/2016	2.43	6/8/2026	102.83701	100.9248566	99.0578424	97.23462792	95.45392411	93.71448851	92.0151232	90.35467284	88.73202288
160606A00005	6/6/2016	2.92	6/6/2031	115.02244	108.0214967	101.5024435	95.42949877	89.76971263	84.49273109	79.57057921	74.9774634	70.68959093
160606A00018	6/6/2016	1.74	6/5/2026	100.73746	99.7049337	98.69247278	97.69951485	96.72551422	95.76994546	94.83230246	93.91209748	93.00886041

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
160608A00019	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00020	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00023	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00024	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00025	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00026	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00027	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00028	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00029	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00030	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00031	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00032	6/8/2016	2.36	6/8/2026	102.7178	100.8182171	98.96461335	97.15558025	95.38975928	93.6658431	91.98257319	90.33873771	88.73316937
160608A00033	6/8/2016	2.44	6/9/2031	106.31486	102.6924349	99.24999084	95.97682183	92.86294345	89.89903808	87.0764058	84.38691924	81.82298193
160608A00034	6/8/2016	2.44	6/9/2031	106.31486	102.6924349	99.24999084	95.97682183	92.86294345	89.89903808	87.0764058	84.38691924	81.82298193
160609A00075	6/9/2016	1.94	6/9/2026	100.81485	99.78291933	98.77102471	97.7785998	96.80510037	95.85000235	94.91280093	93.99300962	93.09015944
160613A00047	6/15/2016	2.18	6/16/2025	100.8758	99.92290811	98.98797358	98.07049046	97.16997342	96.28595498	95.41798473	94.56562849	93.72846766
160615A00031	6/15/2016	2.51	6/17/2030	111.8981	105.8867506	100.2399538	94.93369015	89.9456384	85.25505126	80.8426366	76.69044829	72.78178575
160616A00027	6/16/2016	2.27	6/16/2026	102.56075	100.630071	98.74547511	96.90558027	95.10905646	93.35462222	91.64104253	89.9671268	88.33172693
160616A00029	6/16/2016	1.58	6/16/2026	100.57017	99.53824084	98.52639973	97.53407947	96.56073302	95.60583369	94.66887416	93.74936559	92.8468368
160628A00038	6/28/2016	1.88	6/27/2025	100.74032	99.75713875	98.79306922	97.84755946	96.92007766	96.01011217	95.11717053	94.24077858	93.38047963
160628A00039	6/28/2016	2.01	6/29/2026	102.3855	100.4165866	98.49558834	96.62104099	94.79153578	93.00571646	91.26227696	89.55995911	87.89755059
160628A00049	6/28/2016	1.88	6/27/2025	100.74032	99.75713875	98.79306922	97.84755946	96.92007766	96.01011217	95.11717053	94.24077858	93.38047963
160629A00066	6/29/2016	2.61	6/30/2036	116.89708	107.3488313	98.78129595	91.08386525	84.1591781	77.92145774	72.29506641	67.21324783	62.61703205
160630A00012	6/30/2016	2.11	6/30/2025	100.85215	99.86222566	98.8916601	97.9398922	97.00638017	96.09060284	95.1920587	94.31026499	93.44475684
160701A00020	7/1/2016	2.13	7/1/2026	102.3568	100.3881539	98.46742448	96.59315054	94.76392215	92.97838199	91.23522295	89.53318596	87.87105779
160701A00039	7/1/2016	1.92	7/1/2026	102.21425	100.2417882	98.31743955	96.43973001	94.60724151	92.81860907	91.0725183	89.3677032	87.70294396
160705A00104	7/5/2016	2.1	7/6/2026	102.31943	100.3381047	98.40520875	96.519255	94.6788106	92.88249655	91.12898529	89.41699831	87.74530406
160706A00010	7/6/2016	1.99	7/7/2025	100.74643	99.73864911	98.75095726	97.78275976	96.83348381	95.90257887	94.98951558	94.09378475	93.2148964
160706A00026	7/6/2016	2.19	7/6/2027	104.29133	101.319099	98.44745606	95.67243715	92.99026192	90.39732008	87.89016271	85.465494	83.12016359
160706A00027	7/6/2016	2.29	7/6/2028	106.65225	102.6738541	98.86678124	95.22274657	91.73391204	88.39285844	85.1925607	82.12636475	79.18796596
160706A00028	7/6/2016	2.39	7/6/2029	109.03513	104.0401493	99.30549783	94.81624449	90.55839036	86.51880685	82.68517709	79.04594152	75.59024748
160706A00029	7/6/2016	2.49	7/8/2030	110.98484	104.9769931	99.33611829	94.03786261	89.05960993	84.38035032	79.98055795	75.84207893	71.94802818
160706A00030	7/6/2016	2.59	7/7/2031	112.87321	105.8651822	99.34641647	93.28012038	87.63244807	82.37225314	77.47086027	72.90185726	68.64090557

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
160711A00004	7/11/2016	1.51	7/13/2026	100.53594	99.46425832	98.41389826	97.38425041	96.3747279	95.38476574	94.41381984	93.46136601	92.52689906
160712A00019	7/12/2017	2.32	7/12/2027	104.71487	101.7205866	98.82796602	96.03299459	93.33183664	90.72082994	88.19647675	85.7554354	83.39451232
160713A00015	7/13/2016	1.57	7/13/2026	100.60206	99.52946048	98.47820887	97.44769114	96.43731964	95.44652868	94.47477346	93.52152912	92.58628984
160714A00018	9/6/2016	2.28	9/4/2026	102.98591	100.8402759	98.74981435	96.7127114	94.72723218	92.79171246	90.90455525	89.06422737	87.26925644
160714A00020	9/6/2016	2.28	9/4/2026	102.98591	100.8402759	98.74981435	96.7127114	94.72723218	92.79171246	90.90455525	89.06422737	87.26925644
160714A00023	8/10/2016	2.49	8/10/2028	107.66794	103.577664	99.66653057	95.92571949	92.34689757	88.92218599	85.64413291	82.50568779	79.50017747
160714A00024	9/20/2016	2.5	9/20/2028	107.96371	103.7585319	99.74159776	95.90343128	92.2350911	88.72813577	85.37459258	82.16692859	79.09802364
160714A00029	8/10/2016	2.27	8/10/2026	102.83819	100.7598731	98.73383855	96.75841955	94.83201203	92.95307524	91.12012863	89.33174906	87.58656804
160714A00054	7/14/2016	2.03	7/15/2024	100.02617	99.98459209	99.94307001	99.90160011	99.86018229	99.81881646	99.7775025	99.73624032	99.69502981
160719A00026	7/19/2016	1.87	7/20/2026	100.79274	99.71929948	98.66720159	97.6358332	96.62460718	95.63295831	94.66034222	93.70623447	92.77012959
160726A00005	7/26/2016	2.28	7/27/2026	102.78889	100.7477162	98.75729222	96.81601624	94.92235355	93.07482881	91.27202327	89.5125722	87.79516233
160729A00017	7/31/2017	2.47	7/31/2029	109.55107	104.4783905	99.67278411	95.11877159	90.80185459	86.70844613	82.82580845	79.1419954	75.6457991
160801A00001	8/1/2016	1.97	8/1/2024	100.04563	99.95704922	99.86862302	99.78035395	99.69224159	99.60428555	99.5164854	99.42884075	99.34135117
160801A00002	8/1/2016	1.58	8/3/2026	100.65571	99.54298581	98.45285646	97.38466656	96.33778687	95.31161186	94.30555849	93.31906525	92.35159112
160802A00003	8/2/2016	2.53	8/1/2031	113.57211	106.4347473	99.80071988	93.63180972	87.89289539	82.55168333	77.5784662	72.9459031	68.62881952
160804A00014	8/4/2016	1.99	8/5/2024	100.0524	99.95279562	99.85339679	99.75420366	99.65521557	99.55643186	99.45785187	99.35947497	99.26130049
160810A00025	8/10/2016	2.17	8/10/2026	102.62637	100.5769359	98.57986219	96.63343205	94.73599697	92.88597595	91.08185215	89.32216965	87.60553047
160810A00027	8/10/2016	2.13	8/10/2026	102.45984	100.4664737	98.52369423	96.62984719	94.78334466	92.98266368	91.22634296	89.51297978	87.84122716
160810A00028	8/10/2016	2.19	8/10/2026	102.71519	100.6352252	98.60859053	96.63353135	94.7083661	92.83148219	91.00133251	89.21643216	87.47535541
160810A00029	8/10/2016	2.17	8/10/2026	102.62637	100.5769359	98.57986219	96.63343205	94.73599697	92.88597595	91.08185215	89.32216965	87.60553047
160810A00030	8/10/2016	2.24	8/11/2031	105.70274	102.019041	98.52213084	95.2006925	92.04417984	89.04276346	86.18727704	83.46916804	80.88045237
160811A00011	8/11/2016	2.25	8/11/2026	102.80085	100.7203156	98.69217178	96.71474119	94.78641499	92.90564787	91.07095506	89.28090937	87.53413853
160812A00006	8/12/2016	2.16	8/12/2026	102.79285	100.7859144	98.83007952	96.92366981	95.06507575	93.25275392	91.48522365	89.76106389	88.07891025
160815A00005	8/15/2016	2.23	8/17/2026	102.78784	100.6917613	98.64873516	96.65705531	94.7150827	92.82124357	90.97402625	89.17197817	87.41370308
160815A00006	8/15/2016	2.23	8/17/2026	102.78784	100.6917613	98.64873516	96.65705531	94.7150827	92.82124357	90.97402625	89.17197817	87.41370308
160815A00007	8/15/2016	2.23	8/17/2026	102.78784	100.6917613	98.64873516	96.65705531	94.7150827	92.82124357	90.97402625	89.17197817	87.41370308
160819A00015	10/12/2016	2.3	10/13/2026	103.23209	100.979864	98.78783827	96.65401072	94.57646322	92.5533552	90.58291981	88.66346041	86.79334714
160824A00019	8/24/2016	1.98	8/25/2031	105.21283	101.5356094	98.04527435	94.73047154	91.58062949	88.5858966	85.73708723	83.02563205	80.44353247
160830A00035	8/30/2016	2.06	8/30/2024	100.09534	99.9268447	99.75891914	99.59155702	99.42475554	99.2585119	99.09282333	98.92768708	98.76310041
160830A00037	8/30/2016	2.16	8/29/2025	101.05083	99.90215073	98.77948502	97.68196045	96.60873998	95.55902332	94.53204498	93.5270724	92.54340416
160830A00038	8/30/2016	2.24	8/28/2026	102.86325	100.7375723	98.66620339	96.64737475	94.67939063	92.76062376	90.88951196	89.06455497	87.28431144
160906A00027	9/6/2016	2.03	9/8/2031	105.46053	101.7340772	98.1988695	94.84318322	91.65611006	88.62749074	85.74785837	83.00838645	80.40084113
160908A00022	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
160908A00023	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00024	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00025	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00026	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00027	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00028	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00030	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00031	9/8/2016	2.21	9/8/2026	102.83637	100.71692	98.65310389	96.64306862	94.68504202	92.77732454	90.91828559	89.10636019	87.34004566
160908A00032	9/8/2016	2.17	9/8/2026	102.65857	100.598679	98.59246993	96.63816475	94.73405843	92.87851573	91.06996768	89.3069083	87.58789148
160908A00033	9/8/2016	2.17	9/8/2026	102.65857	100.598679	98.59246993	96.63816475	94.73405843	92.87851573	91.06996768	89.3069083	87.58789148
160908A00034	9/8/2016	2.17	9/8/2026	102.65857	100.598679	98.59246993	96.63816475	94.73405843	92.87851573	91.06996768	89.3069083	87.58789148
160908A00035	9/8/2016	2.3	9/8/2031	105.9951	102.2601324	98.71645531	95.35236661	92.15697326	89.12012889	86.23237751	83.48490169	80.86947509
160908A00036	9/8/2016	2.3	9/8/2031	105.9951	102.2601324	98.71645531	95.35236661	92.15697326	89.12012889	86.23237751	83.48490169	80.86947509
160922A00014	9/22/2016	2.06	9/22/2026	102.90068	100.7014368	98.5598607	96.47401802	94.44205768	92.46220605	90.53276293	88.65209783	86.81864643
160923A00009	9/23/2016	2.24	9/23/2031	105.76618	102.0388407	98.5024382	95.14529193	91.95652595	88.92601007	86.04430359	83.30260359	80.69269745
160928A00029	9/28/2016	2.52	9/29/2036	110.37486	104.1260649	98.38865933	93.11362019	88.25711664	83.77992089	79.64688688	75.8264917	72.29043185
160928A00030	9/28/2016	2.52	9/29/2036	110.37486	104.1260649	98.38865933	93.11362019	88.25711664	83.77992089	79.64688688	75.8264917	72.29043185
160928A00032	9/28/2016	2.52	9/29/2036	110.37486	104.1260649	98.38865933	93.11362019	88.25711664	83.77992089	79.64688688	75.8264917	72.29043185
160928A00033	9/28/2016	2.46	9/29/2036	110.00755	103.775297	98.05333185	92.79272136	87.94971686	83.48516508	79.36398757	75.55472291	72.02912354
160928A00041	9/28/2016	3.26	9/29/2036	114.90503	108.4522015	102.5243649	97.07137249	92.04838054	87.41524259	83.13597841	79.17830684	75.51323438
160928A00042	9/28/2016	3.05	9/29/2036	113.61944	107.2245141	101.3507187	95.94822657	90.97248132	86.38359724	82.14583081	78.22711606	74.59865528
160928A00044	9/28/2016	2.89	9/29/2036	112.63995	106.2891332	100.4565121	95.09249634	90.15274859	85.59758174	81.39143265	77.50239927	73.90183312
160930A00005	9/30/2016	2.03	9/30/2024	100.1326	99.87911242	99.62690035	99.37595672	99.12627203	98.87783685	98.63064187	98.38467786	98.13993568
160930A00032	9/30/2016	2.15	9/30/2031	105.27329	101.6521133	98.21437704	94.94892961	91.84538762	88.89407654	86.0859774	83.41267776	80.86632669
160930A00033	9/30/2016	1.8	9/30/2026	100.80738	99.65867168	98.53377778	97.43199345	96.35264502	95.29508452	94.25868848	93.24285674	92.24701138
161005A00016	10/5/2016	2.32	10/6/2031	106.13775	102.3567167	98.771243	95.36926182	92.1395419	89.07162842	86.15578393	83.38293418	80.7446183
161014A00019	10/14/2016	2.39	10/15/2031	106.40935	102.6183852	99.02351903	95.61264838	92.37450966	89.29861801	86.3752081	83.59517973	80.95004796
161014A00026	10/14/2016	2.16	10/14/2031	106.02316	102.2353337	98.64385249	95.23657177	92.00219488	88.9302076	86.01081849	83.23490419	80.59395917
161014A00029	10/14/2016	2.51	10/15/2031	107.38558	103.5490766	99.91144421	96.46037931	93.18444008	90.0729772	87.1160734	84.30448808	81.62960643
161109A00018	11/9/2016	2.63	11/9/2026	104.14777	101.8135312	99.5434094	97.33529899	95.18717275	93.09708138	91.06315007	89.08357514	87.15662098
161116A00006	11/16/2016	2.39	11/16/2026	101.66302	100.416427	99.19682958	98.00341674	96.83540927	95.6920577	94.57264095	93.476465	92.4028616
161118A00026	12/20/2016	3.03	12/21/2026	105.38792	102.927209	100.5370389	98.21498359	95.95871609	93.7660034	91.6347019	89.56275322	87.54818027
161207A00014	12/7/2016	2.75	12/8/2031	108.50805	104.5472818	100.795851	97.24057764	93.86921566	90.67038096	87.63348488	84.74867305	82.00676942

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
161214A00023	12/14/2016	3.3	12/15/2031	119.81016	112.0952323	104.9450855	98.3151824	92.16472136	86.45630525	81.15564096	76.2312669	71.65430571
161214A00034	12/14/2016	2.65	12/14/2026	102.08162	100.7889777	99.52494395	98.28864658	97.07924923	95.89594774	94.73796857	93.60456738	92.49502769
161222A00013	12/22/2016	2.93	12/22/2026	105.18837	102.8464356	100.5719113	98.36242979	96.21572344	94.12961913	92.10203349	90.13096853	88.21450754
161222A00030	12/22/2016	3.09	12/22/2026	105.8944	103.417363	101.011504	98.67437304	96.40361603	94.19697424	92.05227959	89.96745049	87.94048781
161222A00036	12/22/2016	2.69	12/22/2026	102.1089	100.8289228	99.57719638	98.35286146	97.15509253	95.9830958	94.83610773	93.71339364	92.61424634
161222A00037	12/22/2016	3.08	12/22/2031	108.94788	105.1180795	101.4870288	98.04235214	94.77254801	91.66691787	88.71550462	85.90903599	83.23887261
161227A00073	12/27/2016	2.83	12/28/2026	104.57106	102.3939378	100.2783033	98.22200887	96.22299791	94.2792996	92.38902447	90.55036055	88.76156957
161229A00018	12/29/2016	2.46	12/29/2026	102.00262	100.7073699	99.44087874	98.20226765	96.99069316	95.80534433	94.64544126	93.51023356	92.39899905
161229A00019	12/29/2016	2.46	12/29/2026	102.00262	100.7073699	99.44087874	98.20226765	96.99069316	95.80534433	94.64544126	93.51023356	92.39899905
170105A00010	1/5/2017	2.61	1/5/2027	102.11315	100.7797542	99.47649307	98.20244082	96.95670443	95.73842549	94.54677859	93.38096972	92.24023483
170106A00030	1/6/2017	2.39	1/6/2027	101.98805	100.653804	99.34976395	98.07500084	96.82861813	95.6097541	94.4175802	93.25129946	92.11014505
170111A00009	1/11/2017	3.16	1/11/2028	108.69439	105.1506705	101.743098	98.46569714	95.31278882	92.2789739	89.35911752	86.54833471	83.84197672
170111A00011	1/11/2017	3.24	1/11/2029	111.9654	107.3740951	103.0006848	98.83365795	94.86217132	91.07600883	87.46554194	84.02169269	80.73589927
170111A00012	1/11/2017	3.31	1/11/2030	114.84598	109.202315	103.8766066	98.84921893	94.10182829	89.61733069	85.37975449	81.37417962	77.58666304
170111A00013	1/11/2017	3.4	1/10/2031	117.46142	110.7702809	104.514289	98.6627336	93.1872245	88.06150875	83.26129896	78.76411647	74.54914778
170111A00014	1/11/2017	3.47	1/12/2032	120.11486	112.3632558	105.1822607	98.52658929	92.3547836	86.62886824	81.31404078	76.37839122	71.79264765
170111A00016	1/11/2017	3.51	1/11/2033	122.6357	113.8319338	105.7497091	98.32556598	91.50195314	85.22664709	79.45223304	74.13563913	69.23771776
170112A00015	1/12/2017	2.32	1/12/2027	101.89381	100.5602802	99.25696099	97.98291575	96.73724754	95.51909424	94.32762693	93.16204835	92.02159137
170119A00006	1/19/2017	2.85	1/21/2025	100.80894	100.2469963	99.69132144	99.14180926	98.59835746	98.06086605	97.52923721	97.00337525	96.48318657
170120A00008	1/20/2017	3.63	1/20/2034	125.95143	116.030887	107.0057361	98.78950003	91.30450489	84.48094075	78.25602746	72.57327303	67.38181352
170120A00009	1/20/2017	3.67	1/22/2035	128.45522	117.4679085	107.560816	98.62055019	90.54622085	83.24800314	76.64587054	70.66847881	65.25218217
170120A00010	1/20/2017	3.71	1/22/2036	130.79817	118.7582597	107.99677	98.3689791	89.74732884	82.01930865	75.08560743	68.85850107	63.26044433
170120A00011	1/20/2017	3.75	1/20/2037	133.09498	120.0120581	108.4186076	98.13400173	89.00051739	80.88032085	73.6528627	67.21262591	61.46717747
170123A00039	1/23/2017	2.79	1/23/2026	102.84517	101.2966285	99.77909854	98.29171404	96.83364491	95.40409125	94.00228191	92.6274732	91.27894767
170124A00017	1/24/2017	2.82	1/23/2032	108.88438	104.8671294	101.0643009	97.4622686	94.04838093	90.81088466	87.73885489	84.8221309	82.05125744
170130A00010	1/30/2017	2.92	1/30/2025	100.88852	100.3020245	99.72233272	99.14933133	98.58290503	98.02294116	97.46932962	96.92196279	96.38073549
170130A00031	1/30/2017	2.96	7/30/2025	101.85158	100.7768641	99.72479903	98.69467666	97.68581575	96.69756301	95.72929163	94.78040002	93.85031053
170130A00036	1/30/2017	3.11	1/31/2033	110.23681	105.8227329	101.6709839	97.76301451	94.08174646	90.61144484	87.33760282	84.24683678	81.32679116
170130A00039	1/30/2017	2.74	1/31/2028	103.43325	101.6002416	99.8216696	98.09546603	96.41965644	94.79235578	93.21176358	91.67615959	90.18389958
170130A00043	1/30/2017	2.64	1/29/2027	102.18684	100.8574413	99.55963055	98.2923901	97.05474681	95.84576644	94.66455176	93.51024079	92.38200511
170130A00046	1/30/2017	2.52	1/30/2026	101.10691	100.2752249	99.45890871	98.65753155	97.87067836	97.09794971	96.33896098	95.59334173	94.86073498
170203A00012	2/3/2017	3.63	2/2/2035	128.10391	117.1060202	107.19253	98.24930717	90.17483976	82.87877662	76.28064652	70.30873006	64.89906557
170203A00013	2/3/2017	3.67	2/1/2036	130.40021	118.3570703	107.595906	97.97126766	89.35499675	81.63408401	74.70880557	68.4910966	62.90313164

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
170207A00055	2/7/2017	2.36	2/8/2027	102.02927	100.6531225	99.30879188	97.99528363	96.71163942	95.45693855	94.23029618	93.03086158	91.85781658
170215A00043	2/15/2017	2.7	8/28/2024	100.19717	100.0340568	99.87148168	99.70943828	99.54792403	99.38693633	99.22647262	99.06653035	98.90710699
170216A00043	2/16/2017	3.17	2/16/2027	106.17503	103.5495667	101.0028346	98.53198281	96.13428387	93.8071274	91.54801414	89.35455041	87.2244428
170216A00044	2/16/2017	3.52	2/17/2032	120.71808	112.8477363	105.5628309	98.81642069	92.56556916	86.77098475	81.39669303	76.40974033	71.77992512
170216A00045	2/16/2017	3.73	2/17/2037	133.00691	119.8560034	108.2106791	97.88737376	88.72592539	80.58647416	73.34678971	66.89996227	61.15240692
170224A00020	2/24/2017	3.08	2/24/2027	106.00443	103.3578833	100.7912393	98.30158278	95.88612627	93.54220308	91.26726104	89.05885672	86.9146499
170224A00021	2/24/2017	3.4	2/24/2032	119.85962	112.0016365	104.7301613	97.99803576	91.76213591	85.98300778	80.62453681	75.6536486	71.04003794
170224A00039	5/24/2017	3.17	5/24/2027	106.91542	104.018511	101.2157986	98.50371851	95.87885978	93.3379589	90.87789238	88.49566991	86.18842799
170224A00044	5/24/2017	3.29	5/24/2029	113.221	108.2380167	103.5076245	99.01569603	94.74896253	90.69496031	86.84197775	83.17900611	79.69569399
170228A00014	2/28/2017	2.89	3/1/2027	105.91644	103.2484865	100.6615889	98.15276766	95.71917809	93.35809967	91.06692956	88.84317658	86.68445555
170228A00015	2/28/2017	2.87	5/28/2025	101.44328	100.5380563	99.64897034	98.77559077	97.91750407	97.07431108	96.24562644	95.43107799	94.63030618
170309A00014	3/9/2017	2.58	3/9/2027	102.43142	101.0083789	99.61892512	98.26199079	96.93654877	95.64161284	94.37623568	93.13950697	91.93055171
170313A00032	3/13/2017	3.69	6/14/2032	122.77676	114.5176235	106.8945199	99.85473092	93.35017155	87.33696479	81.77505312	76.62784779	71.8619119
170313A00033	3/13/2017	3.31	3/15/2027	106.76717	104.0591814	101.4341367	98.88895529	96.42069895	94.02655908	91.70385012	89.4500031	87.26255966
170313A00034	3/13/2017	3.31	3/15/2027	106.76717	104.0591814	101.4341367	98.88895529	96.42069895	94.02655908	91.70385012	89.4500031	87.26255966
170313A00035	3/13/2017	3.31	3/15/2027	106.76717	104.0591814	101.4341367	98.88895529	96.42069895	94.02655908	91.70385012	89.4500031	87.26255966
170313A00041	3/13/2017	3.21	3/15/2032	109.82841	105.8153496	102.0182364	98.42315849	95.01721742	91.78844454	88.72572746	85.81874272	83.05789415
170313A00045	3/13/2017	3.22	3/15/2032	110.19045	106.0518352	102.1378329	98.43394371	94.92672257	91.60369302	88.45327061	85.46469292	82.6279555
170317A00044	3/17/2017	3.11	3/17/2027	105.86222	103.3183661	100.852605	98.46205337	96.14395767	93.89568303	91.71470742	89.59861599	87.54509579
170322A00022	3/22/2017	3.89	9/23/2041	145.72846	127.5894781	112.1259923	98.91710747	87.61086198	77.91257794	69.57523511	62.39150731	56.18716709
170322A00023	3/22/2017	3.82	9/22/2039	139.467	123.570964	109.798996	97.84887043	87.46317913	78.42245931	70.53940748	63.654002	57.62938809
170322A00024	3/22/2017	3.72	9/22/2036	132.1482	119.4168956	108.1033603	98.03939487	89.07768077	81.08908861	73.96034275	67.59199671	61.89667655
170322A00025	3/22/2017	3.58	3/22/2033	123.67551	114.6409351	106.3605189	98.76670916	91.79836127	85.40009633	79.52172851	74.11775227	69.14688282
170322A00026	3/22/2017	3.22	3/22/2028	109.50546	105.7540089	102.1528518	98.69509851	95.37421606	92.18400999	89.11860456	86.17242413	83.34017588
170322A00033	3/22/2017	3.61	3/24/2042	126.03049	115.3639023	105.9337454	97.57548195	90.14839561	83.53192779	77.62260525	72.33145913	67.58185374
170327A00070	3/29/2017	3.05	3/29/2027	106.55344	103.8028573	101.1376549	98.55462304	96.05069653	93.62294798	91.2685802	88.98491934	86.76940842
170327A00072	3/29/2017	3.09	3/29/2027	106.66336	103.9112538	101.2445634	98.66007817	96.15473209	93.72559664	91.36987361	89.08488819	86.86808245
170327A00078	3/27/2019	3.04	3/27/2026	103.50853	101.7840592	100.0965313	98.44482596	96.82786683	95.24462104	93.69409699	92.17534224	90.68744158
170327A00079	3/27/2019	3.19	3/29/2027	106.54715	103.8053199	101.1484265	98.57327934	96.07683472	93.65618534	91.30855298	89.03128171	86.82183149
170327A00080	3/27/2019	3.43	3/27/2029	113.45371	108.6213118	104.0265379	99.65637049	95.49857823	91.54166617	87.7748267	84.1878944	80.77130405
170328A00015	3/28/2017	2.75	11/29/2024	100.54395	100.1261106	99.71173784	99.30078836	98.89321992	98.48899093	98.08806051	97.69038846	97.29593518
170406A00029	4/6/2017	3.01	4/6/2027	105.93471	103.2635511	100.6765313	98.17053838	95.74258998	93.38982988	91.10952224	88.89904573	86.75588814
170406A00031	4/6/2017	3.01	4/6/2027	105.93471	103.2635511	100.6765313	98.17053838	95.74258998	93.38982988	91.10952224	88.89904573	86.75588814

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
170406A00032	4/6/2017	3.01	4/6/2027	105.93471	103.2635511	100.6765313	98.17053838	95.74258998	93.38982988	91.10952224	88.89904573	86.75588814
170406A00033	4/6/2017	3.01	4/6/2027	105.93471	103.2635511	100.6765313	98.17053838	95.74258998	93.38982988	91.10952224	88.89904573	86.75588814
170406A00034	4/6/2017	3.01	4/6/2027	105.93471	103.2635511	100.6765313	98.17053838	95.74258998	93.38982988	91.10952224	88.89904573	86.75588814
170406A00036	4/6/2017	3.07	4/6/2032	109.66177	105.5009064	101.5679557	97.84807689	94.32751905	90.99352972	87.83427551	84.8387694	81.99680427
170407A00001	4/6/2017	2.97	4/6/2027	105.61517	103.0331521	100.5316879	98.1078023	95.75865169	93.4815126	91.2737761	89.13294233	87.05661527
170427A00044	4/27/2017	3.02	4/27/2027	106.29203	103.4751368	100.747807	98.10671575	95.54867948	93.07064987	90.66970737	88.34305499	86.08801244
170427A00046	4/27/2017	3.1	4/27/2028	109.34757	105.5017086	101.8136123	98.27599143	94.88193107	91.62487001	88.49858062	85.4971502	82.61496337
170427A00047	4/27/2017	3.18	4/27/2029	112.5	107.6057028	102.9563287	98.53834924	94.33904685	90.34646682	86.54936759	82.93717461	79.49993752
170502A00028	5/2/2017	2.84	5/3/2027	106.2274	103.3862892	100.636183	97.97369211	95.39557073	92.8987106	90.48013469	88.13699086	85.86654592
170511A00011	5/11/2017	2.41	5/11/2027	102.35605	100.8513223	99.38360025	97.9516697	96.55436924	95.19058432	93.85924501	92.5593238	91.28983359
170524A00027	5/24/2017	2.32	5/24/2027	102.21988	100.7161909	99.24951308	97.81863732	96.42240049	95.05968647	93.72942381	92.43058364	91.16217759
170609A00043	6/9/2017	3.07	6/9/2032	119.06783	110.9127887	103.3898331	96.44639424	90.03453585	84.11052535	78.63444522	73.56984214	68.88341008
170609A00052	6/11/2018	2.9	6/9/2027	106.24263	103.3130387	100.480139	97.74021286	95.08971036	92.52523697	90.04354609	87.64153165	85.31622124
170613A00032	6/13/2017	2.45	6/13/2025	101.24741	100.2988416	99.36801226	98.45442963	97.55761751	96.67711705	95.81248604	94.96329812	94.12914211
170614A00019	6/14/2017	2.48	6/13/2025	101.15367	100.2073141	99.27863158	98.36713307	97.47234474	96.59380998	95.73108872	94.88375665	94.05140452
170619A00089	6/16/2017	2.79	6/16/2027	105.74812	102.9169448	100.1801353	97.53398783	94.97496606	92.49969343	90.10494473	87.78763835	85.54482899
170619A00092	6/16/2017	2.79	6/16/2027	105.74812	102.9169448	100.1801353	97.53398783	94.97496606	92.49969343	90.10494473	87.78763835	85.54482899
170619A00095	6/16/2017	2.79	6/16/2027	105.74812	102.9169448	100.1801353	97.53398783	94.97496606	92.49969343	90.10494473	87.78763835	85.54482899
170619A00096	6/16/2017	2.79	6/16/2027	105.74812	102.9169448	100.1801353	97.53398783	94.97496606	92.49969343	90.10494473	87.78763835	85.54482899
170619A00101	6/16/2017	2.74	6/16/2027	105.3881	102.6570619	100.0160892	97.46166425	94.99042853	92.59917469	90.28483875	88.04449282	85.87533811
170622A00036	6/22/2017	3.23	6/22/2032	119.21385	111.0710451	103.5598993	96.62779022	90.22673969	84.31298585	78.84659236	73.79109578	69.11318716
170622A00037	6/22/2017	3.27	6/22/2033	121.50173	112.322457	103.9317609	96.25717307	89.23324999	82.80086081	76.90654853	71.50195875	66.54332855
170622A00038	6/22/2017	3.32	6/22/2034	123.8474	113.6283417	104.3705701	95.97761404	88.36318046	81.45003173	75.1689926	69.45807056	64.26167603
170622A00039	6/22/2017	3.36	6/22/2035	125.96914	114.7225041	104.6240108	95.54885884	87.38646559	80.03877988	73.41880242	67.44928773	62.06160427
170622A00040	6/22/2017	3.41	6/23/2036	128.10355	115.8296947	104.9055282	95.17322438	86.49425344	78.74693343	71.8243011	65.6322612	60.0879767
170623A00028	6/23/2017	2.79	6/23/2027	106.01212	103.048369	100.1836907	97.41422983	94.73630373	92.14639337	89.64113509	87.21731279	84.87185059
170707A00007	7/7/2017	2.65	7/8/2024	100.12929	100.0215237	99.91400117	99.80672233	99.69968628	99.59289215	99.48633908	99.38002624	99.27395276
170711A00010	7/11/2017	2.38	7/12/2027	102.47975	100.8906737	99.34228326	97.83320853	96.36213507	94.92780256	93.52900219	92.16457406	90.83340491
170713A00021	7/13/2017	3.25	7/13/2037	124.4355	113.6720849	104.086785	95.53785708	87.90165178	81.07019858	74.9491239	69.45585658	64.51807963
170727A00003	7/27/2017	1.97	7/29/2024	100.04945	99.9745633	99.899799	99.82515449	99.75062946	99.67622363	99.6019367	99.52776839	99.45371841
170728A00040	7/28/2017	2.44	1/27/2025	100.66871	100.0901251	99.51818154	98.95276819	98.39377361	97.84108889	97.29460756	96.75422555	96.2198411
170802A00013	8/2/2017	2.5	8/2/2024	100.1809	100.0042765	99.82827955	99.65290362	99.4781454	99.30400162	99.13046907	98.95754451	98.78522476
170803A00020	8/3/2017	2.84	8/3/2027	106.43818	103.3597604	100.3871257	97.51603233	94.74243465	92.06247338	89.47246561	86.96889561	84.54840613

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
170803A00021	8/3/2017	2.5	8/5/2024	100.10334	100.0036857	99.90424227	99.80500462	99.70597209	99.60714402	99.50851975	99.41009864	99.31188004
170804A00005	8/4/2017	1.94	8/5/2024	100.05721	99.96572162	99.87440181	99.78325314	99.6922751	99.60146719	99.51082893	99.42035981	99.33005936
170809A00005	8/9/2017	2.61	8/11/2025	101.51361	100.4093295	99.32902831	98.27193486	97.23730702	96.22443401	95.23263476	94.26125638	93.30967272
170815A00006	8/15/2017	2.5	8/15/2024	100.12993	100.0027138	99.8758339	99.74929167	99.62308577	99.49721481	99.37167741	99.24647221	99.12159785
170818A00003	8/18/2017	2.23	8/20/2024	100.12531	99.98411022	99.84332307	99.70294818	99.56298368	99.42342772	99.28427847	99.14553409	99.00719276
170821A00038	8/23/2017	2.39	8/23/2024	100.15619	100.0066773	99.85762424	99.70902844	99.56088779	99.41320016	99.26596342	99.11917547	98.97283422
170822A00019	8/22/2017	2.44	8/22/2024	100.13971	99.99319589	99.84712501	99.7014931	99.55629814	99.41153814	99.26721114	99.12331515	98.97984823
170822A00020	8/22/2017	2.59	8/22/2025	101.5297	100.3964378	99.28842253	98.2048202	97.14483037	96.1076873	95.09265802	94.09904065	93.12616273
170822A00023	8/23/2017	3.95	8/23/2028	113.78212	109.5319161	105.4676142	101.5800433	97.86053352	94.30089026	90.89336525	87.63062949	84.50574808
170829A00066	8/29/2017	2.11	8/29/2024	100.18748	99.9369141	99.68759986	99.43953106	99.19269838	98.94709256	98.70270449	98.45952511	98.21754545
170908A00017	9/9/2019	2.32	9/9/2024	100.1648	99.96875557	99.77349411	99.57900598	99.38528652	99.19233113	99.00013524	98.80869432	98.61800386
170914A00039	9/14/2017	2.23	9/16/2024	100.18797	99.97241829	99.75780682	99.54413162	99.33138647	99.11956522	98.90866177	98.69867007	98.48958413
170915A00001	9/15/2017	2.43	9/16/2024	100.19998	99.98475133	99.770455	99.55708969	99.34464927	99.13312767	98.92251889	98.71281694	98.50401594
170918A00007	9/18/2017	2.8	9/20/2027	106.6448	103.4353566	100.3398221	97.35346893	94.4717967	91.69052092	89.00556086	86.41302843	83.90921764
170919A00073	9/19/2017	2.28	9/19/2024	100.20619	99.98237012	99.75956594	99.53776839	99.31697057	99.09716565	98.87834686	98.66050748	98.44364088
170921A00055	9/21/2017	2.82	9/21/2027	106.42156	103.3537745	100.395021	97.54079331	94.78680024	92.12895195	89.56334927	87.08627361	84.69417752
170921A00056	9/21/2017	2.82	9/21/2027	106.42156	103.3537745	100.395021	97.54079331	94.78680024	92.12895195	89.56334927	87.08627361	84.69417752
170921A00057	9/21/2017	2.79	9/21/2027	106.07019	103.1164078	100.2663948	97.51588825	94.86082576	92.29733515	89.82172416	87.43047103	85.12021555
170929A00046	9/29/2017	2.49	9/30/2027	102.58224	100.9323059	99.32602271	97.76188092	96.23843199	94.75428848	93.30812098	91.89865523	90.52466937
171005A00006	10/5/2017	2.32	10/7/2024	100.26327	99.99001767	99.71826691	99.44800277	99.17921296	98.91188534	98.64600793	98.38156883	98.11855631
171011A00013	10/11/2017	2.77	10/13/2026	104.30778	102.043045	99.83877438	97.69295624	95.60366501	93.56905294	91.5873463	89.65684179	87.77590315
171013A00024	10/13/2017	2.47	10/15/2024	100.38063	100.0047464	99.63170477	99.26146878	98.89400666	98.52928716	98.16727947	97.80795327	97.45127867
171018A00011	10/18/2017	2.68	10/18/2027	106.91172	103.6120844	100.4321975	97.3670553	94.41189069	91.56216265	88.81354406	86.16191023	83.60332824
171025A00026	10/25/2017	2.64	10/25/2024	100.37702	100.0548007	99.7346502	99.41655323	99.10049001	98.78644101	98.47438701	98.16430898	97.85618815
171026A00008	10/26/2017	2.6	10/25/2024	100.36406	100.0418658	99.72174135	99.4036703	99.08763286	98.77360954	98.46158108	98.15152847	97.84343295
171026A00009	10/26/2017	2.75	10/27/2025	102.05746	100.7507251	99.4680214	98.20871834	96.97221009	95.75791165	94.56525798	93.39370313	92.24271944
171026A00010	10/26/2017	2.84	10/26/2026	104.55142	102.249724	100.0102949	97.83109526	95.71016656	93.64562601	91.63566315	89.67853661	87.77257096
171026A00011	10/26/2017	2.94	10/26/2027	107.35551	104.0391069	100.8434375	97.76347335	94.79441933	91.93170508	89.1709732	86.50806814	83.93902571
171030A00023	10/30/2017	2.9	11/1/2027	107.26548	103.934727	100.7257823	97.63357012	94.65324939	91.78020476	89.010035	86.3385419	83.76171985
171109A00016	11/9/2017	2.94	11/9/2032	116.48508	108.928239	101.9608749	95.53268708	89.59795351	84.11509141	79.04626143	74.3570115	70.01595619
171129A00020	11/29/2017	2.89	11/30/2026	104.90549	102.5054466	100.1727508	97.90513546	95.70042617	93.55653408	91.47145201	89.44325076	87.47007558
171204A00009	12/4/2017	2.23	12/4/2024	100.25438	99.97009769	99.68774764	99.40730395	99.12874556	98.85205172	98.57720202	98.30417634	98.03295489
171204A00024	12/4/2017	2.71	12/4/2024	100.65953	100.1472147	99.64012598	99.13818797	98.64132231	98.14945227	97.66250263	97.18039969	96.70307122

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
171206A00020	12/6/2017	2.62	12/6/2027	103.06431	101.2888206	99.56289078	97.88473402	96.25264125	94.66497742	93.12017776	91.61674415	90.15324188
171206A00038	12/6/2017	2.69	12/6/2027	107.29181	103.8543613	100.5462697	97.36198171	94.29621598	91.34394488	88.50038096	85.76096412	83.12134955
171206A00041	12/6/2017	2.44	12/6/2024	100.49031	100.0529883	99.61948017	99.189732	98.76369489	98.34132079	97.92256249	97.50737359	97.0957085
171206A00048	12/6/2017	3.04	12/6/2032	119.77781	111.1249098	103.178894	95.877954	89.1659924	82.9920695	77.30990481	72.07742897	67.25638096
171207A00024	12/7/2017	2.93	12/7/2027	107.43517	104.1002773	100.8913471	97.8029021	94.82973573	91.96689607	89.2096721	86.5535805	83.99435329
171207A00025	12/7/2017	2.91	12/7/2027	107.19643	103.933216	100.7924526	97.76883524	94.85731779	92.05310074	89.35161758	86.7485221	84.23967646
171207A00026	12/7/2017	2.93	12/7/2027	107.43517	104.1002773	100.8913471	97.8029021	94.82973573	91.96689607	89.2096721	86.5535805	83.99435329
171219A00009	12/19/2017	2.3	12/19/2024	100.28194	99.99079322	99.70169859	99.41463182	99.12956936	98.84648807	98.56536519	98.28617831	98.00890538
171219A00063	12/19/2017	2.8	12/20/2027	107.77009	104.287703	100.9376395	97.71416738	94.61183077	91.62543898	88.75005197	85.9809668	83.31370497
171219A00067	12/19/2017	2.72	12/20/2027	106.77708	103.6065535	100.554582	97.61601003	94.78593933	92.05971248	89.43289967	86.90128621	84.46086069
171227A00018	12/27/2017	2.83	12/27/2024	100.69305	100.1989576	99.70971015	99.22523774	98.74547065	98.27034053	97.79978036	97.33372441	96.8721082
180102A00021	1/2/2018	2.82	1/2/2026	102.55757	101.0701038	99.61180127	98.1818748	96.77956924	95.40415574	94.05493057	92.73121407	91.43234961
180104A00017	1/4/2018	2.77	1/3/2025	100.6911	100.1780819	99.67028612	99.16763279	98.67004408	98.1774437	97.68975689	97.20691038	96.72883234
180104A00018	1/4/2018	2.97	1/4/2027	105.33387	102.8372305	100.4131117	98.05898734	95.77243301	93.55112354	91.39282828	89.29540667	87.25680394
180104A00023	1/4/2018	2.91	1/4/2028	106.57369	103.5705818	100.6780193	97.89122153	95.20564127	92.61695543	90.1210524	87.71402039	85.39213639
180104A00024	1/4/2018	2.98	1/4/2028	107.61503	104.2780202	101.0681882	97.97993258	95.00793117	92.14712676	89.3927123	86.74011688	84.18499274
180104A00041	1/4/2018	3.08	1/4/2033	117.84752	110.0648361	102.89813	96.29404726	90.20416509	84.58451222	79.39513607	74.59971437	70.16520621
180109A00028	1/9/2018	2.6	1/9/2025	100.69183	100.1618057	99.63736568	99.11842127	98.60488622	98.09667609	97.5937082	97.09590157	96.60317688
180110A00028	1/10/2018	2.85	1/10/2025	100.76223	100.2301131	99.70362304	99.18266741	98.66715908	98.15701275	97.65214495	97.15247389	96.6579195
180110A00029	1/10/2018	3.13	1/10/2028	108.58073	105.0416619	101.6385	98.36528644	95.21635494	92.1863182	89.27005252	86.46268337	83.75957179
180111A00007	1/11/2018	2.66	1/14/2025	100.74422	100.2005178	99.66269482	99.13065175	98.60429558	98.08353525	97.56828167	97.0584476	96.55394767
180116A00014	1/16/2018	3.01	1/19/2027	105.54013	103.001323	100.5370579	98.14469941	95.82172518	93.56571762	91.37435905	89.24542682	87.17678876
180116A00015	1/16/2018	3.06	1/18/2028	108.39625	104.839297	101.4196073	98.13112877	94.96811201	91.92509244	88.9968743	86.17851588	83.46531557
180118A00004	1/18/2018	2.88	1/17/2025	100.80863	100.2574848	99.71237034	99.17318858	98.6398428	98.11223844	97.59028297	97.07388585	96.56295847
180118A00037	1/18/2018	2.88	1/21/2025	100.82594	100.2639442	99.70821507	99.15864898	98.61514371	98.07759925	97.54591776	97.02000357	96.49976306
180118A00039	1/18/2018	3.09	1/19/2027	105.74454	103.2030955	100.736248	98.34136485	96.01592166	93.75749923	91.56377827	89.43253457	87.36163446
180125A00027	1/25/2018	2.69	1/24/2025	100.62133	100.136235	99.65659178	99.18229916	98.71326234	98.24938884	97.79058839	97.33677288	96.8878563
180126A00011	1/26/2018	2.72	1/26/2028	103.64797	101.7898551	99.98500492	98.23145915	96.52734424	94.87086911	93.26032091	91.69406107	90.17052146
180126A00029	1/26/2018	2.88	1/27/2025	100.85189	100.2736153	99.70196368	99.13682496	98.57808827	98.02564525	97.47938995	96.93921878	96.40503047
180130A00070	1/30/2018	3.14	1/29/2027	105.94626	103.3757834	100.8812858	98.46006467	96.10952841	93.82719451	91.61068399	89.4577164	87.36610501
180130A00085	1/30/2018	2.79	1/30/2025	100.88621	100.2987854	99.71819232	99.14431232	98.57702945	98.01623044	97.46180457	96.91364367	96.37164197
180131A00022	1/31/2018	2.96	1/30/2025	100.91219	100.3256063	99.74583576	99.1727563	98.60625257	98.0462119	97.49252419	96.94508181	96.40377956
180201A00022	2/1/2018	2.99	2/3/2025	100.94868	100.3512157	99.76081292	99.1773506	98.60070681	98.03076251	97.46740142	96.91050992	96.35997701

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
180205A00019	2/5/2018	2.88	2/5/2025	100.96808	100.3642063	99.76755027	99.17798599	98.59538746	98.01963162	97.45059834	96.88817027	96.33223279
180207A00002	2/7/2018	3.13	2/6/2026	103.28465	101.6972727	100.1420671	98.61812578	97.12457075	95.66055684	94.22526997	92.81792571	91.43776797
180207A00003	2/7/2018	3.28	2/7/2028	109.34737	105.7192207	102.2325749	98.88112062	95.65886558	92.56011836	89.57947139	86.7111785	83.95217251
180222A00025	2/22/2018	3.48	2/22/2033	123.9555	114.9223987	106.63973	99.04063139	92.06454666	85.65659809	79.76702581	74.35068551	69.36659778
180222A00026	2/22/2018	2.98	2/21/2025	101.10987	100.4623641	99.82314799	99.19206597	98.56896331	97.95368922	97.3460967	96.7460424	96.15338652
180222A00027	2/22/2018	3.24	2/22/2028	109.86427	106.1704641	102.6222976	99.21320531	95.93695441	92.78762887	89.75961141	86.8475665	84.04642443
180305A00030	3/5/2018	3.12	3/5/2025	101.337	100.5814039	99.83713836	99.10394735	98.38158443	97.66981045	96.96839327	96.27710752	95.59573431
180309A00011	3/9/2018	3.19	3/10/2025	101.42044	100.6513069	99.89390767	99.14797663	98.41325402	97.68948788	96.97643378	96.27385451	95.58151985
180313A00026	3/13/2018	3.34	3/13/2028	109.87534	106.1408268	102.5550436	99.1112103	95.80289773	92.6240076	89.56875336	86.63164223	83.80745827
180321A00015	3/21/2018	3.02	3/21/2025	100.98084	100.3892794	99.80584594	99.23036532	98.66266534	98.10257892	97.54994383	97.0046026	96.46640228
180322A00030	3/22/2018	2.79	3/24/2025	100.69984	100.2382443	99.78195334	99.33086672	98.88488576	98.44391433	98.00785888	97.57662829	97.15013385
180322A00040	3/22/2018	3.16	3/21/2031	111.26664	106.8009393	102.585261	98.60329309	94.83990319	91.28104759	87.91368601	84.72570364	81.70583962
180322A00044	3/22/2018	3.18	3/22/2033	111.87921	107.1470516	102.7010748	98.52084368	94.58755536	90.88389526	87.39390854	84.10288365	80.99724652
180323A00013	3/23/2018	3.18	3/23/2028	109.90375	106.1279821	102.5038448	99.02436335	95.68293262	92.47329052	89.38949795	86.42591988	83.57720774
180328A00010	3/28/2018	3.1	3/28/2025	101.27502	100.5341199	99.80405312	99.08458219	98.37547757	97.67651635	96.98748194	96.30816392	95.63835775
180329A00003	3/29/2018	3.08	3/29/2028	109.57981	105.7941237	102.1610802	98.67363383	95.32511056	92.10918442	89.01985714	86.05143882	83.19853
180402A00013	4/2/2018	2.99	4/3/2028	107.51487	104.3892691	101.3837718	98.49300116	95.7118502	93.03546862	90.45924839	87.9788103	85.58999134
180403A00006	4/3/2018	3.07	4/3/2028	109.58385	105.7845374	102.13891	98.63986536	95.28067392	92.05495702	88.95666613	85.98006352	83.11970423
180403A00014	4/3/2018	3.11	4/3/2025	101.49159	100.6618354	99.84573012	99.04293577	98.25312788	97.47599249	96.71122567	95.9585332	95.2176301
180403A00041	4/3/2018	2.91	4/3/2025	101.27555	100.5170728	99.76994691	99.03391761	98.30873894	97.59417216	96.8899855	96.19595391	95.51185879
180410A00002	4/10/2018	3.14	4/11/2033	111.79315	107.0220303	102.5418214	98.33159088	94.37209052	90.64560653	87.13582618	83.82771693	80.70741682
180412A00034	4/12/2018	3.23	4/15/2030	115.81615	109.8588349	104.2512498	98.97096119	93.99709384	89.31021185	84.89221204	80.72622567	76.79652792
180412A00036	4/12/2018	3.54	4/15/2038	134.77751	120.3387091	107.6886429	96.59190592	86.84539627	78.27372449	70.72529715	64.06897156	58.19119587
180503A00040	5/3/2018	3.3	5/5/2025	101.68288	100.8380877	100.0073351	99.19027152	98.3865605	97.59587642	96.81790423	96.05233894	95.29888527
180508A00038	5/8/2018	3.57	5/9/2033	113.34435	108.4789262	103.9119512	99.62182593	95.58869859	91.79430832	88.22184628	84.85582977	81.68198815
180517A00018	5/17/2018	3.46	5/17/2033	113.45958	108.5736919	103.9881943	99.68130522	95.63300672	91.82488814	88.24000551	84.86275422	81.67875356
180517A00024	5/17/2018	3.46	5/17/2033	113.45958	108.5736919	103.9881943	99.68130522	95.63300672	91.82488814	88.24000551	84.86275422	81.67875356
180521A00025	5/21/2018	3.24	5/21/2025	101.85118	100.961131	100.0866427	99.2273087	98.38273736	97.55255024	96.73638181	95.93387881	95.1446998
180529A00042	5/29/2018	3.42	5/30/2028	110.85193	106.8897913	103.0933373	99.45476561	95.96668637	92.62209396	89.41434515	86.33713841	83.38449456
180529A00057	5/29/2018	3.09	5/30/2028	106.64301	103.9441685	101.3444836	98.83956076	96.42522785	94.09752413	91.85268808	89.68714614	87.59750214
180530A00024	5/30/2018	3.44	5/30/2029	113.99704	108.9794105	104.216639	99.69443524	95.39938058	91.31887258	87.44107129	83.75484934	80.24974546
180530A00025	5/30/2018	3.49	5/30/2030	116.72579	110.6530903	104.9423987	99.57017721	94.51453745	89.75511562	85.27295903	81.05042144	77.07106672
180530A00026	5/30/2018	3.55	5/30/2031	119.29993	112.1732054	105.5329481	99.3432364	93.57098063	88.18568636	83.15923844	78.46570402	74.08115277

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
180530A00027	5/30/2018	3.61	6/1/2032	122.06699	113.8694966	106.3012196	99.31020077	92.84903028	86.87443064	81.34687701	76.23025395	71.4915452
180530A00028	5/30/2018	3.67	5/31/2033	124.88564	115.6178111	107.1376999	99.37353566	92.26045665	85.73980876	79.75852202	74.26855257	69.22638292
180530A00030	5/30/2018	3.68	5/30/2034	127.21814	116.8976502	107.5381367	99.0439483	91.32945187	84.31793415	77.94063052	72.13586367	66.84827962
180605A00031	6/5/2018	3.37	6/5/2030	108.37191	105.1875216	102.1417407	99.22726455	96.43722675	93.76517187	91.20502781	88.75108056	86.39795056
180615A00039	6/15/2018	3.49	6/15/2028	111.26852	107.2548108	103.4106448	99.72795735	96.1991103	92.81686734	89.57437059	86.46511879	83.48294685
180618A00036	6/18/2018	3.89	6/18/2048	159.17486	134.0352887	113.7123693	97.21738048	83.77257427	72.76491076	63.71016329	56.22502573	50.00540291
180619A00020	6/19/2018	3.1	6/19/2025	101.909	100.9409651	99.99131745	99.05953659	98.14512142	97.24758941	96.3664758	95.50133273	94.65172852
180619A00021	6/19/2018	3.24	6/19/2028	110.89159	106.8585817	102.9968694	99.29826042	95.75500177	92.35975039	89.10554907	85.98580413	82.99426449
180620A00014	6/20/2018	3.4	6/20/2028	110.95698	106.9358151	103.0851398	99.39681838	95.86314414	92.47681707	89.23092033	86.11889808	83.13453465
180620A00038	6/20/2018	3.4	6/20/2028	110.95698	106.9358151	103.0851398	99.39681838	95.86314414	92.47681707	89.23092033	86.11889808	83.13453465
180621A00017	6/21/2018	3.42	6/21/2028	111.04497	107.0193422	103.1644919	99.47225936	95.93492043	92.54515911	89.29604363	86.18100417	83.19381209
180621A00068	6/21/2018	3.32	6/23/2025	102.02451	101.0469649	100.0881533	99.1475437	98.22462085	97.31888897	96.42987068	95.55710608	94.70015205
180622A00004	6/22/2018	3.47	12/22/2028	112.83876	108.2809339	103.9369439	99.79561316	95.84640912	92.07940146	88.48522461	85.05504266	81.78051664
180622A00005	6/22/2018	3.5	7/2/2029	114.54432	109.4237922	104.5676812	99.96090553	95.58932046	91.43965689	87.49946277	83.75704854	80.20143653
180622A00006	6/22/2018	3.53	12/21/2029	115.91906	110.3016878	104.9974974	99.98733293	95.25330727	90.77871241	86.54793595	82.54638373	78.76040831
180628A00068	6/28/2018	3.12	6/28/2028	108.39881	105.0999172	101.9338179	98.894272	95.97537241	93.17152419	90.47742626	87.88805412	85.39864375
180713A00031	7/13/2018	3.06	7/14/2025	101.00468	100.4208893	99.84561074	99.27863972	98.71977713	98.16883059	97.62561412	97.08994789	96.56165788
180716A00054	7/16/2018	3.59	7/16/2040	140.47114	123.6074346	109.10992	96.6257162	85.85669723	76.55072088	68.49430383	61.50649702	55.43375921
180716A00062	7/16/2018	2.91	7/16/2025	100.99219	100.4069888	99.83035596	99.26207879	98.70195623	98.14979406	97.60540453	97.06860611	96.53922322
180717A00021	7/17/2018	3.34	7/17/2028	109.81938	106.1324828	102.6006522	99.21639367	95.97262478	92.8626454	89.88011498	87.01903095	84.27370869
180717A00026	7/17/2018	3.24	7/16/2025	102.17711	101.088112	100.0227582	98.98027795	97.9599358	96.96102776	95.98287943	95.02484456	94.08630353
180717A00047	7/17/2018	3.3	9/17/2025	102.49537	101.2877058	100.1085094	98.95678631	97.83158385	96.73199291	95.65714558	94.60621276	93.57840208
180718A00008	7/18/2018	3.37	7/18/2028	110.58974	106.6245434	102.8303974	99.1989256	95.72221458	92.39278189	89.20355004	86.14782209	83.21925897
180719A00063	7/19/2018	3.21	7/19/2024	100.0942	100.0415056	99.98888722	99.93634066	99.88386578	99.83146243	99.77913048	99.72686976	99.67468014
180719A00064	7/19/2018	3.3	7/21/2025	102.17011	101.117415	100.0864196	99.07645831	98.08689177	97.11710622	96.16651236	95.2345441	94.32065743
180719A00065	7/19/2018	3.36	7/20/2026	104.97546	102.9296632	100.9343219	98.98785811	97.0887581	95.2355662	93.42688205	91.66135808	89.93769708
180727A00028	7/27/2018	3.25	7/27/2026	105.09559	103.0243744	101.0046268	99.03472671	97.11311618	95.23829778	93.40883157	91.62333251	89.8804679
180727A00038	7/27/2018	3.36	7/25/2025	102.25752	101.1937164	100.1520554	99.13184994	98.13244167	97.15319894	96.19351544	95.252809	94.33052034
180727A00039	7/27/2018	3.48	7/27/2028	111.60174	107.4685461	103.5141033	99.72970186	96.10710469	92.63851941	89.31657186	86.13428126	83.08503693
180730A00023	7/30/2018	3.13	7/30/2024	100.15151	100.0682365	99.98510429	99.9021122	99.81925984	99.73654686	99.65397289	99.57153761	99.48924064
180730A00081	7/30/2018	3.5	7/28/2028	111.69183	107.5541429	103.5954728	99.80709312	96.18075083	92.7086389	89.38336945	86.19794893	83.14575476
180813A00045	8/13/2018	2.89	8/13/2025	101.05833	100.4318665	99.81522515	99.20815445	98.61040786	98.02174781	97.44194518	96.87077897	96.3080359
180814A00010	8/14/2018	3.1	8/14/2025	102.22256	101.1039975	100.009913	98.93950441	97.89200881	96.86669575	95.86286558	94.8798478	93.91699957

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
180814A00032	8/14/2018	3.1	8/14/2025	102.22256	101.1039975	100.009913	98.93950441	97.89200881	96.86669575	95.86286558	94.8798478	93.91699957
180814A00033	8/14/2018	3.25	8/13/2027	108.23073	105.0872905	102.0525679	99.12216477	96.29189269	93.55775793	90.91595107	88.36283721	85.89494678
180816A00038	8/16/2018	3.38	8/16/2028	111.36644	107.1846472	103.1856745	99.36051627	95.70066293	92.19807003	88.84512988	85.63464526	82.55980488
180820A00055	8/20/2018	3.37	8/21/2028	111.3678	107.1726343	103.1613508	99.32487158	95.65461639	92.14247534	88.7807801	85.56227726	82.48010341
180823A00035	8/23/2018	3.05	8/22/2025	102.20689	101.0672939	99.95309269	98.86344824	97.79755487	96.75464183	95.73397141	94.7348372	93.75656243
180823A00053	8/23/2018	3.2	8/23/2028	111.2853	107.0694651	103.0390656	99.18491943	95.49834847	91.97115188	88.59557668	85.36429067	82.27035709
180823A00055	8/23/2018	3.44	8/23/2033	124.72938	115.1838377	106.4709722	98.51304132	91.23996843	84.58854573	78.5017273	72.92799842	67.82081244
180827A00020	8/27/2018	3.21	8/27/2025	102.26957	101.1186174	99.99356359	98.89354441	97.81773071	96.76532957	95.7355824	94.72776308	93.74117621
180828A00032	8/28/2018	3.49	8/29/2033	125.218	115.6350779	106.8888495	98.90111161	91.60137901	84.92608376	78.81786247	73.22492039	68.10046373
180829A00008	8/29/2018	3.23	8/30/2027	108.30975	105.1196376	102.0410697	99.06948874	96.20054963	93.4301119	90.75422881	88.16913683	85.67124589
180831A00019	8/31/2018	3.21	9/2/2025	102.30152	101.1345628	99.99421766	98.87958535	97.7898031	96.72404632	95.68152659	94.66148964	93.66321356
180904A00012	9/4/2018	3.35	9/4/2030	117.3629	110.9795852	104.9923633	99.37445061	94.10101822	89.14903737	84.49713947	80.12548769	76.01565908
180904A00014	9/4/2018	3.37	9/1/2028	111.46145	107.2349056	103.1946744	99.33150371	95.63665331	92.10186495	88.71933289	85.48167637	82.38191385
180905A00017	9/5/2018	3.43	9/6/2033	121.72053	113.3676537	105.7157745	98.70054336	92.26390514	86.35345168	80.9218419	75.92628457	71.32807655
180906A00032	9/6/2018	3.24	9/5/2025	102.49275	101.2580256	100.0516723	98.87270896	97.7202015	96.59325825	95.49102746	94.41269505	93.35748259
180907A00013	9/7/2018	3.27	9/8/2025	102.5369	101.3021567	100.0949172	98.91426345	97.75931373	96.62922547	95.52319285	94.44044491	93.38024358
180910A00028	9/10/2018	3.56	9/9/2033	125.92203	116.278627	107.478885	99.44376656	92.10205175	85.38952774	79.24826472	73.62597024	68.47541304
180910A00032	9/10/2018	3.22	9/10/2024	100.34282	100.1438301	99.94564514	99.74825584	99.55165729	99.35584471	99.16081332	98.96655841	98.77307527
180910A00033	9/10/2018	3.43	9/8/2028	111.77254	107.5204021	103.4563748	99.57107521	95.85564734	92.30172583	88.90140568	85.64721403	82.53208391
180912A00011	9/12/2018	3.41	9/11/2026	105.51055	103.3178288	101.18172	99.10035588	97.07194502	95.09476946	93.16718126	91.28759894	89.4545042
180913A00012	9/13/2018	3.31	9/13/2033	113.17556	108.1288497	103.4025704	98.97276948	94.81749331	90.91660187	87.25160586	83.80551942	80.56272698
180913A00030	9/13/2018	3.33	9/12/2025	102.50248	101.3079361	100.1412471	99.00144843	97.88761751	96.79887353	95.73437517	94.69331836	93.67493426
180913A00033	9/13/2018	3.31	9/13/2033	113.17556	108.1288497	103.4025704	98.97276948	94.81749331	90.91660187	87.25160586	83.80551942	80.56272698
180914A00013	9/14/2018	3.48	9/14/2028	112.035	107.7609659	103.6765839	99.77236349	96.03934896	92.46908251	89.05357343	85.78526943	82.65702985
180914A00028	9/14/2018	3.37	9/12/2025	102.55084	101.3559834	100.1889912	99.04889416	97.93476964	96.84573667	95.7809538	94.73961686	93.7209569
180914A00029	9/14/2018	3.48	9/14/2028	112.035	107.7609659	103.6765839	99.77236349	96.03934896	92.46908251	89.05357343	85.78526943	82.65702985
180914A00049	9/14/2018	3.37	9/14/2033	113.48012	108.419809	103.6807914	99.23905364	95.07258257	91.1611835	87.48631698	84.0309511	80.77942796
180918A00041	9/18/2018	3.18	9/18/2024	100.40332	100.1819501	99.96157427	99.74218247	99.52376804	99.30632438	99.08984494	98.87432322	98.6597528
180920A00014	9/20/2018	3.59	9/20/2028	112.55162	108.250324	104.1403964	100.2122378	96.45678518	92.8654811	89.43024249	86.14343126	82.997827
180925A00013	9/25/2018	3.41	9/25/2028	105.76051	103.5306084	101.373662	99.28667093	97.26678532	95.3112927	93.4176102	91.58327746	89.80594995
180925A00116	9/25/2018	3.28	9/25/2028	105.76091	103.5261831	101.3646976	99.27344006	97.24954485	95.29028458	93.39306243	91.55540496	89.77495539
181003A00019	10/3/2018	3.44	10/3/2025	102.98046	101.6706448	100.3839553	99.11983085	97.87772725	96.65711734	95.45749041	94.27835158	93.11922116
181003A00032	10/3/2018	3.23	10/3/2025	101.36532	100.6569625	99.96108881	99.277336	98.60535478	97.94480993	97.2953796	96.6567546	96.02863774

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
181004A00029	10/4/2018	3.7	10/4/2028	113.1464	108.7943807	104.6373742	100.6655339	96.86957251	93.24072302	89.7707065	86.45170178	83.2763174
181005A00012	10/5/2018	3.33	10/4/2024	100.5235	100.2579996	99.99390747	99.73121265	99.46990397	99.20997042	98.9514011	98.69418523	98.43831216
181010A00025	10/10/2018	3.48	10/10/2030	109.68368	106.279786	103.0313707	99.92987239	96.9672646	94.13602088	91.42908017	88.83981481	86.36200101
181029A00051	2/5/2019	3.69	2/5/2029	114.22391	109.5135091	105.0287049	100.7574518	96.68841366	92.8109181	89.11491372	85.59093063	82.23004353
181029A00097	10/29/2018	3.53	10/27/2028	110.84425	107.03569	103.3943007	99.91169692	96.57995966	93.39160932	90.3395789	87.41718895	84.61812429
181031A00070	3/1/2019	3.77	3/1/2029	114.82945	110.0343572	105.4716418	101.1287485	96.99386862	93.05589412	89.30437177	85.72946082	82.32189361
181105A00015	11/5/2018	3.57	11/5/2025	103.40577	102.0090515	100.6384062	99.29316485	97.9726809	96.67632948	95.40350627	94.15362675	92.92612536
181109A00028	11/9/2018	3.72	11/9/2026	106.72251	104.3574116	102.057091	99.81942121	97.64235617	95.52392842	93.46224566	91.45548738	89.50190174
181109A00029	11/9/2018	3.72	11/9/2026	106.72251	104.3574116	102.057091	99.81942121	97.64235617	95.52392842	93.46224566	91.45548738	89.50190174
181116A00006	11/16/2018	3.18	11/17/2025	101.42927	100.6773967	99.93836791	99.21183046	98.49744733	97.79489413	97.10385847	96.42403944	95.75514704
181211A00042	12/11/2018	3.7	12/11/2028	111.82475	107.8203962	103.9960737	100.34252	96.85100304	93.51328785	90.32160537	87.26862351	84.34742015
181214A00030	12/14/2018	3.47	12/14/2033	122.505	113.7625811	105.7732917	98.46622543	91.77757861	85.6499011	80.03142983	74.87549576	70.1399956
181218A00040	12/18/2018	3.23	6/18/2030	107.92223	104.7505678	101.7170015	98.81424896	96.03546688	93.37422169	90.82446209	88.38049373	86.03695581
181220A00041	12/20/2018	3.36	12/18/2026	106.1819	103.7190869	101.3265926	99.00200534	96.74301348	94.54739828	92.41302953	90.33786145	88.31992877
181226A00030	12/26/2018	2.91	12/26/2028	105.27394	102.9234267	100.6536014	98.4610112	96.34237962	94.29459306	92.31469187	90.39986154	88.54742463
181227A00019	12/28/2020	3.1	12/29/2025	102.95422	101.4741424	100.0229202	98.59978479	97.20399346	95.83482923	94.49159967	93.17363585	91.88029133
181227A00027	12/27/2018	3.24	12/26/2025	103.14359	101.6698765	100.2247461	98.80744122	97.41722959	96.05340412	94.71528184	93.40220284	92.11352935
181227A00028	12/27/2018	3.46	12/27/2028	112.83496	108.264014	103.9081265	99.75602837	95.79709785	92.02132255	88.41926115	84.9820078	81.70115898
190102A00015	1/2/2019	2.97	1/3/2034	111.30754	106.3867883	101.7817922	97.46855473	93.42511476	89.63135985	86.068857	82.72069991	79.57137105
190102A00020	1/2/2019	2.97	1/3/2034	111.30754	106.3867883	101.7817922	97.46855473	93.42511476	89.63135985	86.068857	82.72069991	79.57137105
190102A00022	1/2/2019	2.97	1/3/2034	111.30754	106.3867883	101.7817922	97.46855473	93.42511476	89.63135985	86.068857	82.72069991	79.57137105
190102A00024	1/2/2019	2.97	1/3/2034	111.30754	106.3867883	101.7817922	97.46855473	93.42511476	89.63135985	86.06885701	82.72069991	79.57137105
190102A00050	1/2/2019	3.38	1/3/2034	124.95745	115.0545185	106.0460198	97.84563363	90.3758108	83.56684369	77.35603595	71.68696382	66.50881883
190103A00020	1/3/2019	3.12	1/5/2026	103.18677	101.635055	100.114669	98.62472133	97.16435936	95.73276197	94.32913826	92.95272606	91.6027907
190104A00006	1/4/2019	2.83	1/5/2026	101.31839	100.4871545	99.67056	98.86820321	98.07970041	97.30468214	96.54279243	95.79368819	95.05703862
190104A00033	1/4/2019	3.37	1/31/2029	112.71293	108.0515903	103.6133548	99.38632753	95.35931446	91.52177527	87.86378173	84.37597872	81.04954803
190104A00034	1/4/2019	3.18	1/4/2029	109.20171	105.5386279	102.0374965	98.69003143	95.48842499	92.42531432	89.49375332	86.68718662	83.99942524
190104A00035	1/4/2019	3.1	1/5/2026	103.12799	101.5887408	100.0805256	98.60247034	97.15373025	95.73349202	94.34097216	92.97541572	91.63609491
190104A00038	1/4/2019	3.25	1/4/2029	111.10622	106.8490573	102.7905399	98.92020134	95.22818949	91.70522422	88.34256079	85.1319559	82.06563611
190110A00004	1/10/2019	3.09	1/10/2025	100.89098	100.3584679	99.83158554	99.31024052	98.7943457	98.28381577	97.7785672	97.27851817	96.78358857
190110A00005	1/10/2019	3.2	1/9/2026	103.18463	101.6737455	100.1926597	98.74056574	97.31668346	95.92026008	94.55056918	93.20690952	91.88860393
190111A00026	1/11/2019	3.48	1/11/2034	125.94174	115.9730405	106.9053202	98.65152299	91.13345298	84.28083216	78.03046073	72.32547028	67.11465922
190114A00040	1/14/2019	2.89	1/14/2025	100.87019	100.3260939	99.78787993	99.25544892	98.72870776	98.20756537	97.69193261	97.1817222	96.67684874

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190118A00006	1/18/2019	3.14	1/18/2034	112.72934	107.5305534	102.6723016	98.12837127	93.87479703	89.88964875	86.15284389	82.64597835	79.3521739
190122A00043	1/22/2019	2.96	1/22/2025	100.94768	100.3817011	99.82207187	99.26868796	98.72144508	98.18024123	97.64497666	97.11555382	96.59187728
190122A00045	1/22/2019	3.17	1/22/2027	106.33488	103.770102	101.2808728	98.86451256	96.51845496	94.24024099	92.02751373	89.87801333	87.78957238
190122A00046	1/22/2019	3.29	1/22/2029	112.94555	108.2829275	103.8429951	99.61390744	95.58451515	91.74431813	88.0834245	84.59251189	81.26279166
190129A00073	1/29/2019	3.11	1/29/2029	105.56108	103.1672801	100.8567451	98.62587682	96.47125686	94.38963847	92.37793693	90.43322031	88.55270081
190131A00013	1/31/2019	3.48	1/31/2034	121.66548	112.9040187	104.9037658	97.59241952	90.90498406	84.78299419	79.17382377	74.03007124	69.30901281
190131A00019	1/31/2019	3.44	1/30/2034	125.67727	115.6715797	106.5746843	98.29836926	90.76343905	83.89875288	77.64036655	71.93076983	66.71820821
190131A00023	1/31/2019	3.02	1/30/2034	112.1025	106.9323432	102.1008738	97.58202288	93.35195185	89.38884677	85.67273185	82.18530108	78.90976644
190205A00017	2/5/2019	3.36	2/5/2029	111.79374	107.4461408	103.304269	99.35713105	95.59438692	92.00630616	88.58372841	85.31802654	82.20107252
190205A00020	2/5/2019	3.32	2/5/2029	111.61892	107.2767112	103.1399983	99.19780053	95.43978886	91.85624314	88.43801274	85.17647974	82.06352478
190205A00021	2/5/2019	3.32	2/5/2029	111.61892	107.2767112	103.1399983	99.19780053	95.43978886	91.85624314	88.43801274	85.17647974	82.06352478
190205A00022	2/5/2019	3.32	2/5/2029	111.61892	107.2767112	103.1399983	99.19780053	95.43978886	91.85624314	88.43801274	85.17647974	82.06352478
190205A00023	2/5/2019	3.32	2/5/2029	111.61892	107.2767112	103.1399983	99.19780053	95.43978886	91.85624314	88.43801274	85.17647974	82.06352478
190211A00016	2/11/2019	3.01	2/11/2025	100.99883	100.3796738	99.76811322	99.16400525	98.5672141	97.97760725	97.39505539	96.81943228	96.2506147
190211A00017	2/11/2019	3.12	2/11/2026	103.31013	101.7079442	100.1384153	98.60061039	97.09363177	95.61661559	94.16873006	92.74917401	91.35717544
190222A00021	2/22/2019	2.95	8/21/2024	100.21077	100.066932	99.92352345	99.78053909	99.63797705	99.49583544	99.35411236	99.21280594	99.07191432
190225A00026	2/25/2019	3.43	2/27/2034	125.77208	115.6821598	106.5154526	98.18170492	90.59995517	83.69753425	77.40917569	71.67622558	66.44594056
190227A00033	2/27/2019	2.65	2/27/2026	101.36388	100.4863376	99.62458606	98.77818771	97.94672305	97.12978832	96.32699469	95.53796758	94.76234595
190301A00012	3/1/2019	3.41	3/1/2029	113.15646	108.399952	103.8744653	99.5674981	95.46729844	91.56281193	87.84363636	84.29997946	80.92261959
190305A00015	3/5/2019	3.32	3/5/2029	111.81905	107.4022702	103.1975953	99.19353752	95.37929973	91.74472952	88.28027662	84.97695365	81.82629956
190305A00017	3/5/2019	3.12	3/5/2026	103.52904	101.8579475	100.2227631	98.62241423	97.05586682	95.52212767	94.02024239	92.54929346	91.10839845
190308A00016	3/8/2019	3.18	3/8/2034	119.46274	111.1310808	103.5149102	96.54643645	90.16473617	84.31501653	78.94796383	74.01916458	69.4885909
190308A00026	3/8/2019	3.18	3/8/2034	119.46274	111.1310808	103.5149102	96.54643645	90.16473617	84.31501653	78.94796383	74.01916458	69.4885909
190314A00027	3/22/2019	2.92	3/21/2025	101.1068	100.3853724	99.67423558	98.97317202	98.28196861	97.60041819	96.92831938	96.26547638	95.61169876
190315A00017	3/15/2019	2.88	3/15/2034	111.55383	106.3244788	101.4428851	96.88189679	92.6167197	88.62469375	84.88509382	81.37895027	78.08888733
190315A00019	3/15/2019	2.88	3/15/2034	111.55383	106.3244788	101.4428851	96.88189679	92.6167197	88.62469375	84.88509382	81.37895027	78.08888733
190315A00023	3/15/2019	2.88	3/15/2034	111.55383	106.3244788	101.4428851	96.88189679	92.6167197	88.62469375	84.88509382	81.37895027	78.08888733
190315A00029	3/15/2019	2.88	3/15/2034	111.55383	106.3244788	101.4428851	96.88189679	92.6167197	88.62469375	84.88509382	81.37895027	78.08888733
190322A00008	3/22/2019	2.64	3/20/2026	101.31672	100.4010739	99.50215733	98.61950402	97.75266573	96.90121112	96.06472493	95.24280718	94.4350725
190327A00027	3/27/2019	2.66	1/15/2025	100.67892	100.1335797	99.59414933	99.06053437	98.53264093	98.01037716	97.49365317	96.982381	96.47647452
190327A00030	3/27/2019	2.9	3/27/2036	112.25183	106.3029175	100.8078861	95.72601137	91.02061868	86.65864916	82.61027472	78.84855633	75.34914099
190328A00003	3/28/2019	2.64	9/30/2024	100.28809	100.0343417	99.78186755	99.53066284	99.28071808	99.03202384	98.78457081	98.53834975	98.29335151
190328A00046	3/28/2019	2.7	3/4/2025	100.88855	100.2133691	99.5472108	98.889898	98.24125532	97.601112	96.96930172	96.34566248	95.73003647

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190402A00004	4/2/2019	2.9	4/2/2029	111.68504	106.8566649	102.2675862	97.90462178	93.75538815	89.80825039	86.05227239	82.47717073	79.07327184
190402A00005	4/2/2019	2.77	4/2/2032	111.22481	105.8657641	100.8499899	96.15218465	91.74909069	87.61932097	83.74319729	80.10260323	76.6808505
190403A00010	4/3/2019	3.08	4/3/2029	111.23956	106.6672719	102.3197835	98.18477818	94.25067512	90.5065843	86.94226205	83.54806941	80.31493339
190403A00013	4/3/2019	3.05	4/3/2029	110.78579	106.3387485	102.1084592	98.08309427	94.25153578	90.60332722	87.12863105	83.81818881	80.66328415
190403A00014	4/3/2019	3.05	4/3/2029	110.78579	106.3387485	102.1084592	98.08309427	94.25153578	90.60332722	87.12863105	83.81818881	80.66328415
190404A00015	4/4/2019	2.88	4/3/2026	103.38924	101.6096279	99.8698913	98.16889956	96.50556531	94.87883853	93.28770504	91.73118505	90.20833178
190409A00019	4/9/2019	2.91	4/9/2029	111.78147	106.9316495	102.3230618	97.94239345	93.77714187	89.81555895	86.04660122	82.45988358	79.04563631
190422A00030	4/22/2019	2.93	12/22/2025	102.65505	101.1955572	99.76419023	98.36020551	96.98288711	95.63154356	94.3055068	93.00413121	91.72679265
190426A00023	4/26/2019	2.91	6/24/2026	103.87314	101.9077357	99.98968286	98.11754779	96.28995005	94.50556018	92.76309746	91.06132777	89.39906151
190501A00015	5/1/2019	2.78	5/1/2029	105.1755	102.6247206	100.1678514	97.8006241	95.5189999	93.31915159	91.19745108	89.15045767	87.17490711
190502A00016	5/2/2019	2.87	5/1/2026	103.55272	101.6993696	99.88908493	98.12060536	96.39271404	94.70423763	93.05404444	91.44104265	89.86417863
190506A00026	5/6/2019	3.03	5/4/2029	111.19019	106.5469103	102.1355756	97.9432678	93.95785895	90.16795674	86.56285587	83.13249314	79.86740567
190510A00049	5/10/2019	2.58	5/8/2026	101.41755	100.4182278	99.43793688	98.47614666	97.5323431	96.60603127	95.69673448	94.80399337	93.92736515
190514A00020	5/14/2019	2.66	5/14/2025	101.18171	100.315198	99.46350995	98.62626979	97.80311188	96.99368287	96.19764114	95.41465634	94.64440893
190514A00021	5/14/2019	2.72	11/14/2025	102.12548	100.7704555	99.43985839	98.13308815	96.84956059	95.58871019	94.34998936	93.13286772	91.9368314
190515A00035	5/15/2019	2.82	2/15/2029	109.78281	105.3659389	101.1612766	97.15737019	93.34344869	89.70938162	86.24563719	82.94324335	79.79375152
190520A00020	5/20/2019	2.39	5/20/2026	101.33995	100.3479645	99.37483842	98.4200418	97.48306573	96.56342017	95.66063315	94.77424987	93.90383194
190529A00061	5/29/2019	2.46	5/29/2026	101.29524	100.297116	99.31800737	98.35737714	97.41471187	96.48951725	95.58131714	94.68965274	93.81408179
190530A00008	5/30/2019	2.38	5/30/2025	101.12036	100.2097531	99.31550401	98.43717349	97.57433943	96.72659453	95.89354567	95.07481325	94.27003068
190531A00037	5/31/2019	2.61	5/31/2029	110.65576	105.6939517	100.986068	96.51780111	92.27572025	88.24721474	84.42043981	80.78426625	77.32823363
190531A00038	5/31/2019	2.82	5/31/2034	120.35597	110.2829377	101.1599675	92.89177492	85.39310376	78.58762781	72.40697399	66.78985687	61.68131119
190605A00007	6/5/2019	2.47	6/5/2026	102.98076	101.0496469	99.16536504	97.32647897	95.53160757	93.77942162	92.06864136	90.39803427	88.76641302
190605A00023	6/5/2019	2.64	6/5/2029	109.51508	104.855589	100.4327542	96.23317623	92.24429117	88.45430992	84.85216615	81.42746816	78.17045424
190605A00024	6/5/2019	2.64	6/5/2029	109.51508	104.855589	100.4327542	96.23317623	92.24429117	88.45430992	84.85216615	81.42746816	78.17045424
190605A00025	6/5/2019	2.64	6/5/2029	109.51508	104.855589	100.4327542	96.23317623	92.24429117	88.45430992	84.85216615	81.42746816	78.17045424
190605A00027	6/5/2019	2.64	6/5/2029	109.51508	104.855589	100.4327542	96.23317623	92.24429117	88.45430992	84.85216615	81.42746816	78.17045424
190606A00027	6/6/2019	2.51	6/5/2026	102.97506	101.0695745	99.20887807	97.3916496	95.6166152	93.8825468	92.18826012	90.53261283	88.91450274
190606A00028	6/6/2019	2.74	6/6/2029	110.61343	105.6591944	100.9586882	96.49759593	92.26248234	88.24073366	84.42050329	80.79066128	77.34074743
190606A00029	6/6/2019	2.96	6/6/2034	120.27688	110.2682734	101.2017817	92.98301042	85.52749453	78.75961049	72.61160974	67.02276204	61.9385958
190618A00002	6/18/2019	2.11	6/18/2025	100.93845	99.97816855	99.03610291	98.111742	97.20459017	96.31417009	95.44002198	94.58170275	93.7387853
190620A00033	6/20/2019	2.1	6/20/2029	103.83043	101.2643412	98.79429241	96.41585346	94.12483559	91.91727251	89.78940701	87.73767855	85.75871157
190625A00023	6/25/2019	2.47	6/25/2027	105.07126	102.1162506	99.26031905	96.49959818	93.83039694	91.24918867	88.75260275	86.33741676	84.00054906
190625A00024	6/25/2019	2.26	6/25/2025	100.98529	100.0079309	99.04943252	98.10925691	97.18688249	96.28180729	95.39354809	94.52163948	93.66563312

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190628A00007	6/28/2019	2.28	6/28/2034	108.28456	103.2616211	98.57460899	94.19700867	90.10463341	86.27540577	82.68915777	79.32745141	76.17341719
190701A00009	7/3/2019	2.14	7/2/2024	100.00648	100.0009356	99.99539459	99.98985852	99.98432741	99.97880124	99.97328001	99.9677637	99.96225231
190701A00023	7/1/2019	1.95	7/1/2024	100.00435	100.0015722	99.99879762	99.99602545	99.99325573	99.99048845	99.9877236	99.98496119	99.98220121
190702A00002	7/2/2019	2.16	7/2/2024	100.00662	100.001072	99.99553088	99.98999472	99.98446352	99.97893726	99.97341593	99.96789953	99.96238805
190702A00068	7/2/2019	2.69	7/1/2039	120.31124	108.6985705	98.51072447	89.55559773	81.66850729	74.7081103	68.55294942	63.09852813	58.25483207
190702A00071	7/2/2019	2.69	7/1/2039	120.31124	108.6985705	98.51072447	89.55559773	81.66850729	74.7081103	68.55294942	63.09852813	58.25483207
190703A00017	7/3/2019	2.33	5/4/2026	102.46898	100.6519793	98.8759739	97.13980179	95.44234312	93.78251649	92.15927737	90.57161661	89.01855905
190708A00011	7/8/2019	2.2	7/8/2024	100.01855	99.99637385	99.97421959	99.95208882	99.9299815	99.90789759	99.88583705	99.86379984	99.84178592
190708A00025	7/8/2019	2.21	7/1/2024	100.06846	99.98005198	99.89179772	99.80370047	99.71575982	99.62797537	99.54034669	99.45287338	99.36555502
190708A00026	7/8/2019	2.21	7/1/2024	100.06846	99.98005198	99.89179772	99.80370047	99.71575982	99.62797537	99.54034669	99.45287338	99.36555502
190708A00028	7/8/2019	2.57	7/2/2029	109.30564	104.5905706	100.1178526	95.87360554	91.8448223	88.01930787	84.38562406	80.93303846	77.65147706
190708A00029	7/8/2019	2.57	7/2/2029	109.30564	104.5905706	100.1178526	95.87360554	91.8448223	88.01930787	84.38562406	80.93303846	77.65147706
190708A00030	7/8/2019	2.57	7/2/2029	109.30564	104.5905706	100.1178526	95.87360554	91.8448223	88.01930787	84.38562406	80.93303846	77.65147706
190708A00032	7/8/2019	2.58	7/2/2029	109.35356	104.6368806	100.1626248	95.91691034	91.88672629	88.05987408	84.4249122	80.97110512	77.68837587
190709A00018	7/9/2019	2.24	7/9/2024	100.02153	99.9965832	99.97166087	99.94676566	99.92189752	99.89705639	99.87224224	99.84745501	99.82269466
190710A00022	7/10/2019	2.22	7/10/2024	100.02301	99.99529325	99.96760451	99.93994666	99.91231964	99.8847234	99.85715789	99.82962305	99.80211882
190712A00001	7/12/2019	2.05	7/12/2024	100.02631	99.99299966	99.95973	99.92649984	99.8933091	99.86015771	99.82704557	99.79397262	99.76093877
190712A00016	7/12/2019	2.39	7/12/2029	104.33781	101.7242243	99.2095999	96.78933164	94.45906109	92.21466334	90.05223283	87.96807016	85.95866989
190715A00010	7/15/2019	2.23	7/15/2024	100.03383	99.99225746	99.95073686	99.90926835	99.86785184	99.82648723	99.78517441	99.74391328	99.70270374
190717A00008	7/17/2019	2.22	7/17/2024	100.03746	99.99034963	99.94330104	99.89631408	99.84938864	99.80252457	99.75572177	99.70898011	99.66229946
190718A00012	7/18/2019	2.55	7/18/2029	108.52541	104.1294639	99.95494199	95.98926265	92.22063225	88.63799195	85.2309677	81.98982388	78.90542044
190719A00006	7/19/2019	2.17	7/19/2024	100.03885	99.98620774	99.93363482	99.88113367	99.82870415	99.7763461	99.72405938	99.67184383	99.61969932
190724A00021	7/24/2019	2.33	7/23/2027	105.23663	102.1953783	99.25827433	96.42116229	93.68007813	91.03123904	88.47103396	85.99601467	83.6028874
190724A00023	7/24/2019	2.13	7/24/2025	101.06969	100.0133153	98.97895312	97.96591716	96.97355312	96.00123316	95.04835466	94.11433894	93.1986301
190724A00024	7/24/2019	2.49	7/24/2029	110.35151	105.253354	100.4231833	95.84548897	91.50574248	87.39032696	83.48647545	79.78221325	76.26630462
190726A00014	7/26/2019	2.23	7/24/2024	100.05359	99.98709366	99.9206959	99.85439809	99.78820001	99.72210144	99.65610215	99.59020192	99.52440053
190726A00017	7/26/2019	2.44	7/24/2026	103.10466	101.0680156	99.08186264	97.14461635	95.25475456	93.41081379	91.61138648	89.85511842	88.1407063
190730A00007	7/30/2019	2.19	7/30/2024	100.06132	99.97824616	99.89530961	99.81251148	99.72985144	99.64732914	99.56494426	99.48269647	99.40058544
190730A00016	7/30/2019	2	7/30/2024	100.05745	99.97425068	99.89119659	99.80828246	99.72550791	99.64287261	99.5603762	99.47801834	99.39579867
190731A00004	7/31/2019	2.18	7/31/2024	100.0625	99.97665609	99.89095755	99.80540439	99.71999627	99.63473283	99.54961372	99.4646386	99.3798071
190802A00003	8/2/2019	2.01	8/2/2024	100.05049	99.95914622	99.86797391	99.77697065	99.68613597	99.5954694	99.50497047	99.41463872	99.32447369
190802A00011	8/2/2019	2.01	8/2/2029	103.74291	101.0973693	98.55353322	96.1065991	93.75203076	91.48553803	89.3030616	87.2007591	85.17499195
190802A00032	8/2/2019	2.01	8/2/2024	100.05049	99.95914622	99.86797391	99.77697065	99.68613597	99.5954694	99.50497047	99.41463872	99.32447369

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190805A00009	8/5/2019	1.91	8/5/2024	100.04441	99.94481286	99.84542103	99.74623488	99.64725376	99.54847701	99.44990397	99.351534	99.25336644
190805A00011	8/5/2019	1.91	8/5/2024	100.04441	99.94481286	99.84542103	99.74623488	99.64725376	99.54847701	99.44990397	99.351534	99.25336644
190805A00050	8/5/2019	1.91	8/5/2024	100.04441	99.94481286	99.84542103	99.74623488	99.64725376	99.54847701	99.44990397	99.351534	99.25336644
190807A00005	8/7/2019	1.77	8/7/2024	100.0317	99.92660892	99.82174617	99.71711427	99.61271241	99.50853981	99.40459569	99.30087925	99.19738973
190807A00021	8/7/2019	2	8/7/2026	102.25449	100.1902805	98.17790284	96.21570316	94.30209582	92.43555756	90.61462441	88.83788894	87.10399757
190808A00009	8/8/2019	1.89	8/8/2024	100.04532	99.93746267	99.82984694	99.72247488	99.61534563	99.50845833	99.40181213	99.29540619	99.18923966
190808A00025	8/8/2019	1.7	8/8/2024	100.04028	99.93225827	99.82448778	99.71696308	99.6096833	99.50264754	99.39585492	99.28930457	99.18299561
190808A00050	8/8/2019	1.7	8/8/2024	100.04028	99.93225827	99.82448778	99.71696308	99.6096833	99.50264754	99.39585492	99.28930457	99.18299561
190808A00052	8/8/2019	1.7	8/8/2024	100.04028	99.93225827	99.82448778	99.71696308	99.6096833	99.50264754	99.39585492	99.28930457	99.18299561
190809A00010	8/9/2019	1.88	8/8/2024	100.04424	99.93638175	99.82876699	99.7213959	99.61426762	99.50738129	99.40073607	99.29433109	99.18816552
190809A00011	8/9/2019	1.69	8/9/2024	100.04001	99.92923026	99.81871509	99.70845876	99.59846029	99.48871874	99.37923314	99.27000256	99.16102605
190809A00012	8/9/2019	1.69	8/9/2024	100.04001	99.92923026	99.81871509	99.70845876	99.59846029	99.48871874	99.37923314	99.27000256	99.16102605
190809A00020	8/9/2019	2.44	8/9/2034	116.86662	106.7866965	97.67828816	89.44208151	81.98940899	75.24105876	69.12622202	63.58156231	58.55039214
190809A00021	8/9/2019	2.12	8/9/2029	108.54507	103.4503484	98.62598042	94.05619613	89.72622737	85.62224036	81.73127153	78.04116813	74.54053314
190809A00022	8/9/2019	1.88	8/9/2024	100.04518	99.93456874	99.82421249	99.71411286	99.60426894	99.49467979	99.38534449	99.27626212	99.16743178
190812A00003	8/12/2019	1.67	8/12/2024	100.04005	99.9210047	99.80225597	99.68380605	99.56565376	99.44779793	99.33023738	99.21297094	99.09599744
190812A00006	8/12/2019	1.86	8/12/2024	100.04562	99.926745	99.80816756	99.68988653	99.57190076	99.45420911	99.33681042	99.21970358	99.10288744
190813A00008	8/13/2019	1.88	8/13/2024	100.04895	99.92731434	99.80599384	99.68498331	99.56428154	99.44388728	99.32379934	99.20401649	99.08453754
190813A00016	8/13/2019	1.88	8/13/2024	100.04895	99.92731434	99.80599384	99.68498331	99.56428154	99.44388728	99.32379934	99.20401649	99.08453754
190813A00051	8/13/2019	2.19	8/13/2029	107.62763	102.8768434	98.37498319	94.10752855	90.06088654	86.22232964	82.57993559	79.1225318	75.83964401
190813A00052	8/13/2019	2.24	8/13/2029	107.87068	103.1114769	98.6015972	94.32649814	90.27256636	86.42705513	82.77802415	79.3142839	76.02534415
190813A00057	8/13/2019	1.9	8/13/2024	100.08622	99.87973149	99.67410352	99.46933551	99.26542201	99.0623576	98.86013691	98.65875464	98.4582055
190813A00064	8/13/2019	1.9	8/13/2024	100.08622	99.87973149	99.67410352	99.46933551	99.26542201	99.0623576	98.86013691	98.65875464	98.4582055
190813A00067	8/13/2019	1.9	8/13/2024	100.08622	99.87973149	99.67410352	99.46933551	99.26542201	99.0623576	98.86013691	98.65875464	98.4582055
190814A00003	8/14/2019	2.01	8/14/2029	108.0024	102.9083313	98.08538232	93.51769593	89.19042738	85.08967354	81.20240799	77.51642106	74.02026421
190814A00005	8/14/2019	1.65	8/14/2024	100.03907	99.91450415	99.79026839	99.66635885	99.54277419	99.41951307	99.29657417	99.17395616	99.05165772
190814A00008	8/14/2019	1.84	8/14/2024	100.04489	99.9205122	99.79645595	99.67272338	99.54931317	99.42622403	99.30345467	99.18100379	99.05887011
190814A00009	8/14/2019	1.84	8/14/2024	100.04489	99.9205122	99.79645595	99.67272338	99.54931317	99.42622403	99.30345467	99.18100379	99.05887011
190814A00015	8/14/2019	1.84	8/14/2024	100.04489	99.9205122	99.79645595	99.67272338	99.54931317	99.42622403	99.30345467	99.18100379	99.05887011
190815A00041	8/15/2019	1.86	8/15/2024	100.05071	99.92354619	99.79671949	99.67023068	99.54407838	99.41826119	99.29277774	99.16762665	99.04280656
190816A00006	8/16/2019	1.77	8/16/2024	100.03743	99.90754566	99.77801824	99.64884235	99.52001651	99.39153926	99.26340914	99.13562471	99.00818453
190816A00011	8/16/2019	1.77	8/16/2024	100.03743	99.90754566	99.77801824	99.64884235	99.52001651	99.39153926	99.26340914	99.13562471	99.00818453
190816A00020	8/16/2019	1.79	8/16/2024	100.04003	99.91015027	99.78062023	99.65144172	99.52261327	99.39413341	99.2660007	99.13821367	99.0107709

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190816A00022	8/16/2019	1.77	8/16/2024	100.03743	99.90754566	99.77801824	99.64884235	99.52001651	99.39153926	99.26340914	99.13562471	99.00818453
190816A00031	8/16/2019	1.77	8/16/2024	100.03743	99.90754566	99.77801824	99.64884235	99.52001651	99.39153926	99.26340914	99.13562471	99.00818453
190816A00033	8/16/2019	1.77	8/16/2024	100.03743	99.90754566	99.77801824	99.64884235	99.52001651	99.39153926	99.26340914	99.13562471	99.00818453
190816A00036	8/16/2019	1.77	8/16/2024	100.03743	99.90754566	99.77801824	99.64884235	99.52001651	99.39153926	99.26340914	99.13562471	99.00818453
190819A00026	8/19/2019	1.62	8/19/2024	100.0384	99.9000525	99.76210121	99.62454727	99.48738893	99.35062442	99.21425199	99.0782699	98.94267642
190819A00030	8/19/2019	2.01	8/20/2029	108.02439	102.9141262	98.07654553	93.49566295	89.15651256	85.04508033	81.14823833	77.45368388	73.94988321
190820A00008	8/20/2019	1.76	8/20/2024	100.03855	99.8976551	99.75717213	99.61709819	99.47743147	99.33817016	99.19931247	99.06085661	98.92280081
190820A00020	8/20/2019	1.76	8/20/2024	100.03855	99.8976551	99.75717213	99.61709819	99.47743147	99.33817016	99.19931247	99.06085661	98.92280081
190820A00021	8/20/2019	2.13	8/20/2029	107.90355	102.8204538	98.00794697	93.45019844	89.13238501	85.0406245	81.16191084	77.484054	73.99562442
190820A00029	8/20/2019	1.76	8/20/2024	100.03855	99.8976551	99.75717213	99.61709819	99.47743147	99.33817016	99.19931247	99.06085661	98.92280081
190820A00038	8/20/2019	1.76	8/20/2024	100.03855	99.8976551	99.75717213	99.61709819	99.47743147	99.33817016	99.19931247	99.06085661	98.92280081
190821A00017	8/21/2019	1.8	8/21/2024	100.04492	99.90126973	99.75804174	99.61523755	99.47285526	99.33089296	99.18934878	99.04822084	98.90750728
190821A00030	8/21/2019	1.8	8/21/2024	100.04492	99.90126973	99.75804174	99.61523755	99.47285526	99.33089296	99.18934878	99.04822084	98.90750728
190823A00005	8/23/2019	1.62	8/23/2024	100.04086	99.89148156	99.7425584	99.59409221	99.44608085	99.29852219	99.1514141	99.00475449	98.85854126
190823A00009	8/23/2019	1.8	8/23/2029	103.11566	100.5238593	98.0311006	95.63272987	93.32434221	91.10177117	88.96107419	86.89851902	84.91057106
190826A00018	8/26/2019	1.9	8/27/2029	107.48367	102.3689164	97.52813385	92.94520171	88.6050367	84.49351806	80.59742089	76.90435434	73.40270454
190826A00029	8/26/2019	1.53	8/26/2024	100.02848	99.8708412	99.71370801	99.55707803	99.40094881	99.24531793	99.09018296	98.93554152	98.78139123
190826A00030	8/26/2019	1.72	8/26/2026	102.03051	99.91333896	97.85032479	95.83969971	93.87977268	91.96892092	90.10558657	88.28827348	86.51554422
190826A00032	8/26/2019	1.72	8/24/2029	102.95984	100.3332745	97.80773799	95.37846383	93.04094223	90.7909082	88.62432651	86.53737777	84.52644536
190826A00056	8/26/2019	1.72	8/26/2024	100.03586	99.87845226	99.72154726	99.56514202	99.40923416	99.25382131	99.09890109	98.94447118	98.79052922
190826A00057	8/26/2019	1.87	8/26/2025	100.70678	99.56806629	98.45499248	97.36669587	96.30235649	95.26119019	94.24244671	93.24540785	92.26938581
190826A00058	8/26/2019	1.91	8/26/2026	102.14126	100.0287525	97.97016574	95.96374774	94.00781753	92.10076186	90.24103185	88.42713991	86.65765674
190826A00060	8/26/2019	2.02	8/26/2027	104.01316	100.9125446	97.92043565	95.03240116	92.24422225	89.55187821	86.95153576	84.43953897	82.01239988
190826A00063	8/26/2019	2.05	8/28/2028	105.95348	101.8514272	97.9311636	94.18364244	90.60032263	87.17313411	83.89444895	80.75705453	77.75412841
190826A00065	8/26/2019	2.09	8/28/2029	107.72702	102.6277335	97.80091197	93.23055932	88.90170063	84.80031511	80.91327003	77.22825958	73.73374836
190827A00001	8/27/2019	1.74	8/27/2024	100.03957	99.8794057	99.71975952	99.56062876	99.40201093	99.24390356	99.08630418	98.92921036	98.77261965
190827A00002	8/27/2019	1.74	8/27/2024	100.03957	99.8794057	99.71975952	99.56062876	99.40201093	99.24390356	99.08630418	98.92921036	98.77261965
190828A00009	8/28/2019	1.71	8/28/2024	100.03521	99.87229987	99.70992243	99.54807619	99.38675856	99.22596696	99.06569883	98.90595161	98.74672279
190828A00015	8/28/2019	2.04	8/28/2029	107.47038	102.3776089	97.55705867	92.99273905	88.6696862	84.57388985	80.69222723	77.01240199	73.52288764
190828A00019	8/28/2019	2	3/28/2028	105.00055	101.3172494	97.78294181	94.39074979	91.13415538	88.00698046	85.0033667	82.11775677	79.34487688
190828A00020	8/28/2019	1.95	5/28/2027	103.40012	100.5441394	97.78175893	95.10941447	92.52369974	90.02135613	87.5992655	85.25444325	82.98403188
190828A00031	8/28/2019	1.71	8/28/2024	100.03521	99.87229987	99.70992243	99.54807619	99.38675856	99.22596696	99.06569883	98.90595161	98.74672279
190829A00031	8/29/2019	1.54	8/29/2024	100.03124	99.86532599	99.69996739	99.53515962	99.37089991	99.20718553	99.04401374	98.88138186	98.71928719

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190829A00032	8/29/2019	1.69	8/28/2026	100.78517	99.6681942	98.57396612	97.50182087	96.4511229	95.42126067	94.41164551	93.42171053	92.45090964
190829A00039	8/29/2019	1.85	8/29/2034	106.40059	101.2108614	96.37924212	91.87677841	87.6771135	83.75623558	80.09225179	76.6651855	73.4567943
190829A00045	8/29/2019	1.9	8/28/2026	102.12766	100.0100881	97.94666076	95.93561398	93.97525656	92.06396562	90.20018324	88.38241324	86.60921824
190829A00050	8/29/2019	1.73	8/29/2024	100.039	99.87333579	99.70821737	99.54364611	99.37961931	99.21613428	99.05318836	98.89077889	98.72890325
190830A00002	8/30/2019	1.93	8/28/2026	102.19256	100.0742779	98.01014982	95.9984164	94.03738603	92.12543546	90.26100636	88.44260222	86.66878528
190830A00012	8/30/2019	1.76	8/30/2024	100.0446	99.87617107	99.70830947	99.54101115	99.37427328	99.20809308	99.04246777	98.87739461	98.71287085
190830A00021	8/30/2019	1.76	8/30/2024	100.0446	99.87617107	99.70830947	99.54101115	99.37427328	99.20809308	99.04246777	98.87739461	98.71287085
190904A00001	9/4/2019	1.5	9/4/2024	100.02639	99.84399741	99.66227382	99.48121806	99.3008264	99.12109514	98.94202063	98.76359922	98.58582731
190904A00019	9/4/2019	1.69	9/4/2024	100.03488	99.85275804	99.6713002	99.490506	99.3103718	99.13089397	98.95206892	98.77389305	98.59636283
190905A00019	9/5/2019	2.08	9/5/2029	107.15885	102.3750209	97.84442132	93.55214308	89.48424118	85.62766535	81.97019749	78.50039385	75.2075316
190905A00021	9/5/2019	2.08	9/5/2029	107.15885	102.3750209	97.84442132	93.55214308	89.48424118	85.62766535	81.97019749	78.50039385	75.2075316
190905A00023	9/5/2019	2.08	9/5/2029	107.15885	102.3750209	97.84442132	93.55214308	89.48424118	85.62766535	81.97019749	78.50039385	75.2075316
190905A00024	9/5/2019	2.08	9/5/2029	107.15885	102.3750209	97.84442132	93.55214308	89.48424118	85.62766535	81.97019749	78.50039385	75.2075316
190905A00025	9/5/2019	2.08	9/5/2029	107.15885	102.3750209	97.84442132	93.55214308	89.48424118	85.62766535	81.97019749	78.50039385	75.2075316
190906A00012	9/6/2019	1.76	9/6/2024	100.04893	99.86131203	99.67440036	99.48819537	99.30269301	99.11788928	98.9337802	98.75036183	98.56763025
190909A00025	9/9/2019	1.88	9/9/2024	100.07819	99.88227158	99.68712845	99.49275829	99.29915645	99.10631832	98.91423934	98.72291496	98.53234071
190910A00004	9/11/2019	1.86	9/11/2024	100.07227	99.87092274	99.67039379	99.4706816	99.27178112	99.07368735	98.87639532	98.67990012	98.48419686
190910A00017	9/16/2019	1.86	9/16/2024	100.07675	99.86170163	99.64758493	99.43439865	99.22213667	99.01079294	98.80036143	98.59083619	98.38221132
190910A00030	9/10/2019	1.86	9/10/2024	100.07138	99.87276627	99.6749554	99.47793899	99.28171221	99.08627025	98.89160835	98.6977218	98.50460591
190910A00044	9/10/2019	2.02	9/10/2026	102.49515	100.3326422	98.2273277	96.1773023	94.18074356	92.23590335	90.34110416	88.49473561	86.6952512
190911A00016	9/11/2019	1.9	9/11/2029	103.51481	100.8336051	98.25688056	95.77964421	93.39718186	91.1050378	88.89899881	86.77507931	84.7295075
190913A00014	9/13/2019	2.08	9/13/2024	100.1198	99.91290609	99.70687674	99.50170938	99.29739854	99.09393881	98.8913248	98.68955119	98.48861269
190913A00018	9/13/2019	2.11	9/11/2026	101.1794	100.0206769	98.88597689	97.77459296	96.68584643	95.61908445	94.57367876	93.54902456	92.54453938
190919A00007	9/19/2019	2.04	9/19/2024	100.11985	99.8965139	99.67418596	99.4528586	99.23252504	99.01317853	98.7948124	98.57742003	98.36099486
190919A00025	9/19/2019	1.8	9/19/2024	100.09841	99.87475305	99.652111	99.43047503	99.20983823	98.99019379	98.77153492	98.55385493	98.33714717
190923A00012	9/23/2019	2.43	9/25/2034	116.91194	106.7124805	97.5069504	89.19264674	81.67799722	74.88129924	68.72960911	63.1577615	58.10750319
190923A00017	9/23/2019	1.74	9/23/2024	100.08883	99.85421048	99.62070446	99.38830017	99.15698975	98.92676543	98.69761953	98.4695444	98.2425325
190923A00020	9/23/2019	2.05	9/24/2029	108.36205	103.1504557	98.22128133	93.55770723	89.14400879	84.9654783	81.00835334	77.25975062	73.70760491
190923A00081	9/23/2019	1.96	9/20/2024	100.10306	99.87701181	99.65199358	99.42799946	99.20502243	98.98305552	98.76209182	98.5421245	98.32314677
190924A00035	9/24/2019	1.88	9/13/2024	100.07822	99.87138691	99.66541644	99.46030778	99.25605545	99.05265404	98.85009817	98.64838252	98.4475018
190925A00004	9/25/2019	1.7	9/24/2024	100.08026	99.84291753	99.606706	99.37162042	99.13765272	98.90479487	98.67303895	98.44237708	98.21280149
190925A00009	9/25/2019	2	9/25/2026	102.41642	100.2836165	98.20764302	96.18664544	94.21884304	92.30252418	90.43604313	88.61781708	86.84632332
190925A00011	9/25/2019	1.89	9/25/2024	100.09204	99.85231002	99.61373487	99.37630401	99.14000922	98.90484233	98.67079527	98.43786004	98.20602872

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190926A00002	9/30/2019	2.01	9/29/2034	107.30793	102.033325	97.1253186	92.55406446	88.29241386	84.31564918	80.60124812	77.12867244	73.8791783
190926A00015	9/26/2019	2.32	11/26/2030	110.3601	104.00825	98.06643507	92.50606466	87.30067739	82.42577564	77.85867048	73.57833954	69.56529683
190926A00016	9/26/2019	2.28	5/24/2030	109.60621	103.7549805	98.25507926	93.08361189	88.2192837	83.64228411	79.33417611	75.27779447	71.457152
190926A00017	9/26/2019	2.23	9/26/2029	108.55791	103.3608724	98.44492222	93.79334367	89.39050557	85.22178657	81.27350406	77.53284853	73.98782296
190927A00012	10/1/2019	1.96	10/1/2024	100.11619	99.86000028	99.60511878	99.35153514	99.0992395	98.84822208	98.59847321	98.34998331	98.10274291
190927A00036	9/27/2019	1.94	9/6/2024	100.08287	99.89519891	99.70824201	99.52199192	99.33644459	99.15159602	98.96744224	98.78397929	98.60120327
190930A00012	9/30/2019	1.93	9/30/2024	100.10711	99.85366499	99.60149589	99.35059506	99.100953	98.85256029	98.60540761	98.35948574	98.11478554
190930A00026	9/30/2019	1.95	9/30/2024	100.15957	99.82646073	99.49557019	99.16687645	98.84035769	98.51599238	98.19375926	97.87363738	97.55560602
190930A00028	9/30/2019	1.95	9/30/2024	100.15957	99.82646073	99.49557019	99.16687645	98.84035769	98.51599238	98.19375926	97.87363738	97.55560602
190930A00035	9/30/2019	1.93	9/30/2024	100.10711	99.85366499	99.60149589	99.35059506	99.100953	98.85256029	98.60540761	98.35948574	98.11478554
190930A00070	9/30/2019	1.93	9/27/2024	100.10385	99.85862953	99.61460706	99.37177807	99.13013382	98.88966566	98.65036504	98.41222347	98.17523255
190930A00071	9/30/2019	2.05	9/29/2025	100.99612	99.76674725	98.56716906	97.39631558	96.25316497	95.13674336	94.04612201	92.98041476	91.93877562
190930A00075	9/30/2019	2.19	9/29/2027	104.73067	101.5280409	98.44009076	95.46202173	92.58926901	89.81748855	87.14254468	84.56049854	82.06759724
190930A00077	9/30/2019	2.23	9/28/2029	108.56565	103.3631137	98.44221953	93.78620184	89.37938554	85.20710912	81.25565331	77.51217509	73.96464682
191001A00023	10/1/2019	1.85	9/27/2024	100.08413	99.83893276	99.5949425	99.35214559	99.11053331	98.87009701	98.63082812	98.39271816	98.15575874
191002A00006	10/2/2019	1.84	10/2/2024	100.08637	99.82750182	99.56997423	99.31377398	99.05889083	98.80531465	98.55303542	98.3020432	98.05232817
191002A00017	10/2/2019	1.84	10/2/2024	100.08637	99.82750182	99.56997423	99.31377398	99.05889083	98.80531465	98.55303542	98.3020432	98.05232817
191003A00014	10/3/2019	1.71	9/20/2024	100.04625	99.82028374	99.59535172	99.37144352	99.14855211	98.92667053	98.70579186	98.48590928	98.26701601
191003A00019	10/3/2019	1.71	9/27/2024	100.0496	99.80446339	99.5605295	99.31778876	99.07623243	98.83585187	98.59663851	98.35858388	98.12167957
191004A00001	10/4/2019	2.47	10/4/2034	115.85649	105.7660795	96.65889131	88.43331515	80.99875283	74.27437152	68.18800488	62.67518297	57.67827519
191004A00002	10/4/2019	2.08	10/4/2029	107.80199	102.6036647	97.68784004	93.03766311	88.63737427	84.47223386	80.52845039	76.79311428	73.25413654
191004A00003	10/4/2019	1.89	10/5/2026	102.26304	100.0428425	97.88154983	95.77718654	93.72785926	91.73175316	89.78712806	87.89231457	86.04571064
191004A00004	10/4/2019	1.54	10/4/2024	100.04729	99.78261585	99.51934644	99.257471	98.99697843	98.73785774	98.48009804	98.22368858	97.96861872
191004A00005	10/4/2019	1.54	10/4/2024	100.04729	99.78261585	99.51934644	99.257471	98.99697843	98.73785774	98.48009804	98.22368858	97.96861872
191004A00012	10/4/2019	1.78	10/4/2024	100.07774	99.81337992	99.55041901	99.2888461	99.02865019	98.76982041	98.51234599	98.25621627	98.00142072
191004A00017	10/4/2019	2.02	10/4/2029	106.93887	102.0976679	97.51626513	93.17924051	89.07217085	85.18155829	81.49476625	77.99996025	74.68605306
191004A00019	10/4/2019	2.02	10/4/2029	106.93887	102.0976679	97.51626513	93.17924051	89.07217085	85.18155829	81.49476625	77.99996025	74.68605306
191004A00022	10/4/2019	2.02	10/4/2029	106.93887	102.0976679	97.51626513	93.17924051	89.07217085	85.18155829	81.49476625	77.99996025	74.68605306
191004A00023	10/4/2019	2.02	10/4/2029	106.93887	102.0976679	97.51626513	93.17924051	89.07217085	85.18155829	81.49476625	77.99996025	74.68605306
191004A00025	10/4/2019	1.74	10/4/2024	100.09415	99.74670503	99.40167247	99.0590313	98.71875668	98.38082411	98.04520941	97.71188876	97.38083865
191004A00026	10/4/2019	1.74	10/4/2024	100.09415	99.74670503	99.40167247	99.0590313	98.71875668	98.38082411	98.04520941	97.71188876	97.38083865
191004A00032	10/4/2019	2.01	1/3/2028	104.60269	101.1518483	97.83369922	94.64242863	91.57251323	88.6187007	85.77599479	83.03964144	80.40511561
191007A00029	10/7/2019	1.88	10/9/2029	107.51909	102.2901479	97.34689261	92.6722149	88.25012437	84.06566711	80.1048528	76.35458741	72.80261092

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
191008A00007	10/8/2019	1.67	10/9/2029	102.94199	100.2349327	97.63474791	95.13627238	92.73463031	90.42521615	88.20367761	86.06590005	84.00799184
191008A00014	10/8/2019	1.85	10/8/2026	102.22185	99.99338273	97.82564786	95.71665454	93.66448881	91.66731015	89.72334827	87.83089998	85.98832626
191008A00031	10/8/2019	1.52	10/8/2024	100.0444	99.76880992	99.49474462	99.222195	98.9511484	98.68159231	98.41351436	98.14690232	97.88174407
191008A00033	10/8/2019	1.71	10/8/2024	100.05694	99.78176417	99.50811276	99.23596953	98.96532197	98.69615769	98.42846447	98.16223021	97.89744292
191009A00009	10/9/2019	1.8	10/9/2026	100.86148	99.66609767	98.4960212	97.35049744	96.2288018	95.13023755	94.05413448	92.99984764	91.96675614
191009A00017	10/9/2019	1.76	10/4/2024	100.06728	99.80299947	99.54011208	99.27861167	99.01848727	98.759728	98.50232313	98.246262	97.99153411
191009A00028	10/9/2019	1.76	10/9/2024	100.07166	99.79373877	99.51736615	99.24253249	98.96922489	98.69743058	98.42713695	98.15833152	97.89100194
191011A00027	10/11/2019	1.84	10/11/2029	103.41591	100.6962706	98.08400765	95.57393427	93.16115134	90.84103121	88.60920078	86.46152568	84.39409566
191015A00013	10/15/2019	1.72	10/15/2024	100.10795	99.81312223	99.52004492	99.22870236	98.93907905	98.65115965	98.36492904	98.08037225	97.79747451
191015A00025	10/15/2019	2.01	10/15/2029	103.52976	100.8134533	98.20420568	95.69684867	93.28650552	90.96856914	88.73868547	86.59273772	84.52683191
191015A00029	10/15/2019	1.91	10/15/2024	100.12709	99.83263832	99.53993322	99.24895572	98.95969046	98.67212226	98.3862361	98.10201717	97.81945082
191017A00022	10/17/2019	2.25	7/17/2028	106.55265	102.5476289	98.71609323	95.04960393	91.54018007	88.18027005	84.96272606	81.88078015	78.92802203
191017A00026	10/17/2019	2.3	7/17/2029	108.63236	103.6188955	98.86812449	94.36490413	90.095043	86.04523662	82.20300723	78.55664819	75.09517226
191021A00021	10/21/2019	2.22	12/21/2027	105.2697	101.8407254	98.54228749	95.36872887	92.31466551	89.37497479	86.54478143	83.81944406	81.19454275
191023A00006	10/23/2019	1.95	10/23/2024	100.15055	99.83423572	99.51992807	99.20760589	98.89725036	98.58884287	98.28236506	97.97779881	97.67512622
191025A00005	10/28/2019	1.98	10/28/2024	100.16776	99.83777779	99.5099665	99.18430657	98.86077688	98.53935656	98.22002505	97.90276202	97.58754744
191025A00009	10/25/2019	2.26	5/25/2029	108.20501	103.3406388	98.72467397	94.34316018	90.18300013	86.23189304	82.47828224	78.91130653	75.52075487
191025A00010	10/25/2019	2.24	7/25/2028	106.55612	102.5302157	98.67942567	94.99519715	91.46944249	88.09451115	84.86316351	81.76854651	78.80417079
191025A00013	10/25/2019	1.98	10/25/2024	100.16317	99.84137505	99.52165419	99.20398478	98.88834708	98.5747216	98.26308911	97.95343061	97.64572736
191031A00025	10/31/2019	1.91	10/31/2024	100.09273	99.8803811	99.66909943	99.458881	99.24971695	99.04159853	98.83451711	98.62846412	98.42343112
191031A00033	10/31/2019	2.2	5/31/2028	106.09533	102.2232364	98.51419738	94.96050911	91.55487302	88.29037104	85.16044377	82.15887003	79.2797476
191101A00004	11/1/2019	1.91	11/1/2029	106.51323	101.9662455	97.65981991	93.57969177	89.71252433	86.04584068	82.5679637	79.26796064	76.13559176
191101A00005	11/1/2019	1.83	11/2/2026	102.56646	100.2682987	98.03444048	95.86272057	93.75105989	91.69746152	89.70000694	87.75685242	85.8662256
191104A00018	11/5/2019	1.96	11/5/2024	100.1735	99.82175028	99.47246683	99.12562836	98.78120924	98.43918416	98.09952819	97.76221672	97.42722551
191104A00022	11/4/2019	2.17	8/4/2027	104.37468	101.325671	98.38178658	95.5387998	92.7926829	90.13959381	87.57586635	85.09800101	82.70265627
191104A00023	11/4/2019	2.24	8/4/2028	106.61075	102.5576941	98.6818477	94.97450579	91.42744402	88.03288514	84.78347205	81.67224269	78.69260655
191104A00024	11/4/2019	2.26	8/3/2029	108.50086	103.44671	98.6593973	94.1234253	89.82428082	85.74836468	81.8829292	78.21602037	74.73642424
191104A00025	11/4/2019	2.33	8/2/2030	110.09915	104.0537072	98.38143747	93.05733298	88.05819226	83.36247746	78.95018657	74.80273613	70.90285358
191105A00007	11/5/2019	1.98	11/5/2026	102.92266	100.6070699	98.35503529	96.16446554	94.03335537	91.95977641	89.94187373	87.97786265	86.06602563
191105A00008	11/5/2019	1.83	11/5/2024	100.1719	99.81964216	99.46986397	99.12254036	98.77764549	98.43515385	98.09504032	97.75728011	97.42184879
191105A00012	11/5/2019	2.07	11/3/2034	107.73559	102.3590832	97.36153571	92.71168796	88.38113794	84.34405858	80.57694525	77.05838948	73.7688764
191106A00012	11/6/2019	2.02	10/11/2024	100.1476	99.86408432	99.5821848	99.30188661	99.02317603	98.74603952	98.47046369	98.19643527	97.92394119
191106A00022	11/6/2019	2.34	1/2/2030	109.48213	104.0073209	98.84211791	93.96739108	89.36529223	85.01915961	80.91343315	77.03357601	73.36600228

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
191108A00011	11/8/2019	2.08	10/18/2024	100.18291	99.88016933	99.57927305	99.2802004	98.98293473	98.68745961	98.39375879	98.10181624	97.81161611
191108A00013	11/8/2019	2.25	11/8/2029	109.58258	104.2213735	99.15637505	94.36971564	89.84469045	85.56567855	81.51806725	77.68818222	74.06322271
191108A00014	11/8/2019	2.25	11/8/2029	109.58258	104.2213735	99.15637505	94.36971564	89.84469045	85.56567855	81.51806725	77.68818222	74.06322271
191112A00022	11/12/2019	2.36	11/13/2029	108.75649	103.7648323	99.04548361	94.58200287	90.35902817	86.36220079	82.57809461	78.99415078	75.59861731
191112A00023	11/12/2019	2.36	11/13/2029	108.75649	103.7648323	99.04548361	94.58200287	90.35902817	86.36220079	82.57809461	78.99415078	75.59861731
191112A00024	11/12/2019	2.09	11/12/2024	100.29168	99.84174376	99.39586486	98.95398467	98.51604939	98.08200615	97.65180306	97.22538913	96.80271429
191113A00013	11/13/2019	2.17	11/13/2026	103.11109	100.7825157	98.5197055	96.32041877	94.18250911	92.10391584	90.08266002	88.11684065	86.20463108
191113A00016	11/15/2019	2.02	8/15/2024	100.06869	99.94153076	99.8147115	99.68822982	99.56208433	99.43627366	99.31079642	99.18565125	99.0608368
191115A00014	11/18/2019	2.45	11/18/2024	100.38543	99.99788149	99.61333528	99.23175364	98.85310226	98.47734738	98.10445574	97.7343946	97.36713172
191115A00015	11/18/2019	2.61	11/18/2024	100.44788	100.0601844	99.67549277	99.29376651	98.91497132	98.53907342	98.16603956	97.79583698	97.42843344
191115A00016	11/18/2019	2.48	11/18/2024	100.39714	100.0095633	99.62498981	99.24338105	98.86470271	98.48892101	98.1160027	97.74591505	97.37862579
191115A00028	11/15/2019	2.34	9/28/2029	109.13945	103.9221053	98.98697539	94.3172703	89.89728902	85.71234555	81.74869743	77.99347972	74.43464402
191115A00029	11/15/2019	2.07	11/15/2029	103.68385	100.9710409	98.36570429	95.86262395	93.45687251	91.14379689	88.91900114	86.77833051	84.71785653
191115A00030	11/15/2019	2.35	11/9/2029	109.34856	104.0168394	98.97916775	94.21783505	89.7162809	85.45901788	81.43155686	77.6203378	74.01266582
191119A00027	11/19/2019	1.8	11/19/2024	100.18232	99.79196016	99.40465224	99.02035832	98.63904319	98.26067217	97.88521113	97.51262646	97.14288506
191120A00005	11/20/2019	2.63	11/20/2034	117.59288	107.3032862	98.02518913	89.65311339	82.09310134	75.26140546	69.08333198	63.49222077	58.42854451
191120A00006	11/20/2019	2.67	11/20/2035	119.00968	107.7639547	97.7150533	88.7281247	80.68418785	73.4781925	67.01732436	61.21952377	56.01219019
191120A00024	11/20/2019	2.23	11/16/2029	108.73331	103.3993676	98.36084001	93.59986577	89.0997494	84.84488108	80.82066073	77.01342788	73.41039669
191121A00004	11/21/2019	1.77	11/21/2024	100.17336	99.77758526	99.38494331	98.99539741	98.60891091	98.22544777	97.84497249	97.46745014	97.09284632
191121A00009	11/21/2019	2.55	11/21/2036	120.26039	107.9652702	97.08312134	87.4424969	78.89362228	71.30555351	64.56372359	58.56781934	53.22994258
191121A00010	11/21/2019	2.59	11/20/2037	121.71631	108.4694507	96.8488461	86.64389755	77.67236409	69.77641261	62.81923682	56.68215912	51.26214444
191121A00034	11/21/2019	2.28	11/2/2029	108.95028	103.6475084	98.636373	93.89936008	89.42009181	85.18324807	81.17449308	77.38040747	73.78842534
191122A00003	11/22/2019	2.32	11/22/2039	114.68015	104.4362552	95.39823587	87.40687202	80.32545657	74.03644952	68.43865145	63.44481097	58.97959707
191122A00018	11/26/2019	3.11	11/22/2039	129.5255	114.1931973	100.9545219	89.50676982	79.59271298	70.99354954	63.52297856	57.02221421	51.35578683
191122A00020	11/26/2019	3.2	11/23/2037	127.6211	114.1218794	102.2606522	91.82671451	82.63760327	74.53517938	67.38226996	61.05978881	55.46426512
191122A00021	11/26/2019	3.4	11/22/2038	131.8528	117.2130187	104.4539664	93.31922363	83.58877163	75.07365214	67.61143239	61.0623523	55.30604844
191125A00036	11/25/2019	2.29	11/23/2029	109.07959	103.7180227	98.65424711	93.87020374	89.34901494	85.07490396	81.03311788	77.20985617	73.59220463
191126A00023	11/26/2019	1.81	5/27/2025	100.58601	99.68608123	98.80219024	97.93391552	97.08084612	96.24258539	95.41875036	94.60897118	93.81289055
191126A00026	11/26/2019	1.91	11/25/2026	102.84912	100.480705	98.17869318	95.94085714	93.76505802	91.64924086	89.59143077	87.58972938	85.6423113
191129A00012	11/29/2019	1.99	11/29/2024	100.22425	99.80721541	99.3936401	98.98348324	98.57670263	98.17325675	97.77310475	97.37620647	96.98252238
191202A00005	12/2/2019	2.03	12/2/2024	100.24671	99.82149137	99.39987502	98.98181295	98.56726038	98.15617326	97.74850829	97.34422287	96.94327512
191203A00004	12/4/2019	1.87	12/4/2024	100.18104	99.75058992	99.32382936	98.90071579	98.48120258	98.06524388	97.65279464	97.24381055	96.83824803
191203A00009	12/3/2019	2.21	12/3/2029	108.04887	103.0370429	98.30131265	93.82484268	89.5919175	85.58785809	81.79894815	78.21236593	74.81612132

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
191203A00010	12/3/2019	2.21	12/3/2029	108.04887	103.0370429	98.30131265	93.82484268	89.5919175	85.58785809	81.79894815	78.21236593	74.81612132
191203A00011	12/3/2019	2.21	12/3/2029	108.04887	103.0370429	98.30131265	93.82484268	89.5919175	85.58785809	81.79894815	78.21236593	74.81612132
191204A00013	12/4/2019	1.72	12/4/2024	100.1706	99.73952533	99.31216178	98.88845841	98.46836826	98.05184521	97.63884389	97.2293197	96.8232288
191206A00005	12/6/2019	2.18	12/7/2026	103.24284	100.8521681	98.53058511	96.27568695	94.08516466	91.95680409	89.88848127	87.87815816	85.92387856
191206A00008	12/6/2019	2.44	12/6/2030	111.15124	104.7491743	98.76156127	93.15940377	87.91587241	83.0061362	78.40720406	74.09777974	70.05812886
191206A00009	12/6/2019	2.87	12/4/2037	123.42039	110.1600403	98.52081391	88.29313369	79.29561993	71.37116833	64.38358774	58.21471821	52.76195883
191206A00013	12/6/2019	3.05	12/6/2044	137.719	117.5633996	100.8740363	87.01844352	75.48373774	65.85339562	57.78864134	51.01351366	45.30286985
191206A00021	12/6/2019	2.02	12/6/2024	100.25001	99.81396649	99.38171829	98.95321248	98.52840054	98.10723479	97.68966836	97.27565519	96.86515
191206A00044	12/10/2019	2.01	10/31/2024	100.18257	99.84437409	99.50845211	99.17478279	98.84334359	98.51411226	98.18706685	97.86218568	97.53944738
191209A00005	12/9/2019	2.22	12/10/2029	107.44237	102.8012795	98.40922836	94.25122512	90.31327001	86.58228005	83.04602407	79.69306262	76.51269252
191217A00012	12/20/2019	2.03	12/20/2024	100.28132	99.80733797	99.33784181	98.87276429	98.41204313	97.95561719	97.50342651	97.05541222	96.61151654
191218A00014	12/18/2019	2.04	12/18/2024	100.28221	99.81363318	99.34944221	98.8895717	98.43396139	97.98255216	97.53528595	97.09210579	96.65295574
191219A00036	12/20/2019	2.1	12/20/2024	100.31482	99.84074568	99.37115696	98.90598751	98.44517503	97.9886584	97.53637762	97.08827382	96.64428923
191220A00001	12/20/2019	2.62	12/19/2031	113.70624	106.2488257	99.34093611	92.93909432	87.00347493	81.4975822	76.38795582	71.6439042	67.23726229
191220A00002	12/20/2019	3.02	12/20/2038	126.75297	112.392514	99.89756939	89.01167911	79.51505076	71.21913925	63.96205572	57.60467112	52.02730656
191223A00055	12/23/2019	2.46	12/7/2029	110.04568	104.622046	99.50123934	94.66478385	90.09542211	85.77702962	81.69453479	77.83384502	74.18177837
191223A00056	12/23/2019	2.46	12/14/2029	110.07079	104.6286103	99.49127929	94.64013314	90.05774653	85.72784187	81.63520806	77.76562532	74.10579574
191224A00002	12/24/2019	2.17	12/24/2029	104.12433	101.3098918	98.60931047	96.0169671	93.52756019	91.13608731	88.83782627	86.62831746	84.50334751
191226A00019	12/26/2019	2.4	12/22/2028	108.06582	103.6137914	99.37198835	95.32938754	91.47560222	87.80084078	84.29586952	80.95197794	77.7609464
191226A00020	12/26/2019	2.44	12/21/2029	109.98703	104.5292377	99.37819406	94.51506237	89.92225377	85.58334193	81.48298034	77.606826	73.94146881
191230A00013	12/30/2019	1.84	12/2/2024	100.21926	99.79347925	99.37131201	98.9527117	98.53763322	98.12603223	97.71786516	97.31308912	96.91166196
191230A00031	12/30/2019	1.85	12/30/2024	100.27308	99.77132078	99.27456804	98.78275033	98.2957944	97.81362846	97.33618209	96.86338628	96.39517333
200103A00002	1/3/2020	2.07	1/3/2030	107.41103	102.7098992	98.26387693	94.05744705	90.07612333	86.30637885	82.73557717	79.35190878	76.1443324
200108A00021	1/13/2020	1.97	1/13/2025	100.29561	99.75685784	99.22388775	98.69661045	98.17493494	97.65877215	97.14803488	96.64263778	96.14249727
200109A00006	1/9/2020	1.95	1/9/2030	103.93108	101.0745104	98.33516907	95.70719082	93.18505144	90.76354207	88.43774893	86.20303465	84.05502082
200109A00008	1/9/2020	1.95	1/9/2030	103.93108	101.0745104	98.33516907	95.70719082	93.18505144	90.76354207	88.43774893	86.20303465	84.05502082
200110A00022	1/13/2020	2	1/6/2025	100.29861	99.7786845	99.26414568	98.75490708	98.25088705	97.75200561	97.25818438	96.76934661	96.28541706
200110A00037	1/10/2020	2.32	1/10/2030	108.72962	103.6086656	98.77395809	94.20779412	89.89365925	85.8161451	81.96086921	78.31440121	74.86419472
200110A00038	1/10/2020	2.32	1/10/2030	108.72962	103.6086656	98.77395809	94.20779412	89.89365925	85.8161451	81.96086921	78.31440121	74.86419472
200110A00039	1/10/2020	2.32	1/10/2030	108.72962	103.6086656	98.77395809	94.20779412	89.89365925	85.8161451	81.96086921	78.31440121	74.86419472
200110A00043	1/10/2020	2.32	1/10/2030	108.72962	103.6086656	98.77395809	94.20779412	89.89365925	85.8161451	81.96086921	78.31440121	74.86419472
200110A00053	1/10/2020	1.99	1/10/2025	100.35676	99.74734349	99.14535487	98.55065549	97.96311326	97.38259926	96.80898767	96.24215564	95.68198324
200114A00006	1/15/2020	1.99	1/15/2025	100.31026	99.76607935	99.2277965	98.69532021	98.16855672	97.64741432	97.13180322	96.62163555	96.11682531

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200115A00013	1/15/2020	2.18	1/15/2030	106.52363	102.302263	98.30053348	94.50537731	90.90459071	87.48676722	84.24124086	81.15803376	78.22780772
200116A00012	1/16/2020	2.16	1/19/2027	103.40195	100.9005301	98.47377912	96.11899779	93.83360042	91.6151125	89.46116501	87.36948916	85.33791136
200121A00009	1/24/2020	1.94	1/24/2025	100.2984	99.7300319	99.16809182	98.61247507	98.0630753	97.51978852	96.98251305	96.45114947	95.92560053
200122A00035	1/22/2020	1.94	1/22/2025	100.29493	99.73194985	99.17528509	98.62482773	98.08047425	97.54212344	97.00967631	96.48303605	95.96210796
200123A00013	1/27/2020	1.89	1/27/2025	100.27445	99.69808575	99.12832933	98.5650704	98.00819829	97.45760481	96.91318422	96.37483315	95.84245051
200123A00048	1/23/2020	1.7	1/23/2025	100.23123	99.66487083	99.10490794	98.55123007	98.00373174	97.46230979	96.92686336	96.39729383	95.87350471
200124A00008	1/24/2020	1.92	1/22/2027	103.12486	100.6017744	98.15329699	95.77677693	93.46967581	91.2295614	89.05410255	86.94106418	84.88830272
200127A00016	1/27/2020	1.81	1/27/2025	100.22779	99.6515783	99.08197504	98.51886802	97.96214657	97.41170255	96.86743023	96.32922623	95.7969895
200127A00023	1/27/2020	1.8	1/27/2025	100.22196	99.64576487	99.07618075	98.51309272	97.95639011	97.40596477	96.86171098	96.32352537	95.79130688
200127A00030	1/27/2020	1.8	1/27/2025	100.22196	99.64576487	99.07618075	98.51309272	97.95639011	97.40596477	96.86171098	96.32352537	95.79130688
200128A00028	1/28/2020	1.81	1/28/2025	100.22917	99.65026266	99.0780246	98.51234134	97.95310076	97.40019328	96.85351182	96.31295167	95.77841047
200130A00006	1/30/2020	1.77	1/30/2025	100.20827	99.62404893	99.04662043	98.47586359	97.91166338	97.35390739	96.80248576	96.25729113	95.71821854
200130A00016	1/30/2020	1.58	1/30/2025	100.17016	99.58513729	99.00692984	98.43541567	97.87047914	97.31200722	96.75988947	96.21401798	95.67428722
200130A00027	1/31/2020	1.79	1/31/2025	100.11588	99.77895984	99.44484748	99.11350702	98.7849001	98.45898907	98.13573703	97.81510779	97.49706586
200130A00046	1/30/2020	1.81	1/29/2027	101.03002	99.70866521	98.41723789	97.15480948	95.92049121	94.71342885	93.5328011	92.37781799	91.24771949
200131A00015	2/5/2020	1.73	2/5/2025	100.19196	99.59170811	98.99863281	98.41260301	97.8334937	97.26118282	96.69555119	96.13648235	95.58386259
200131A00016	1/31/2020	1.73	1/31/2025	100.18576	99.5989322	99.01894951	98.44569678	97.8790575	97.31891784	96.76516656	96.21769497	95.6763968
200131A00029	1/31/2020	1.78	10/31/2024	100.10424	99.76620369	99.4304468	99.09694174	98.76566598	98.43659728	98.10971368	97.78499352	97.46241542
200131A00032	1/31/2020	2.1	1/31/2030	108.24688	102.7314826	97.53217385	92.62918491	88.00408808	83.63969582	79.51997082	75.62994313	71.95563364
200131A00038	1/31/2020	1.73	1/30/2025	100.18461	99.60046717	99.02311174	98.45243863	97.88831585	97.33063665	96.77929119	96.23417211	95.69517447
200203A00006	2/3/2020	1.76	2/3/2025	100.20756	99.61261307	99.02471331	98.44373295	97.8695504	97.30204689	96.74110644	96.1866157	95.63846395
200203A00046	2/3/2020	1.98	2/3/2040	109.28207	101.6607703	94.79154518	88.58807864	82.97492577	77.88605115	73.26357177	69.05667726	65.22070118
200204A00001	2/4/2020	1.79	2/4/2025	100.22704	99.62934696	99.03876679	98.45516978	97.87843264	97.30843493	96.74505906	96.18819013	95.63771591
200204A00012	2/4/2020	1.98	2/4/2027	102.98038	100.4319108	97.95940647	95.56014041	93.23150435	90.97100055	88.77623626	86.64491857	84.57484948
200204A00020	2/4/2020	1.6	2/4/2025	100.18818	99.58966773	98.99828726	98.41391248	97.83641943	97.26568704	96.7015971	96.14403413	95.59288529
200206A00008	2/6/2020	1.64	2/6/2025	100.25044	99.5824165	98.92336816	98.27310966	97.63146544	96.99826456	96.3733406	95.75653151	95.14767942
200206A00027	2/6/2020	2.15	2/6/2030	107.91484	102.7681532	97.91224979	93.3289581	89.00134168	84.91361046	81.05103683	77.39987826	73.94730599
200206A00031	2/6/2020	2.15	2/6/2030	107.91484	102.7681532	97.91224979	93.3289581	89.00134168	84.91361046	81.05103683	77.39987826	73.94730599
200206A00032	2/6/2020	2.15	2/6/2030	107.91484	102.7681532	97.91224979	93.3289581	89.00134168	84.91361046	81.05103683	77.39987826	73.94730599
200206A00033	2/6/2020	2.15	2/6/2030	107.91484	102.7681532	97.91224979	93.3289581	89.00134168	84.91361046	81.05103683	77.39987826	73.94730599
200206A00034	2/6/2020	1.84	2/6/2025	100.30243	99.63019079	98.96699386	98.31265278	97.66699072	97.02983551	96.40101954	95.78037957	95.16775658
200207A00009	2/7/2020	1.58	2/7/2025	100.17969	99.57314843	98.97393978	98.38192757	97.79698267	97.218979	96.64779347	96.08330591	95.52539893
200207A00017	2/7/2020	1.96	2/8/2027	102.94934	100.389771	97.90675396	95.49753013	93.15946173	90.89002325	88.68679584	86.54746198	84.46980056

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200207A00018	2/7/2020	2.14	2/7/2030	108.49498	102.9529655	97.72944584	92.8044452	88.15934651	83.77678947	79.64057913	75.73560156	72.04774615
200210A00005	2/10/2020	1.77	2/10/2027	102.82759	100.2559512	97.7615167	95.34149813	92.99322554	90.71414308	88.50180332	86.3538618	84.26807195
200210A00007	2/10/2020	1.78	2/10/2025	100.33851	99.68486602	99.04000426	98.40374722	97.77592161	97.15635879	96.54489463	95.94136933	95.34562729
200210A00009	2/10/2020	1.57	2/10/2025	100.17708	99.56249821	98.9554432	98.35577676	97.76336451	97.17807528	96.59978107	96.02835693	95.46368088
200210A00021	2/10/2020	1.76	2/10/2025	100.2168	99.60306811	98.9968393	98.39797544	97.80634283	97.221811	96.64425259	96.07354331	95.50956177
200212A00003	2/12/2020	1.63	2/12/2025	100.21709	99.59699842	98.98456766	98.3796555	97.78212398	97.19183851	96.60866776	96.03248354	95.46316075
200212A00013	2/12/2020	1.98	2/12/2027	103.03243	100.4853687	98.01563656	95.62038513	93.29688925	91.0425435	88.85485607	86.73144281	84.67002172
200214A00002	2/14/2020	1.58	11/15/2024	100.09224	99.7129654	99.33657658	98.963038	98.59231722	98.22438229	97.85920176	97.49674463	97.13698038
200214A00005	2/14/2020	1.59	2/14/2025	100.19445	99.56906879	98.95148145	98.34154137	97.73910703	97.14404039	96.5562068	95.97547484	95.40171629
200214A00007	2/14/2020	1.59	2/14/2025	100.19445	99.56906879	98.95148145	98.34154137	97.73910703	97.14404039	96.5562068	95.97547484	95.40171629
200214A00014	2/18/2020	1.8	2/18/2025	100.2531	99.61780695	98.9905474	98.37117085	97.75952931	97.15547848	96.55887764	95.96958951	95.3874802
200214A00015	2/18/2020	1.76	8/6/2024	100.03004	99.92770053	99.82558018	99.723678	99.62199326	99.52052526	99.41927326	99.31823657	99.21741445
200214A00020	2/18/2020	1.78	1/15/2025	100.19472	99.65089269	99.1129695	98.5808501	98.05444078	97.53364985	97.01838756	96.50856609	96.00409944
200220A00013	2/20/2020	2.09	12/14/2029	108.06412	102.6757401	97.59004668	92.78848273	88.25372293	83.96958412	79.92094439	76.0936682	72.47453727
200220A00014	2/20/2020	2.09	12/21/2029	108.08225	102.6756987	97.57383061	92.75791127	88.2104476	83.91510371	79.85661845	76.02072948	72.39410292
200220A00015	2/20/2020	1.57	2/20/2025	100.18884	99.54737682	98.91410698	98.28887548	97.67152989	97.06192166	96.45990594	95.86534147	95.27809048
200220A00026	2/20/2020	2.22	2/21/2040	110.8083	102.4156447	94.88861267	88.12425324	82.03298584	76.53674932	71.56742061	67.06546191	62.97876204
200221A00003	2/25/2020	1.69	2/25/2025	100.19015	99.53633526	98.89102395	98.25405285	97.62526114	97.00449209	96.39159294	95.78641482	95.18881256
200221A00004	2/21/2020	1.69	2/21/2025	100.18566	99.54256827	98.90771576	98.28094011	97.6620879	97.05100956	96.44755927	95.85159484	95.2629776
200221A00011	2/21/2020	1.69	8/21/2024	100.02906	99.88542377	99.74221305	99.5994261	99.457061	99.31511586	99.17358879	99.03247792	98.89178139
200221A00012	2/21/2020	2.14	2/21/2040	110.1258	101.786355	94.30707476	87.58565172	81.53306703	76.07174971	71.13400494	66.66066963	62.59996094
200221A00013	2/21/2020	1.69	2/21/2025	100.18566	99.54256827	98.90771576	98.28094011	97.6620879	97.05100956	96.44755927	95.85159484	95.2629776
200221A00016	2/21/2020	1.69	2/21/2025	100.18566	99.54256827	98.90771576	98.28094011	97.6620879	97.05100956	96.44755927	95.85159484	95.2629776
200221A00023	2/21/2020	2.05	12/7/2029	107.82978	102.4653578	97.40138789	92.61951338	88.10258634	83.83458567	79.80053742	75.98644125	72.37920241
200221A00024	2/21/2020	2.05	12/28/2029	107.88194	102.4630978	97.35071678	92.52588246	87.97094415	83.66942279	79.6059272	75.76607687	72.13643063
200221A00031	2/21/2020	1.69	2/21/2025	100.18566	99.54256827	98.90771576	98.28094011	97.6620879	97.05100956	96.44755927	95.85159484	95.2629776
200224A00001	2/24/2020	1.59	2/24/2025	100.123	99.47210437	98.82964873	98.19546506	97.56939444	96.95128196	96.34097666	95.73833135	95.14320256
200224A00006	2/24/2020	1.58	11/15/2024	100.04424	99.66563259	99.28989656	98.91699933	98.54690871	98.17959298	97.81502091	97.45316174	97.09398516
200224A00007	2/24/2020	1.59	2/24/2025	100.123	99.47210437	98.82964873	98.19546506	97.56939444	96.95128196	96.34097666	95.73833135	95.14320256
200224A00019	2/24/2020	1.59	2/18/2025	100.1179	99.48309017	98.85631316	98.23741486	97.62624734	97.02266636	96.42653127	95.83770485	95.25605325
200224A00020	2/24/2020	1.59	2/24/2025	100.123	99.47210437	98.82964873	98.19546506	97.56939444	96.95128196	96.34097666	95.73833135	95.14320256
200224A00021	2/24/2020	1.58	9/24/2024	100.01718	99.78031215	99.54456974	99.30994685	99.07643551	98.84402779	98.61271587	98.38249199	98.15334847
200224A00024	2/24/2020	1.59	2/24/2025	100.123	99.47210437	98.82964873	98.19546506	97.56939444	96.95128196	96.34097666	95.73833135	95.14320256

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200224A00025	2/24/2020	1.59	1/23/2025	100.09637	99.53134977	98.97269298	98.42029633	97.87405495	97.33386632	96.79963018	96.27124848	95.7486253
200224A00046	2/24/2020	1.59	2/24/2025	100.123	99.47210437	98.82964873	98.19546506	97.56939444	96.95128196	96.34097666	95.73833135	95.14320256
200225A00012	2/25/2020	1.57	2/25/2025	100.11058	99.45706037	98.81204084	98.17535886	97.54685363	96.92636845	96.31375064	95.70885133	95.11152541
200225A00017	2/25/2020	1.94	2/25/2030	107.43796	101.8743388	96.63349914	91.69502838	87.03990897	82.65041824	78.51003325	74.60334325	70.91596898
200225A00018	2/25/2020	1.94	2/25/2030	107.43796	101.8743388	96.63349914	91.69502838	87.03990897	82.65041824	78.51003325	74.60334325	70.91596898
200225A00023	2/25/2020	1.62	2/25/2025	100.14374	99.49009158	98.84495047	98.20814802	97.57952342	96.95891997	96.34618493	95.74116945	95.14372839
200225A00028	2/25/2020	1.89	12/21/2029	106.99381	101.6165335	96.54276579	91.75382492	87.23227265	82.96182472	78.9272688	75.11438861	71.50989384
200225A00029	2/25/2020	1.89	12/28/2029	107.00818	101.6129203	96.5231709	91.72006197	87.18598719	82.90450933	78.86027671	75.03894616	71.42711174
200225A00049	2/25/2020	1.79	2/24/2040	107.79295	100.28109	93.50868005	87.3911114	81.85439913	76.83375546	72.27236522	68.12033338	64.33377939
200225A00050	2/25/2020	1.57	2/25/2025	100.11058	99.45706037	98.81204084	98.17535886	97.54685363	96.92636845	96.31375064	95.70885133	95.11152541
200226A00004	2/26/2020	1.58	2/26/2025	100.11803	99.46180764	98.81415165	98.17489957	97.54388872	96.92096062	96.3059608	95.69873873	95.09914763
200226A00006	2/26/2020	1.57	2/26/2025	100.11138	99.45517411	98.80754263	98.16831483	97.53732805	96.91442379	96.29944761	95.69224895	95.09268106
200226A00008	2/26/2020	1.38	2/26/2025	100.06932	99.41220007	98.76367525	98.12358073	97.49175301	96.8680328	96.25226487	95.64429794	95.04398455
200226A00009	2/26/2020	1.75	2/26/2030	107.1764	101.5888933	96.32668476	91.36914377	86.69705548	82.29251658	78.1388388	74.22045998	70.52286221
200226A00016	2/26/2020	1.57	2/26/2025	100.11138	99.45517411	98.80754263	98.16831483	97.53732805	96.91442379	96.29944761	95.69224895	95.09268106
200226A00025	2/26/2020	1.38	2/26/2025	100.06932	99.41220007	98.76367525	98.12358073	97.49175301	96.8680328	96.25226487	95.64429794	95.04398455
200227A00004	2/27/2020	1.65	2/27/2030	106.61478	101.0400814	95.79033696	90.84492425	86.18463341	81.79156672	77.64904198	73.74150347	70.05444001
200227A00006	2/27/2020	1.47	2/27/2025	100.04531	99.38667943	98.73668327	98.09515479	97.46192946	96.83684702	96.2197513	95.61049008	95.00891501
200227A00009	2/27/2020	1.47	2/27/2025	100.04531	99.38667943	98.73668327	98.09515479	97.46192946	96.83684702	96.2197513	95.61049008	95.00891501
200227A00016	2/27/2020	1.47	2/27/2025	100.04531	99.38667943	98.73668327	98.09515479	97.46192946	96.83684702	96.2197513	95.61049008	95.00891501
200227A00027	2/27/2020	1.47	2/27/2025	100.04531	99.38667943	98.73668327	98.09515479	97.46192946	96.83684702	96.2197513	95.61049008	95.00891501
200227A00030	2/27/2020	1.59	2/27/2026	100.89164	99.26353553	97.66927418	96.10786073	94.57834326	93.07980667	91.61137087	90.1721891	88.76144632
200227A00046	2/27/2020	1.52	3/1/2027	100.67789	99.32063781	97.99477079	96.6993029	95.43328841	94.19581879	92.98602087	91.80305523	90.64611454
200228A00012	3/3/2020	1.4	3/3/2025	100.00085	99.33170413	98.67147741	98.01999423	97.37708184	96.74257202	96.11630092	95.49810892	94.88784051
200228A00014	2/28/2020	1.4	2/28/2025	99.998838	99.3377032	98.6852718	98.04137282	97.40583991	96.77851098	96.15922813	95.54783747	94.94418902
200228A00019	2/28/2020	1.21	2/20/2025	99.954975	99.31436083	98.68193325	98.05753642	97.44101806	96.8322297	96.23102662	95.63726765	95.05081515
200228A00025	2/28/2020	1.57	3/2/2027	102.02122	99.41144975	96.88123926	94.42766833	92.04794104	89.73938355	87.49943771	85.3256552	83.21569193
200228A00026	2/28/2020	2.14	2/28/2035	112.80897	102.5159524	93.2655739	84.94621049	77.4587355	70.71506418	64.63687252	59.15447055	54.20581073
200228A00059	2/28/2020	1.79	2/28/2030	106.60339	101.0545131	95.82837699	90.90453159	86.26392822	81.88881742	77.76265332	73.87000568	70.19647878
200228A00067	2/28/2020	1.4	2/28/2025	99.998838	99.3377032	98.6852718	98.04137282	97.40583991	96.77851098	96.15922813	95.54783747	94.94418902
200228A00071	2/28/2020	1.74	12/14/2029	106.16592	100.8284304	95.7915834	91.03692153	86.54721411	82.30636733	78.29934362	74.51208715	70.93145493
200228A00091	2/28/2020	1.72	12/7/2029	106.04626	100.7294867	95.71126355	90.97332007	86.49859658	82.27115517	78.27610051	74.4995065	70.92834859
200302A00002	3/2/2020	1.12	3/3/2025	99.896728	99.22687037	98.56595953	97.91381767	97.2702712	96.6351511	96.00829273	95.38953573	94.77872389

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200302A00005	3/2/2020	1.31	3/3/2025	99.93969	99.27077323	98.61077562	97.95951941	97.31683188	96.68254483	96.05649445	95.43852116	94.82846947
200302A00011	3/2/2020	1.31	2/27/2025	99.93834	99.28010622	98.63050542	97.98936865	97.35653143	96.73183356	96.11511892	95.50623534	94.90503452
200302A00016	3/2/2020	1.36	3/3/2025	99.973669	99.30462373	98.64449884	97.99311653	97.35030408	96.71589327	96.08972027	95.47162547	94.86145338
200302A00033	3/2/2020	1.31	3/3/2025	99.93969	99.27077323	98.61077562	97.95951941	97.31683188	96.68254483	96.05649445	95.43852116	94.82846947
200302A00036	3/2/2020	1.45	3/2/2026	100.66737	99.03313621	97.43299147	95.86593367	94.33099987	92.82726458	91.35383789	89.90986377	88.49451841
200302A00045	3/4/2020	1.31	3/4/2025	99.940113	99.26852742	98.6059334	97.95215138	97.3070065	96.67032852	96.04195161	95.42171427	94.80945917
200302A00053	3/2/2020	1.31	3/3/2025	99.93969	99.27077323	98.61077562	97.95951941	97.31683188	96.68254483	96.05649445	95.43852116	94.82846947
200302A00054	3/2/2020	1.31	3/3/2025	99.93969	99.27077323	98.61077562	97.95951941	97.31683188	96.68254483	96.05649445	95.43852116	94.82846947
200302A00060	3/2/2021	1.44	3/3/2025	100.02804	99.35878453	98.69845598	98.04687193	97.4038596	96.76925077	96.14288157	95.52459237	94.91422764
200303A00001	3/3/2020	1.15	3/3/2025	99.917126	99.24719033	98.58620298	97.93398532	97.29036377	96.65516927	96.02823719	95.40940717	94.79852295
200303A00010	3/3/2020	1.34	3/3/2025	99.960077	99.29108353	98.63100955	97.97967768	97.3369152	96.70255389	96.07642994	95.45838375	94.84825982
200303A00012	3/3/2020	1.71	3/1/2030	106.15459	100.6156755	95.39926819	90.48491336	85.85356325	81.48747004	77.3700902	73.48599635	69.82079609
200303A00018	3/3/2020	1.27	3/3/2025	99.912506	99.24369283	98.58379705	97.93264171	97.29005412	96.65586608	96.0299138	95.41203771	94.80208234
200303A00028	3/3/2020	1.54	3/4/2030	104.33107	99.64255305	95.21461852	91.03104808	87.07673045	83.33757787	79.80045083	76.45308882	73.28404653
200303A00034	3/3/2020	1.21	3/3/2025	99.871732	99.20307223	98.5433292	97.89232517	97.24988747	96.61584795	95.99004282	95.37231254	94.76250165
200304A00002	3/4/2020	0.98	3/4/2025	99.801399	99.12923075	98.46607892	97.8117635	97.1661088	96.52894377	95.90010184	95.27942076	94.66674249
200304A00005	3/4/2020	0.98	3/4/2025	99.801399	99.12923075	98.46607892	97.8117635	97.1661088	96.52894377	95.90010184	95.27942076	94.66674249
200304A00010	3/4/2020	1.2	3/4/2027	101.40865	98.79379752	96.25902075	93.80136145	91.41799523	89.10622152	86.86345711	84.68723014	82.57517441
200304A00012	3/4/2020	0.98	3/4/2025	99.801399	99.12923075	98.46607892	97.8117635	97.1661088	96.52894377	95.90010184	95.27942076	94.66674249
200304A00018	3/4/2020	0.98	3/4/2025	99.801399	99.12923075	98.46607892	97.8117635	97.1661088	96.52894377	95.90010184	95.27942076	94.66674249
200304A00020	3/4/2020	0.98	3/4/2025	99.801399	99.12923075	98.46607892	97.8117635	97.1661088	96.52894377	95.90010184	95.27942076	94.66674249
200304A00030	3/4/2020	1.6	12/22/2028	104.49727	100.1243391	95.95893751	91.99015342	88.20770921	84.60191691	81.16364142	77.884266	74.75566025
200304A00032	3/4/2020	1.6	12/15/2028	104.47533	100.1206064	95.97172747	92.01791492	88.24901305	84.65544645	81.22818385	77.9587044	74.83896617
200304A00033	3/4/2020	1.17	3/4/2025	99.844587	99.17336351	98.51112848	97.85770208	97.2129095	96.57658054	95.94854944	95.32865474	94.71673915
200304A00035	3/4/2020	1.17	3/4/2025	99.844587	99.17336351	98.51112848	97.85770208	97.2129095	96.57658054	95.94854944	95.32865474	94.71673915
200304A00052	3/6/2020	2.11	3/8/2027	103.48987	100.8447515	98.28052136	95.79418846	93.38289851	91.04392258	88.77465054	86.57258493	84.43533519
200304A00053	3/6/2020	2.33	3/6/2025	100.64255	99.96294541	99.29250537	98.63104405	97.97838189	97.33434409	96.69876046	96.07146524	95.45229702
200304A00054	3/6/2020	2.35	3/8/2027	104.13441	101.4805593	98.90779317	96.41312081	93.99368185	91.64674145	89.36968383	87.16000608	85.0153124
200305A00001	3/5/2020	1.14	3/5/2025	99.824072	99.15026093	98.48550977	97.82963722	97.18246632	96.54382482	95.91354496	95.29146337	94.67742091
200305A00002	3/5/2020	1.14	3/5/2025	99.824072	99.15026093	98.48550977	97.82963722	97.18246632	96.54382482	95.91354496	95.29146337	94.67742091
200305A00007	3/5/2020	1.14	3/5/2025	99.824072	99.15026093	98.48550977	97.82963722	97.18246632	96.54382482	95.91354496	95.29146337	94.67742091
200305A00012	3/5/2020	1.14	3/5/2025	99.824072	99.15026093	98.48550977	97.82963722	97.18246632	96.54382482	95.91354496	95.29146337	94.67742091
200305A00020	3/5/2020	0.95	3/5/2025	99.780695	99.10593358	98.44026155	97.78349611	97.13545943	96.49597837	95.86488437	95.24201326	94.62720514

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200305A00029	3/5/2020	1.14	3/5/2025	99.824072	99.15026093	98.48550977	97.82963722	97.18246632	96.54382482	95.91354496	95.29146337	94.67742091
200305A00030	3/5/2020	1.58	3/5/2030	105.42681	99.89814799	94.69226146	89.78864031	85.16818199	80.81309033	76.70677914	72.83378355	69.17967827
200305A00032	3/5/2020	1.58	3/5/2030	105.42681	99.89814799	94.69226146	89.78864031	85.16818199	80.81309033	76.70677914	72.83378355	69.17967827
200305A00035	3/5/2020	1.25	3/5/2026	100.33874	98.69958745	97.09475841	95.52323621	93.98404741	92.47625659	90.99896453	89.55130635	88.13244991
200305A00036	3/5/2020	1.36	3/5/2027	101.46816	98.85815238	96.32796016	93.87464397	91.49539098	89.18751158	86.94843298	84.77569314	82.6669352
200305A00037	3/5/2020	1.43	3/6/2028	102.8009	99.21475717	95.77218326	92.46663121	89.29189274	86.24207851	83.31159962	80.4951503	77.78769175
200305A00038	3/5/2020	1.51	3/5/2029	104.33744	99.77421693	95.43577357	91.3098503	87.38492381	83.65015895	80.09536362	76.7109469	73.48788014
200305A00039	3/5/2020	1.58	3/5/2030	105.42681	99.89814799	94.69226146	89.78864031	85.16818199	80.81309033	76.70677914	72.83378355	69.17967827
200306A00001	3/6/2020	1.11	3/6/2026	100.10477	98.46506743	96.85974512	95.28778412	93.74820799	92.24007851	90.7624938	89.3145865	87.89552216
200306A00013	3/6/2020	1.01	3/6/2025	99.73461	99.05847385	98.39146807	97.73340853	97.08411616	96.44341668	95.81114036	95.18712197	94.57120053
200306A00014	3/6/2020	1.38	3/6/2030	104.29916	98.7994304	93.62144785	88.74474313	84.1502522	79.82021599	75.73808405	71.88842589	68.25684927
200306A00022	3/6/2020	1.2	3/8/2027	101.04596	98.43398008	95.90211575	93.44740328	91.06701168	88.75823436	86.51848266	84.34527975	82.23625493
200306A00028	3/6/2020	1.01	3/6/2025	99.73461	99.05847385	98.39146807	97.73340853	97.08411616	96.44341668	95.81114036	95.18712197	94.57120053
200306A00031	3/6/2020	1.01	3/6/2025	99.73461	99.05847385	98.39146807	97.73340853	97.08411616	96.44341668	95.81114036	95.18712197	94.57120053
200306A00040	3/6/2020	1.01	3/6/2025	99.73461	99.05847385	98.39146807	97.73340853	97.08411616	96.44341668	95.81114036	95.18712197	94.57120053
200306A00046	3/6/2020	1.01	3/3/2025	99.735816	99.06767024	98.40843634	97.75793668	97.11599866	96.48245419	95.85713956	95.23989529	94.63056601
200306A00048	3/6/2020	1.04	3/6/2035	102.16523	96.9127727	92.040956	87.51754513	83.31332378	79.40179162	75.75889141	72.36276535	69.19353728
200306A00050	3/6/2020	0.87	3/6/2030	100.84018	97.98893862	95.2576361	92.64013843	90.13067357	87.72380565	85.41441307	83.19766817	81.06901835
200306A00055	3/6/2020	0.82	3/6/2025	99.691008	99.01391889	98.34598867	97.68703286	97.03687151	96.39532945	95.76223615	95.13742555	94.52073591
200306A00057	3/6/2020	0.92	3/8/2027	100.60799	98.12607008	95.7206386	93.38884521	91.12796846	88.93540683	86.8086725	84.7453855	82.74326814
200306A00058	3/6/2020	1.06	3/6/2030	101.02314	98.17378892	95.44406306	92.82785901	90.31942914	87.91335993	85.60455033	83.38819154	81.25974828
200306A00064	3/6/2020	1.2	3/8/2027	101.04596	98.43398008	95.90211575	93.44740328	91.06701168	88.75823436	86.51848266	84.34527975	82.23625493
200306A00065	3/6/2020	1.38	3/6/2030	104.29916	98.7994304	93.62144785	88.74474313	84.1502522	79.82021599	75.73808405	71.88842589	68.25684927
200306A00066	3/6/2020	1.2	3/8/2027	101.04596	98.43398008	95.90211575	93.44740328	91.06701168	88.75823436	86.51848266	84.34527975	82.23625493
200306A00077	3/6/2020	1.06	3/6/2025	99.769001	99.09273414	98.42559827	97.76740987	97.11798986	96.47716393	95.84476234	95.22061982	94.60457539
200306A00087	3/8/2021	1.26	3/7/2025	99.906853	99.22739267	98.55714156	97.89591383	97.24352816	96.59980806	95.96458172	95.33768185	94.71894553
200309A00005	3/9/2020	0.77	3/7/2025	99.65588	98.97625495	98.30586165	97.64451265	96.99202583	96.34822396	95.71293449	95.08598943	94.46722519
200309A00007	3/9/2020	1.11	3/9/2027	100.80607	98.19479048	95.66369047	93.20980394	90.83029479	88.52245165	86.28368145	84.11150327	82.00354257
200309A00020	3/9/2020	0.96	3/10/2025	99.698059	99.01140581	98.3341747	97.666173	97.00721298	96.35711195	95.71569215	95.08278051	94.45820857
200309A00021	3/9/2020	1.05	3/9/2026	100.00846	98.36185622	96.74989666	95.1715545	93.62584175	92.11180929	90.62854495	89.17517165	87.7508457
200309A00027	3/9/2020	0.97	3/10/2025	99.705048	99.0183671	98.3411092	97.67308098	97.01409468	96.36396763	95.72252204	95.08958487	94.46498763
200309A00030	3/9/2020	1.11	3/9/2027	100.80607	98.19479048	95.66369047	93.20980394	90.83029479	88.52245165	86.28368145	84.11150327	82.00354257
200309A00033	3/9/2020	1.06	3/9/2026	100.02541	98.37865779	96.76655286	95.18806793	93.64221494	92.1280447	90.64464496	89.19113859	87.76668184

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200309A00034	3/9/2020	0.96	3/9/2035	101.72541	96.49551274	91.64462846	87.14065912	82.9545127	79.05980172	75.43257141	72.05105718	68.89546767
200309A00038	3/9/2020	1.26	3/11/2030	103.62282	98.12956584	92.9586654	88.08955584	83.50309212	79.18144295	75.10799354	71.26725613	67.64478754
200309A00046	3/9/2020	0.78	3/11/2025	99.660017	98.96969888	98.28890743	97.6174463	96.9551246	96.30175661	95.65716165	95.02116383	94.39359199
200309A00081	3/9/2020	1.18	3/8/2030	102.8627	97.84026857	93.10644443	88.64293741	84.43271791	80.4599225	76.70976766	73.16847039	69.82317509
200309A00082	3/9/2020	1.18	3/8/2030	102.8627	97.84026857	93.10644443	88.64293741	84.43271791	80.4599225	76.70976766	73.16847039	69.82317509
200309A00084	3/9/2020	1.06	3/9/2027	100.68848	98.11975597	95.63094659	93.21906365	90.88125607	88.61479831	86.41708384	84.28561904	82.21801742
200310A00003	3/10/2020	1.1	3/10/2025	99.795896	99.10886385	98.43125776	97.76288469	97.10355682	96.45309144	95.8113107	95.17804151	94.55311534
200310A00005	3/10/2020	1.41	3/8/2030	104.46962	98.96016126	93.77321078	88.88822969	84.28609713	79.94900216	75.86034692	72.00465755	68.36750215
200310A00015	3/10/2020	1.37	3/11/2030	104.24507	98.73443088	93.54687144	88.66179018	84.06000753	79.72365963	75.63610101	71.78181495	68.146331
200310A00020	3/10/2020	1.1	3/10/2025	99.795896	99.10886385	98.43125776	97.76288469	97.10355682	96.45309144	95.8113107	95.17804151	94.55311534
200310A00021	3/10/2020	1.1	3/10/2025	99.795896	99.10886385	98.43125776	97.76288469	97.10355682	96.45309144	95.8113107	95.17804151	94.55311534
200310A00028	3/10/2020	1.1	3/10/2025	99.795896	99.10886385	98.43125776	97.76288469	97.10355682	96.45309144	95.8113107	95.17804151	94.55311534
200310A00033	3/10/2020	0.91	3/10/2025	99.751603	99.0635993	98.38505161	97.71576595	97.05555359	96.40423089	95.76161914	95.12754442	94.5018374
200310A00034	3/10/2020	1.41	3/11/2030	104.47134	98.95438181	93.76076454	88.8698754	84.26252223	79.92082934	75.82814009	71.96892726	68.32871043
200310A00038	3/10/2020	1.41	3/11/2030	104.47134	98.95438181	93.76076454	88.8698754	84.26252223	79.92082933	75.82814009	71.96892726	68.32871043
200310A00040	3/10/2020	1.36	3/10/2028	102.55615	98.96430613	95.51665938	92.20661716	89.02792805	85.97466277	83.04119538	80.2221858	77.51256341
200310A00041	3/10/2020	1.39	3/12/2029	103.7949	99.22651573	94.88411581	90.75532998	86.82853106	83.09278902	79.5378251	76.15396922	72.93212037
200310A00042	3/10/2020	1.41	3/11/2030	104.47134	98.95438181	93.76076454	88.8698754	84.26252223	79.92082934	75.82814009	71.96892726	68.32871043
200310A00051	3/10/2020	1.41	3/8/2030	104.46962	98.96016126	93.77321078	88.88822969	84.28609713	79.94900216	75.86034692	72.00465755	68.36750215
200310A00054	3/10/2020	1.1	3/10/2025	99.795896	99.10886385	98.43125776	97.76288469	97.10355682	96.45309144	95.8113107	95.17804151	94.55311534
200310A00065	3/13/2020	1.1	3/13/2025	99.795431	99.10040485	98.41502645	97.73909584	97.07241862	96.41480566	95.76607298	95.12604156	94.49453714
200310A00067	3/10/2020	0.94	3/10/2025	99.795811	99.3847082	98.97780084	98.57501796	98.17629041	97.78155068	97.39073283	97.00377245	96.62060662
200310A00073	3/12/2020	2.12	3/11/2027	103.53041	100.8769721	98.30486486	95.81107596	93.39272831	91.04707155	88.77147546	86.56342367	84.42050784
200311A00006	3/13/2020	1.12	3/10/2025	99.809873	99.12278643	98.44512677	97.77670064	97.11732023	96.46680279	95.8249705	95.19165022	94.56667344
200311A00015	3/11/2020	1.26	3/11/2027	101.22468	98.64068543	96.13719063	93.71119156	91.35981878	89.08032864	86.87009686	84.72661238	82.64747168
200311A00026	3/11/2020	1.34	3/11/2030	103.57459	98.66392014	94.03255392	89.66288602	85.53851942	81.64417562	77.96561218	74.48954682	71.20358754
200311A00031	3/11/2020	1.41	12/24/2027	102.47048	99.08247216	95.82422836	92.69009439	89.6746977	86.77292752	83.97992062	81.29104788	78.70190179
200311A00040	3/12/2020	1.3	3/11/2025	99.936058	99.24581596	98.5650793	97.89365231	97.2313449	96.57797216	95.93335411	95.29731562	94.66968617
200311A00050	3/2/2021	1.46	3/2/2026	100.68413	99.04974996	97.44946297	95.88226545	94.3471944	92.84332424	91.36976503	89.92566065	88.51018724
200311A00052	3/2/2021	1.43	2/28/2025	100.01898	99.35776754	98.70526141	98.0612884	97.42568213	96.79828052	96.17892566	95.56746363	94.96374445
200311A00055	3/11/2020	1.66	12/17/2027	103.31346	99.92863037	96.67262627	93.53986672	90.52504737	87.62312082	84.82928275	82.1389588	79.54779235
200312A00004	3/13/2020	1.23	1/24/2025	99.890143	99.32310325	98.76248519	98.20817986	97.66008103	97.11808486	96.58208981	96.0519966	95.52770811
200312A00006	3/12/2020	1.23	3/12/2025	99.887149	99.19443103	98.51128989	97.83752824	97.17295381	96.51737958	95.87062357	95.23250866	94.6028625

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200312A00009	3/12/2020	1.46	3/12/2027	101.75529	99.12342736	96.57247165	94.09942586	91.70142247	89.37572046	87.11969872	84.9308498	82.80677407
200312A00014	3/12/2020	1.04	3/12/2025	99.842541	99.14884184	98.46475014	97.79006737	97.12460032	96.46816104	95.82056666	95.18163923	94.55120556
200312A00015	3/12/2020	1.23	3/10/2025	99.886744	99.1993606	98.52140632	97.85268839	97.19301896	96.54221525	95.90009936	95.26649815	94.64124304
200312A00037	3/12/2020	1.3	3/12/2025	99.936453	99.24354223	98.56021086	97.88626081	97.2214998	96.56574076	95.91880168	95.28050545	94.65067964
200313A00032	3/18/2020	1.46	3/18/2025	100.0401	99.33095793	98.63184115	97.94253729	97.26284073	96.59255158	95.93147545	95.27942329	94.6362112
200316A00008	3/16/2020	1.31	3/15/2030	101.69975	98.90446476	96.22451541	93.65409998	91.18774918	88.82030791	86.54691512	84.36298499	82.26418951
200316A00009	3/16/2020	1.25	3/14/2025	99.887921	99.19004569	98.50189126	97.82325515	97.15394079	96.49375704	95.84251792	95.20004251	94.56615472
200316A00037	3/16/2020	1.06	3/14/2025	99.85679	99.15769142	98.46835015	97.78856242	97.11813055	96.45686228	95.8045706	95.16107357	94.52619413
200316A00043	3/16/2020	1.3	3/14/2025	99.937242	99.23899453	98.55047432	97.87147913	97.20181223	96.54128227	95.88970314	95.24689372	94.61267777
200316A00049	3/16/2020	1.25	3/14/2025	99.887921	99.19004569	98.50189126	97.82325515	97.15394079	96.49375704	95.84251792	95.20004251	94.56615472
200316A00050	3/16/2020	1.54	3/16/2027	101.98296	99.33770864	96.77401962	94.2888545	91.87931361	89.54262573	87.27614134	85.07732625	82.94375569
200316A00055	3/16/2020	1.06	3/14/2025	99.85679	99.15769142	98.46835015	97.78856242	97.11813055	96.45686228	95.8045706	95.16107357	94.52619413
200317A00009	3/17/2020	1.61	3/16/2035	104.60987	99.25043967	94.27850482	89.66131074	85.36916614	81.37513519	77.65476112	74.18581932	70.94809677
200317A00023	3/17/2020	1.1	3/17/2025	99.885759	99.17853125	98.48128592	97.79381235	97.11590608	96.44736834	95.78800583	95.13763056	94.49605963
200317A00024	3/17/2020	1.09	3/17/2025	99.858171	99.44480913	99.03570139	98.63077549	98.22996053	97.83318732	97.44038829	97.05149747	96.66645041
200317A00027	3/17/2020	1.29	3/17/2025	99.917254	99.21126711	98.51522487	97.82891841	97.15214443	96.48470529	95.82640878	95.17706792	94.53650084
200317A00043	3/17/2020	1.29	3/15/2030	102.08717	99.20027578	96.43484335	93.78466421	91.24389105	88.80701723	86.46885461	84.22451291	82.06938058
200317A00045	3/19/2020	1.43	3/19/2025	100.01917	99.3074496	98.60582313	97.9140813	97.23201625	96.55942591	95.89611381	95.24188888	94.59656528
200317A00065	3/19/2020	2.05	3/19/2025	100.46776	99.754241	99.05084231	98.35734581	97.67354335	96.99923258	96.33421675	95.67830453	95.03130981
200318A00012	3/18/2020	1.68	3/18/2033	105.84809	100.306941	95.15414889	90.35835058	85.89095751	81.72589598	77.83936928	74.20964377	70.81685629
200318A00013	3/18/2020	1.5	3/18/2025	100.06893	99.3596741	98.66044382	97.97102756	97.29121971	96.62082036	95.95963509	95.30747484	94.66415569
200318A00038	3/18/2020	1.48	3/18/2025	100.05451	99.34531602	98.64614248	97.95678243	97.27703022	96.60668597	95.94555527	95.29344907	94.65018344
200318A00047	3/18/2020	1.29	3/18/2025	100.02297	99.31252652	98.61214339	97.92161	97.24071954	96.56927097	95.90706881	95.25392295	94.60964844
200318A00054	3/18/2020	1.56	3/18/2025	100.11218	99.40274836	98.70334781	98.01376297	97.33378819	96.66322352	96.00187455	95.34955216	94.70607242
200319A00035	3/19/2020	1.72	3/18/2033	106.07486	100.521714	95.35775255	90.55154322	86.0744376	81.90030735	78.00530584	74.36765378	70.96744625
200320A00049	3/25/2020	1.47	3/25/2025	100.05296	99.32509943	98.60778828	97.90080111	97.20391626	96.5169184	95.83959828	95.17175251	94.51318337
200320A00052	3/25/2020	1.47	3/25/2025	100.05296	99.32509943	98.60778828	97.90080111	97.20391626	96.5169184	95.83959828	95.17175251	94.51318337
200323A00090	3/23/2020	1.55	3/23/2027	100.98167	99.37059213	97.80110698	96.27181375	94.78137006	93.32848848	91.91193386	90.53052085	89.18311146
200324A00012	3/25/2020	1.78	3/25/2025	100.28236	99.55356519	98.83532858	98.12742532	97.42963361	96.74173795	96.06352895	95.39480306	94.73536242
200324A00013	3/25/2020	1.78	3/25/2025	100.28236	99.55356519	98.83532858	98.12742532	97.42963361	96.74173795	96.06352895	95.39480306	94.73536242
200324A00029	3/24/2020	1.86	3/24/2025	100.35408	99.62747018	98.911357	98.20551189	97.50971515	96.8237533	96.14741888	95.48051023	94.8228313
200324A00051	3/24/2020	1.73	11/1/2024	100.08816	99.74745115	99.40905256	99.07294383	98.73910181	98.40750365	98.07812683	97.7509491	97.42594852
200324A00066	3/26/2020	1.81	3/26/2025	100.3063	99.57473815	98.85381016	98.14329003	97.44295362	96.75258318	96.07196713	95.40089987	94.73918149

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200325A00009	3/27/2020	1.67	3/27/2025	100.20368	99.46986034	98.74675467	98.03412628	97.33174875	96.63940216	95.95687285	95.28395318	94.62044133
200325A00016	3/30/2020	1.67	3/31/2025	100.2091	99.46458531	98.73108644	98.00836091	97.29617291	96.59429346	95.90250015	95.22057695	94.54831395
200325A00030	3/25/2020	1.5	3/25/2025	100.18343	99.45361655	98.73440053	98.02555318	97.32685149	96.6380788	95.95902458	95.28948423	94.62925884
200325A00044	3/25/2020	1.7	12/23/2024	100.12641	99.64476183	99.1677402	98.69528255	98.22732354	97.76379907	97.30464624	96.84980335	96.39920984
200325A00046	3/25/2020	1.76	3/25/2025	100.282	99.55301726	98.83459843	98.12651818	97.42855453	96.74049182	96.0621205	95.39323688	94.73364295
200325A00047	3/25/2020	1.68	9/25/2024	100.04606	99.80635536	99.56780391	99.33039731	99.0941273	98.85898573	98.6249645	98.39205561	98.16025111
200326A00009	3/27/2020	1.54	3/27/2025	100.10676	99.37334374	98.65063182	97.93839315	97.23640139	96.54443669	95.86228544	95.18974008	94.52659884
200326A00011	3/30/2020	1.54	3/31/2025	100.11076	99.36665246	98.63355885	97.91123439	97.19944331	96.49795672	95.80655229	95.12501404	94.45313213
200326A00016	3/26/2020	1.54	3/25/2025	100.10476	99.37668847	98.65916835	97.95197432	97.25488469	96.56768411	95.89016327	95.22211876	94.56335283
200326A00028	3/26/2020	1.54	3/26/2025	100.10576	99.37501618	98.65490008	97.94518358	97.24564268	96.55605978	95.87622342	95.20592812	94.54497412
200326A00029	3/26/2020	1.82	3/26/2027	102.77847	100.0965421	97.4978769	94.9793541	92.53799053	90.17093644	87.87546845	85.64898287	83.48898945
200326A00032	3/26/2020	1.49	3/26/2030	102.29982	99.41373741	96.6488748	93.99904303	91.45841475	89.02150165	86.68313237	84.43843207	82.28280337
200326A00037	3/26/2020	1.78	3/26/2035	105.39767	100.1548201	95.28566676	90.75889403	86.54609657	82.6214897	78.9616476	75.54526942	72.35297016
200327A00031	3/27/2020	1.18	3/27/2025	99.838384	99.106067	98.38444545	97.67328601	96.97236254	96.28145537	95.60035108	94.92884226	94.26672734
200327A00037	3/27/2020	1.18	3/27/2026	100.48723	98.78592109	97.12121383	95.49199089	93.89718338	92.33576576	90.80675354	89.30920123	87.84220036
200327A00043	3/27/2020	1.48	3/27/2028	103.57999	99.91166572	96.39226348	93.01489291	89.77302493	86.66047149	83.67136539	80.80014143	78.04151887
200327A00045	3/27/2020	2.24	3/27/2034	114.53089	104.894933	96.16025047	88.2374211	81.04634415	74.51522063	68.57965332	63.18184848	58.26990748
200327A00046	3/27/2020	1.23	3/27/2025	99.890172	99.1574525	98.43543555	97.72388816	97.02258398	96.33130314	95.64983202	94.97796304	94.31549442
200327A00047	3/27/2020	0.99	3/27/2025	99.805571	99.07195934	98.34908254	97.63670634	96.93460331	96.24255255	95.56033946	94.88775549	94.22459796
200327A00048	3/27/2020	1.18	3/24/2025	99.838351	99.11402654	98.40016955	97.69655449	97.00296217	96.31917965	95.64499994	94.98022186	94.32464983
200327A00051	3/27/2020	0.99	3/27/2025	99.805571	99.07195934	98.34908254	97.63670634	96.93460331	96.24255255	95.56033946	94.88775549	94.22459796
200327A00056	3/27/2020	1.18	3/27/2025	99.838384	99.106067	98.38444545	97.67328601	96.97236254	96.28145537	95.60035108	94.92884226	94.26672734
200327A00060	3/27/2020	1.18	3/27/2025	99.838384	99.106067	98.38444545	97.67328601	96.97236254	96.28145537	95.60035108	94.92884226	94.26672734
200327A00061	3/31/2020	1.18	3/31/2025	99.838425	99.09545379	98.36348246	97.64226862	96.93157673	96.23117807	95.54085053	94.8603783	94.18955172
200327A00073	3/27/2020	0.99	3/27/2025	99.805571	99.07195934	98.34908254	97.63670634	96.93460331	96.24255255	95.56033946	94.88775549	94.22459796
200327A00084	3/27/2020	1.1	3/27/2025	99.805152	99.00765668	98.22300961	97.45090085	96.69103076	95.94310918	95.20685507	94.48199618	93.76826865
200327A00094	3/27/2020	1.6	3/27/2030	104.64172	99.90213249	95.42831248	91.20363295	87.21259539	83.4407511	79.87462463	76.50164317	73.31007144
200330A00006	3/30/2020	0.9	3/28/2025	99.738072	99.00206911	98.27687448	97.56225153	96.85797052	96.16380835	95.47954827	94.8049797	94.13989799
200330A00008	3/30/2020	1.09	3/28/2025	99.771052	99.0363494	98.31241465	97.59901286	96.89591558	96.20290094	95.5197534	94.84626353	94.18222776
200330A00028	3/30/2020	1.09	3/28/2025	99.771052	99.0363494	98.31241465	97.59901286	96.89591558	96.20290094	95.5197534	94.84626353	94.18222776
200330A00037	3/30/2020	1.09	3/28/2025	99.771052	99.0363494	98.31241465	97.59901286	96.89591558	96.20290094	95.5197534	94.84626353	94.18222776
200330A00038	3/30/2020	1.79	3/29/2030	106.64956	101.0265181	95.7344249	90.7520627	86.05968494	81.63890861	77.4726126	73.54484419	69.84073296
200330A00041	4/1/2020	1.09	4/1/2025	99.770629	99.02528062	98.29101004	97.5675721	96.85472866	96.15224854	95.45990722	94.77748664	94.10477493

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200330A00044	3/30/2020	1.09	3/28/2025	99.771052	99.0363494	98.31241465	97.59901286	96.89591558	96.20290094	95.5197534	94.84626353	94.18222776
200330A00045	3/30/2020	1.47	3/30/2027	101.83258	99.15341942	96.55780637	94.04258917	91.60476342	89.24145971	86.94993641	84.72757289	82.57186319
200330A00047	3/30/2020	1.5	3/30/2035	103.9977	98.66940261	93.72638662	89.13607481	84.86894313	80.89820786	77.19955066	73.75087304	70.53207688
200330A00054	3/30/2021	1.19	3/30/2026	100.28807	98.5847466	96.91813555	95.28711344	93.69060557	92.12758095	90.59704998	89.09806237	87.62970511
200330A00058	3/30/2020	1.49	3/29/2030	104.10476	99.3823904	94.92512065	90.71635108	86.74061198	82.98348165	79.43150999	76.07214808	72.8936832
200330A00066	3/30/2020	1.08	3/31/2025	99.762777	99.02012083	98.28846124	97.5675559	96.85716934	96.15707289	95.46704448	94.78686837	94.11633494
200330A00079	3/30/2020	1.51	3/30/2035	104.05325	98.72211349	93.77645686	89.18369282	84.91428157	80.94142507	77.24079198	73.79027201	70.56975632
200331A00011	3/31/2020	1.09	3/31/2025	99.770342	99.02765412	98.29596336	97.57502717	96.86461008	96.16448341	95.47442509	94.79421936	94.12365662
200331A00016	3/31/2020	1.11	3/31/2026	100.37357	98.66291199	96.98922264	95.35137353	93.74827959	92.17889999	90.64223586	89.1373281	87.66325536
200331A00017	3/31/2020	0.9	3/31/2025	99.73698	98.99297586	98.26000954	97.53783729	96.82622228	96.12493459	95.43375089	94.75245428	94.08083399
200331A00022	4/1/2020	1.07	4/1/2025	99.755445	99.01015947	98.27595165	97.5525758	96.83979382	96.13737453	95.44509343	94.76273245	94.09007974
200331A00056	3/31/2020	0.96	3/29/2030	101.06556	98.27166974	95.59347432	93.02513571	90.56115232	88.19633954	85.92580928	83.74495096	81.64941388
200331A00060	3/31/2020	1.09	3/31/2025	99.770342	99.02765412	98.29596336	97.57502717	96.86461008	96.16448341	95.47442509	94.79421936	94.12365662
200401A00001	4/1/2020	1.01	4/1/2025	99.709891	98.96479603	98.23077647	97.50758692	96.79498933	96.09275252	95.40065205	94.71846987	94.04599417
200401A00012	4/2/2020	1	4/2/2025	99.702338	98.95461644	98.21805048	97.49239236	96.77740138	96.07284385	95.37849288	94.69412811	94.01953547
200401A00013	4/1/2020	1.01	4/1/2025	99.709891	98.96479603	98.23077647	97.50758692	96.79498933	96.09275252	95.40065205	94.71846987	94.04599417
200401A00023	4/1/2020	0.82	4/1/2025	99.676378	98.92996173	98.19466144	97.47023093	96.75643077	96.05302853	95.35979849	94.67652146	94.00298445
200402A00009	4/2/2020	1.03	4/2/2025	99.725198	98.97737999	98.24071928	97.51496741	96.79988364	96.09523428	95.40079242	94.71633768	94.04165597
200402A00014	4/2/2020	0.84	4/2/2025	99.691581	98.94243546	98.20448817	97.47748974	96.7611981	96.05537824	95.35980201	94.67424782	93.99850045
200402A00021	4/2/2020	0.77	10/2/2024	99.845374	99.58650763	99.32898462	99.07279423	98.8179261	98.56436998	98.31211574	98.06115336	97.81147289
200402A00038	4/2/2020	0.84	4/2/2025	99.691581	98.94243546	98.20448817	97.47748974	96.7611981	96.05537824	95.35980201	94.67424782	93.99850045
200402A00041	4/2/2020	1.03	4/2/2025	99.725198	98.97737999	98.24071928	97.51496741	96.79988364	96.09523428	95.40079242	94.71633768	94.04165597
200402A00044	4/2/2020	1.65	4/2/2030	105.85605	100.2451804	94.96549136	89.99570396	85.31602247	80.9080197	76.75453494	72.83958002	69.14825293
200403A00006	4/3/2020	1.05	4/3/2025	99.740614	98.99007303	98.25077057	97.52245588	96.8048856	96.09782346	95.4010401	94.71431279	94.03742518
200406A00006	4/6/2020	1.13	4/7/2025	99.803378	99.04193565	98.29205979	97.55348894	96.82596897	96.10925333	95.40310276	94.70728501	94.0215746
200406A00014	4/6/2020	1.33	4/6/2035	103.78685	98.41200139	93.42932905	88.80539981	84.50993638	80.51549348	76.79717156	73.33236142	70.10051612
200406A00027	4/6/2020	1.31	4/5/2030	103.86396	99.12138127	94.64634133	90.42201665	86.43273257	82.66388045	79.10183977	75.73390615	72.54822509
200406A00029	4/6/2020	1.61	4/5/2030	105.15048	99.98124281	95.11195027	90.52346366	86.19796561	82.11886069	78.27068562	74.63902649	71.2104424
200406A00030	4/6/2020	1.61	4/5/2030	105.15048	99.98124281	95.11195027	90.52346366	86.19796561	82.11886069	78.27068562	74.63902649	71.2104424
200406A00032	4/6/2020	1.09	4/4/2025	99.799324	98.97639392	98.16707013	97.37101695	96.58790948	95.81743337	95.05928438	94.31316798	93.57879896
200406A00033	4/6/2020	1.09	4/4/2025	99.799324	98.97639392	98.16707013	97.37101695	96.58790948	95.81743337	95.05928438	94.31316798	93.57879896
200406A00035	4/6/2020	1.05	4/4/2025	99.768857	98.96290308	98.17017027	97.39033326	96.62307762	95.86809909	95.12510317	94.39380474	93.6739277
200406A00036	4/6/2020	1.09	4/4/2025	99.799324	98.97639392	98.16707013	97.37101695	96.58790948	95.81743337	95.05928438	94.31316798	93.57879896

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200406A00053	4/6/2020	1.13	4/7/2025	99.803378	99.04193565	98.29205979	97.55348894	96.82596897	96.10925333	95.40310276	94.70728501	94.0215746
200407A00001	4/8/2020	2.41	4/7/2025	100.79629	100.0306308	99.2765789	98.53387624	97.80226789	97.08150653	96.37135217	95.67157182	94.98193931
200407A00004	4/7/2020	0.99	4/7/2025	99.808054	99.0450871	98.29373194	97.55372495	96.82481057	96.10674084	95.39927517	94.70218003	94.0152287
200408A00021	4/8/2020	0.99	4/4/2025	99.806791	99.05182846	98.30823258	97.57574789	96.85412687	96.14312934	95.44252211	94.75207881	94.07157959
200413A00009	4/13/2020	0.77	4/13/2027	99.840583	98.41291598	97.01965361	95.65968321	94.33193717	93.03539082	91.76906038	90.53200096	89.32330469
200413A00013	4/13/2020	1.19	4/12/2030	101.43573	98.53457554	95.75672886	93.09583071	90.54589361	88.10128174	85.75668786	83.50711193	81.3478412
200414A00009	4/14/2020	0.82	4/14/2025	99.726548	99.27270677	98.82401971	98.38039007	97.94172336	97.50792754	97.078913	96.65459241	96.2348807
200414A00024	4/14/2020	1.37	4/14/2027	101.5997	98.92999997	96.34584416	93.84402607	91.42148105	89.07527549	86.80260038	84.6007654	82.46719315
200415A00021	4/15/2020	1.37	4/15/2027	101.60286	98.88450935	96.25217151	93.70263171	91.23281242	88.8397703	86.52068942	84.27287477	82.09374634
200415A00023	4/15/2020	1.71	4/15/2030	106.21897	100.5642017	95.24494968	90.2395933	85.52801613	81.09149188	76.91258124	72.9750369	69.26371605
200415A00024	4/15/2020	2.2	4/16/2035	113.5062	103.067256	93.69587512	85.27668508	77.70734367	70.89701009	64.76499972	59.23960224	54.25704248
200415A00031	4/15/2020	0.97	4/15/2025	99.694442	98.91199288	98.14176963	97.38348746	96.63687031	95.90165062	95.17756894	94.46437364	93.76182063
200415A00035	4/17/2020	2.16	4/16/2025	100.64705	99.85778301	99.08086648	98.31601584	97.56295148	96.82140238	96.09110576	95.3718068	94.66325833
200415A00036	4/15/2020	0.91	10/15/2024	99.830689	99.53679435	99.24464054	98.95421195	98.66549321	98.37846917	98.09312483	97.80944539	97.5274162
200415A00037	4/15/2020	0.97	4/15/2025	99.694442	98.91199288	98.14176963	97.38348746	96.63687031	95.90165062	95.17756894	94.46437364	93.76182063
200415A00038	4/15/2020	1.37	4/15/2027	101.60286	98.88450935	96.25217151	93.70263171	91.23281242	88.8397703	86.52068942	84.27287477	82.09374634
200417A00002	4/17/2020	0.96	4/17/2025	99.686431	98.89870023	98.12336099	97.36012252	96.60870325	95.86883029	95.14023909	94.42267315	93.71588366
200417A00008	4/17/2020	0.96	4/17/2025	99.686431	98.89870023	98.12336099	97.36012252	96.60870325	95.86883029	95.14023909	94.42267315	93.71588366
200417A00009	4/17/2020	1.35	4/16/2027	101.54985	98.82958987	96.19548727	93.64432231	91.17301336	88.77861291	86.45830077	84.20937766	82.02925925
200417A00014	4/17/2020	0.96	4/17/2025	99.686431	98.89870023	98.12336099	97.36012252	96.60870325	95.86883029	95.14023909	94.42267315	93.71588366
200417A00016	4/21/2020	2.18	4/21/2025	100.67973	99.87695845	99.08695996	98.30943221	97.54408154	96.79062347	96.0487823	95.31829082	94.59888995
200417A00019	4/17/2020	0.77	4/17/2025	99.635446	98.84657642	98.07013697	97.30583565	96.55338956	95.81252454	95.08297482	94.36448272	93.65679832
200421A00026	4/21/2020	1.34	4/19/2030	103.37955	98.64734636	94.18306658	89.96979543	85.99177941	82.23434074	78.68379829	75.32739478	72.15322967
200421A00032	4/21/2020	1.31	4/21/2027	101.45147	98.71933377	96.07412926	93.51261594	91.03168988	88.6283808	86.29984549	84.04336155	81.85632145
200423A00006	4/23/2020	0.82	4/23/2025	99.675347	98.87032038	98.07822786	97.2987602	96.53161752	95.77650943	95.03315455	94.30128025	93.58062225
200423A00017	4/23/2020	1.82	4/23/2035	111.03593	100.6215386	91.2818429	82.89999983	75.37242752	68.60723776	62.52286352	57.04685358	52.11481312
200424A00014	4/28/2020	1.01	4/23/2025	99.727315	98.92345408	98.13248773	97.35410744	96.58801476	95.83392062	95.09154494	94.3606163	93.64087163
200424A00022	4/24/2020	1.39	4/24/2030	103.62633	98.87643689	94.39594074	90.16779869	86.17614356	82.40619371	78.84417316	75.47723792	72.29340818
200427A00017	4/27/2020	1.02	4/25/2025	99.735807	98.92659151	98.13043911	97.34703534	96.57607604	95.8172667	95.07032198	94.33496546	93.61092922
200427A00018	4/27/2020	1.51	4/27/2028	103.28365	99.55324357	95.97712996	92.54815033	89.25951679	86.10478926	83.07785584	80.17291436	77.38445505
200428A00002	4/28/2020	1.47	4/26/2030	105.66799	99.97087569	94.61461836	89.57713302	84.83787651	80.37772829	76.17888502	72.22476356	68.49991153
200428A00003	4/29/2020	1.01	4/29/2025	99.728033	98.90822101	98.10180902	97.30847107	96.52789155	95.75976493	95.00379533	94.25969622	93.52718996
200428A00009	4/28/2020	1.08	4/29/2030	101.1053	98.21304725	95.44376907	92.79111775	90.24912028	87.81215452	85.4749262	83.23244749	81.08001726

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200428A00011	4/30/2020	1.95	4/29/2025	100.51406	99.69066693	98.88071594	98.08387929	97.29984059	96.52829357	95.76894163	95.02149751	94.28568291
200428A00018	4/28/2020	1.33	4/27/2035	103.00269	97.8060234	92.9835624	88.50367336	84.33769097	80.45961463	76.8458404	73.47492177	70.32735585
200429A00009	4/29/2020	0.78	4/29/2025	99.641595	98.82074182	98.01332929	97.21902928	96.43752475	95.66850878	94.91168418	94.16676315	93.43346686
200429A00010	4/29/2020	0.78	4/29/2025	99.641595	98.82074182	98.01332929	97.21902928	96.43752475	95.66850878	94.91168418	94.16676315	93.43346686
200429A00021	5/4/2020	0.97	4/29/2025	99.694585	98.87492544	98.06866404	97.27547497	96.49504266	95.72706158	94.97123592	94.22727914	93.49491367
200429A00030	4/29/2020	1.41	4/29/2030	103.95295	98.93435535	94.20673777	89.75145428	85.55115554	81.58968975	77.85201388	74.32411197	70.99291987
200429A00043	5/1/2020	1.56	4/30/2025	100.18957	99.36499206	98.55392238	97.75603234	96.97100298	96.19852552	95.43830104	94.69004	93.95346193
200429A00044	5/1/2020	1.86	4/30/2025	100.44125	99.61552475	98.80331828	98.00430444	97.21816401	96.44458799	95.6832772	94.93394189	94.19630137
200429A00045	5/1/2020	1.54	4/30/2025	100.17279	99.34828988	98.53729599	97.73948087	96.95452557	96.18212136	95.4219693	94.67377987	93.93727264
200429A00046	5/1/2020	2.07	4/30/2025	100.61743	99.79089763	98.97789541	98.17809491	97.39117673	96.61683171	95.85476051	95.10467322	94.36628898
200429A00047	5/1/2020	2.7	4/30/2025	101.14597	100.3170163	99.5016268	98.69946631	97.91021489	97.13356288	96.36921045	95.6168672	94.87625181
200429A00049	4/29/2020	1.25	4/29/2026	100.4564	98.67156696	96.92680417	95.22098301	93.55301186	91.92183658	90.32643897	88.76583529	87.23907491
200429A00050	5/1/2020	2.61	4/30/2025	101.07046	100.2418565	99.42680803	98.62498468	97.83606658	97.05974415	96.2957176	95.54369663	94.80339997
200429A00051	5/1/2020	2.54	4/30/2025	101.01173	100.1833989	99.36861565	98.56705452	97.77839567	97.00232957	96.2385565	95.48678619	94.74673744
200429A00053	5/1/2020	2.18	4/30/2025	100.70972	99.88275962	99.06934057	98.26912801	97.48180244	96.70705461	95.94458511	95.19410391	94.45533011
200429A00054	4/29/2020	1.04	4/29/2025	99.753119	98.93319269	98.12666775	97.33321814	96.55252822	95.78429244	95.0282149	94.28400903	93.55139718
200429A00056	5/1/2020	1.54	4/30/2025	100.17279	99.34828988	98.53729599	97.73948087	96.95452557	96.18212136	95.4219693	94.67377987	93.93727264
200429A00057	4/29/2020	1.4	4/29/2027	101.72714	98.96985288	96.3008968	93.71698674	91.2149777	88.79185792	86.44474246	84.1708672	81.96758305
200429A00058	5/1/2020	1.83	4/30/2025	100.41609	99.59047148	98.77837869	97.97947723	97.1934479	96.41998174	95.65877958	94.9095517	94.17201743
200429A00061	4/29/2020	1.66	10/29/2029	105.6502	100.4443562	95.52561909	90.87673078	86.48155412	82.32499476	78.39292877	74.67213551	71.15023564
200430A00008	4/30/2020	0.94	4/30/2025	99.669427	98.8472245	98.03850419	97.24293668	96.46020351	95.68999643	94.93201697	94.18597609	93.45159376
200430A00009	4/30/2020	1.16	4/30/2026	100.29961	98.5134702	96.767491	95.06054443	93.39153886	91.75941989	90.16316884	88.60180133	87.07436587
200430A00017	4/30/2020	0.94	4/30/2025	99.669427	98.8472245	98.03850419	97.24293668	96.46020351	95.68999643	94.93201697	94.18597609	93.45159376
200430A00027	4/30/2020	1.31	4/30/2035	102.9566	97.64316109	92.71654983	88.14384884	83.89524222	79.94369839	76.26468917	72.83593901	69.63720095
200430A00030	4/30/2020	0.96	4/30/2025	99.686206	98.86392668	98.05513059	97.25948815	96.47668092	95.7064006	94.94834872	94.20223621	93.46778305
200501A00002	5/1/2020	1.3	5/1/2035	102.91132	97.56231075	92.6052787	88.00666794	83.73609693	79.76603767	76.07152621	72.62990439	69.42058934
200501A00009	5/4/2020	0.67	5/1/2025	99.636552	99.14467022	98.65885242	98.1789749	97.70491756	97.23656366	96.77379977	96.31651558	95.86460385
200504A00004	5/4/2020	0.75	5/5/2025	99.616499	98.77980827	97.95708919	97.14799429	96.35218755	95.56934389	94.79914878	94.04129778	93.29549615
200504A00006	5/4/2020	0.94	5/5/2025	99.670566	98.83509608	98.0135543	97.20559498	96.41088365	95.62909673	94.85992108	94.10305364	93.35820097
200504A00007	5/4/2020	1.47	5/4/2028	103.15522	99.40914209	95.81874543	92.37678346	89.07638744	85.91104081	82.87455929	79.96107233	77.16500555
200505A00004	5/5/2020	0.77	5/5/2025	99.633563	98.79679271	97.97399542	97.16482322	96.36894005	95.58602085	94.81575104	94.05782619	93.31195154
200505A00005	5/5/2020	0.77	5/5/2025	99.633563	98.79679271	97.97399542	97.16482321	96.36894005	95.58602085	94.81575104	94.05782619	93.31195154
200506A00002	5/8/2020	0.97	5/5/2025	99.696146	98.86055783	98.03889897	97.23082392	96.43599819	95.65409816	94.8848107	94.12783269	93.38287068

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200506A00005	5/6/2020	0.97	5/6/2025	99.696456	98.8582138	98.03399054	97.22343741	96.4262167	95.64200168	94.87047627	94.11133452	93.36428028
200506A00010	5/6/2020	0.94	5/6/2026	100.14582	98.34127472	96.57770817	94.85395631	93.16889472	91.52143781	89.91053716	88.33518	86.79438781
200511A00006	5/11/2020	1.65	5/13/2030	105.90709	100.1900831	94.81657003	89.76420781	85.01221236	80.54124383	76.33329933	72.37161429	68.6405714
200511A00017	5/11/2020	0.83	2/3/2025	99.647192	99.05415745	98.4681502	97.88904644	97.31672482	96.75106679	96.19195657	95.63928104	95.09292968
200511A00018	5/11/2020	0.98	2/2/2026	99.812459	98.26546728	96.74976527	95.26447125	93.80873632	92.3817429	90.98270328	89.61085822	88.26547568
200511A00019	5/11/2020	1.18	2/1/2027	100.89212	98.37963027	95.9420416	93.57666866	91.28094388	89.05240816	86.88870549	84.78757784	82.74686041
200511A00020	5/11/2020	1.4	2/1/2028	102.56132	99.07170281	95.71891858	92.49685836	89.39972434	86.42200921	83.55847983	80.80416188	78.15432553
200511A00021	5/11/2020	1.53	2/1/2029	104.31025	99.83672926	95.57992824	91.52821866	87.67066081	83.99695665	80.49740855	77.16288102	73.98476509
200511A00022	5/11/2020	1.6	2/1/2030	105.47303	100.030934	94.9021084	90.0669122	85.50703969	81.20541916	77.14612334	73.31428678	69.69602972
200511A00023	5/11/2020	1.7	2/3/2031	106.4912	100.0894759	94.11407369	88.53441758	83.3222776	78.45157677	73.89821621	69.63991543	65.65606621
200512A00001	5/12/2020	1.17	5/12/2027	101.10497	98.37746841	95.73958062	93.18786154	90.71902224	88.32991824	86.01754219	83.77901718	81.61159019
200512A00010	5/12/2020	1.48	5/10/2030	104.47599	99.25896179	94.34930334	89.72710675	85.37385522	81.27232145	77.40647134	73.76137537	70.32312702
200512A00011	5/12/2020	1.48	5/10/2030	104.47599	99.25896179	94.34930334	89.72710675	85.37385522	81.27232145	77.40647134	73.76137537	70.32312702
200512A00013	5/12/2020	1.17	5/12/2027	101.10497	98.37746841	95.73958062	93.18786154	90.71902224	88.32991824	86.01754219	83.77901718	81.61159019
200512A00014	5/12/2020	1.17	5/12/2027	101.10497	98.37746841	95.73958062	93.18786154	90.71902224	88.32991824	86.01754219	83.77901718	81.61159019
200512A00017	5/12/2020	0.85	5/12/2025	99.597045	98.68493514	97.78969472	96.91085731	96.04797346	95.20061002	94.36834945	93.55078906	92.74754042
200512A00018	5/12/2020	0.85	5/12/2025	99.597045	98.68493514	97.78969472	96.91085731	96.04797346	95.20061002	94.36834945	93.55078906	92.74754042
200512A00020	5/12/2020	0.86	5/12/2025	99.603422	98.68152427	97.77674604	96.88861279	96.01666749	95.16046971	94.3195949	93.49363365	92.68219106
200512A00021	5/12/2020	0.86	5/12/2025	99.603422	98.68152427	97.77674604	96.88861279	96.01666749	95.16046971	94.3195949	93.49363365	92.68219106
200513A00003	5/13/2020	0.68	5/13/2025	99.555627	98.69796422	97.85499299	97.02633864	96.21163895	95.41054383	94.6227148	93.84782456	93.08555648
200514A00008	5/14/2020	1.23	5/14/2030	102.84288	98.08384332	93.59718455	89.3655202	85.37267285	81.60358197	78.04422088	74.68152039	71.50329844
200518A00019	5/19/2020	0.9	5/19/2025	99.638104	98.76566302	97.90841685	97.06597095	96.2379447	95.42397045	94.62369295	93.83676884	93.06286615
200520A00009	5/20/2020	1.63	5/20/2038	107.94717	97.90008111	89.02575996	81.17446603	74.21667546	68.04023064	62.54790922	57.65534604	53.28925487
200521A00005	5/21/2020	0.75	5/21/2030	100.50463	97.60400911	94.82803378	92.17020175	89.62439923	87.18487504	84.84621665	82.60332792	80.45140843
200521A00013	5/21/2020	2.09	5/21/2035	112.39487	101.9315701	92.54857645	84.12815611	76.56597624	69.76951605	63.6566765	58.15455967	53.19839641
200521A00015	5/21/2020	2.14	5/21/2036	113.37629	102.0124467	91.91479147	82.93468418	74.94166096	67.82112645	61.47235265	55.80673865	50.74629629
200521A00016	5/21/2020	2.18	5/21/2037	114.28788	102.041422	91.25790995	81.75347175	73.36825187	65.96316771	59.41711709	53.62457301	48.49351048
200521A00017	5/21/2020	2.22	5/21/2038	115.34622	102.2203888	90.76577328	80.75867072	72.00644889	64.34308804	57.62538457	51.72971237	46.54925765
200522A00009	5/22/2020	0.96	5/22/2030	100.81737	97.73538166	94.78954362	91.9726085	89.27776734	86.69862066	84.2291512	81.86369864	79.59693606
200527A00012	5/27/2020	1.2	5/27/2027	101.21891	98.39739248	95.66852963	93.02879241	90.47480772	88.00334864	85.6113273	83.29578803	81.053901
200527A00013	5/27/2020	1.13	11/25/2026	100.63735	98.30287915	96.03390053	93.82821983	91.68372929	89.59840369	87.57029659	85.59753681	83.67832501
200527A00014	5/27/2020	1.06	5/27/2026	100.15077	98.29681248	96.48602924	94.7171645	92.98900389	91.30037607	89.65015094	88.0372379	86.46058419
200527A00015	5/27/2020	0.99	11/26/2025	99.749723	98.37981173	97.03514914	95.71509931	94.41904704	93.14639717	91.89657376	90.66901933	89.46319412

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200527A00016	5/27/2020	0.92	5/27/2025	99.657299	98.7635579	97.88574891	97.02344926	96.17625109	95.3437607	94.52559799	93.72139582	92.93079954
200529A00022	6/1/2020	0.98	6/1/2026	100.00834	98.14280059	96.32099989	94.54165095	92.80351595	91.10540121	89.4461554	87.82466768	86.23986601
200601A00009	6/1/2020	0.84	6/2/2025	99.583403	98.67415121	97.78139297	96.90468272	96.04359126	95.19770453	94.36662302	93.54996106	92.74734632
200604A00005	6/4/2020	0.89	6/4/2025	99.629493	98.71473361	97.81666472	96.93483341	96.06880279	95.21815149	94.38247301	93.56137506	92.75447896
200604A00009	6/4/2020	0.7	6/4/2025	99.570083	98.65396513	97.75458937	96.8715008	96.00426054	95.15244535	94.31564694	93.4934713	92.6855381
200604A00010	6/4/2020	0.89	6/4/2025	99.629493	98.71473361	97.81666472	96.93483341	96.06880279	95.21815149	94.38247301	93.56137506	92.75447896
200604A00012	6/4/2020	1.59	6/4/2030	105.57583	99.81349312	94.40079967	89.31478947	84.53411854	80.03894022	75.81079294	71.83249691	68.0880591
200604A00013	6/4/2020	2.21	6/4/2035	113.68426	103.1216254	93.65095935	85.15300366	77.52210417	70.66459836	64.49740009	58.94675748	53.94716218
200604A00014	6/4/2020	2.42	6/4/2040	120.16402	105.0756724	92.13554281	81.02172602	71.46227738	63.22722986	56.12191969	49.9814017	44.66577202
200605A00005	6/5/2020	0.99	6/5/2025	99.723075	98.80520472	97.90412834	97.01938898	96.15054581	95.29717369	94.45886254	93.63521664	92.82585405
200605A00014	6/5/2020	1.02	6/5/2025	99.754577	98.77286847	97.81054578	96.86703828	95.94179726	95.03429515	94.14402459	93.27049738	92.41324364
200605A00016	6/5/2020	1.02	6/5/2025	99.754577	98.77286847	97.81054578	96.86703828	95.94179726	95.03429515	94.14402459	93.27049738	92.41324364
200605A00017	6/5/2020	1.02	6/5/2025	99.754577	98.77286847	97.81054578	96.86703828	95.94179726	95.03429515	94.14402459	93.27049738	92.41324364
200605A00018	6/5/2020	0.91	6/5/2025	99.644175	98.66329576	97.70178819	96.75908173	95.83462803	94.92789994	94.0383904	93.16561158	92.30909393
200608A00001	6/8/2020	1.34	6/7/2030	103.39693	98.57296374	94.0275157	89.74264804	85.70168113	81.88909763	78.29045525	74.89230654	71.68212507
200610A00006	6/10/2020	1.11	6/10/2027	100.98893	98.19810173	95.50101076	92.89397025	90.37346335	87.93613164	85.57876695	83.29830366	81.09181155
200611A00010	6/11/2020	1.08	6/11/2027	100.89916	98.04336053	95.28264196	92.61333259	90.03192497	87.53506593	85.11954884	82.78230637	80.52040364
200611A00011	6/11/2020	1.2	6/9/2028	102.21441	98.39451382	94.73733036	91.23510326	87.88048841	84.66652761	81.58662631	78.63453261	75.80431771
200611A00019	6/11/2020	0.88	12/11/2025	99.604319	98.19658571	96.81550539	95.46038858	94.13056922	92.82540355	91.54426918	90.28656419	89.05170631
200611A00020	6/11/2020	0.81	6/11/2025	99.551807	98.61897732	97.70351925	96.80495111	95.92280908	95.05664621	94.20603161	93.37054978	92.54979989
200612A00004	6/12/2020	1.42	6/12/2040	104.18804	96.03378859	88.73707794	82.19418114	76.31505955	71.02144044	66.24517688	61.92684811	58.01456383
200615A00019	6/17/2020	1.34	6/16/2025	100.06274	99.11407574	98.18330855	97.26993851	96.37348146	95.49347107	94.62945802	93.78100922	92.94770711
200616A00005	6/16/2020	0.74	6/17/2030	100.4961	97.53527751	94.70361312	91.99428736	89.40088954	86.9173933	84.53813098	82.25776981	80.07128986
200623A00028	6/23/2020	1.23	6/23/2038	103.50206	96.68932641	90.4998724	84.86772801	79.73457822	75.04881261	70.76469939	66.84166705	63.24367877
200626A00014	6/26/2020	0.62	6/26/2025	99.482459	98.50865351	97.55376841	96.61725721	95.69859419	94.79727351	93.91280827	93.04472964	92.19258602
200629A00020	6/29/2020	1.4	6/28/2030	104.46857	98.67763632	93.24238578	88.13919085	83.34610763	78.8427492	74.61016755	70.63074502	66.88809451
200629A00021	6/29/2020	1.21	6/29/2028	102.30969	98.43584454	94.729195	91.18166917	87.7856236	84.53382222	81.41941241	78.4359026	75.5771413
200629A00023	6/29/2020	0.95	6/29/2026	99.987286	98.04814903	96.15623041	94.31008892	92.5083376	90.74964108	89.03271328	87.35631522	85.71925295
200630A00004	6/30/2020	0.66	7/1/2024	99.998642	99.99587217	99.99310484	99.99033991	99.98757738	99.98481724	99.98205949	99.97930413	99.97655115
200708A00011	7/10/2020	2.87	7/10/2031	114.82964	107.7471607	101.1582801	95.0258976	89.31588373	83.99683133	79.03982506	74.4182316	70.10750858
200709A00002	7/10/2020	1.66	7/10/2025	100.41174	99.39791249	98.40446275	97.43078582	96.47629596	95.54043039	94.62264814	93.72242902	92.83927261
200709A00003	7/10/2020	1.63	7/10/2026	101.38353	99.40145645	97.46804145	95.58178132	93.74122977	91.9449952	90.1917382	88.48016917	86.80904608
200709A00004	7/10/2020	1.4	7/10/2025	100.14298	99.13062895	98.13864124	97.16640608	96.21333821	95.27887528	94.36247678	93.46362293	92.58181374

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200709A00005	7/10/2020	2.23	7/10/2030	109.43644	103.4691529	97.86742708	92.60695896	87.66518061	83.02112917	78.6553247	74.5496579	70.68728699
200709A00006	7/10/2020	2.58	7/10/2030	111.52955	105.5005176	99.83974594	94.52278732	89.52693978	84.83111437	80.41571258	76.26251359	72.35457061
200709A00007	7/10/2020	1.67	7/9/2027	102.73613	99.7797118	96.92374183	94.16425332	91.49745996	88.91974631	86.42765899	84.01789842	81.68731103
200709A00008	7/10/2020	1.88	7/10/2026	101.89105	99.90371369	97.96513993	96.07382127	94.22830861	92.42720762	90.66917628	88.95292248	87.27720175
200709A00019	7/9/2020	0.77	7/9/2025	99.460857	98.39308408	97.34831742	96.32581827	95.32487907	94.34482201	93.38499744	92.44478243	91.52357943
200709A00021	7/9/2020	0.83	7/9/2025	99.526574	98.45826072	97.4129644	96.38994559	95.38849643	94.40793882	93.44762284	92.5069253	91.58524839
200709A00025	7/9/2020	1.37	7/9/2030	103.90108	98.58309857	93.58577832	88.88786695	84.46963674	80.31276631	76.40023295	72.71621371	69.24599458
200716A00004	7/16/2020	0.97	7/16/2027	100.64371	97.77525875	95.00546159	92.33034137	89.74610575	87.24913852	84.83599023	82.5033693	80.24813374
200716A00015	7/20/2020	1.54	7/19/2024	100.00533	99.95270998	99.90016461	99.84769098	99.79528893	99.74295832	99.690699	99.63851082	99.58639363
200720A00012	7/20/2020	0.77	7/15/2025	99.48575	98.46394929	97.46298992	96.48223988	95.52109237	94.57896468	93.65529697	92.7495512	91.86121005
200720A00034	7/20/2020	0.77	7/21/2025	99.478565	98.44111539	97.42514762	96.43000009	95.45503843	94.49965383	93.56326171	92.64530059	91.7452309
200720A00035	7/20/2020	1.81	7/20/2035	109.46113	99.01293591	89.66263987	81.2887319	73.78373358	67.05251261	61.01080901	55.58394357	50.70568553
200720A00037	7/22/2020	2.1	7/21/2025	100.89349	99.84802387	98.8241562	97.82122121	96.83858188	95.87562682	94.93176897	94.00644441	93.09911125
200720A00039	7/22/2020	2.48	7/21/2025	101.29775	100.2499977	99.22387293	98.21871296	97.23388001	96.26876196	95.32277104	94.39534264	93.48593421
200720A00042	7/22/2020	2.04	7/21/2026	102.2642	100.2442608	98.27432088	96.35281327	94.47823497	92.64914066	90.86414003	89.12189526	87.42111864
200720A00044	7/22/2020	2.22	7/21/2026	102.635	100.6111687	98.63740717	96.71215279	94.83390044	93.00120276	91.21266749	89.46695493	87.76277554
200722A00010	7/22/2020	0.66	7/22/2024	99.951808	99.89093755	99.83015503	99.76946052	99.70885385	99.6483348	99.58790321	99.52755887	99.46730159
200724A00011	7/24/2020	1.41	7/26/2038	105.69731	95.58738878	86.68059994	78.8208683	71.87348761	65.72206928	60.26594471	55.41794923	51.10252989
200730A00001	7/30/2020	0.46	7/30/2024	99.929252	99.84616387	99.76321619	99.68040828	99.59773979	99.51521036	99.43281965	99.3505673	99.26845297
200730A00002	7/30/2020	0.67	11/6/2024	99.714345	99.36087813	99.00991692	98.66143443	98.31540442	97.97180103	97.63059873	97.29177239	96.9552972
200730A00011	7/30/2020	1.15	7/28/2028	102.14396	98.19957339	94.42809043	90.82102393	87.37035352	84.06849381	80.90826828	77.88288492	74.98591347
200730A00013	7/30/2020	0.74	1/30/2025	99.598992	99.01681864	98.44141725	97.87267075	97.31046434	96.75468584	96.20522561	95.66197651	95.12483379
200731A00005	7/31/2020	0.45	7/31/2024	99.926034	99.84018042	99.75447415	99.66891465	99.58350157	99.49823453	99.41311316	99.32813709	99.24330594
200803A00011	8/3/2020	0.72	8/4/2025	99.405564	98.33200292	97.28144451	96.25315644	95.24643726	94.26061473	93.29504423	92.34910743	91.42221092
200806A00002	8/6/2020	0.43	8/6/2024	99.90822	99.80583596	99.70367269	99.60172939	99.50000532	99.39849973	99.29721188	99.19614103	99.09528643
200810A00004	8/10/2020	0.43	8/9/2024	99.900174	99.78952694	99.67913949	99.56901063	99.45913939	99.34952483	99.24016599	99.13106193	99.0222117
200811A00003	8/11/2020	0.57	8/11/2025	99.367621	98.27399057	97.20423001	96.15756577	95.13325704	94.13059435	93.14889798	92.18751638	91.24582474
200812A00004	8/12/2020	0.59	8/12/2025	99.388432	98.29207302	97.21969974	96.17053299	95.14382667	94.13886635	93.1549676	92.19147444	91.24775787
200813A00019	8/13/2020	1.44	8/13/2030	104.30477	98.89802843	93.82139749	89.05272088	84.57145579	80.35854305	76.39629181	72.66827394	69.15922708
200813A00020	8/13/2020	1.44	8/13/2030	104.30477	98.89802843	93.82139749	89.05272088	84.57145579	80.35854305	76.39629181	72.66827394	69.15922708
200813A00023	8/13/2020	0.86	10/14/2025	99.562037	98.25451282	96.97054655	95.70955493	94.470974	93.25425784	92.05887786	90.88432214	89.73009475
200814A00003	8/14/2020	0.96	8/14/2035	101.72987	96.30883141	91.29407641	86.65007476	82.34473248	78.34903094	74.6367088	71.18397899	67.96927658
200814A00009	8/18/2020	1.36	8/16/2028	103.05543	99.04395545	95.20985791	91.54434933	88.0391289	84.68635094	81.47859721	78.40885114	75.47047369

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200814A00011	8/18/2020	1.58	8/16/2030	105.57956	99.63375101	94.05928231	88.8310669	83.92583649	79.32200329	74.99953007	70.93981093	67.12556182
200818A00004	8/18/2020	0.92	8/18/2026	99.994203	97.92591719	95.91018389	93.9453082	92.02966301	90.16168614	88.33987716	86.56279442	84.82905225
200818A00005	8/18/2020	1.05	8/18/2027	100.94184	97.91029864	94.98471794	92.16079259	89.43441625	86.80167439	84.25883397	81.80233378	79.42877543
200818A00006	8/18/2020	1.18	8/18/2028	102.31999	98.31848699	94.49428907	90.83859982	87.34310944	83.99996438	80.80173963	77.74141275	74.81233973
200818A00007	8/18/2020	1.31	8/20/2029	103.71222	98.7351886	94.02469266	89.56509202	85.34174343	81.3409349	77.54982143	73.95636552	70.54928205
200818A00008	8/18/2020	1.5	8/18/2031	105.34382	98.49039826	92.12728027	86.21689804	80.72474857	75.61912674	70.8708847	66.45321319	62.34144263
200818A00009	8/18/2020	1.7	8/18/2033	107.74555	99.02519807	91.07996905	83.83687498	77.23014824	71.20049668	65.69443581	60.66369306	56.06467587
200818A00010	8/18/2020	1.88	8/20/2035	110.23444	99.674378	90.22992452	81.77691246	74.20559265	67.41889553	61.3309085	55.86554288	50.95536606
200818A00012	8/18/2020	0.97	8/18/2027	100.70237	97.75591105	94.91305904	92.16953258	89.52125942	86.96436179	84.49514566	82.11009065	79.80584061
200824A00020	8/26/2020	1.57	8/26/2025	100.35806	99.22149316	98.11053028	97.02431192	95.96201894	94.92286802	93.90610967	92.91102645	91.93693128
200825A00007	8/27/2020	4.79	8/27/2026	108.36832	106.1846707	104.0564434	101.981842	99.95914156	97.98668675	96.06288827	94.18621961	92.35521411
200826A00019	8/26/2020	0.98	8/26/2026	100.13427	98.04382125	96.00684959	94.02161251	92.08644147	90.19973521	88.35995641	86.56562858	84.8153331
200826A00021	8/26/2020	0.83	8/26/2025	99.497887	98.36661278	97.26085685	96.17976483	95.12251965	94.08833999	93.07647829	92.08621899	91.11687679
200826A00028	8/28/2020	1.08	8/28/2024	99.932149	99.76936363	99.607112	99.44539123	99.28419872	99.12353191	98.96338824	98.80376514	98.64466011
200826A00029	8/28/2020	1.16	11/27/2024	99.87635	99.46560564	99.05823182	98.65418717	98.253431	97.85592332	97.46162475	97.07049657	96.68250065
200826A00038	8/28/2020	1.11	8/28/2024	99.937056	99.77426536	99.61200773	99.45028099	99.28908253	99.12840977	98.96826017	98.80863117	98.64952023
200826A00039	8/28/2020	1.03	7/29/2024	99.965991	99.88575755	99.80565636	99.72568664	99.64584808	99.56614037	99.4865632	99.40711625	99.32779921
200827A00007	8/27/2020	0.77	8/27/2025	99.426665	98.29323181	97.18542589	96.10238693	95.04329268	94.00735689	92.9938274	92.00198428	91.03113813
200828A00002	8/28/2020	0.73	8/28/2026	99.89308	97.79427941	95.74937812	93.75661592	91.81430482	89.92082516	88.07462227	86.27420327	84.51813402
200909A00001	9/9/2020	0.98	9/8/2028	102.12226	98.05391449	94.16836922	90.45643028	86.9094206	83.51914664	80.27786846	77.17827179	74.21344205
200910A00006	9/10/2020	0.96	9/10/2027	100.71062	97.71288845	94.82222344	92.03416906	89.34448467	86.74913184	84.24426326	81.82621241	79.49148377
200911A00011	9/11/2020	1.18	9/11/2030	102.84719	97.44372334	92.37401412	87.61544704	83.14706265	78.94942659	75.00451061	71.29558334	67.80711031
200911A00012	9/11/2020	1.18	9/11/2030	102.84719	97.44372334	92.37401412	87.61544704	83.14706265	78.94942659	75.00451061	71.29558334	67.80711031
200911A00013	9/11/2020	0.69	9/11/2025	99.309966	98.08762769	96.89184843	95.72176183	94.57653887	93.45538625	92.35754451	91.2822862	90.22891421
200916A00015	9/16/2020	0.72	9/16/2025	99.342399	98.15762761	97.0008737	95.87115353	94.76752914	93.68910548	92.63502802	91.60448046	90.59668261
200916A00016	9/16/2020	0.6	9/16/2024	99.804352	99.58969702	99.37597738	99.16318686	98.95131935	98.74036879	98.53032917	98.32119454	98.112959
200916A00019	9/16/2020	0.42	9/16/2024	99.796581	99.58159994	99.36755982	99.15445408	98.94227652	98.73102099	98.5206814	98.31125172	98.10272595
200916A00023	9/16/2020	0.42	9/16/2024	99.796581	99.58159994	99.36755982	99.15445408	98.94227652	98.73102099	98.5206814	98.31125172	98.10272595
200922A00015	9/24/2020	1.09	9/24/2025	99.792047	98.58360849	97.40421589	96.25283289	95.12847192	94.03019132	92.9570927	91.90831851	90.88304973
200922A00027	9/24/2020	1.65	9/23/2025	100.48607	99.27570503	98.09433505	96.94093118	95.81450993	94.71413342	93.63890681	92.5879758	91.56052442
200922A00033	9/24/2020	2.37	9/23/2024	100.20315	99.96872669	99.73540646	99.50318261	99.2720474	99.04199315	98.81301226	98.58509721	98.35824052
200922A00034	9/24/2020	2.24	9/23/2026	102.99648	100.7996649	98.66039306	96.57673281	94.5468384	92.56894121	90.64134585	88.76242637	86.93062278
200922A00035	9/24/2020	2.94	9/23/2024	100.33742	100.1027821	99.8692517	99.63681843	99.40547454	99.17521236	98.94602428	98.71790276	98.49084035

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
200922A00036	9/24/2020	1.55	9/23/2025	100.36218	99.15261755	97.97204219	96.81941988	95.69376748	94.59414747	93.51966533	92.4694671	91.44273708
200922A00037	9/24/2020	2.76	9/23/2025	101.86131	100.641976	99.45178584	98.28970671	97.15475114	96.04597747	94.96248716	93.90342242	92.86796384
200922A00039	9/24/2020	3	9/23/2025	102.15866	100.937386	99.74528872	98.58133385	97.44453302	96.33394374	95.2486667	94.18784331	93.15065345
200922A00040	9/24/2020	2	9/23/2024	100.116	99.88170826	99.64852446	99.41643656	99.1854368	98.95551753	98.72667113	98.49889009	98.27216694
200922A00041	9/24/2020	2.68	9/23/2024	100.27617	100.041634	99.80819949	99.57586174	99.34461304	99.1144457	98.88535213	98.65732479	98.43035622
200925A00002	9/25/2020	0.74	9/25/2025	99.356289	98.14810756	96.96904776	95.818068	94.69417588	93.59642521	92.52391343	91.47577904	90.45119936
200925A00003	9/25/2020	0.59	9/25/2024	99.778627	99.53940246	99.30132834	99.06439666	98.82859921	98.59392785	98.36037452	98.12793121	97.89659003
200925A00008	9/25/2020	0.74	9/25/2025	99.356289	98.14810756	96.96904776	95.818068	94.69417588	93.59642521	92.52391343	91.47577904	90.45119936
200928A00003	9/28/2020	0.55	9/26/2025	99.275564	98.06289089	96.8795532	95.72449857	94.59672419	93.49527411	92.41923656	91.36774139	90.33995778
200928A00009	9/28/2020	1.51	9/28/2032	105.78558	97.92463139	90.70323306	84.06605944	77.96284139	72.34787983	67.17960801	62.42019793	58.03520615
201001A00011	10/1/2020	0.71	6/17/2025	99.452265	98.50413286	97.5739586	96.66123569	95.76547693	94.88621307	94.02299205	93.17537818	92.34295145
201001A00012	10/1/2020	0.74	9/16/2025	99.366795	98.18186728	97.02495915	95.89508725	94.79131355	93.71274296	92.65852086	91.6278309	90.61989284
201007A00008	10/7/2020	1.22	10/7/2030	102.96608	97.66977628	92.70002254	88.03466839	83.65317952	79.53651556	75.66701388	72.02828313	68.60510544
201007A00010	10/7/2020	1.22	10/7/2030	102.96608	97.66977628	92.70002254	88.03466839	83.65317952	79.53651556	75.66701388	72.02828313	68.60510544
201007A00014	10/7/2020	0.8	10/7/2025	99.478878	98.19712553	96.93817364	95.70146438	94.48645792	93.2926315	92.11947879	90.9665092	89.83324732
201014A00002	10/14/2020	0.61	10/15/2024	99.74177	99.44804116	99.15605274	98.86578881	98.57723403	98.29037324	98.00519145	97.72167385	97.43980582
201015A00002	10/15/2020	0.61	10/15/2024	99.74177	99.44804116	99.15605274	98.86578881	98.57723403	98.29037324	98.00519145	97.72167385	97.43980582
201015A00003	10/15/2020	0.75	10/15/2025	99.380077	98.12168958	96.88967934	95.6832217	94.50152629	93.34383553	92.20942286	91.09759122	90.00767149
201015A00020	10/15/2020	0.94	10/15/2027	100.70932	97.62910352	94.66182162	91.80273419	89.04732309	86.39128289	83.83050977	81.36109091	78.97929464
201015A00024	10/19/2020	1.53	10/18/2027	102.65449	99.4367657	96.33622361	93.34796049	90.46730833	87.68982038	85.01125922	82.42758559	79.93494795
201015A00025	10/19/2020	1.54	10/18/2027	102.68742	99.46915669	96.36808527	93.37930693	90.49815318	87.72017678	85.04113987	82.45700276	79.96391349
201015A00030	10/19/2020	2.39	10/18/2027	105.48689	102.2223904	99.07632638	96.0437547	93.11996517	90.30047065	87.58099506	84.95746212	82.42598475
201015A00032	10/19/2020	2.33	10/19/2026	103.33094	101.0619087	98.85390365	96.70490782	94.61298834	92.57628892	90.59302619	88.66148635	86.78002188
201019A00005	10/19/2020	0.79	10/20/2025	99.438268	98.16711577	96.92123444	95.69988357	94.50235231	93.32795747	92.1760422	91.04597466	89.93714681
201019A00007	10/19/2020	0.64	10/21/2024	99.737648	99.42759792	99.11948268	98.81328396	98.50898382	98.20656459	97.90600877	97.60729913	97.31041861
201021A00011	10/21/2020	1.11	10/21/2027	101.27779	98.07515444	94.98962823	92.01630897	89.15052833	86.38783852	83.72400054	81.15497314	78.6769024
201021A00012	10/21/2020	1.85	10/19/2035	109.94545	99.2628248	89.72389156	81.19976101	73.57668663	66.75421593	60.6435771	55.16626851	50.25282464
201022A00012	10/26/2020	2.25	10/24/2030	109.83095	103.5805859	97.72871982	92.24788692	87.1126495	82.29943796	77.78640451	73.55328914	69.58129669
201028A00003	10/30/2020	1.42	2/27/2026	100.60813	98.98247024	97.39060446	95.83154402	94.30433816	92.80807289	91.34186919	89.90488136	88.49629534
201028A00005	10/30/2020	1.85	10/31/2025	100.87534	99.56687614	98.28142038	97.01841495	95.77732346	94.5576262	93.35881943	92.1804148	91.02193878
201028A00011	10/28/2020	0.91	4/28/2026	99.831291	98.0550092	96.3185762	94.62086489	92.96078718	91.33729255	89.74936654	88.19602921	86.67633376
201028A00013	10/28/2020	0.68	10/28/2024	99.735758	99.40666738	99.07974489	98.75496941	98.43231984	98.11177537	97.79331546	97.47691983	97.16256846
201029A00002	10/29/2020	0.59	10/29/2025	99.350852	98.0553855	96.78326975	95.53391772	94.3067621	93.10125418	91.91686315	90.7530753	89.60939337

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
201029A00004	10/29/2020	1.49	10/29/2038	106.59193	96.27805216	87.20844202	79.21940308	72.16995956	65.93857292	60.42034854	55.52465788	51.17311256
201030A00001	11/2/2020	2.54	10/29/2040	122.56315	106.9758489	93.64810686	82.23480213	72.44541422	64.03513311	56.797453	50.55799774	45.16936802
201030A00002	11/2/2020	2.8	10/29/2040	126.55487	110.6663754	97.06889054	85.41350547	75.40641358	66.79994608	59.38510644	52.98534511	47.45136349
201030A00003	11/2/2020	2.58	10/29/2040	123.17726	107.5436222	94.17438127	82.72383342	72.90095258	64.46048895	57.19555353	50.93143579	45.52044425
201030A00004	11/2/2020	2.56	10/29/2040	122.87021	107.2597356	93.91124407	82.47931777	72.6731834	64.24781103	56.99650326	50.74471676	45.34490613
201030A00005	11/2/2020	2.49	10/29/2040	121.79551	106.2661323	92.99026385	81.62351303	71.87599127	63.5034383	56.29982734	50.09120016	44.73052274
201030A00012	10/30/2020	0.63	10/30/2025	99.405547	98.10721711	96.83202301	95.57939503	94.34878219	93.13965109	91.95148528	90.78378453	89.63606424
201030A00016	10/30/2020	1.14	10/8/2027	101.34732	98.17669087	95.12087585	92.17506104	89.33466639	86.59533167	83.95290432	81.40342814	78.94313265
201030A00017	10/30/2020	1.14	10/15/2027	101.36321	98.17447037	95.10179607	92.14033074	89.28544628	86.53273487	83.87799694	81.31723007	78.84661841
201030A00018	10/30/2020	1.15	10/22/2027	101.41215	98.20474115	95.11467893	92.13705434	89.26719007	86.50062949	83.83312495	81.26062671	78.77927259
201030A00019	10/30/2020	1.15	10/29/2027	101.42823	98.20269497	95.09577561	92.10251424	89.21818407	86.43827946	83.75850443	81.17476176	78.68314274
201103A00005	11/3/2020	0.89	11/4/2030	100.61992	97.46625918	94.45797043	91.58697813	88.84572051	86.22711001	83.72450035	81.33165602	79.04272411
201105A00003	11/6/2020	2.24	11/4/2030	109.79517	103.5178903	97.64259193	92.14147343	86.98879163	82.16069755	77.6350882	73.39147057	69.41083692
201105A00016	11/9/2020	2.18	11/8/2027	104.90479	101.594794	98.40687855	95.33591621	92.37702395	89.52554795	86.77705159	84.12730422	81.57227045
201109A00012	11/9/2020	1.39	11/8/2030	104.04775	98.47500647	93.25387014	88.36005769	83.77108728	79.46613877	75.42592261	71.63255973	68.06947142
201110A00003	11/10/2020	1.12	11/10/2027	101.33984	98.18703609	95.15190762	92.22942567	89.41479957	86.70346865	84.09108987	81.57352627	79.14683598
201116A00011	11/16/2020	0.71	11/15/2024	99.711877	99.33403405	98.95905821	98.586917	98.21757827	97.85101034	97.48718201	97.12606256	96.76762171
201116A00021	11/16/2020	0.53	11/15/2024	99.690993	99.31264553	98.93717566	98.56455097	98.19473907	97.82770807	97.46342654	97.10186354	96.74298859
201116A00024	11/18/2020	2.36	11/15/2034	114.84882	104.7074322	95.5655898	87.31897801	79.87467394	73.14985332	67.07064723	61.57113327	56.59244477
201116A00025	11/18/2020	1.96	11/15/2032	109.53048	101.4034021	93.9433855	87.09217254	80.79687279	75.00944072	69.68620984	64.78747382	60.27710938
201117A00016	11/17/2020	0.52	11/18/2024	99.681075	99.29461203	98.91115088	98.53065631	98.15309386	97.77842959	97.40663011	97.03766252	96.67149444
201118A00009	11/18/2020	0.61	11/18/2025	99.387729	98.03895995	96.71474561	95.41447463	94.13755589	92.88341729	91.651505	90.44128273	89.25223101
201119A00021	11/23/2020	2.22	11/21/2030	109.71242	103.3937582	97.48254887	91.95042234	86.77112031	81.92032982	77.37552995	73.11585129	69.12194709
201119A00023	11/23/2020	2.23	11/21/2030	109.77579	103.4551495	97.54205243	92.00812414	86.82710154	81.97466723	77.42829614	73.16711497	69.17177332
201123A00009	11/25/2020	1.02	11/25/2024	99.820244	99.41505621	99.01315347	98.6144956	98.21904343	97.82675836	97.43760246	97.05153838	96.66852935
201123A00010	11/25/2020	1.48	11/24/2025	100.43758	99.06795302	97.72347368	96.40351149	95.10745551	93.83471467	92.58471689	91.35690839	90.15075296
201123A00011	11/25/2020	1.41	11/24/2025	100.339	98.97009093	97.6263232	96.30706059	95.01169249	93.73962813	92.49029573	91.26314183	90.05763046
201203A00005	12/3/2020	0.78	12/3/2026	100.13676	97.78059215	95.4912622	93.26650384	91.10414406	89.00209589	86.95835449	84.97099336	83.0381608
201204A00015	12/8/2020	1.07	12/8/2025	99.877312	98.47522299	97.09953463	95.74956777	94.42466592	93.12419447	91.84753977	90.59410823	89.36332557
201207A00009	12/7/2020	1.01	12/7/2027	101.03142	97.823077	94.7368144	91.76730781	88.90949332	86.15855537	83.50991309	80.95920746	78.50228932
201207A00021	12/7/2020	1.85	12/7/2050	110.92818	97.85363494	86.86377665	77.57959371	69.69654558	62.96912074	57.19873289	52.22420665	47.91427934
201208A00029	12/10/2020	1.52	12/9/2025	100.53065	99.12106812	97.73806324	96.38095433	95.04907918	93.74179771	92.458491	91.19856044	89.9614269
201208A00031	12/10/2020	1.43	12/9/2024	99.991227	99.54775722	99.10821991	98.6725632	98.24073574	97.81268711	97.38836777	96.96772904	96.55072308

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
201210A00021	12/10/2020	0.89	12/10/2027	101.1173	97.77590766	94.56168153	91.46913284	88.4930348	85.62841309	82.87053226	80.21488289	77.65716961
201211A00001	12/11/2020	0.95	12/11/2030	102.03942	96.92322222	92.12390915	87.61967802	83.3903499	79.41724152	75.68304638	72.17172598	68.86841016
201215A00001	12/15/2020	0.76	12/15/2025	99.430914	98.01423765	96.62457594	95.26122578	93.92350758	92.61076464	91.32236223	90.05768665	88.81614435
201216A00003	12/16/2020	0.59	7/1/2024	99.998355	99.99558568	99.99281851	99.99005375	99.98729138	99.9845314	99.98177381	99.97901861	99.97626579
201216A00004	12/16/2020	0.74	9/8/2025	99.376132	98.21188297	97.07468271	95.96359852	94.87773986	93.81625629	92.77833517	91.76319962	90.77010657
201216A00013	12/16/2020	0.59	12/16/2025	99.367209	97.94540577	96.55081006	95.18271074	93.84042128	92.52327843	91.23064117	89.96188982	88.71642513
201218A00014	12/18/2020	0.57	12/18/2025	99.338043	97.91132185	96.51199874	95.13935497	93.79269697	92.47135472	91.17468076	89.90204926	88.65285506
201221A00014	12/21/2020	0.76	12/19/2025	99.432085	98.00514473	96.60560625	95.23275139	93.8858863	92.56434066	91.26746672	89.99463833	88.74525007
201221A00015	12/21/2020	0.88	12/4/2026	100.04678	97.6961817	95.41220714	93.19259979	91.03519502	88.93791386	86.89875903	84.91581128	82.98722579
201221A00022	12/21/2020	0.51	12/19/2025	99.275425	97.83016627	96.41362797	95.02501664	93.66356816	92.32854596	91.01923982	89.73496464	88.47505932
201223A00012	12/23/2020	0.91	12/18/2026	100.13481	97.74758552	95.42902151	93.1767545	90.98852123	88.86214944	86.79555362	84.78673103	82.83375784
201223A00013	12/23/2020	0.9	12/11/2026	100.10275	97.73369979	95.43228511	93.19620274	91.02323893	88.91126822	86.85824941	84.86222161	82.92130063
201228A00013	12/28/2020	0.84	12/30/2030	100.46231	97.273576	94.23353148	91.33383217	88.56666523	85.9247127	83.40111676	80.98944766	78.6836741
210104A00006	11/22/2021	0.88	11/20/2026	100.02909	97.71521323	95.46595938	93.27917136	91.15277956	89.08479492	87.07330534	85.11647224	83.21252726
210104A00007	11/23/2021	0.88	11/23/2026	100.0332	97.71136527	95.45458253	93.26067223	91.12754467	89.05319175	87.03568334	85.07316377	83.16384846
210104A00009	12/20/2021	0.89	12/18/2026	100.08544	97.69883857	95.38087807	93.12920144	90.94154579	88.81573924	86.74969667	84.74141568	82.78897277
210104A00010	11/22/2021	0.88	11/20/2026	100.02909	97.71521323	95.46595938	93.27917136	91.15277956	89.08479492	87.07330534	85.11647224	83.21252726
210104A00011	11/23/2021	0.88	11/23/2026	100.0332	97.71136527	95.45458253	93.26067223	91.12754467	89.05319175	87.03568334	85.07316377	83.16384846
210104A00012	12/20/2021	0.89	12/18/2026	100.08544	97.69883857	95.38087807	93.12920144	90.94154579	88.81573924	86.74969667	84.74141568	82.78897277
210107A00007	1/7/2021	0.84	1/7/2026	99.601377	98.08123158	96.59189287	95.13248654	93.70217111	92.30013645	90.92560235	89.57781704	88.25605596
210114A00009	1/19/2021	2.66	1/17/2030	111.29718	105.7343939	100.4872839	95.53625923	90.86304558	86.45058992	82.28297263	78.34532636	74.62376115
210121A00012	1/22/2021	0.64	10/15/2024	99.750662	99.45691648	99.16491152	98.87463113	98.58605995	98.29918283	98.01398479	97.730451	97.44856686
210121A00014	1/22/2021	0.64	10/25/2024	99.728972	99.40805639	99.08920775	98.77240641	98.45763265	98.14486704	97.83409035	97.52528363	97.21842817
210122A00005	1/26/2021	0.6	7/15/2024	99.964882	99.92336595	99.88190164	99.84048936	99.799129	99.75782047	99.71656366	99.67535847	99.63420481
210122A00006	1/25/2021	0.61	8/15/2024	99.888785	99.7618055	99.63516445	99.50886061	99.38289259	99.25725901	99.1319585	99.00698969	98.88235122
210125A00006	1/27/2021	2.16	1/26/2027	103.40136	100.8719391	98.41734995	96.03493424	93.72214233	91.4765316	89.29576106	87.17758647	85.11985562
210125A00007	1/27/2021	2.98	1/27/2031	114.81959	108.1687916	101.9546195	96.14602045	90.71431125	85.63298258	80.8775235	76.42526086	72.25521243
210127A00008	1/27/2021	0.93	1/27/2027	100.23649	97.74569849	95.32893928	92.98357483	90.70707667	88.49702257	86.35109133	84.26705783	82.24278837
210127A00009	1/27/2021	1.3	7/27/2029	103.62776	98.71352582	94.05975612	89.65131951	85.47404117	81.51463802	77.7606579	74.20042324	70.82297884
210127A00010	1/27/2021	1.41	7/26/2030	104.5383	98.67590051	93.17734304	88.01820839	83.17583953	78.62920387	74.35876865	70.34638657	66.57519069
210128A00010	1/28/2021	0.57	7/9/2024	99.978237	99.95332172	99.92843401	99.90357338	99.87873977	99.85393316	99.82915347	99.80440068	99.77967472
210129A00002	2/3/2021	0.59	7/25/2024	99.940249	99.87109265	99.80204259	99.73309824	99.66425936	99.59552571	99.52689705	99.45837315	99.38995377
210129A00008	1/29/2021	0.62	10/8/2024	99.754968	99.48033241	99.20721543	98.93560444	98.66548693	98.39685056	98.12968309	97.86397243	97.59970663

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210129A00013	1/29/2021	0.65	1/9/2025	99.58383	99.05801723	98.53774343	98.0229211	97.51346481	97.00929092	96.51031752	96.01646437	95.52765291
210201A00001	2/1/2021	0.77	12/16/2025	99.445892	98.02653684	96.63429551	95.26846046	93.92834846	92.61329941	91.32267527	90.05585919	88.81225462
210201A00002	2/1/2021	1.19	2/1/2036	102.33121	96.67017388	91.44900026	86.62786749	82.1709318	78.04589951	74.22364811	70.67789031	67.38487594
210201A00003	2/2/2021	0.74	10/15/2025	99.367087	98.10878727	96.87686402	95.67049188	94.48888055	93.33127247	92.19694114	91.08518952	89.99534852
210201A00004	2/3/2021	1.15	2/3/2025	99.840006	99.24631422	98.65965579	98.07990632	97.50694437	96.94065134	96.38091137	95.82761125	95.28064039
210201A00007	2/3/2021	0.57	8/15/2024	99.883682	99.75670691	99.63007092	99.50377212	99.37780914	99.25218058	99.12688508	99.00192128	98.8772878
210201A00012	2/3/2021	0.75	11/17/2025	99.4062	98.06278625	96.74374472	95.44847083	94.17637966	92.92690503	91.69949873	90.49362984	89.30878405
210208A00004	2/11/2021	0.76	10/15/2025	99.393068	98.13459189	96.90249467	95.69595152	94.51417203	93.35639858	92.22190458	91.10999293	90.01999446
210208A00008	2/11/2021	0.78	11/17/2025	99.447877	98.10416174	96.78482324	95.48925738	94.21687912	92.96712214	91.7394381	90.53329596	89.3481813
210209A00029	2/12/2021	0.8	12/15/2025	99.489543	98.0724198	96.68231907	95.31853737	93.98039492	92.66723482	91.37842217	90.11334307	88.8714038
210212A00004	2/12/2021	1.1	2/12/2036	102.559	96.86407267	91.61276292	86.7648255	82.28404159	78.13778656	74.29664562	70.73407317	67.42609055
210212A00006	2/12/2021	0.77	2/12/2026	99.539032	97.93346781	96.36166338	94.82261343	93.31535319	91.83895599	90.39253136	88.97522319	87.5862081
210212A00007	2/12/2021	0.76	2/12/2026	99.52324	97.92930526	96.36884496	94.84086343	93.34440451	91.87854979	90.44241673	89.03515685	87.65595406
210212A00008	2/12/2021	0.95	10/13/2026	100.14235	97.92604617	95.769192	93.6698055	91.62598999	89.63592549	87.697865	85.81013093	83.9711118
210212A00014	2/17/2021	1.38	2/17/2026	100.50575	98.90979508	97.3466501	95.81536987	94.31504414	92.84479725	91.40378647	89.9912004	88.60625752
210212A00016	2/17/2021	1.32	2/18/2025	99.944064	99.30988288	98.68372628	98.06544287	97.45488481	96.85190793	96.25637165	95.66813884	95.08707574
210216A00006	2/16/2021	1.44	2/15/2030	105.40185	99.89473252	94.70748469	89.81989228	85.21312025	80.86961388	76.77300498	72.90802555	69.26042807
210216A00007	2/16/2021	1.3	2/16/2029	103.95838	99.43042948	95.12422988	91.02776555	87.12973594	83.41951038	79.88708458	76.52304018	73.31850717
210216A00008	2/16/2021	0.71	2/17/2026	99.614846	98.02283956	96.46364052	94.93630067	93.43990849	91.97358713	90.53649281	89.12781318	87.74676586
210216A00009	2/16/2021	0.92	2/16/2027	100.61768	98.05813567	95.57602377	93.16853104	90.83296214	88.56673786	86.36738918	84.23255173	82.15996056
210216A00011	2/17/2021	0.83	12/15/2025	99.533515	98.11605642	96.72562641	95.36152106	94.02306042	92.70958746	91.42046712	90.15508538	88.91284839
210217A00005	2/17/2021	0.83	2/14/2031	100.87713	97.58801871	94.45593963	91.47188738	88.62744297	85.91473131	83.32638238	80.85549532	78.49560543
210217A00008	2/18/2021	0.63	8/15/2024	99.891337	99.7643548	99.63771122	99.51140486	99.38543432	99.25979823	99.13449521	99.0095239	98.88488293
210217A00009	2/18/2021	0.68	11/15/2024	99.700416	99.32259961	98.94764999	98.57553485	98.20622205	97.8396799	97.47587722	97.11478327	96.7563678
210218A00009	2/19/2021	0.62	7/15/2024	99.965728	99.92421124	99.88274624	99.84133327	99.79997223	99.75866301	99.71740551	99.67619964	99.63504528
210218A00010	2/18/2021	1.72	2/18/2031	106.65364	100.2054692	94.18908818	88.57335976	83.32954983	78.431128	73.85358747	69.57428068	65.57226903
210218A00011	2/22/2021	0.85	10/24/2025	99.522669	98.24103872	96.98380028	95.75028237	94.53983841	93.35184539	92.18570283	91.04083171	89.91667355
210219A00004	2/19/2021	0.91	2/19/2026	99.739339	98.14412867	96.5818053	95.05141741	93.55204986	92.08282243	90.6428881	89.23143149	87.84766736
210219A00008	2/22/2021	0.86	12/1/2025	99.56956	98.18775101	96.83163728	95.50056573	94.19390516	92.91104512	91.65139504	90.41438343	89.19945714
210224A00002	2/25/2021	0.88	11/3/2025	99.575286	98.26796657	96.98376601	95.72212489	94.48250175	93.26437199	92.06722722	90.89057466	89.73393655
210224A00003	2/26/2021	0.9	12/3/2025	99.628011	98.24063311	96.87914747	95.5428937	94.23123355	92.94354977	91.67924534	90.43774259	89.21848244
210224A00004	2/26/2021	0.91	12/18/2025	99.65288	98.22681142	96.82807768	95.45596281	94.10977575	92.78884888	91.492537	90.22021639	88.97128394
210224A00006	2/26/2021	0.88	10/21/2025	99.557906	98.28345608	97.03406852	95.80901992	94.60761514	93.42918568	92.27308841	91.13870435	90.02543754

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210224A00007	2/26/2021	0.68	10/21/2024	99.750167	99.44009253	99.13195292	98.82572994	98.52140566	98.21896238	97.91838264	97.61964917	97.32274494
210225A00003	3/1/2021	0.93	9/24/2025	99.593377	98.38623694	97.20812117	96.05799398	94.93486837	93.83780323	92.76590071	91.71830377	90.69419389
210225A00006	2/25/2021	0.98	2/25/2026	99.869403	98.25584556	96.67577467	95.12821234	93.61221887	92.12689084	90.67135925	89.24478792	87.84637187
210225A00007	2/25/2021	1.79	8/23/2030	106.86587	100.8638713	95.23699682	89.95986388	85.00893395	80.36237195	75.9999142	71.90274727	68.05339683
210225A00012	3/1/2021	0.91	8/25/2025	99.591975	98.46272055	97.35887867	96.27959983	95.22407209	94.19151898	93.18119751	92.19239641	91.22443445
210225A00013	3/1/2021	0.93	10/6/2025	99.599257	98.36165896	97.15247746	95.97073648	94.81550417	93.68589067	92.58104579	91.50015678	90.44244627
210225A00015	3/1/2021	0.7	8/26/2024	99.874643	99.71742687	99.56071234	99.40449709	99.24877873	99.09355488	98.93882318	98.78458129	98.63082688
210225A00016	3/1/2021	0.88	7/15/2025	99.600966	98.57852194	97.57692842	96.59555312	95.63378904	94.69105325	93.76678574	92.86044828	91.97152334
210226A00002	2/26/2021	0.86	2/26/2025	99.638639	98.98419313	98.338302	97.70079854	97.07152033	96.45030911	95.83701066	95.23147467	94.63355462
210226A00004	3/1/2021	1.04	12/5/2025	99.83074	98.43671007	97.06878827	95.72630663	94.40861928	93.11510173	91.84515	90.59817977	89.37362559
210226A00012	2/26/2021	2.31	2/26/2036	115.20018	103.9302272	93.89105602	84.94076804	76.95453175	69.82245193	63.44771336	57.74496361	52.63890299
210302A00005	3/5/2021	0.92	9/10/2025	99.590413	98.41961871	97.27613716	96.15902266	95.06737231	94.000324	92.95705413	91.93677551	90.93873531
210303A00006	3/4/2021	0.97	10/10/2025	99.657187	98.40929461	97.18892893	95.99518037	94.82717905	93.684093	92.5651261	91.46951615	90.39653306
210304A00002	3/5/2021	0.93	7/10/2025	99.657132	98.64746257	97.65811774	96.68848885	95.73799149	94.80606412	93.89216702	92.99578117	92.11640733
210304A00006	3/4/2021	1.02	3/4/2026	99.949854	98.3166614	96.71763414	95.15176477	93.61808541	92.11566595	90.64361217	89.20106402	87.7871939
210305A00006	3/8/2021	1.02	8/11/2025	99.730662	98.63697976	97.56711993	96.52031169	95.4958168	94.49292823	93.51096852	92.5492883	91.60726479
210305A00013	3/5/2021	2.41	3/5/2036	116.3439	104.9917208	94.87934968	85.86373515	77.81905453	70.63455549	64.21268092	58.46743551	53.32296183
210309A00002	3/11/2021	0.77	7/25/2024	99.952775	99.88360815	99.81454774	99.74559305	99.67674385	99.60799989	99.53936094	99.47082677	99.40239713
210309A00004	3/11/2021	0.87	11/25/2024	99.7588	99.3537632	98.95200988	98.55350056	98.15819607	97.76605782	97.37704789	96.99112892	96.60826417
210310A00003	3/15/2021	0.79	8/26/2024	99.888868	99.73163499	99.57490366	99.41867165	99.26293656	99.10769603	98.9529477	98.79868922	98.64491826
210311A00007	3/11/2021	1.06	3/11/2026	100.02873	98.37678794	96.75968178	95.17637726	93.62587831	92.10722818	90.61950746	89.16183225	87.73335239
210312A00008	3/12/2021	1.13	3/12/2026	100.14961	98.49402709	96.87339344	95.28667082	93.73285865	92.21099588	90.72015906	89.25946045	87.82804623
210315A00003	3/15/2021	1.13	3/13/2026	100.15147	98.49327969	96.87014253	95.28100762	93.72487032	92.20076581	90.70776702	89.24498282	87.81155618
210319A00003	3/19/2021	0.95	3/19/2025	99.671886	98.96154659	98.26129216	97.57090878	96.89018882	96.21893042	95.55693733	94.90401869	94.25998886
210319A00009	3/19/2021	1.1	3/19/2026	100.15166	98.45713695	96.79990896	95.17889608	93.59305904	92.04139662	90.52294387	89.03677055	87.58197951
210324A00002	3/24/2021	2.06	3/24/2031	108.96633	102.3558538	96.19200069	90.44223012	85.07654203	80.06726316	75.38885454	71.01773585	66.93212531
210324A00003	3/24/2021	1.18	3/24/2026	100.25862	98.5710708	96.91964081	95.30323841	93.72081379	92.17135948	90.65390808	89.16753031	87.71133305
210330A00021	3/30/2021	2.16	3/28/2031	109.64161	102.9990102	96.80539376	91.02802485	85.63672063	80.60364186	75.9030987	71.51137365	67.40656001
210330A00022	3/30/2021	1.27	3/30/2026	100.42825	98.72366173	97.05580981	95.42356929	93.82586485	92.2616649	90.72997927	89.22985711	87.76038489
210331A00007	3/31/2021	1.25	3/31/2031	101.9001	98.54639696	95.35423102	92.3142644	89.41776911	86.65658542	84.02308093	81.51011284	79.11099323
210407A00012	4/7/2021	0.94	4/7/2025	99.655993	98.89517622	98.14592023	97.4079627	96.68104959	95.96493449	95.25937824	94.56414869	93.87902047
210407A00013	4/7/2021	1.23	4/7/2026	100.37753	98.65208799	96.96423852	95.31285744	93.69686339	92.11521739	90.56692072	89.05101297	87.56657014
210408A00007	4/8/2021	1.05	4/8/2031	101.67029	98.27606439	95.04733738	91.97443539	89.0483238	86.26056221	83.6032612	81.0690426	78.65100281

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210409A00010	4/9/2021	1.05	4/9/2031	101.64351	98.28911021	95.09741054	92.05893034	89.16481398	86.40678704	83.77711413	81.26856004	78.87435394
210420A00009	4/20/2021	1.08	12/5/2025	99.888277	98.4938157	97.12547036	95.78257237	94.46447567	93.17055559	91.90020795	90.65284828	89.42791095
210420A00010	4/20/2021	1.08	12/12/2025	99.896446	98.48393184	97.09820501	95.73857114	94.40435965	93.09492246	91.80963301	90.54788545	89.30909369
210420A00035	4/20/2021	1.92	4/20/2034	106.99133	100.830121	95.14205567	89.88547943	85.02274228	80.51978681	76.34578156	72.47279399	68.87549843
210423A00001	4/23/2021	1.72	4/23/2036	106.36784	100.3820915	94.86851112	89.78374517	85.08882817	80.74870593	76.7318127	73.00969686	69.55668922
210423A00003	4/23/2021	1.31	4/23/2031	102.58871	99.16335608	95.90506231	92.8040588	89.85122353	87.03803452	84.35652626	81.79924947	79.35923418
210428A00006	4/28/2021	1.23	4/28/2026	100.42327	98.64131874	96.89931941	95.19614659	93.53070922	91.90195398	90.30886366	88.75045571	87.22578081
210428A00007	4/28/2021	1.74	10/27/2028	104.90985	100.6728949	96.63045615	92.7726306	89.09006518	85.57392768	82.21587514	79.00802417	75.94292338
210428A00008	4/28/2021	1.93	4/26/2030	107.50743	101.7874316	96.40782551	91.34664237	86.5834334	82.09916193	77.87609912	73.89772782	70.14865398
210428A00015	4/28/2021	2.02	4/28/2031	108.77359	102.0802928	95.84523507	90.03470816	84.61764183	79.56538756	74.8515185	70.45164688	66.3432573
210429A00005	4/29/2021	2.08	4/29/2031	109.18123	102.4718134	96.22164048	90.39693172	84.96654964	79.90178348	75.17614882	70.76520462	66.64638623
210507A00008	5/7/2021	1.94	5/7/2031	108.24892	101.5507333	95.31297454	89.50166006	84.08547219	79.03554137	74.32524349	69.93001489	65.82718345
210507A00009	5/7/2021	2.02	5/7/2032	109.60647	101.9473283	94.88157905	88.36016269	82.33830728	76.77513497	71.63330556	66.87869431	62.48010045
210512A00011	5/12/2021	1.16	5/12/2026	100.35855	98.53069032	96.74595724	95.00307172	93.30079713	91.63794179	90.013357	88.42593515	86.874608
210512A00012	5/12/2021	1.16	5/12/2026	100.35855	98.53069032	96.74595724	95.00307172	93.30079713	91.63794179	90.013357	88.42593515	86.874608
210514A00007	5/14/2021	0.95	5/15/2028	100.43771	98.48857133	96.59911527	94.76702173	92.99007958	91.26617934	89.5933078	87.96954286	86.39304883
210514A00010	5/14/2021	1.34	5/14/2031	102.67572	99.25853932	96.008611	92.91610125	89.97183265	87.16723491	84.49430047	81.94554367	79.51396315
210514A00033	5/18/2021	2.8	5/18/2028	108.34927	104.4672411	100.7468472	97.1805242	93.76110324	90.48178559	87.33612181	84.31799198	81.42158715
210518A00023	5/18/2021	1.17	5/18/2026	100.34668	98.51389292	96.7232979	94.97367599	93.26385375	91.59269884	89.95911828	88.36205683	86.80049545
210525A00004	5/25/2021	1.02	12/19/2025	99.816012	98.38612597	96.98369255	95.60799226	94.2583299	92.93403387	91.63445518	90.35896649	89.10696123
210526A00014	5/26/2021	1.01	12/19/2025	99.801246	98.37147285	96.96915077	95.59355992	94.24400514	92.9198149	91.62034023	90.34495387	89.09304926
210526A00017	5/26/2021	2.13	5/26/2033	111.40281	102.7255573	94.79845546	87.55259084	80.92571081	74.86154915	69.30922309	64.22269378	59.56028326
210526A00018	5/26/2021	1.11	5/26/2026	100.24764	98.39524881	96.58593648	94.81845271	93.09158726	91.40417272	89.75508273	88.14323023	86.56756585
210527A00019	5/27/2021	1	5/27/2026	100.29555	98.43536014	96.61857333	94.84391691	93.11016828	91.4161483	89.76071942	88.14278393	86.56128229
210527A00026	6/1/2021	2.78	6/1/2028	108.36779	104.4487304	100.6943079	97.09674906	93.64869009	90.34315119	87.17351439	84.13350286	81.21716158
210601A00002	6/1/2021	0.9	6/2/2025	99.639174	98.72964265	97.83660841	96.95962565	96.09826506	95.25211253	94.42076847	93.60384717	92.80097619
210603A00008	6/3/2021	1.74	6/3/2036	106.35274	100.4799907	95.06891553	90.07703474	85.46618872	81.20206525	77.25378122	73.59351256	70.19616668
210603A00015	6/7/2021	2.71	6/7/2028	108.13536	104.2047572	100.4399935	96.83320655	93.3769491	90.06416363	86.88816009	83.84259483	80.9214508
210608A00017	6/10/2021	2.67	6/8/2029	110.28073	105.3292624	100.6317638	96.17389102	91.94217939	87.92398852	84.1074478	80.48140557	77.03538206
210609A00007	6/11/2021	2.6	6/11/2029	109.95257	105.0011021	100.3041313	95.84725024	91.61694349	87.6005244	83.78608031	80.16242136	76.71903304
210609A00013	6/11/2021	1.64	6/11/2025	100.3438	99.40691048	98.4874444	97.58491975	96.69887161	95.82885196	94.97442888	94.13518585	93.31072108
210610A00012	6/11/2021	1.9	6/10/2026	101.8155	99.90817986	98.04604912	96.22776695	94.45203905	92.71761795	91.02330104	89.36792857	87.75038188
210610A00014	6/11/2021	2.03	6/10/2026	102.0688	100.1589481	98.29434045	96.47362845	94.69551647	92.9587558	91.2621426	89.60451595	87.98475606

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210611A00006	6/11/2021	1.85	6/11/2031	107.69272	100.9265545	94.63185074	88.77334578	83.31858449	78.23768203	73.50310827	69.08949114	64.97343746
210611A00010	6/11/2021	1.02	6/11/2026	100.14066	98.24576206	96.39706179	94.59312971	92.83259469	91.11413752	89.43648847	87.7984251	86.19877012
210611A00011	6/11/2021	1.02	6/11/2026	100.14066	98.24576206	96.39706179	94.59312971	92.83259469	91.11413752	89.43648847	87.7984251	86.19877012
210611A00012	6/11/2021	1.02	6/11/2026	100.14066	98.24576206	96.39706179	94.59312971	92.83259469	91.11413752	89.43648847	87.7984251	86.19877012
210616A00006	2/11/2022	0.86	2/11/2025	99.656009	99.04156521	98.43467255	97.83519212	97.24298872	96.6579304	96.07988841	95.50873706	94.94435367
210616A00007	3/18/2022	0.9	3/18/2025	99.636468	98.92893152	98.23140389	97.54367349	96.86553498	96.1967887	95.53724052	94.88670163	94.24498835
210616A00008	5/2/2022	0.95	5/2/2025	99.678327	98.85077871	98.03689088	97.23632778	96.44876456	95.67388685	94.91139035	94.1609804	93.42237165
210616A00009	2/11/2022	0.86	2/11/2025	99.656009	99.04156521	98.43467255	97.83519212	97.24298872	96.6579304	96.07988841	95.50873706	94.94435367
210616A00011	5/2/2022	0.95	5/2/2025	99.678327	98.85077871	98.03689088	97.23632778	96.44876456	95.67388685	94.91139035	94.1609804	93.42237165
210616A00012	3/18/2022	0.9	3/18/2025	99.636468	98.92893152	98.23140389	97.54367349	96.86553498	96.1967887	95.53724052	94.88670163	94.24498835
210621A00008	6/21/2021	1.04	6/23/2025	99.77389	98.80824764	97.8611828	96.93216389	96.0206793	95.12623654	94.24836146	93.38659733	92.54050405
210623A00028	6/23/2021	1.22	6/23/2026	100.5137	98.5850655	96.70299263	94.86607466	93.07295454	91.3223253	89.61292779	87.94354861	86.31301809
210624A00004	6/24/2021	1.01	6/24/2025	99.744412	98.77628659	97.82683707	96.89552737	95.98184186	95.08528432	94.20537695	93.34165962	92.49368897
210624A00005	6/24/2021	1.22	6/24/2026	100.51597	98.58466434	96.70004789	94.86070711	93.06527953	91.31245298	89.6009634	87.92959272	86.29716682
210624A00022	6/24/2021	0.87	6/24/2025	99.731254	98.76140916	97.8103018	96.87739307	95.96216499	95.06411904	94.1827753	93.31767156	92.46836254
210624A00025	6/24/2021	1.43	6/24/2027	101.9675	99.06167829	96.25359661	93.53943562	90.91555092	88.37846038	85.92483595	83.5514959	81.2553975
210624A00026	6/24/2021	1.6	6/23/2028	103.84048	99.95197033	96.23026338	92.66734538	89.25562752	85.98792353	82.85742616	79.85768509	76.98258636
210629A00005	6/29/2021	1.25	6/29/2026	100.58732	98.64204668	96.74411209	94.89207062	93.08453207	91.32015793	89.59765911	87.91579371	86.27336499
210629A00009	6/29/2021	1.14	12/31/2025	100.00916	98.54694167	97.11337357	95.70769296	94.32916032	92.97706169	91.65070766	90.34943227	89.072592
210629A00012	6/29/2021	1.14	12/29/2025	100.00651	98.54944611	97.12084312	95.71993782	94.34599804	92.99831688	91.67621165	90.37902278	89.10611291
210629A00014	6/29/2021	1.78	12/28/2029	106.40746	101.0284232	95.95423311	91.16606039	86.64632928	82.37863133	78.34764201	74.5390438	70.939455
210629A00015	6/29/2021	1.89	6/27/2031	107.99692	101.180181	94.84106123	88.94362752	83.45482731	78.34424134	73.58386127	69.14788721	65.01254317
210701A00007	7/1/2021	1.22	7/1/2026	100.53175	98.58180554	96.67942123	94.82313818	93.01155637	91.24332806	89.51715535	87.83178805	86.18602149
210706A00006	7/6/2021	1.15	7/6/2026	100.40121	98.43967154	96.52617679	94.65924834	92.83746389	91.05945461	89.32390273	87.62953919	85.97514151
210706A00014	7/6/2021	1.15	6/26/2026	100.38107	98.445846	96.55753508	94.71471501	92.91601312	91.16010759	89.44572521	87.77163917	86.13666709
210706A00015	7/6/2021	1.06	12/31/2025	99.888412	98.42713647	96.99449822	95.58973146	94.21209708	92.86088154	91.53539584	90.23497439	88.95897406
210707A00002	7/7/2021	1.12	6/26/2026	100.32132	98.38669642	96.49898225	94.65674745	92.85861968	91.10327743	89.38944777	87.71590419	86.08146459
210707A00008	7/9/2021	2.44	7/7/2031	111.83221	104.8597221	98.37472884	92.34054082	86.7234106	81.49228358	76.61857016	72.07593817	67.84012389
210709A00002	7/9/2021	1.36	7/9/2029	104.6067	99.69057795	95.03327687	90.61985814	86.43631803	82.46952797	78.70717535	75.13770858	71.75028615
210709A00005	7/9/2021	1.69	7/9/2031	106.6298	99.83003682	93.50958049	87.63219401	82.16455741	77.07601742	72.33836136	67.92561121	63.81383601
210709A00006	7/13/2021	2.4	7/11/2031	111.56729	104.593806	98.10869901	92.0751603	86.45933704	81.23008141	76.35872128	71.81885156	67.58614408
210712A00008	6/27/2022	1.05	6/27/2025	99.78474	98.80848351	97.85120689	96.91236145	95.99141935	95.08787274	94.20123282	93.33102891	92.47680769
210712A00010	6/27/2022	1.05	6/27/2025	99.78474	98.80848351	97.85120689	96.91236145	95.99141935	95.08787274	94.20123282	93.33102891	92.47680769

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210714A00009	7/14/2021	0.75	7/12/2024	99.915693	99.79720117	99.67900655	99.56110758	99.44350311	99.32619198	99.20917305	99.0924452	98.97600729
210714A00010	7/14/2021	0.75	7/12/2024	99.915693	99.79720117	99.67900655	99.56110758	99.44350311	99.32619198	99.20917305	99.0924452	98.97600729
210714A00011	7/14/2021	0.75	7/12/2024	99.915693	99.79720117	99.67900655	99.56110758	99.44350311	99.32619198	99.20917305	99.0924452	98.97600729
210714A00012	7/14/2021	1.12	7/14/2026	100.39594	98.41652212	96.48672042	94.60495177	92.76969191	90.97947696	89.23290051	87.52861085	85.86530839
210714A00013	7/14/2021	1.12	7/14/2026	100.39594	98.41652212	96.48672042	94.60495177	92.76969191	90.97947696	89.23290051	87.52861085	85.86530839
210714A00014	7/14/2021	1.12	7/14/2026	100.39594	98.41652212	96.48672042	94.60495177	92.76969191	90.97947696	89.23290051	87.52861085	85.86530839
210714A00015	7/14/2021	1.11	7/14/2026	100.36291	98.41153931	96.50892437	94.65350247	92.84377812	91.07831501	89.35573318	87.67470632	86.03395922
210714A00016	7/14/2021	0.75	7/12/2024	99.91576	99.79736219	99.67926084	99.56145484	99.44394306	99.32672435	99.20979757	99.09316157	98.97681525
210714A00017	7/14/2021	0.73	7/12/2024	99.913813	99.79599768	99.67847718	99.5612503	99.44431588	99.3276728	99.21131991	99.09525609	98.97948022
210714A00018	7/14/2021	0.75	7/12/2024	99.91576	99.79736219	99.67926084	99.56145484	99.44394306	99.32672435	99.20979757	99.09316157	98.97681525
210714A00020	7/14/2021	0.9	3/14/2025	99.639499	98.94259809	98.25540846	97.57772776	96.90935958	96.25011293	95.59980199	94.95824595	94.32526888
210719A00004	7/19/2021	1	4/20/2026	99.987466	98.23096841	96.51344654	94.8337745	93.1908675	91.58368018	90.01120482	88.47246966	86.96653732
210719A00009	7/19/2021	1.04	7/17/2026	100.19748	98.20961032	96.27088843	94.37978198	92.53481856	90.73458202	88.97770981	87.26289057	85.5888618
210720A00035	7/22/2021	2.27	7/21/2031	110.69197	103.7234277	97.24509716	91.21989535	85.61372589	80.3952264	75.53553596	71.00808349	66.78839509
210721A00009	7/21/2021	1.7	7/21/2031	106.71514	99.88308594	93.5344151	87.63245321	82.14348506	77.03650377	72.28298022	67.85665318	63.7333382
210722A00001	7/22/2021	1.1	7/22/2026	100.3296	98.32741438	96.37493201	94.47059185	92.61289716	90.80040877	89.03174237	87.305566	85.62059763
210722A00008	7/21/2023	1.84	7/22/2030	107.12217	101.1930507	95.62998349	90.40848562	85.5058333	80.90092777	76.57417084	72.50735073	68.68353717
210722A00009	7/21/2023	1.96	7/22/2032	109.29275	101.4596398	94.24811947	87.60557326	81.48409804	75.84005581	70.63367377	65.82868378	61.39199718
210729A00003	7/29/2021	1.11	7/29/2026	100.36325	98.34260613	96.37241197	94.45107266	92.57705791	90.74889685	88.96517521	87.2245327	85.52566049
210729A00004	7/29/2021	1.74	7/29/2031	107.00564	100.144	93.76888082	87.8432847	82.33320855	77.20738723	72.43705975	67.99575665	63.85910649
210729A00006	7/29/2021	1.87	11/30/2032	108.8165	100.6813597	93.21767308	86.36651053	80.07438993	74.29275187	68.97748414	64.08849419	59.58932471
210802A00002	8/2/2021	0.7	8/1/2025	99.526825	98.45831564	97.41255856	96.3888339	95.38645214	94.40475225	93.44310021	92.50088768	91.57753069
210803A00005	8/5/2021	2.06	8/4/2026	102.36758	100.3099884	98.3039165	96.34773206	94.43986369	92.57880152	90.76309426	88.99134642	87.2622157
210804A00008	8/6/2021	2.28	8/4/2028	106.77402	102.7176486	98.83858708	95.12813134	91.57805299	88.18057093	84.92832441	81.8143479	78.83204754
210809A00010	8/9/2021	1.06	8/7/2026	100.31303	98.27752236	96.29412405	94.3611292	92.47689873	90.63986054	88.84850613	87.10138746	85.39711396
210809A00012	8/9/2021	1.06	8/7/2026	100.31303	98.27752236	96.29412405	94.3611292	92.47689873	90.63986054	88.84850613	87.10138746	85.39711396
210809A00013	8/9/2021	1.05	8/7/2026	100.28003	98.27408658	96.3193169	94.41404454	92.55666246	90.74562924	88.97946575	87.2567521	85.57612471
210809A00014	8/9/2021	1.06	8/7/2026	100.31303	98.27752236	96.29412405	94.3611292	92.47689873	90.63986054	88.84850613	87.10138746	85.39711396
210809A00015	8/9/2021	1.06	8/7/2026	100.31303	98.27752236	96.29412405	94.3611292	92.47689873	90.63986054	88.84850613	87.10138746	85.39711396
210809A00016	8/9/2021	0.66	8/9/2024	99.840368	99.64742742	99.45524754	99.26382347	99.07315069	98.88322472	98.69404111	98.50559545	98.31788336
210816A00003	8/16/2021	0.71	8/16/2024	99.899242	99.76950121	99.64011279	99.51107559	99.38238814	99.25404899	99.12605668	98.99840976	98.87110679
210817A00013	8/19/2021	2	8/19/2026	102.30565	100.2095942	98.16671119	96.17528453	94.23366794	92.34028092	90.49360548	88.69218315	86.93461212
210818A00005	8/18/2021	0.6	8/19/2024	99.896936	99.75873481	99.6209329	99.48352801	99.34651837	99.20990222	99.07367781	98.93784341	98.80239728

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210818A00007	8/18/2021	0.81	8/18/2025	99.62974	98.51629606	97.42754677	96.36267855	95.32091314	94.30150577	93.30374333	92.32694279	91.37044955
210826A00008	8/26/2021	0.89	2/26/2025	99.658613	99.00409373	98.35812907	97.72055275	97.09120234	96.46991959	95.85655025	95.25094401	94.65295433
210826A00009	8/26/2021	1.18	8/26/2026	100.56588	98.47068818	96.42906812	94.439276	92.49964062	90.60855815	88.76448876	86.96595359	85.21153173
210826A00013	8/26/2021	1.97	2/28/2033	109.84066	101.440319	93.75038781	86.70697082	80.25223402	74.33379931	68.90420383	63.92041538	59.34339795
210907A00004	9/7/2021	2.01	9/7/2033	110.56156	101.6689644	93.56763362	86.18284153	79.44728556	73.30031377	67.68723614	62.55871042	57.87019417
210907A00006	9/7/2021	2.1	9/7/2034	112.10735	102.2655152	93.38161764	85.35699436	78.10363131	71.54296165	65.60480757	60.22644549	55.35177971
210907A00007	9/7/2021	2.35	9/4/2037	116.57407	103.9497583	92.85787074	83.10245384	74.51360673	66.94389806	60.26529066	54.36650077	49.15072835
210907A00008	9/7/2021	2.42	9/7/2038	118.24663	104.689799	92.88374593	82.59037179	73.60519689	65.7524566	58.88093573	52.86042547	47.57870712
210907A00009	9/7/2021	2.5	9/7/2039	120.39021	105.8779039	93.34783301	82.51479968	73.1361638	65.00529258	57.94604856	51.80814542	46.4632313
210907A00010	9/7/2021	2.58	9/7/2040	122.95975	107.4562011	94.18205699	82.7993698	73.02328726	64.61345823	57.36686893	51.11186382	45.70315007
210907A00011	9/7/2021	2.65	9/6/2041	125.66811	109.1560987	95.1342023	83.20616806	73.0410662	64.36220849	56.93799524	50.57434693	45.10843963
210907A00013	9/9/2021	2.14	9/9/2025	101.05592	99.8784391	98.7282979	97.60455449	96.50630803	95.43269823	94.38290316	93.35613705	92.3516484
210907A00014	9/9/2021	2.45	9/9/2026	103.38556	101.2220269	99.11437325	97.06075451	95.05940438	93.10862906	91.20680358	89.35236839	87.54382608
210907A00015	9/9/2021	2.21	9/9/2026	102.85848	100.7008379	98.59895493	96.55098981	94.55517965	92.60983389	90.71333068	88.86411349	87.06068782
210913A00014	9/13/2021	1.15	9/13/2028	100.75567	98.59181928	96.49983594	94.47673053	92.51966145	90.62592537	88.79294957	87.01828467	85.29959784
210913A00015	9/13/2021	1.08	9/14/2026	100.37712	98.34109331	96.35851452	94.42762039	92.54672218	90.71419898	88.9284944	87.18811349	85.49161977
210914A00012	9/14/2021	1.18	9/14/2027	101.86141	98.73411507	95.71828083	92.80927451	90.00269057	87.29433439	84.68021062	82.15651223	79.71961031
210914A00014	9/14/2021	0.97	9/14/2026	100.44776	98.2977308	96.20379387	94.16408095	92.17680424	90.24025007	88.35277501	86.5128024	84.71881902
210914A00015	9/14/2021	0.81	9/15/2025	99.606974	98.42074259	97.26252915	96.13135134	95.02627222	93.94639767	92.890874	91.85888565	90.84965314
210914A00017	9/14/2021	1.32	9/14/2028	103.56746	99.4531079	95.52386426	91.77040178	88.18391371	84.75608566	81.47906495	78.3454321	75.3481743
210914A00018	9/14/2021	1.43	9/14/2029	105.10157	100.0004369	95.17573921	90.61105191	86.29101474	82.20125738	78.32833004	74.6596393	71.18338888
210915A00018	9/15/2021	0.74	9/16/2024	99.779394	99.4841791	99.19072523	98.89901655	98.6090374	98.32077234	98.03420609	97.74932354	97.46610979
210915A00023	9/15/2021	0.74	9/16/2024	99.779394	99.4841791	99.19072523	98.89901655	98.6090374	98.32077234	98.03420609	97.74932354	97.46610979
210915A00024	9/15/2021	1.1	9/15/2026	100.46429	98.33545342	96.26319328	94.24563575	92.28098715	90.36752568	88.50359806	86.68761615	84.91805393
210915A00025	9/15/2021	1.09	9/15/2026	100.42713	98.33056807	96.28950235	94.30210443	92.36661724	90.48135413	88.6446955	86.85508553	85.11102921
210915A00026	9/15/2021	1.1	9/15/2026	100.46429	98.33545342	96.26319328	94.24563575	92.28098715	90.36752568	88.50359806	86.68761615	84.91805393
210915A00027	9/15/2021	1.1	9/15/2026	100.46429	98.33545342	96.26319328	94.24563575	92.28098715	90.36752568	88.50359806	86.68761615	84.91805393
210916A00003	9/16/2021	0.75	9/16/2024	99.836781	99.62207852	99.40831161	99.19547398	98.98355951	98.77256214	98.56247587	98.35329474	98.14501285
210916A00007	9/16/2021	0.75	9/16/2024	99.836781	99.62207852	99.40831161	99.19547398	98.98355951	98.77256214	98.56247587	98.35329474	98.14501285
210916A00008	9/16/2021	1.48	9/15/2028	103.65281	99.55110383	95.63359288	91.89100208	88.3145808	84.89606697	81.62765672	78.50197617	75.51205503
210916A00009	9/16/2021	2.25	9/16/2036	114.80334	103.0883542	92.70678936	83.49865665	75.3239649	68.0601278	61.59971962	55.84853018	50.72387813
210917A00003	9/17/2021	0.8	9/17/2024	99.845553	99.62810239	99.41161034	99.19607075	98.98147729	98.76782367	98.55510367	98.34331112	98.13243991
210917A00004	9/17/2021	1.03	9/17/2025	99.72017	98.53037403	97.36875766	96.23432949	95.12614449	94.04330099	92.9849382	91.95023389	90.9384023

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
210917A00008	9/17/2021	1.55	9/15/2028	103.9465	99.83865938	95.9152137	92.1668792	88.58489755	85.16099929	81.88737357	78.7566398	75.76182134
210917A00012	9/17/2021	1.2	9/11/2026	100.64499	98.50677718	96.42406141	94.39500606	92.41785087	90.49090809	88.61255877	86.78124939	84.99548853
210920A00014	9/9/2022	1.28	9/9/2026	100.81604	98.68123064	96.60170896	94.57565163	92.60130883	90.67700259	88.8011232	86.97212578	85.18852709
210920A00015	9/9/2022	1.28	9/9/2026	100.81604	98.68123064	96.60170896	94.57565163	92.60130883	90.67700259	88.8011232	86.97212578	85.18852709
210921A00006	9/21/2021	1.43	9/21/2028	103.30279	99.37785209	95.62917959	92.04788276	88.62557009	85.35431607	82.22663279	79.23544333	76.37405698
210921A00009	9/21/2021	1.28	9/21/2028	103.21792	99.2848867	95.52882156	91.94078185	88.51232902	85.23549392	82.10274817	79.10697729	76.24145571
210924A00003	9/24/2021	2.37	9/24/2036	116.23104	104.4149507	93.94319787	84.65440551	76.40738592	69.07851995	62.55948908	56.75531038	51.58263273
210924A00004	9/24/2021	2.37	9/24/2036	116.23104	104.4149507	93.94319787	84.65440551	76.40738592	69.07851995	62.55948908	56.75531038	51.58263273
210924A00005	9/24/2021	2.37	9/24/2036	116.23104	104.4149507	93.94319787	84.65440551	76.40738592	69.07851995	62.55948908	56.75531038	51.58263273
210924A00011	9/24/2021	2.19	9/25/2034	113.03867	103.1078935	94.14656947	86.05450332	78.74234989	72.13039011	66.1474485	60.72993738	55.82101242
210928A00007	9/28/2021	0.88	9/27/2024	99.84491	99.60010931	99.35650963	99.11410184	98.87287721	98.63282711	98.39394298	98.15621634	97.91963881
210928A00008	9/28/2021	1.35	9/28/2026	101.02161	98.83393535	96.70396011	94.62974238	92.60941989	90.64120878	88.72339951	86.85435306	85.03249735
210928A00009	9/28/2021	2.18	9/28/2033	112.14497	103.1306056	94.92098094	87.43977066	80.61826959	74.39459378	68.71297057	63.52310582	58.77961972
210928A00010	9/28/2021	1.12	9/26/2025	99.829039	98.61516409	97.43058576	96.2742546	95.14517069	94.04238082	92.96497572	91.91208761	90.88288785
210929A00011	3/16/2022	1.03	3/14/2025	99.73177	99.0345072	98.34695922	97.66892364	97.00020403	96.34060931	95.68995362	95.0480561	94.41474076
210929A00012	3/16/2022	1.03	3/14/2025	99.73177	99.0345072	98.34695922	97.66892364	97.00020403	96.34060931	95.68995362	95.0480561	94.41474076
211007A00005	10/7/2021	0.86	10/7/2024	99.781946	99.42757414	99.07572815	98.72638094	98.37950588	98.0350767	97.6930675	97.35345277	97.01620732
211007A00006	10/7/2021	1.28	10/7/2026	100.90862	98.71789173	96.58675685	94.51326428	92.49553836	90.53177533	88.62024019	86.75926361	84.94723908
211014A00012	10/14/2021	1.46	10/14/2031	103.33137	99.63971116	96.13941304	92.81863876	89.6663785	86.67238499	83.82711539	81.12167794	78.5477831
211014A00018	10/14/2021	0.8	10/11/2024	99.840736	99.55731938	99.27552407	98.99533569	98.7167404	98.43972451	98.1642745	97.890377	97.61801879
211015A00029	10/15/2021	0.98	10/15/2024	99.851437	99.55750343	99.26531103	98.97484401	98.68608702	98.39902488	98.11364262	97.82992541	97.54785862
211015A00031	10/15/2021	1.22	10/15/2025	99.990645	98.72809805	97.49199971	96.28152316	95.0958761	93.93429909	92.79606379	91.68047139	90.58685114
211019A00009	10/19/2021	1.48	10/9/2026	101.34448	99.12453317	96.96379839	94.86029623	92.81213073	90.81748359	88.87461033	86.98183665	85.13755496
211019A00011	10/19/2021	1.48	10/16/2026	101.36351	99.12526514	96.94715797	94.8271979	92.76347289	90.75414744	88.79745888	86.89171395	85.0352855
211022A00008	10/22/2021	1.12	10/22/2024	99.887034	99.57396865	99.26287221	98.95372615	98.64651208	98.34121188	98.03780762	97.73628163	97.43661644
211026A00012	10/26/2021	1.52	10/26/2026	101.48366	99.21816258	97.01416932	94.86966257	92.78270562	90.75143674	88.7740657	86.8488706	84.97419478
211026A00013	10/26/2021	1.52	10/26/2026	101.48366	99.21816258	97.01416932	94.86966257	92.78270562	90.75143674	88.7740657	86.8488706	84.97419478
211028A00012	10/28/2021	1.64	10/15/2027	103.00589	99.79008494	96.6910717	93.70396814	90.82412188	88.0471018	85.36868604	82.7848508	80.29175976
211028A00013	10/28/2021	1.65	10/22/2027	103.06432	99.82953527	96.71283626	93.70928663	90.81418429	88.02304891	85.33161011	82.73579639	80.23172469
211028A00019	10/28/2021	1.1	10/28/2024	99.875329	99.5459492	99.21873956	98.89367834	98.57074442	98.24991699	97.93117548	97.61449962	97.29986936
211028A00020	10/28/2021	2.05	1/28/2031	108.76293	102.3039435	96.27274538	90.63876871	85.37378591	80.45171535	75.84844763	71.54168672	67.51080474
211028A00021	10/28/2021	2.28	10/28/2033	113.12487	103.9946318	95.68479476	88.11709102	81.22109631	74.93340821	69.19691412	63.96013868	59.17666187
211110A00012	11/10/2021	1.44	11/10/2026	101.35526	99.07825273	96.86531767	94.7142796	92.62305415	90.58963987	88.61211442	86.68863091	84.8174145

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
211110A00013	11/10/2021	1.44	11/10/2026	101.35526	99.07825273	96.86531767	94.7142796	92.62305415	90.58963987	88.61211442	86.68863091	84.8174145
211110A00014	11/10/2021	1.44	11/10/2026	101.35526	99.07825273	96.86531767	94.7142796	92.62305415	90.58963987	88.61211442	86.68863091	84.8174145
211115A00032	11/15/2021	1.75	11/12/2027	103.48112	100.1844443	97.0099542	93.95250413	91.00718831	88.16933212	85.43447989	82.79838353	80.25699174
211117A00010	11/17/2021	1.18	11/18/2024	99.889737	99.50335205	99.11996023	98.7395265	98.36201664	97.98739693	97.61563418	97.2466957	96.88054931
211119A00009	11/19/2021	1.68	11/19/2027	103.27429	99.96257083	96.77428793	93.70420811	90.74735007	87.89896848	85.15454154	82.50975925	79.96051237
211123A00011	11/23/2021	1.69	11/23/2026	101.97738	99.63188345	97.35194941	95.13538305	92.98007994	90.88401784	88.845253	86.86191663	84.93221155
211123A00012	11/23/2021	2.27	11/23/2033	113.10068	103.9077093	95.5465963	87.93743831	81.00839091	74.6948205	68.93854771	63.68717358	58.89347907
211129A00011	11/29/2021	1.53	11/20/2026	101.58393	99.25119403	96.98348552	94.77863673	92.63456634	90.54927408	88.52083703	86.54740617	84.62720313
211129A00012	11/29/2021	1.53	11/25/2026	101.59961	99.25340618	96.97294387	94.75602549	92.60053597	90.50444307	88.46579356	86.48270975	84.55338601
211206A00008	12/6/2021	1.24	12/6/2024	99.906828	99.47167857	99.04031534	98.61268895	98.18875095	97.76845371	97.35175042	96.93859507	96.52894243
211206A00009	12/6/2021	1.43	12/5/2025	100.39172	98.99348999	97.62143861	96.27489756	94.95321905	93.65577679	92.38196501	91.13119773	89.90290785
211206A00010	12/6/2021	1.54	12/4/2026	101.65067	99.28031579	96.97701577	94.73849969	92.56259047	90.44719716	88.390311	86.39000165	84.44441361
211206A00017	12/6/2021	1.56	12/4/2026	101.69927	99.32831985	97.02443422	94.78534514	92.60887518	90.49293302	88.43550955	86.43467408	84.48857082
211207A00011	12/7/2021	1.62	12/1/2026	101.83604	99.47109068	97.1728093	94.93895205	92.7673612	90.6559641	88.60276922	86.60586256	84.66340406
211207A00012	12/7/2021	1.62	12/4/2026	101.84508	99.47233204	97.16668955	94.9258815	92.74772931	90.63014059	88.57110518	86.56869139	84.62104244
211207A00017	12/7/2021	1.3	11/15/2024	99.937273	99.55891122	99.18341985	98.81076594	98.4409173	98.07384224	97.70950954	97.34788844	96.98894865
211208A00012	12/8/2021	1.62	12/8/2026	101.8605	99.50700782	97.22151807	95.00166251	92.84516756	90.74985302	88.71362757	86.73448457	84.81049802
211208A00013	12/8/2021	1.63	12/8/2026	101.91038	99.5322978	97.22311993	94.9804442	92.80196424	90.68546848	88.62883553	86.63002997	84.6870982
211209A00006	12/9/2021	1.61	12/8/2026	101.83271	99.4498763	97.134715	94.88493052	92.69831651	90.57275431	88.50620892	86.49672513	84.54242391
211209A00007	12/9/2021	1.61	12/8/2026	101.83271	99.4498763	97.134715	94.88493052	92.69831651	90.57275431	88.50620892	86.49672513	84.54242391
211210A00014	12/10/2021	1.54	12/10/2025	100.56206	99.14966231	97.76394189	96.40421378	95.06981217	93.7600935	92.47443556	91.21223659	89.97291441
211210A00015	12/10/2021	1.63	12/10/2026	101.88761	99.49897086	97.17831081	94.9233155	92.73176415	90.60152443	88.53054841	86.51686865	84.55859452
211210A00016	12/10/2021	1.76	12/10/2027	103.63137	100.2589177	97.01409328	93.89140438	90.88562305	87.99177321	85.20511707	82.52114235	79.93555035
211213A00011	12/13/2021	1.32	12/13/2024	99.941777	99.48763808	99.03762702	98.59168745	98.14976418	97.71180298	97.27775064	96.84755486	96.42116429
211214A00014	12/14/2021	1.31	12/13/2024	99.937184	99.48305757	99.03305876	98.58713136	98.14522018	97.707271	97.27323059	96.84304667	96.41666788
211214A00015	12/14/2021	1.49	12/12/2025	100.49403	99.07698967	97.68681098	96.32280111	94.98428743	93.67061987	92.38117001	91.11533014	89.87251242
211217A00021	12/21/2021	2.44	12/18/2026	103.91115	101.4767272	99.11199449	96.81456421	94.58214292	92.41252933	90.30361	88.25335533	86.2598156
211220A00006	12/20/2021	1.21	12/20/2024	99.888877	99.41599049	98.94757857	98.48357798	98.0239265	97.5685631	97.11742787	96.67046202	96.22760785
211221A00010	12/21/2021	1.31	12/20/2024	99.936736	99.46371579	98.99517165	98.53103973	98.0712578	97.61576482	97.16450087	96.71740716	96.27442598
211221A00023	12/21/2021	1.53	6/19/2026	101.11622	99.19208818	97.3141394	95.48097944	93.69126969	91.94372067	90.23708982	88.57017945	86.94183483
211221A00025	12/21/2021	1.59	12/21/2026	101.82197	99.4059748	97.05953851	94.7802624	92.56584831	90.4140908	88.32287281	86.2901615	84.3140044
211222A00003	12/22/2021	1.33	1/15/2025	99.94711	99.40406414	98.86691163	98.335557	97.80990661	97.28986883	96.77535401	96.26627437	95.76254401
211222A00004	12/22/2021	1.26	10/15/2024	99.934428	99.64033974	99.34799298	99.05737227	98.76846225	98.48124775	98.19571378	97.91184551	97.62962832

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
211222A00005	12/22/2021	1.2	7/15/2024	99.990262	99.94872479	99.90723976	99.86580678	99.82442575	99.78309658	99.74181915	99.70059337	99.65941914
211222A00025	12/22/2021	1.2	7/15/2024	99.990262	99.94872479	99.90723976	99.86580678	99.82442575	99.78309658	99.74181915	99.70059337	99.65941914
211222A00026	12/22/2021	1.2	7/15/2024	99.990262	99.94872479	99.90723976	99.86580678	99.82442575	99.78309658	99.74181915	99.70059337	99.65941914
211222A00027	12/22/2021	1.26	10/15/2024	99.934428	99.64033974	99.34799298	99.05737227	98.76846225	98.48124775	98.19571378	97.91184551	97.62962832
211222A00029	12/22/2021	1.26	10/15/2024	99.934428	99.64033974	99.34799298	99.05737227	98.76846225	98.48124775	98.19571378	97.91184551	97.62962832
211222A00030	12/22/2021	1.33	1/15/2025	99.94711	99.40406414	98.86691163	98.335557	97.80990661	97.28986883	96.77535401	96.26627437	95.76254401
211222A00031	12/22/2021	1.33	1/15/2025	99.94711	99.40406414	98.86691163	98.335557	97.80990661	97.28986883	96.77535401	96.26627437	95.76254401
211222A00035	12/22/2021	2.15	12/22/2033	112.0556	102.8407784	94.4674416	86.85407471	79.92745383	73.62176457	67.87781826	62.64235461	57.86742095
211227A00005	12/27/2021	1.61	12/18/2026	101.86255	99.45372878	97.11404182	94.84111189	92.63266187	90.48650625	88.40054674	86.37276829	84.40123525
211227A00009	12/27/2021	1.6	12/23/2026	101.85264	99.43114189	97.07949895	94.79530098	92.57623528	90.42008263	88.32471296	86.28808113	84.30822299
220104A00006	1/4/2022	1.76	1/4/2029	105.23773	101.2074444	97.36534147	93.70149873	90.20657362	86.87176657	83.68878633	80.64981771	77.74749149
220106A00007	1/6/2022	2.42	1/6/2034	114.60033	105.233813	96.72278655	88.98422128	81.94355867	75.53380388	69.69472323	64.37213059	59.5172522
220106A00008	1/6/2022	2.5	1/5/2035	116.38653	106.0475303	96.73761717	88.34821758	80.78275606	73.95527092	67.78919871	62.21630328	57.17573168
220106A00009	1/6/2022	2.57	1/4/2036	118.00013	106.7040433	96.62337827	87.61976624	79.57128964	72.37044923	65.92239235	60.14336674	54.95937018
220106A00010	1/6/2022	2.64	1/6/2037	119.64722	107.3930308	96.55492145	86.95995374	78.45719735	70.91482722	64.21761667	58.26477039	52.96804988
220106A00011	1/6/2022	2.7	1/6/2038	121.31652	108.1149999	96.54141416	86.38374693	77.45870683	69.60770107	62.69339221	56.59674997	51.21452488
220106A00013	1/6/2022	2.75	1/6/2039	123.09024	108.9396236	96.64125759	85.93913257	76.61400242	68.47792988	61.36966837	55.15074519	49.70213659
220106A00018	1/10/2022	3.11	1/8/2032	117.41755	109.7747603	102.6959159	96.13623105	90.05470165	84.41376814	79.17900942	74.31886546	69.80438584
220106A00019	1/10/2022	3.17	1/7/2033	119.76398	111.0885414	103.1260623	95.81377982	89.09477235	82.9173889	77.23473604	72.00421701	67.18711767
220111A00002	1/11/2022	1.75	1/16/2026	100.9841	99.47240551	97.99076967	96.53836293	95.11438997	93.7180839	92.34870499	91.00553949	89.68789842
220111A00005	1/11/2022	1.54	1/10/2025	100.07894	99.47164137	98.87173805	98.27909671	97.69358578	97.11507684	96.54344454	95.97856654	95.42032335
220112A00004	1/12/2022	1.55	1/12/2026	100.85854	99.35502266	97.88133993	96.43667422	95.02023976	93.6312787	92.26905993	90.93287782	89.62205115
220112A00005	1/12/2022	1.55	1/12/2026	100.85854	99.35502266	97.88133993	96.43667422	95.02023976	93.6312787	92.26905993	90.93287782	89.62205115
220112A00008	1/12/2022	1.47	11/20/2024	100.0034	99.61132209	99.2232403	98.83636711	98.45341569	98.07343467	97.69638951	97.3222462	96.95097125
220114A00007	1/14/2022	1.7	1/27/2026	100.94219	99.40208174	97.89291556	96.41382555	94.96397972	93.54257643	92.14884302	90.78203445	89.44143209
220114A00009	1/14/2022	1.74	4/21/2026	101.33031	99.55864451	97.82630029	96.13214332	94.47508209	92.85406454	91.26807627	89.71613887	88.19730839
220114A00010	1/14/2022	1.86	1/13/2027	102.57816	100.0932157	97.68117308	95.33946623	93.06563647	90.85732691	88.71227746	86.62832021	84.60337501
220118A00009	1/18/2022	1.65	1/17/2025	100.12507	99.57608455	99.03311627	98.496064	97.96483128	97.43932377	96.91944915	96.40511707	95.89623912
220121A00013	1/21/2022	1.78	11/3/2025	100.79119	99.47527569	98.18262779	96.91268115	95.66489045	94.43872736	93.23367992	92.04925191	90.88496225
220121A00014	1/21/2022	1.78	11/3/2025	100.79119	99.47527569	98.18262779	96.91268115	95.66489045	94.43872736	93.23367992	92.04925191	90.88496225
220124A00007	1/24/2022	1.88	1/22/2027	102.6647	100.1552565	97.71991103	95.35603339	93.06110634	90.83271786	88.66855589	86.56640357	84.52413457
220124A00008	1/24/2022	1.88	1/22/2027	102.6647	100.1552565	97.71991103	95.35603339	93.06110634	90.83271786	88.66855589	86.56640357	84.52413457
220125A00010	1/25/2022	1.89	1/25/2027	102.70233	100.1846044	97.7413771	95.36999987	93.06793576	90.83275409	88.6621253	86.55381597	84.50568423

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220126A00002	1/26/2022	1.9	12/18/2026	102.57832	100.1605596	97.81212167	95.53063137	93.31380585	91.15945407	89.06547246	87.02984087	85.05061874
220126A00003	1/26/2022	1.9	12/18/2026	102.57832	100.1605596	97.81212167	95.53063137	93.31380585	91.15945407	89.06547246	87.02984087	85.05061874
220131A00003	1/31/2022	1.98	2/1/2027	102.96452	100.4248865	97.96077074	95.56946722	93.24839013	90.99506276	88.80711219	86.68226414	84.61833816
220131A00006	1/31/2022	1.83	2/1/2027	102.93702	100.3899488	97.91877039	95.52076353	93.19332484	90.93396104	88.74028355	86.61000324	84.54092563
220201A00011	2/1/2022	1.86	4/20/2026	101.5436	99.7726407	98.04092654	96.34732246	94.69073646	93.07011627	91.48444748	89.9327519	88.41408596
220203A00009	2/3/2022	1.99	2/2/2027	102.99574	100.4528204	97.9855762	95.59129361	93.26737906	91.01134865	88.82082264	86.69352032	84.62725523
220204A00004	2/4/2022	2.08	1/8/2027	103.11412	100.6353151	98.22891698	95.89239173	93.62330801	91.41933453	89.27823528	87.19786492	85.1761645
220204A00005	2/4/2022	1.83	1/10/2025	100.21504	99.684605	99.15978242	98.6404817	98.12661591	97.61809992	97.1148504	96.61678571	96.12382592
220209A00010	2/9/2022	2.14	1/11/2027	103.27968	100.7909406	98.37504313	96.02943136	93.75165355	91.53935911	89.3902938	87.3022951	85.27328783
220209A00011	2/9/2022	2.14	1/11/2027	103.27968	100.7909406	98.37504313	96.02943136	93.75165355	91.53935911	89.3902938	87.3022951	85.27328783
220209A00012	2/9/2022	1.98	7/29/2025	100.78275	99.71685014	98.67340754	97.65171497	96.65109808	95.67091014	94.71053061	93.76936388	92.84683798
220209A00013	2/9/2022	1.98	7/29/2025	100.78275	99.71685014	98.67340754	97.65171497	96.65109808	95.67091014	94.71053061	93.76936388	92.84683798
220211A00010	2/11/2022	1.99	2/11/2025	100.36886	99.75353289	99.14626776	98.54690445	97.95528582	97.37125894	96.79467492	96.22538878	95.66325932
220214A00010	2/14/2022	2.46	12/21/2029	110.09588	104.6351542	99.48130054	94.615471	90.02007127	85.67866983	81.57591531	77.69746008	74.02988972
220214A00012	2/14/2022	2.47	12/28/2029	110.17556	104.6948137	99.52302472	94.64116123	90.03145617	85.67732063	81.56325971	77.67479498	73.99839272
220216A00002	2/16/2022	2.09	2/14/2025	100.43091	99.80569975	99.18826626	98.5784617	97.97614518	97.3811793	96.79342998	96.21276641	95.63906091
220216A00003	2/16/2022	2.49	12/14/2029	110.23349	104.7869512	99.64543329	94.79026696	90.20401871	85.87040331	81.77420241	77.90118941	74.23805994
220217A00011	2/17/2022	2.08	2/14/2025	100.42458	99.79939397	99.18198273	98.57220022	97.96990556	97.37496135	96.78723351	96.20659124	95.63290686
220217A00012	2/17/2022	2.28	2/16/2027	103.83321	101.2388726	98.72255716	96.28143107	93.91278823	91.61403878	89.38270317	87.21640667	85.1128741
220217A00013	2/17/2022	2.08	2/14/2025	100.42458	99.79939397	99.18198273	98.57220022	97.96990556	97.37496135	96.78723351	96.20659124	95.63290686
220217A00015	2/17/2022	2.28	2/16/2027	103.83321	101.2388726	98.72255716	96.28143107	93.91278823	91.61403878	89.38270317	87.21640667	85.1128741
220217A00016	2/17/2022	2.24	9/15/2026	102.95527	100.7804276	98.66210985	96.59844089	94.58762228	92.62793002	90.7177107	88.85537802	87.0394094
220217A00017	2/17/2022	2.27	1/29/2027	103.69962	101.158476	98.6926496	96.29945617	93.97632393	91.72078928	89.53049145	87.40316752	85.33664762
220217A00018	2/17/2022	2.28	2/17/2027	103.83931	101.2420047	98.72287172	96.27907295	93.90789462	91.60673967	89.3731218	87.20465989	85.09907278
220217A00020	2/17/2022	2.08	2/13/2025	100.42238	99.79988431	99.18509625	98.57787225	97.97807322	97.38556348	96.80021063	96.22188548	95.65046191
220217A00027	2/16/2024	2.56	2/17/2032	113.48864	105.8858188	98.85410717	92.34747603	86.32383692	80.74468585	75.57478032	70.78184723	66.33631824
220218A00003	2/18/2022	2.16	9/4/2026	102.724	100.5812796	98.493669	96.45935944	94.47661764	92.54378097	90.65925396	88.82150494	87.02906292
220222A00018	2/22/2022	2.5	12/19/2031	112.82141	105.3960642	98.51855831	92.14552036	86.23722308	80.75726199	75.67226172	70.95160971	66.56721456
220224A00010	2/24/2022	2.04	3/10/2025	100.4528	99.76322498	99.0831012	98.41223458	97.75043693	97.09752515	96.45332102	95.81765108	95.19034647
220224A00018	2/24/2022	2.15	3/16/2026	101.90536	100.2239432	98.57814442	96.96689401	95.3891678	93.84398232	92.33039281	90.84749121	89.39440439
220224A00023	2/24/2022	2.15	3/16/2026	101.90536	100.2239432	98.57814442	96.96689401	95.3891678	93.84398232	92.33039281	90.84749121	89.39440439
220225A00014	2/25/2022	2.42	2/23/2029	108.51879	103.8862847	99.47948012	95.28616872	91.29486686	87.49477169	83.87571685	80.42813133	77.1430013
220225A00015	2/25/2022	2.26	2/25/2027	103.83501	101.2146495	98.67366896	96.20917137	93.81838172	91.49864544	89.24742212	87.0622798	84.94088946

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220301A00013	3/1/2022	2.01	2/16/2027	103.12277	100.5378755	98.03078759	95.59867941	93.23885135	90.94871976	88.72581108	86.56775632	84.47228585
220301A00014	3/1/2022	1.85	1/10/2025	100.22577	99.69530123	99.17044596	98.65111279	98.13721479	97.62866684	97.12538558	96.6272894	96.13429834
220301A00015	3/1/2022	2	1/4/2027	102.8949	100.4292947	98.03552553	95.71108156	93.45355859	91.26065096	89.13014677	87.05992346	85.04794362
220302A00010	3/2/2022	2.14	1/13/2027	103.28904	100.7949691	98.37400043	96.02356555	93.7411998	91.5245405	89.37132199	87.279371	85.24660224
220302A00011	3/2/2022	2.14	1/13/2027	103.28904	100.7949691	98.37400043	96.02356555	93.7411998	91.5245405	89.37132199	87.279371	85.24660224
220304A00004	3/4/2022	2.12	12/29/2028	106.8486	102.4056145	98.17361918	94.14149812	90.29877882	86.63559166	83.14263194	79.81112466	76.63279155
220308A00011	3/8/2022	2.07	1/10/2025	100.34379	99.81295983	99.28774491	98.76805481	98.25380254	97.74490294	97.24127264	96.74282999	96.249495
220308A00012	3/8/2022	2.51	3/8/2032	111.03504	104.7169775	98.84740387	93.39105481	88.31565576	83.591649	79.19194999	75.09172683	71.26820054
220309A00010	3/9/2022	2.27	3/8/2027	103.91956	101.2686234	98.69870256	96.20681002	93.7900874	91.44580183	89.1713394	86.96419903	84.82198666
220310A00008	3/10/2022	2.22	3/10/2025	100.66585	99.90145248	99.14872071	98.40739217	97.67720849	96.95791909	96.24928085	95.55105787	94.86302116
220310A00009	3/10/2022	2.31	3/10/2027	104.00167	101.3847638	98.8489863	96.39131962	94.00887568	91.69889316	89.45873095	87.28586203	85.17786764
220310A00010	3/10/2022	2.31	3/10/2027	104.00167	101.3847638	98.8489863	96.39131962	94.00887568	91.69889316	89.45873095	87.28586203	85.17786764
220311A00013	3/15/2022	2.35	3/15/2027	104.17072	101.4981795	98.9077501	96.39638321	93.96116555	91.59931264	89.30816205	87.08516709	84.92789079
220314A00004	3/14/2022	2.44	3/12/2027	104.39784	101.7300101	99.14392479	96.63656056	94.20502452	91.84655128	89.55849633	87.33832969	85.18363012
220314A00005	3/14/2022	2.36	3/14/2025	100.67577	99.97480806	99.28359386	98.60192773	97.92961262	97.26645691	96.61227418	95.96688304	95.33010697
220314A00006	3/14/2022	2.36	3/14/2025	100.67577	99.97480806	99.28359386	98.60192773	97.92961262	97.26645691	96.61227418	95.96688304	95.33010697
220314A00007	3/14/2022	2.44	3/12/2027	104.39784	101.7300101	99.14392479	96.63656056	94.20502452	91.84655128	89.55849633	87.33832969	85.18363012
220314A00008	3/14/2022	2.38	7/28/2025	101.21384	100.1480912	99.10472426	98.08303913	97.08236534	96.10205981	95.14150544	94.20010987	93.27730419
220314A00009	3/14/2022	2.38	7/28/2025	101.21384	100.1480912	99.10472426	98.08303913	97.08236534	96.10205981	95.14150544	94.20010987	93.27730419
220315A00014	3/15/2022	2.78	3/15/2032	115.2651	107.5262558	100.3722533	93.75562866	87.63301082	81.9647501	76.71458034	71.84931336	67.33856242
220315A00015	3/15/2022	3.18	3/13/2037	126.41799	113.5998473	102.2683311	92.24053869	83.35705288	75.47881549	68.48442929	62.26782986	56.73627498
220315A00018	3/15/2022	2.43	3/15/2027	104.38709	101.7115963	99.11828231	96.60409755	94.16612667	91.80158317	89.50780273	87.28223676	85.12244653
220315A00036	3/17/2022	2.63	3/16/2027	104.93396	102.2483944	99.64532554	97.12169229	94.67456645	92.30114934	89.9987651	87.76485419	85.59696749
220315A00037	3/17/2022	2.63	3/16/2027	104.93396	102.2483944	99.64532554	97.12169229	94.67456645	92.30114934	89.9987651	87.76485419	85.59696749
220317A00011	3/17/2022	2.48	3/17/2025	100.7717	100.0623277	99.36293298	98.67330695	97.99324582	97.32255142	96.66103102	96.00849715	95.36476743
220317A00023	5/3/2022	2.52	5/2/2025	101.00409	100.1704521	99.35054442	98.54403056	97.75058438	96.96989023	96.20164254	95.44554545	94.7013124
220317A00026	5/3/2022	2.59	5/3/2027	105.11463	102.2985762	99.57266262	96.93353563	94.37798414	91.90293315	89.5054372	87.18267416	84.93193942
220317A00027	5/3/2022	2.59	5/3/2027	105.11463	102.2985762	99.57266262	96.93353563	94.37798414	91.90293315	89.5054372	87.18267416	84.93193942
220317A00028	5/3/2022	2.59	5/3/2027	105.11463	102.2985762	99.57266262	96.93353563	94.37798414	91.90293315	89.5054372	87.18267416	84.93193942
220323A00016	6/2/2022	2.78	6/2/2025	101.38666	100.4683741	99.5666923	98.6811706	97.81137745	96.95689653	96.11732611	95.29227838	94.48137889
220323A00017	6/2/2022	2.78	6/2/2025	101.38666	100.4683741	99.5666923	98.6811706	97.81137745	96.95689653	96.11732611	95.29227838	94.48137889
220324A00007	3/24/2022	2.72	3/24/2025	100.97372	100.2447889	99.52636762	98.8182343	98.12016904	97.4319581	96.75339378	96.08427417	95.42440298
220324A00015	3/24/2022	2.79	3/3/2026	102.91941	101.2630874	99.64130315	98.05303659	96.49731149	94.97318965	93.47976901	92.01618189	90.5815933

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220325A00010	3/28/2022	2.78	3/21/2025	101.00474	100.2837206	99.5729898	98.87232822	98.18152279	97.50036644	96.82865785	96.16620127	95.51280635
220325A00011	3/28/2022	2.79	4/25/2025	101.19644	100.3806599	99.57801405	98.78818971	98.01088139	97.24579322	96.4926386	95.75113982	95.02102775
220325A00012	3/28/2022	2.85	3/23/2026	103.15099	101.4402251	99.76595014	98.12706677	96.52251679	94.95128449	93.41239452	91.90490986	90.42792987
220325A00015	3/28/2022	2.86	3/23/2027	105.60265	102.8896118	100.2603129	97.71162602	95.24056299	92.84426887	90.5200148	88.26519137	86.07730242
220325A00017	3/28/2022	2.86	3/23/2027	105.60265	102.8896118	100.2603129	97.71162602	95.24056299	92.84426887	90.5200148	88.26519137	86.07730242
220325A00018	3/28/2022	2.85	9/10/2026	104.27084	102.0947072	99.97478188	97.90920647	95.89620319	93.93406733	92.02116348	90.15592217	88.33683654
220325A00019	3/28/2022	2.86	3/23/2027	105.60265	102.8896118	100.2603129	97.71162602	95.24056299	92.84426887	90.5200148	88.26519137	86.07730242
220325A00020	3/28/2022	2.86	3/23/2027	105.60265	102.8896118	100.2603129	97.71162602	95.24056299	92.84426887	90.5200148	88.26519137	86.07730241
220329A00007	3/29/2022	2.94	3/29/2029	111.15522	106.3713617	101.8236993	97.49925602	93.38584489	89.47201415	85.7469982	82.20067243	78.82351123
220329A00009	3/29/2022	2.94	3/29/2029	111.15522	106.3713617	101.8236993	97.49925602	93.38584489	89.47201415	85.7469982	82.20067243	78.82351123
220331A00010	3/31/2022	2.83	2/18/2026	102.89184	101.2727613	99.68695532	98.13345712	96.61134292	95.11972411	93.65774553	92.2245839	90.81944629
220331A00011	3/31/2022	2.73	10/15/2024	100.37013	100.0752304	99.78207321	99.49064561	99.2009322	98.91291779	98.62658735	98.34192604	98.0589192
220331A00012	3/31/2022	2.81	3/17/2025	101.00865	100.2983362	99.5980117	98.90746512	98.22649243	97.55489531	96.89248089	96.23906156	95.59445481
220401A00009	4/1/2022	2.98	4/1/2027	105.99217	103.2500653	100.5931674	98.01827782	95.52233834	93.1024278	90.75575481	88.47965088	86.27156398
220404A00010	4/4/2022	2.93	4/2/2027	105.86169	103.1186851	100.4610077	97.88545434	95.38896363	92.96861105	90.62160179	88.34526384	86.13704161
220404A00014	4/4/2022	2.94	4/5/2027	105.91048	103.1586679	100.4926843	97.90931259	95.40547716	92.97823918	90.62478937	88.34244119	86.12862456
220407A00014	4/7/2022	3.14	4/6/2029	110.08505	106.0352812	102.1763418	98.49799519	94.99061532	91.64514319	88.45305058	85.40630612	82.49734372
220407A00017	4/7/2022	3.16	4/6/2029	110.87741	106.5626664	102.4559318	98.54591748	94.82200543	91.27420799	87.89312721	84.66991689	81.59624744
220408A00012	4/8/2022	3.12	6/29/2026	104.32752	102.3440087	100.4085746	98.51975658	96.67614427	94.87637962	93.11915474	91.40320962	89.72733007
220408A00013	4/8/2022	3.15	1/14/2027	105.86073	103.3309837	100.8752148	98.49082034	96.17530736	93.92628619	91.74146533	89.61864676	87.55572144
220408A00014	4/8/2022	3.12	6/29/2026	104.32752	102.3440087	100.4085746	98.51975658	96.67614427	94.87637962	93.11915474	91.40320962	89.72733007
220411A00002	4/11/2022	3.18	4/9/2027	106.60423	103.8318728	101.1462274	98.54404831	96.02223449	93.57782163	91.20797503	88.90998296	86.68125033
220411A00008	4/11/2022	3.02	4/12/2027	106.48168	103.7335398	101.0729711	98.49670519	96.00161171	93.58469402	91.24308269	88.9740294	86.77490108
220412A00010	4/12/2022	3.09	3/15/2027	106.17215	103.4722852	100.8551731	98.31774085	95.85705588	93.47031511	91.15483827	88.90806152	86.72753138
220412A00016	4/12/2022	3.09	3/19/2027	106.20093	103.4901706	100.8627542	98.31558075	95.84568675	93.45024034	91.12653421	88.87197906	86.68409751
220412A00017	4/12/2022	3.09	3/19/2027	106.20093	103.4901706	100.8627542	98.31558075	95.84568675	93.45024034	91.12653421	88.87197906	86.68409751
220412A00018	4/12/2022	3.09	3/15/2027	106.17215	103.4722852	100.8551731	98.31774085	95.85705588	93.47031511	91.15483827	88.90806152	86.72753138
220418A00015	4/22/2022	3.03	7/28/2025	101.9178	100.8479961	99.80063174	98.7750071	97.77045035	96.78631704	95.82198878	94.87687194	93.95039639
220418A00016	4/22/2022	3.11	9/15/2026	104.88015	102.6836356	100.5440968	98.45963884	96.42845094	94.44879702	92.5190121	90.63749871	88.80272353
220419A00014	4/19/2022	3.06	4/18/2025	101.37901	100.5811772	99.79590133	99.02288714	98.26184884	97.51250942	96.77460037	96.04786136	95.33203991
220419A00015	4/19/2022	3.14	4/17/2026	103.83671	102.0526147	100.3078118	98.60116213	96.93156455	95.29795874	93.69932323	92.13467365	90.60306102
220419A00016	4/19/2022	3.21	4/19/2027	106.76558	103.9637368	101.2503025	98.62197913	96.075617	93.60820229	91.21685046	88.89879983	86.65140549
220420A00032	4/20/2022	3.26	10/16/2026	105.45192	103.1659783	100.9411749	98.77549046	96.66698448	94.613794	92.61412995	90.66627368	88.76857355

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220420A00033	4/20/2022	3.29	4/20/2027	106.99758	104.1897445	101.4705523	98.836707	96.28505157	93.81256503	91.41635573	89.09365491	86.84181071
220420A00034	6/15/2022	3.3	6/15/2027	107.46592	104.5020253	101.6363272	98.86503363	96.18452247	93.5913314	91.08214971	88.65381082	86.3032851
220420A00037	6/15/2022	3.3	6/15/2027	107.46592	104.5020253	101.6363272	98.86503363	96.18452247	93.5913314	91.08214971	88.65381082	86.3032851
220420A00061	6/15/2022	3.3	6/15/2027	107.46592	104.5020253	101.6363272	98.86503363	96.18452247	93.5913314	91.08214971	88.65381082	86.3032851
220421A00012	4/21/2022	3.31	4/21/2026	104.17544	102.3772953	100.6189654	98.8992996	97.21719319	95.57158141	93.96143764	92.38577168	90.84362824
220421A00013	4/21/2022	3.33	9/15/2026	105.3669	103.1649066	101.0200015	98.9302866	96.89394785	94.90924615	92.9745136	91.08814992	89.24861906
220421A00014	4/21/2022	3.24	5/30/2025	101.79519	100.8828682	99.98688811	99.10681584	98.24223038	97.39272548	96.55790901	95.73740234	94.93083972
220421A00015	4/21/2022	3.12	9/16/2024	100.34916	100.1337062	99.91919247	99.70561043	99.49295399	99.28121709	99.0703937	98.86047785	98.65146363
220421A00016	4/21/2022	3.31	4/21/2026	104.17544	102.3772953	100.6189654	98.8992996	97.21719319	95.57158141	93.96143763	92.38577168	90.84362824
220422A00014	4/22/2022	3.36	9/29/2026	105.54805	103.305903	101.122664	98.99634571	96.9250495	94.90695664	92.94032414	91.02348092	89.15482409
220425A00026	4/25/2022	3.13	2/25/2026	103.44317	101.7989614	100.1887896	98.6116604	97.06661971	95.55275005	94.06916893	92.61502716	91.18950723
220425A00027	4/29/2022	3.15	8/20/2026	104.7729	102.6473102	100.575552	98.55588426	96.58664044	94.66622075	92.79308871	90.96576811	89.18284012
220425A00028	4/29/2022	3.16	4/23/2027	106.65631	103.8451266	101.1229689	98.48652736	95.93263397	93.45825649	91.06049175	88.7365593	86.48379552
220426A00004	4/26/2022	3.41	4/26/2032	120.30115	112.2639486	104.8381424	97.97372752	91.62503957	85.7503561	80.31153777	75.27370372	70.60493786
220427A00011	4/29/2022	3.15	4/29/2027	106.67412	103.8463443	101.1085967	98.45753636	95.88996574	93.40282269	90.9931739	88.65820874	86.39523346
220428A00016	5/2/2022	3.09	10/15/2024	100.47684	100.1817342	99.88837857	99.59675337	99.30684321	99.0186329	98.73210741	98.44725188	98.16405166
220428A00019	4/28/2022	3.27	4/28/2027	107.00536	104.1755961	101.4358038	98.7826473	96.21293042	93.72359266	91.3117025	88.97445123	86.70914714
220429A00002	4/29/2022	3.63	4/29/2032	122.01717	113.9069395	106.4128643	99.48457762	93.0760778	87.14533301	81.65391996	76.56669715	71.85150924
220429A00007	4/29/2022	3.14	10/29/2024	100.55798	100.2244509	99.89313698	99.56401199	99.23705432	98.91224259	98.58955576	98.26897303	97.95047388
220502A00025	5/2/2022	3.21	5/2/2025	101.58675	100.750436	99.9278826	99.11875344	98.32272176	97.53947134	96.76869606	96.01009951	95.26339463
220502A00030	5/4/2022	3.24	6/20/2025	101.9268	100.9577734	100.0071773	99.07448688	98.15919926	97.26083031	96.37891371	95.51300014	94.66265652
220506A00016	5/6/2022	3.35	5/6/2027	107.29489	104.439774	101.6760373	99.0002756	96.4092292	93.89977668	91.46892845	89.11382041	86.83170796
220509A00013	7/15/2022	3.37	7/15/2027	107.91854	104.8675248	101.9198824	99.07152202	96.31854319	93.65722197	91.08400195	88.59548563	86.18842631
220509A00014	7/15/2022	3.37	7/15/2027	107.91854	104.8675248	101.9198824	99.07152202	96.31854319	93.65722197	91.08400195	88.59548563	86.18842631
220509A00016	7/15/2022	3.37	7/15/2027	107.91854	104.8675248	101.9198824	99.07152202	96.31854319	93.65722197	91.08400195	88.59548563	86.18842631
220510A00015	5/13/2022	3.13	11/3/2025	102.61504	101.2862394	99.98092046	98.69851553	97.43847349	96.20026041	94.98335898	93.78726779	92.61150079
220510A00016	5/13/2022	3.23	5/5/2027	106.94585	104.0983584	101.3419668	98.67327972	96.08904955	93.58616655	91.16165213	88.81265262	86.53643336
220511A00002	5/11/2022	3.18	5/12/2025	101.6252	100.7619352	99.91333963	99.07904087	98.25867951	97.45190806	96.65839053	95.87780192	95.10982782
220511A00015	5/11/2022	3.29	5/11/2027	107.16266	104.2963059	101.5221018	98.83659837	96.2364946	93.71863025	91.27997914	88.91764267	86.62884375
220512A00013	5/12/2022	3.18	5/12/2027	106.85553	103.9909747	101.2186279	98.53503219	95.93688134	93.42101023	90.98438813	88.62411223	86.33740151
220518A00009	5/18/2022	3.38	5/18/2028	110.59426	106.6688692	102.906435	99.29934087	95.8403691	92.52267457	89.33976354	86.28547375	83.35395583
220519A00010	5/19/2022	3.15	11/19/2026	105.45153	103.0745873	100.7635372	98.51618918	96.33043956	94.20426651	92.13572627	90.1229497	88.16413891
220520A00006	5/20/2022	3.02	5/20/2027	106.61314	103.8181644	101.1147367	98.49933295	95.96858183	93.51926109	91.14829003	88.85272233	86.62973945

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220526A00010	5/26/2022	3	5/26/2026	103.85288	101.9652579	100.1213831	98.31998676	96.55984063	94.83975995	93.15860161	91.51526245	89.90867755
220526A00011	5/26/2022	3.29	5/24/2029	113.221	108.2380167	103.5076245	99.01569603	94.74896253	90.69496031	86.84197775	83.17900611	79.69569399
220527A00014	5/27/2022	2.99	5/27/2026	103.8407	101.950568	100.1043059	98.30063123	96.53831092	94.81615577	93.13301843	91.48779168	89.87940675
220527A00015	5/27/2022	3.03	5/27/2027	106.53114	103.6319759	100.827363	98.11371714	95.48760557	92.94574415	90.48499005	88.10233484	85.794898
220601A00024	6/1/2022	3.09	6/2/2025	101.67481	100.7550799	99.85197209	98.96504237	98.09385875	97.23800453	96.39707763	95.57068991	94.75846657
220601A00038	6/3/2022	3.69	5/28/2032	122.66569	114.4556618	106.8745318	99.87045117	93.39610605	87.40830055	81.86757865	76.73788265	71.98624449
220602A00039	6/2/2022	3.11	6/2/2027	107.22405	104.2892533	101.4507917	98.70498262	96.04830606	93.47739571	90.98903112	88.58013053	86.24774415
220609A00034	10/3/2022	3.32	9/30/2024	100.46143	100.2073842	99.95461786	99.70312211	99.45288744	99.20390443	98.95616374	98.70965613	98.46437244
220610A00068	6/10/2022	3.09	6/10/2025	101.00201	100.4619349	99.92913609	99.40344938	98.88471724	98.37278699	97.86751068	97.36874486	96.87635042
220615A00010	6/15/2022	3.86	6/15/2027	109.1204	106.1319095	103.2422242	100.4475339	97.74419717	95.12873319	92.59781349	90.14825443	87.77701
220617A00030	6/17/2022	3.43	6/17/2025	101.12798	100.5838765	100.0471513	99.51763395	98.99516359	98.47958454	97.9707459	97.4685014	96.97270924
220622A00006	6/22/2022	3.58	6/22/2027	108.35451	105.358399	102.4620587	99.66161397	96.95336424	94.33377305	91.79945983	89.3471921	86.97387807
220622A00010	6/22/2022	3.43	7/12/2024	100.06829	100.0349935	100.001739	99.96852348	99.93534681	99.90220893	99.86910978	99.83604927	99.80302734
220623A00005	6/23/2022	3.45	6/23/2027	107.97637	104.9832104	102.0898538	99.29242449	96.58721642	93.97068825	91.43945489	88.99027966	86.62006691
220624A00003	6/24/2022	3.5	6/24/2027	108.13373	105.1354946	102.2373064	99.43527063	96.72566954	94.10495077	91.56971883	89.11672726	86.74287115
220624A00016	6/24/2022	3.34	6/24/2026	105.00722	103.0250508	101.090672	99.2026366	97.35954933	95.56006667	93.80289442	92.08678556	90.41053817
220624A00033	6/24/2022	3.5	6/24/2027	108.13373	105.1354946	102.2373064	99.43527063	96.72566954	94.10495077	91.56971883	89.11672726	86.74287115
220624A00044	6/24/2022	3.43	6/24/2025	102.13987	101.1590339	100.1970491	99.25337092	98.32748014	97.4188769	96.52707993	95.65162573	94.79206769
220627A00055	6/27/2022	3.55	6/26/2026	105.16173	103.1778127	101.2417615	99.35211937	97.50748797	95.70652072	93.94792054	92.23043768	90.55286761
220628A00034	6/28/2022	3.61	6/28/2027	108.49678	105.4822319	102.5685829	99.75189288	97.02840046	94.39451201	91.84679322	89.38196102	86.99687604
220628A00044	8/15/2022	3.6	8/13/2027	108.87382	105.7309691	102.6964952	99.76602431	96.93539033	94.20062023	91.55792395	89.00368473	86.53444999
220628A00052	8/15/2022	3.6	8/13/2027	108.87382	105.7309691	102.6964952	99.76602431	96.93539033	94.20062023	91.55792395	89.00368473	86.53444999
220628A00053	8/15/2022	3.6	8/13/2027	108.87382	105.7309691	102.6964952	99.76602431	96.93539033	94.20062023	91.55792395	89.00368473	86.53444999
220629A00003	6/29/2022	3.59	6/29/2027	108.44577	105.4292765	102.5138372	99.69550745	96.97051653	94.33526211	91.78630169	89.32034454	86.93424407
220629A00034	6/29/2022	3.51	6/29/2027	103.91181	102.3695917	100.8658381	99.39927175	97.96867154	96.57286588	95.21073051	93.88118611	92.58319619
220630A00036	6/30/2022	3.42	6/30/2027	107.94539	104.9337147	102.0230879	99.20955705	96.4893476	93.85885364	91.31462946	88.85338141	86.47196027
220630A00044	6/30/2022	3.34	6/30/2025	102.0899	101.0933045	100.1161587	99.15789961	98.21798353	97.29588729	96.3911075	95.50315958	94.63157686
220630A00045	6/30/2022	3.39	6/30/2026	104.87573	102.8839049	100.940396	99.04373215	97.19249435	95.38531643	93.62088273	91.89792583	90.21522441
220630A00057	6/30/2022	3.34	6/30/2025	102.0899	101.0933045	100.1161587	99.15789961	98.21798353	97.29588729	96.3911075	95.50315958	94.63157686
220701A00024	7/1/2022	3.08	7/1/2025	101.8334	100.8355409	99.85721831	98.89786461	97.95693198	97.03389351	96.12824222	95.23949011	94.3671673
220701A00049	7/1/2022	3.19	7/1/2025	101.9444	100.9459361	99.96702203	99.00708494	98.06557677	97.14197043	96.23575875	95.3464536	94.47358492
220701A00050	7/1/2022	3.26	7/1/2027	107.47406	104.4668485	101.5606571	98.75153466	96.03570398	93.4095568	90.86964531	88.412674	86.035492
220705A00011	7/5/2022	3.14	7/7/2025	101.92575	100.9115066	99.91744408	98.94296355	97.9874902	97.05047155	96.13137634	95.22969358	94.3449315

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220706A00032	7/6/2022	3.15	7/6/2027	107.61333	104.5807055	101.6504871	98.81864412	96.08132792	93.43486322	90.87573914	88.40060084	86.00624157
220707A00041	7/7/2022	3.41	7/7/2025	102.20263	101.1868731	100.1913149	99.21535923	98.25843083	97.31997678	96.39946539	95.49638521	94.61024409
220711A00021	7/11/2022	3.27	7/11/2025	102.21474	101.1863855	100.1787308	99.19115291	98.22305555	97.27386603	96.34303388	95.43002985	94.53434484
220712A00006	7/12/2022	3.36	7/12/2024	100.0659	100.0326076	99.99935502	99.96614141	99.93296667	99.89983073	99.86673349	99.83367491	99.8006549
220712A00016	7/15/2022	3.35	1/15/2026	103.46125	101.9322846	100.4336407	98.96448811	97.52402577	96.11148109	94.72610885	93.36718991	92.03403011
220715A00001	7/15/2022	3.44	7/15/2027	108.13104	105.0767899	102.125986	99.27454353	96.51855935	93.85430702	91.2782277	88.78692155	86.37713966
220715A00027	7/15/2022	3.44	7/15/2027	108.13104	105.0767899	102.125986	99.27454353	96.51855935	93.85430702	91.2782277	88.78692155	86.37713966
220715A00047	7/15/2022	3.44	7/15/2027	108.13104	105.0767899	102.125986	99.27454353	96.51855935	93.85430702	91.2782277	88.78692155	86.37713966
220719A00004	7/19/2022	3.46	7/19/2027	108.22551	105.1591902	102.1969895	99.33477678	96.56861355	93.89474024	91.30956697	88.80966474	86.39175724
220722A00036	7/22/2022	3.34	7/22/2025	101.16724	100.5839325	100.0091555	99.44269886	98.88436208	98.33395145	97.79127977	97.25616604	96.72843518
220722A00044	9/1/2022	3.23	9/1/2027	107.87218	104.6945376	101.627986	98.66797974	95.81019249	93.05050161	90.38497737	87.80987246	85.32161226
220722A00049	9/15/2022	3.25	9/15/2025	102.42286	101.2209217	100.0472034	98.90071716	97.78052261	96.68572219	95.61545883	94.56891366	93.54530394
220722A00050	9/15/2022	3.25	9/15/2025	102.42286	101.2209217	100.0472034	98.90071716	97.78052261	96.68572219	95.61545883	94.56891366	93.54530394
220722A00051	9/15/2022	3.23	9/15/2027	107.98726	104.7697358	101.6658089	98.67078441	95.78019387	92.98978204	90.29549514	87.69346983	85.18002288
220727A00004	7/27/2022	3.23	7/27/2027	107.58726	104.5095393	101.5369484	98.66529145	95.89056913	93.20896521	90.61683681	88.1107054	85.68724834
220727A00009	7/27/2022	3.31	7/28/2025	102.22105	101.1494936	100.1004073	99.07308561	98.0668562	97.081074	96.11512007	95.16840022	94.2403438
220727A00010	7/27/2022	3.38	7/24/2024	100.12921	100.0626586	99.9962111	99.92986345	99.86361546	99.79746692	99.73141761	99.66546729	99.59961576
220727A00027	7/27/2022	3.23	7/27/2027	107.58726	104.5095393	101.5369484	98.66529145	95.89056913	93.20896521	90.61683681	88.1107054	85.68724834
220727A00035	10/24/2022	3.33	10/24/2029	114.46924	109.0454265	103.9164238	99.06464089	94.47362463	90.12798165	86.01330475	82.11610477	78.4237475
220727A00049	7/27/2022	3.31	7/25/2025	102.20378	101.1402836	100.0989255	99.07901863	98.07990471	97.10095217	96.14155481	95.20113055	94.27912019
220729A00035	8/3/2022	3.14	8/3/2027	107.36439	104.2716037	101.2849664	98.40022638	95.61332613	92.92039494	90.31773894	87.8018319	85.36930647
220729A00043	7/29/2022	3.04	7/29/2027	107.01885	103.9446212	100.9756087	98.10761084	95.33661852	92.65880618	90.07052239	87.56828081	85.14875158
220729A00045	7/29/2022	3.03	7/29/2027	106.98811	103.914358	100.9458082	98.07826141	95.3077088	92.6303252	90.04245957	87.54062588	85.12149462
220729A00047	7/29/2022	3.06	1/29/2027	105.73968	103.1718931	100.6800319	98.26138802	95.91337168	93.63350207	91.41940192	89.26879236	87.17948824
220801A00066	8/1/2022	2.93	7/30/2027	106.97387	103.9509693	101.0324432	98.21404517	95.49173383	92.8616575	90.32014399	87.863691	85.488957
220802A00009	8/2/2022	3	8/2/2027	106.92486	103.8415319	100.8640171	97.98807978	95.20967704	92.52495181	89.93022315	87.42197706	84.99685779
220804A00023	8/4/2022	3.19	8/4/2027	107.52657	104.428622	101.4370478	98.54758448	95.75616357	93.05890408	90.45210246	87.93222335	85.49589084
220804A00037	8/4/2022	3.35	8/4/2025	102.30431	101.2137776	100.146497	99.10173302	98.07877824	97.07695455	96.09561172	95.13412595	94.19189857
220808A00025	8/8/2022	3.25	8/6/2027	107.72793	104.6215515	101.6219558	98.72485152	95.92614993	93.22195091	90.60853296	88.08234388	85.63999187
220811A00021	8/11/2022	3.47	8/11/2025	102.47798	101.3679589	100.2820102	99.21935368	98.17924513	97.16097173	96.16385046	95.18722653	94.23047198
220812A00001	8/12/2022	3.17	8/12/2027	107.97286	104.8361298	101.8078497	98.88363431	96.0593078	93.33088813	90.6945769	88.14674963	85.68394661
220812A00002	8/12/2022	3.17	8/12/2027	107.97286	104.8361298	101.8078497	98.88363431	96.0593078	93.33088813	90.6945769	88.14674963	85.68394661
220812A00014	8/12/2022	3.54	8/12/2024	100.24601	100.1269418	100.0081743	99.8897036	99.77152855	99.65364799	99.53606077	99.41876576	99.30176183

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220815A00006	8/15/2022	3.52	8/15/2024	100.26008	100.1327278	100.005719	99.87904812	99.75271384	99.62671477	99.50104953	99.37571675	99.25071507
220816A00009	8/16/2022	3.33	8/16/2027	108.05747	104.9194303	101.889925	98.96456327	96.13916274	93.40973539	90.77247737	88.22375921	85.76011665
220817A00036	10/14/2022	3.41	10/15/2027	108.82098	105.5093605	102.3171074	99.23924455	96.2710335	93.40796073	90.64572543	87.98022817	85.40756011
220817A00037	10/14/2022	3.41	10/15/2027	108.82098	105.5093605	102.3171074	99.23924455	96.2710335	93.40796073	90.64572543	87.98022817	85.40756011
220817A00038	10/14/2022	3.41	10/15/2027	108.82098	105.5093605	102.3171074	99.23924455	96.2710335	93.40796073	90.64572543	87.98022817	85.40756011
220817A00047	8/17/2022	3.29	8/17/2027	108.38952	105.2329044	102.1857198	99.24353399	96.40212013	93.65744846	91.00567581	88.4431356	85.96632859
220819A00034	8/19/2022	3.73	8/19/2032	123.5293	115.0677899	107.2700365	100.080004	93.44667633	87.323585	81.66838116	76.44245007	71.61056347
220819A00038	8/19/2022	3.59	8/19/2024	100.29171	100.1533049	100.0152933	99.87767667	99.74045339	99.60362171	99.46717991	99.33112629	99.19545916
220823A00002	8/23/2022	3.38	8/23/2027	108.72381	105.5458615	102.4784739	99.51714761	96.6575963	93.89573463	91.22766722	88.64967857	86.15822346
220823A00009	8/23/2022	3.52	8/23/2027	108.7117	105.5447547	102.487754	99.53623116	96.68593148	93.9327993	91.27296722	88.7027461	86.21861554
220823A00015	8/23/2022	3.78	8/30/2032	124.00492	115.4956691	107.6556168	100.4281102	93.76159133	87.60911102	81.92789375	76.678946	71.82670315
220823A00034	8/23/2022	3.61	8/23/2024	100.3174	100.1679366	100.0189263	99.87037052	99.72226717	99.57461415	99.42740937	99.28065079	99.13433634
220823A00056	8/23/2022	3.5	8/23/2024	100.32244	100.1727388	100.0234984	99.87471574	99.72638871	99.57851515	99.43109295	99.28411999	99.13759419
220823A00060	8/23/2022	3.5	8/23/2024	100.32244	100.1727388	100.0234984	99.87471574	99.72638871	99.57851515	99.43109295	99.28411999	99.13759419
220824A00011	8/24/2022	3.7	8/22/2025	102.80782	101.6667614	100.551078	99.45992516	98.3924994	97.3480321	96.32578751	95.32506103	94.34517762
220825A00006	8/25/2022	3.56	8/25/2027	108.85499	105.6804504	102.6162443	99.65788201	96.80108872	94.04178986	91.37610028	88.80031415	86.31089546
220825A00022	8/25/2022	3.68	8/25/2025	102.80423	101.6552626	100.5320192	99.43363843	98.35930078	97.30822229	96.27965281	95.27287416	94.28719844
220826A00033	8/26/2022	3.73	8/26/2025	102.86882	101.7168197	100.5906581	99.4894764	98.41244931	97.35878768	96.32773639	95.31857255	94.33060385
220829A00048	8/29/2022	3.75	2/25/2025	101.55609	100.8972208	100.2469006	99.60496643	98.97125687	98.34561448	97.72788584	97.1179214	96.51557537
220829A00057	8/29/2022	3.67	8/31/2026	105.98348	103.8154369	101.7027481	99.64360518	97.63627735	95.67910381	93.77049039	91.90890631	90.09288109
220830A00055	8/30/2022	3.7	8/30/2029	116.00668	110.6916173	105.6576212	100.8882671	96.36817964	92.08296087	88.01912211	84.16402174	80.50580727
220830A00093	11/16/2022	3.69	11/16/2029	116.54168	111.001223	105.7643832	100.8128976	96.12969502	91.69881077	87.50530952	83.53521389	79.77543836
220831A00078	8/31/2022	3.81	8/30/2024	100.39131	100.2224409	100.0541422	99.88640794	99.71923538	99.55262169	99.3865641	99.22105984	99.05610618
220831A00079	8/31/2022	3.79	8/29/2025	102.9589	101.7984051	100.6641109	99.5551393	98.47064839	97.40983339	96.37192444	95.35618474	94.36190882
220901A00033	9/1/2022	3.72	9/1/2027	109.42354	106.221232	103.1306597	100.1472548	97.26666969	94.48476164	91.79758147	89.20136325	86.69251452
220901A00035	9/1/2022	3.82	9/1/2028	113.3324	109.06712	104.9894009	101.0899406	97.3599506	93.79112673	90.37561956	87.10600662	83.97526665
220906A00046	9/6/2022	3.79	9/7/2027	109.7036	106.4804001	103.3701101	100.3680927	97.46993642	94.67143856	91.96859399	89.35758431	86.83476788
220907A00010	9/7/2022	3.9	9/9/2032	126.29403	117.6120265	109.6150455	102.2448828	95.44858343	89.17794499	83.38906735	78.04194696	73.1001116
220907A00023	9/7/2022	3.76	9/8/2026	106.25325	104.0603942	101.9239484	99.84205518	97.81293571	95.83488397	93.90626315	92.02550219	90.19109251
220907A00025	7/17/2023	3.7	7/31/2024	100.19323	100.1072692	100.0214587	99.9357938	99.8502741	99.76489927	99.67966896	99.59458282	99.5096405
220907A00027	8/14/2023	3.65	8/30/2024	100.36425	100.195415	100.0271504	99.85945014	99.69231151	99.52573165	99.3597078	99.19423719	99.02931708
220908A00030	9/8/2022	3.85	9/9/2024	100.46215	100.2657429	100.0701152	99.87526147	99.68117702	99.48785726	99.29529763	99.10349358	98.91244063
220909A00017	9/9/2022	3.85	9/9/2024	100.46215	100.2657429	100.0701152	99.87526147	99.68117702	99.48785726	99.29529763	99.10349358	98.91244063

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220912A00033	9/12/2022	3.9	10/7/2024	100.65685	100.3833449	100.1113339	99.84080489	99.57174566	99.30414419	99.03798861	98.77326715	98.50996818
220912A00044	11/15/2022	3.85	11/14/2025	103.68608	102.3198009	100.9781448	99.66050183	98.36628269	97.09491703	95.84585256	94.61855439	93.41250434
220912A00046	11/15/2022	3.85	11/14/2025	103.68608	102.3198009	100.9781448	99.66050183	98.36628269	97.09491703	95.84585256	94.61855439	93.41250434
220912A00050	11/15/2022	3.76	11/15/2027	110.26638	106.8471909	103.5538974	100.381203	97.32406173	94.37766581	91.53743259	88.79899298	86.15818032
220912A00051	11/15/2022	3.76	11/15/2027	110.26638	106.8471909	103.5538974	100.381203	97.32406173	94.37766581	91.53743259	88.79899298	86.15818032
220913A00005	9/13/2022	4.09	9/13/2024	100.53766	100.3301738	100.1235527	99.91779547	99.71289662	99.50885073	99.30565241	99.10329633	98.9017772
220913A00017	9/13/2022	3.98	9/14/2026	106.79513	104.5798058	102.4217663	100.3191175	98.2700419	96.27279714	94.32571192	92.4271826	90.57566984
220913A00018	9/13/2022	3.91	9/13/2027	110.14586	106.8991171	103.7665308	100.7433953	97.82523243	95.00777691	92.28696502	89.65892348	87.1199591
220915A00035	9/15/2022	4.2	3/17/2025	102.0067	101.2924322	100.5881918	99.8937677	99.2089554	98.53355592	97.86737578	97.2102268	96.56192587
220915A00036	9/15/2022	4.23	9/16/2024	100.58913	100.3733293	100.1584658	99.94453509	99.73153116	99.51944789	99.30827926	99.09801931	98.8886621
220915A00040	9/15/2022	4.16	9/15/2025	103.53041	102.3213701	101.1406645	99.98730377	98.86034456	97.75888637	96.68206932	95.62907184	94.59910858
220916A00018	9/16/2022	4.07	9/16/2027	109.91202	106.8829411	103.9596553	101.1378219	98.4133037	95.78215789	93.24062579	90.78512296	88.41223
220916A00021	9/16/2022	4.17	9/16/2027	105.38557	103.7052723	102.0692553	100.4759906	98.92401255	97.41191726	95.93835925	94.50204881	93.10174916
220916A00042	9/16/2022	4.07	9/16/2030	121.89161	115.3376276	109.1898454	103.4207524	98.00485201	92.91850175	88.13976815	83.64829415	79.42517743
220916A00043	9/16/2022	4.07	9/16/2031	124.78906	117.1378897	110.0264509	103.4134801	97.26108972	91.53447307	86.20163797	81.23316455	76.60198526
220916A00045	9/16/2022	4.1	9/16/2032	127.97372	119.2056941	111.129467	103.6861996	96.82237169	90.48927309	84.64254667	79.2417774	74.25012218
220919A00033	9/19/2022	4	9/17/2027	110.47496	107.2119289	104.0639034	101.0261328	98.09409338	95.26347755	92.53018177	89.89029543	87.34009035
220919A00036	9/19/2022	4.11	9/19/2029	117.59721	112.3702511	107.4206302	102.7320045	98.28907969	94.07754033	90.08398202	86.29584853	82.70137366
220920A00015	9/20/2022	4.33	10/21/2024	100.89253	100.5802259	100.2698624	99.96142572	99.65489788	99.3502611	99.04749782	98.74659073	98.44752269
220920A00024	9/20/2022	4.25	9/19/2025	103.67366	102.4531006	101.2613891	100.0975073	98.96048711	97.84940481	96.76337871	95.70156671	94.66316409
220920A00025	9/20/2022	4.23	9/18/2026	107.38985	105.1568484	102.9817833	100.8627248	98.79782776	96.78532382	94.82351706	92.91078059	91.04555301
220920A00026	9/20/2022	4.1	9/20/2027	110.82764	107.5506548	104.3893636	101.3389764	98.39493374	95.55289464	92.80872413	90.15848216	87.59841289
220920A00050	9/20/2022	4.37	9/20/2024	100.65075	100.4238705	100.1980211	99.97319873	99.74939631	99.52660683	99.3048234	99.08403914	98.86424728
220921A00014	9/21/2022	4.08	9/21/2027	110.77381	107.4949395	104.3319169	101.2799444	98.33445324	95.49109347	92.74572187	90.09439067	87.53333685
220921A00069	9/21/2022	3.98	9/21/2027	110.92022	107.6276465	104.4516429	101.3873653	98.43020899	95.57578994	92.81993304	90.15866043	87.58818072
220921A00074	9/21/2022	3.98	9/21/2027	110.92022	107.6276465	104.4516429	101.3873653	98.43020899	95.57578994	92.81993304	90.15866043	87.58818072
220927A00024	9/27/2022	4.7	9/27/2024	100.78697	100.5406305	100.2954927	100.0515525	99.80880123	99.56723022	99.32683087	99.08759466	98.84951318
220927A00073	9/27/2022	4.72	9/26/2025	104.31879	103.0754418	101.861888	100.6770606	99.51994649	98.38957976	97.28503898	96.2054446	95.14995669
220929A00041	9/29/2022	4.38	9/29/2027	111.83059	108.5124641	105.3120838	102.2245469	99.24518672	96.36956141	93.59344169	90.91279897	88.3237943
220929A00043	9/29/2022	4.44	9/28/2029	120.09388	114.5937641	109.3868601	104.4558499	99.78453725	95.3577683	91.16135799	87.18202269	83.40731773
220929A00063	9/29/2022	4.38	9/29/2027	111.83059	108.5124641	105.3120838	102.2245469	99.24518672	96.36956141	93.59344169	90.91279897	88.3237943
220930A00046	9/30/2022	4.55	8/30/2024	100.5197	100.3506401	100.1821456	100.0142164	99.84684993	99.68004323	99.51379355	99.34809811	99.18295418
221003A00067	10/3/2022	4.48	11/13/2024	101.13502	100.7593626	100.3865057	100.0164207	99.6490768	99.28444336	98.92249036	98.5631882	98.2065077

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221005A00041	10/5/2022	4.3	10/5/2027	111.63656	108.3053978	105.0930018	101.9944214	99.00494726	96.12009607	93.33559795	90.64738477	88.05157918
221006A00012	10/6/2022	4.37	10/6/2027	111.87566	108.5379093	105.3192062	102.2145964	99.21936013	96.32900372	93.53924726	90.84601284	88.24541356
221006A00033	10/6/2022	4.56	10/7/2024	100.83787	100.5640434	100.2917142	100.0208682	99.75149329	99.48357743	99.21710873	98.95207541	98.68846583
221006A00097	10/6/2022	4.58	10/7/2024	100.84335	100.5695191	100.2971802	100.0263247	99.75694018	99.4890148	99.22253661	98.95749384	98.69387485
221007A00003	10/7/2022	4.67	10/7/2025	104.37767	103.1055375	101.8621482	100.6465226	99.45772939	98.29487892	97.15712075	96.04364154	94.95366304
221011A00036	10/11/2022	4.59	10/6/2026	108.39493	106.1014038	103.8683885	101.6938637	99.57589188	97.51261561	95.50225342	93.54309603	91.63350276
221011A00037	10/11/2022	4.68	10/7/2024	100.87078	100.5968977	100.3245106	100.053607	99.78417467	99.51620166	99.24967602	98.984586	98.72091995
221011A00114	10/11/2022	4.66	8/12/2024	100.3796	100.2604063	100.1415121	100.022915	99.90461374	99.78660724	99.66889433	99.55147388	99.43434475
221011A00122	10/11/2022	4.64	12/11/2024	101.44836	100.9956111	100.5469225	100.1022349	99.66149461	99.22464918	98.79164692	98.36243712	97.93696993
221012A00051	10/12/2022	4.7	10/11/2024	100.91228	100.6273818	100.3441008	100.0624268	99.7823463	99.50384555	99.22691115	98.95152983	98.67768844
221012A00053	10/12/2022	4.66	10/11/2024	100.6382	100.4377266	100.2381699	100.0395265	99.84178966	99.64495262	99.44900874	99.25395146	99.05977425
221014A00026	10/14/2022	4.63	10/14/2027	112.81739	109.4426217	106.188805	103.0509044	100.0241295	97.10391735	94.28591981	91.56599235	88.94018305
221014A00027	10/14/2022	4.63	10/14/2027	112.81739	109.4426217	106.188805	103.0509044	100.0241295	97.10391735	94.28591981	91.56599235	88.94018305
221014A00032	10/14/2022	4.67	10/14/2027	112.03859	108.8975088	105.8682618	102.9462154	100.1269566	97.40627894	94.78017117	92.24480744	89.79653755
221014A00043	10/14/2022	4.49	10/14/2027	112.83981	109.4529246	106.1876849	103.0390177	100.0020966	97.07232419	94.24532049	91.51691071	88.88311448
221014A00050	10/14/2022	4.49	10/14/2027	112.83981	109.4529246	106.1876849	103.0390177	100.0020966	97.07232419	94.24532049	91.51691071	88.88311448
221017A00050	9/18/2023	4.59	9/30/2024	100.78516	100.5305665	100.2772545	100.0252152	99.77443906	99.5249167	99.27663876	99.02959597	98.78377917
221017A00055	10/17/2022	4.88	11/18/2024	100.84829	100.5995832	100.3523379	100.1065394	99.86217394	99.61922766	99.37768705	99.13753874	98.89876955
221018A00006	10/18/2022	4.55	10/18/2027	112.60084	109.218843	105.958445	102.8145867	99.78245211	96.85745272	94.03521533	91.31157061	88.68254231
221018A00007	10/18/2022	4.68	10/18/2027	106.58966	104.8112047	103.080888	101.3970188	99.75797477	98.16220295	96.60821589	95.09458859	93.61995532
221018A00030	10/18/2022	4.71	10/17/2025	104.54835	103.2496759	101.9775347	100.7311221	99.50966313	98.31241402	97.13866088	95.98771804	94.8589267
221018A00031	10/18/2022	4.71	10/17/2025	104.54835	103.2496759	101.9775347	100.7311221	99.50966313	98.31241402	97.13866088	95.98771804	94.8589267
221018A00047	10/18/2022	4.78	10/20/2025	104.67612	103.3689388	102.0876433	100.8314775	99.59971385	98.39165314	97.20662304	96.04397686	94.90309228
221018A00048	10/18/2022	4.71	10/19/2026	108.81689	106.483639	104.2127642	102.0022098	99.85000471	97.75425542	95.71314297	93.72491924	91.78790368
221018A00049	10/18/2022	4.59	10/18/2027	112.73258	109.3484069	106.0858916	102.9399725	99.90583149	96.97887831	94.15473793	91.42923929	88.79840448
221019A00008	10/19/2022	4.8	10/17/2025	104.66576	103.3662821	102.0933518	100.8461634	99.62394154	98.42594223	97.25145116	96.09978234	94.97027665
221019A00009	10/19/2022	4.8	10/17/2025	104.66576	103.3662821	102.0933518	100.8461634	99.62394154	98.42594223	97.25145116	96.09978234	94.97027665
221020A00046	10/20/2022	4.95	1/21/2025	101.99913	101.4333529	100.8738751	100.3205901	99.77339513	99.23218982	98.69687597	98.16735754	97.64354054
221020A00052	10/20/2022	4.95	10/21/2024	101.08658	100.7738924	100.4631511	100.1543384	99.84743628	99.54242691	99.23929273	98.93801641	98.63858082
221021A00022	10/21/2022	4.84	10/21/2024	101.05215	100.7395322	100.428858	100.120112	99.81327624	99.50833297	99.2052646	98.90405379	98.60468341
221024A00018	10/24/2022	4.91	10/24/2024	101.10294	100.7819931	100.4630933	100.1462207	99.83135615	99.51848039	99.20757458	98.89862011	98.59159857
221025A00027	10/25/2022	4.57	10/25/2027	112.74769	109.3443563	106.0639938	102.9014924	99.85198286	96.91082412	94.07359125	91.33606417	88.69421696
221027A00004	10/27/2022	4.76	10/28/2024	101.09158	100.7596908	100.4299789	100.1024276	99.77701577	99.45372249	99.13252709	98.81340918	98.49634865

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221027A00009	10/27/2022	4.68	10/27/2025	104.62797	103.3033145	102.0029886	100.7263603	99.47281553	98.24176152	97.03262561	95.84485456	94.6779137
221027A00050	10/27/2022	4.52	10/27/2027	112.60493	109.1985667	105.9154845	102.7505622	99.6989181	96.75589854	93.91706629	91.17818908	88.53522907
221027A00056	4/25/2023	4.48	4/25/2030	122.23734	116.0998749	110.3203149	104.8757976	99.7450341	94.90819692	90.34681202	86.04365987	81.98268404
221027A00060	12/1/2022	4.46	12/1/2027	112.81023	109.303827	105.9276644	102.6762085	99.5441873	96.52658013	93.61860441	90.81570292	88.11353197
221027A00061	12/15/2022	4.45	12/15/2027	112.93358	109.3876316	105.9747458	102.6892075	99.52557667	96.47867546	93.54357422	90.71557814	87.99021477
221027A00062	12/15/2022	4.45	12/15/2027	112.93358	109.3876316	105.9747458	102.6892075	99.52557667	96.47867546	93.54357422	90.71557814	87.99021477
221027A00063	12/15/2022	4.45	12/15/2027	112.93358	109.3876316	105.9747458	102.6892075	99.52557667	96.47867546	93.54357422	90.71557814	87.99021477
221028A00027	10/28/2022	4.73	10/28/2024	101.08162	100.7497421	100.4200507	100.0925198	99.7671283	99.44385523	99.12267994	98.80358205	98.48654144
221028A00056	10/28/2022	4.77	10/28/2024	101.09491	100.763007	100.4332883	100.1057302	99.78031159	99.45701157	99.13580947	98.81668489	98.49961772
221031A00003	10/31/2022	4.89	11/12/2024	101.27971	100.9064502	100.5359551	100.1681937	99.8031356	99.44075105	99.08101058	98.72388519	98.36934631
221031A00004	10/31/2022	4.79	10/28/2025	104.78666	103.4583418	102.1541603	100.8734916	99.61573734	98.38031968	97.16667992	95.97427787	94.8025911
221031A00033	10/31/2022	4.74	10/31/2025	104.75604	103.420298	102.1080242	100.8186507	99.55162883	98.30642714	97.08253048	95.87943956	94.69667031
221031A00035	10/31/2022	4.67	10/30/2026	108.85003	106.4868681	104.1875967	101.9501373	99.7724902	97.65273236	95.58901345	93.5795529	91.62263682
221031A00036	10/31/2022	4.59	10/29/2027	112.86043	109.4444027	106.1521516	102.9785326	99.91864548	96.96781825	94.12159572	91.37572808	88.72616041
221031A00042	10/31/2022	4.73	10/30/2026	108.99013	106.6253038	104.3244068	102.0853559	99.90615056	97.78486668	95.71965302	93.7087281	91.75037717
221031A00044	10/31/2022	4.89	10/31/2024	101.16348	100.8232035	100.4852143	100.1494881	99.81600232	99.48473468	99.15566309	98.82876581	98.50402138
221031A00045	10/31/2022	4.79	10/31/2025	104.82318	103.4869662	102.1742284	100.8843987	99.61692823	98.37128529	97.14695455	95.94343653	94.76024698
221102A00012	11/2/2022	4.82	11/3/2025	104.89824	103.5532976	102.2321165	100.9341156	99.6587367	98.40543882	97.17369794	95.96300619	94.77287126
221102A00026	11/2/2022	4.66	11/2/2027	113.14097	109.7093093	106.4023155	103.2148048	100.141835	97.17869431	94.32088924	91.56413343	88.90433698
221103A00036	10/13/2023	4.87	10/31/2024	101.15667	100.8164061	100.4784312	100.1427193	99.80924775	99.47799424	99.14893673	98.82205345	98.49732295
221103A00050	11/3/2022	5.14	11/4/2024	101.29015	100.9386955	100.5896867	100.2430964	99.89889954	99.55707133	99.21758732	98.88042341	98.54555582
221107A00010	11/7/2022	5.12	11/7/2024	101.31408	100.9543906	100.597264	100.2426732	99.89059141	99.54099184	99.19384826	98.84913474	98.50682575
221107A00029	11/7/2022	4.83	11/9/2026	109.34449	106.9479688	104.6168952	102.3491237	100.1425888	97.99530477	95.90536136	93.87092094	91.89021517
221107A00030	11/7/2022	4.7	11/5/2027	113.3111	109.8682653	106.5507676	103.3533784	100.271119	97.29924316	94.43322507	91.66874806	89.00169375
221107A00048	11/7/2022	4.96	9/8/2025	104.43147	103.2352666	102.0666222	100.9245945	99.80827951	98.71681415	97.64937345	96.60516867	95.58344533
221107A00053	11/7/2022	4.95	10/7/2025	104.73529	103.4607584	102.2150111	100.9970672	99.80599428	98.64090166	97.50093787	96.38528858	95.29317457
221107A00056	11/7/2022	4.73	11/8/2027	113.44837	109.9949028	106.6674244	103.4606674	100.3696168	97.38949224	94.51573596	91.74400128	89.07014162
221108A00033	11/8/2022	4.7	11/8/2027	113.34785	109.896078	106.5702415	103.3650821	100.2755863	97.29697525	94.42469262	91.65439308	88.98193137
221108A00036	11/8/2022	4.95	11/7/2025	105.12165	103.7641828	102.4308707	101.1211186	99.83435486	98.57002589	97.32759553	96.10654426	94.90636863
221110A00023	11/10/2022	4.71	11/8/2024	101.17569	100.8135816	100.4540699	100.097132	99.7427401	99.39086693	99.04148563	98.69456968	98.35009297
221110A00024	11/10/2022	4.51	11/10/2025	104.55462	103.1930018	101.8557436	100.542245	99.25192668	97.98422785	96.73860527	95.51453274	94.31150038
221110A00025	11/10/2022	4.39	11/10/2026	108.31607	105.929124	103.6075128	101.3490856	99.15177792	97.01360472	94.93265685	92.9070977	90.93515999
221110A00026	11/10/2022	4.29	11/10/2027	111.99646	108.5618608	105.252973	102.0645338	98.99152749	96.02917398	93.17291607	90.41840803	87.76150456

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221110A00038	11/10/2022	4.34	11/10/2027	112.16425	108.7268309	105.4151981	102.2240879	99.14848235	96.18359865	93.32487728	90.56797021	87.90872997
221110A00039	11/10/2022	4.34	11/10/2027	112.16425	108.7268309	105.4151981	102.2240879	99.14848235	96.18359865	93.32487728	90.56797021	87.90872997
221110A00064	1/17/2023	4.25	1/14/2028	112.56835	108.9482268	105.4667378	102.1177975	98.89562676	95.7947317	92.80988742	89.93612345	87.16870985
221110A00065	1/17/2023	4.25	1/14/2028	112.56835	108.9482268	105.4667378	102.1177975	98.89562676	95.7947317	92.80988742	89.93612345	87.16870985
221110A00074	11/10/2022	4.75	11/12/2024	101.22739	100.8542443	100.4838668	100.1162223	99.75128062	99.38901178	99.0293864	98.6723755	98.3179505
221110A00075	11/10/2022	4.56	11/10/2025	104.62312	103.261018	101.9232779	100.6093054	99.31852115	98.05036404	96.80429064	95.57977457	94.37630575
221110A00076	11/10/2022	4.45	11/10/2026	108.45796	106.0693135	103.7460363	101.4859784	99.28707423	97.14733782	95.06485903	93.03780033	91.06439354
221110A00084	11/10/2022	4.56	11/6/2025	104.57961	103.2287384	101.9018571	100.5983836	99.31775103	98.0594106	96.82283058	95.60749578	94.41290687
221110A00086	11/10/2022	4.34	11/8/2027	112.1417	108.7101803	105.4040468	102.2180584	99.14722026	96.18677135	93.33217247	90.57909467	87.92340838
221110A00108	11/10/2022	4.48	12/10/2025	104.83115	103.3864974	101.9690823	100.5781991	99.21316733	97.87332951	96.55804989	95.26671369	93.99872623
221110A00110	11/10/2022	4.47	1/13/2026	105.17601	103.6386138	102.1316186	100.6541938	99.20553874	97.78488103	96.39147556	95.02460327	93.68356994
221114A00002	11/14/2022	4.37	11/15/2027	112.32171	108.8678217	105.5407744	102.3352414	99.2461446	96.26864541	93.39813165	90.63020599	87.96067468
221116A00026	11/16/2022	4.78	11/15/2024	101.26672	100.8853054	100.5067733	100.1310953	99.75823905	99.3881728	99.02086514	98.65628516	98.29440242
221116A00027	11/16/2022	4.46	11/14/2025	104.52852	103.1561732	101.8085473	100.4850349	99.18504418	97.90800213	96.65335393	95.42056224	94.20910654
221116A00028	11/16/2022	4.21	11/16/2027	111.79353	108.3458007	105.0248662	101.8253953	98.74230662	95.77075875	92.906137	90.14404183	87.48027758
221117A00008	11/17/2022	4.82	11/15/2024	101.28201	100.9005513	100.5219842	100.1462715	99.77338068	99.40328005	99.03593819	98.6713242	98.30940764
221117A00012	11/17/2022	4.54	11/14/2025	104.63901	103.2658614	101.9174525	100.5931704	99.29242274	98.01463624	96.75925575	95.5257436	94.31357896
221117A00013	11/17/2022	4.54	11/14/2025	104.63901	103.2658614	101.9174525	100.5931704	99.29242274	98.01463624	96.75925575	95.5257436	94.31357896
221117A00014	11/17/2022	4.54	11/14/2025	104.63901	103.2658614	101.9174525	100.5931704	99.29242274	98.01463624	96.75925575	95.5257436	94.31357896
221117A00025	11/17/2022	4.28	11/17/2027	112.04069	108.5860231	105.2584621	102.0526596	98.96351902	95.98618425	93.11602701	90.34863487	87.67980003
221118A00018	11/18/2022	4.55	11/18/2025	104.69621	103.3117159	101.9523406	100.6174584	99.30646408	98.01877167	96.75381407	95.51104214	94.28992403
221118A00019	11/18/2022	4.55	11/18/2025	104.69621	103.3117159	101.9523406	100.6174584	99.30646408	98.01877167	96.75381407	95.51104214	94.28992403
221118A00023	11/18/2022	4.12	11/18/2027	112.00541	108.53631	105.1952273	101.976763	98.8757707	95.88734745	93.00682094	90.22973738	87.55185006
221118A00045	11/18/2022	4.57	11/18/2025	104.72405	103.3393535	101.9797794	100.6447018	99.33351536	98.045634	96.78049054	95.53753576	94.31623773
221118A00046	11/18/2022	4.4	11/18/2026	108.42727	106.0170158	103.6732864	101.3938729	99.17665604	97.01959903	94.92074351	92.87820623	90.89017568
221118A00080	11/18/2022	4.61	11/18/2025	104.77973	103.3946285	102.0346569	100.6991886	99.38761793	98.09935867	96.83384349	95.59052301	94.36886514
221121A00047	11/21/2022	4.89	11/21/2033	137.18636	126.9123931	117.5391104	108.9814719	101.1629205	94.01449766	87.47405177	81.48553364	75.99836745
221121A00052	11/21/2022	4.35	11/22/2027	112.33344	108.8599898	105.5147724	102.2923709	99.18762642	96.19562419	93.31168088	90.53133242	87.85032254
221121A00064	11/21/2022	4.34	11/22/2027	112.29956	108.8266813	105.4820233	102.2601661	99.15595108	96.16446417	93.2810225	90.50116246	87.82062823
221122A00015	11/22/2022	4.97	11/22/2024	101.40858	101.0077054	100.6100128	100.2154627	99.82401804	99.435642	99.05029856	98.66795218	98.2885679
221122A00029	11/22/2022	4.31	11/22/2027	112.19791	108.7267558	105.3837761	102.1635515	99.06092504	96.07098411	93.18904734	90.41065256	87.73154529
221122A00040	11/22/2022	4.31	11/22/2027	112.19791	108.7267558	105.3837761	102.1635515	99.06092504	96.07098411	93.18904734	90.41065256	87.73154529
221122A00041	11/22/2022	4.97	11/22/2024	101.40858	101.0077054	100.6100128	100.2154627	99.82401804	99.435642	99.05029856	98.66795218	98.2885679

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221123A00016	11/23/2022	4.58	11/23/2029	120.59879	115.1126152	109.9255894	105.0196112	100.3777753	95.98428383	91.82436795	87.88421576	84.15090515
221123A00034	11/23/2022	4.43	11/23/2026	108.55398	106.1284511	103.7702028	101.4769974	99.24668074	97.07718264	94.96651332	92.91275964	90.91408174
221123A00039	11/23/2022	4.29	11/23/2027	112.14128	108.6683246	105.3237138	102.1020183	98.9980704	96.00694752	93.1239589	90.34463358	87.66470889
221128A00034	11/28/2022	4.27	11/26/2027	112.10671	108.6260515	105.2743146	102.0460353	98.93601139	95.93928807	93.05114441	90.26708125	87.58280944
221129A00034	11/29/2022	4.38	12/1/2025	104.78003	103.3564673	101.9593624	100.5880424	99.24185516	97.92017019	96.62237769	95.34788769	94.09612922
221129A00035	11/29/2022	4.09	11/29/2027	112.02517	108.5251572	105.1553754	101.9102788	98.78459144	95.77328919	92.87158625	90.07492249	87.37895156
221129A00037	11/29/2022	4.56	11/26/2025	104.79711	103.3899947	102.0087631	100.6527631	99.32136287	98.01395107	96.72993627	95.46874601	94.22982615
221129A00038	11/29/2022	4.56	11/26/2025	104.79711	103.3899947	102.0087631	100.6527631	99.32136287	98.01395107	96.72993627	95.46874601	94.22982615
221129A00039	11/29/2022	4.56	11/26/2025	104.79711	103.3899947	102.0087631	100.6527631	99.32136287	98.01395107	96.72993627	95.46874601	94.22982615
221129A00040	11/29/2022	4.56	11/26/2025	104.79711	103.3899947	102.0087631	100.6527631	99.32136287	98.01395107	96.72993627	95.46874601	94.22982615
221129A00041	11/29/2022	4.56	11/28/2025	104.81885	103.4061009	102.0194265	100.6581695	99.32169127	98.00937401	96.72062015	95.45485136	94.21150785
221129A00042	11/29/2022	4.56	11/28/2025	104.81885	103.4061009	102.0194265	100.6581695	99.32169127	98.00937401	96.72062015	95.45485136	94.21150785
221129A00043	11/29/2022	4.59	12/1/2025	104.89409	103.4726718	102.0776258	100.7082825	99.3639927	98.04412889	96.74808392	95.47527037	94.22511969
221129A00044	11/29/2022	4.56	11/28/2025	104.81885	103.4061009	102.0194265	100.6581695	99.32169127	98.00937401	96.72062015	95.45485136	94.21150785
221129A00045	11/29/2022	4.56	11/28/2025	104.81885	103.4061009	102.0194265	100.6581695	99.32169127	98.00937401	96.72062015	95.45485136	94.21150785
221129A00046	11/29/2022	4.56	12/1/2025	104.85127	103.4301658	102.0354329	100.6663973	99.32241022	98.00284404	96.70709179	95.43456618	94.18469881
221129A00047	11/29/2022	4.56	12/1/2025	104.85127	103.4301658	102.0354329	100.6663973	99.32241022	98.00284404	96.70709179	95.43456618	94.18469881
221129A00048	11/29/2022	4.56	12/1/2025	104.85127	103.4301658	102.0354329	100.6663973	99.32241022	98.00284404	96.70709179	95.43456618	94.18469881
221129A00049	11/29/2022	4.56	12/1/2025	104.85127	103.4301658	102.0354329	100.6663973	99.32241022	98.00284404	96.70709179	95.43456618	94.18469881
221129A00050	11/29/2022	4.56	12/2/2025	104.86194	103.4381271	102.0407795	100.669223	99.32280523	98.00089534	96.70288312	95.42817823	94.17620932
221129A00051	11/29/2022	4.56	12/2/2025	104.86194	103.4381271	102.0407795	100.669223	99.32280523	98.00089534	96.70288312	95.42817823	94.17620932
221129A00052	11/29/2022	4.56	12/2/2025	104.86194	103.4381271	102.0407795	100.669223	99.32280523	98.00089534	96.70288312	95.42817823	94.17620932
221129A00053	11/29/2022	4.56	12/2/2025	104.86194	103.4381271	102.0407795	100.669223	99.32280523	98.00089534	96.70288312	95.42817823	94.17620932
221129A00054	11/29/2022	4.56	12/3/2025	104.87261	103.4460876	102.0461249	100.6720472	99.32319875	97.99894521	96.6986732	95.4217893	94.16771924
221129A00055	11/29/2022	4.56	12/3/2025	104.87261	103.4460876	102.0461249	100.6720472	99.32319875	97.99894521	96.6986732	95.4217893	94.16771924
221129A00056	11/29/2022	4.31	11/29/2027	112.27626	108.7844095	105.4221605	102.184005	99.06470315	96.05926457	93.16293508	90.37118427	87.6796937
221129A00059	11/29/2022	4.39	11/27/2026	108.50163	106.0657351	103.6976974	101.3952477	99.15620476	96.97847283	94.86003774	92.79896333	90.79338785
221129A00060	11/29/2022	4.39	11/27/2026	108.50163	106.0657351	103.6976974	101.3952477	99.15620476	96.97847283	94.86003774	92.79896333	90.79338785
221129A00061	11/29/2022	4.39	11/27/2026	108.50163	106.0657351	103.6976974	101.3952477	99.15620476	96.97847283	94.86003774	92.79896333	90.79338785
221129A00062	11/29/2022	4.39	11/27/2026	108.50163	106.0657351	103.6976974	101.3952477	99.15620476	96.97847283	94.86003774	92.79896333	90.79338785
221129A00064	11/29/2022	4.28	11/30/2027	112.18515	108.6920892	105.3287855	102.0897207	98.96964451	95.96355707	93.06669522	90.27452019	87.58270575
221129A00065	11/29/2022	4.28	11/30/2027	112.18515	108.6920892	105.3287855	102.0897207	98.96964451	95.96355707	93.06669522	90.27452019	87.58270575
221129A00066	11/29/2022	4.28	11/29/2027	112.17404	108.683934	105.3233818	102.0868767	98.96918052	95.96530438	93.07049565	90.28022534	87.59017641

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221129A00067	11/29/2022	4.28	11/29/2027	112.17404	108.683934	105.3233818	102.0868767	98.96918052	95.96530438	93.07049565	90.28022534	87.59017641
221129A00068	11/29/2022	4.28	11/29/2027	112.17404	108.683934	105.3233818	102.0868767	98.96918052	95.96530438	93.07049565	90.28022534	87.59017641
221129A00069	11/29/2022	4.28	11/26/2027	112.1407	108.6594648	105.307165	102.078338	98.96778136	95.97053958	93.08189128	90.29733679	87.61258654
221129A00070	11/29/2022	4.28	11/26/2027	112.1407	108.6594648	105.307165	102.078338	98.96778136	95.97053958	93.08189128	90.29733679	87.61258654
221129A00071	11/29/2022	4.28	11/26/2027	112.1407	108.6594648	105.307165	102.078338	98.96778136	95.97053958	93.08189128	90.29733679	87.61258654
221129A00072	11/29/2022	4.39	12/2/2026	108.55546	106.1053593	103.7238641	101.4086687	99.15755666	96.96839885	94.83914954	92.76784263	90.75258803
221129A00073	11/29/2022	4.39	12/2/2026	108.55546	106.1053593	103.7238641	101.4086687	99.15755666	96.96839885	94.83914954	92.76784263	90.75258803
221129A00075	11/29/2022	4.38	12/1/2026	108.5207	106.073668	103.695091	101.3826661	99.13418396	96.94752246	94.82064237	92.7515838	90.73846251
221129A00076	11/29/2022	4.38	12/1/2026	108.5207	106.073668	103.695091	101.3826661	99.13418396	96.94752246	94.82064237	92.7515838	90.73846251
221129A00077	11/29/2022	4.38	12/1/2026	108.5207	106.073668	103.695091	101.3826661	99.13418396	96.94752246	94.82064237	92.7515838	90.73846251
221129A00078	11/29/2022	4.38	12/1/2026	108.5207	106.073668	103.695091	101.3826661	99.13418396	96.94752246	94.82064237	92.7515838	90.73846251
221129A00083	11/29/2022	4.38	11/30/2026	108.51018	106.0659248	103.6899742	101.3800343	99.13390287	96.94946447	94.82468626	92.75761432	90.74637015
221129A00084	11/29/2022	4.38	11/30/2026	108.51018	106.0659248	103.6899742	101.3800343	99.13390287	96.94946447	94.82468626	92.75761432	90.74637015
221129A00085	11/29/2022	4.38	11/30/2026	108.51018	106.0659248	103.6899742	101.3800343	99.13390287	96.94946447	94.82468626	92.75761432	90.74637015
221129A00086	11/29/2022	4.38	11/30/2026	108.51018	106.0659248	103.6899742	101.3800343	99.13390287	96.94946447	94.82468626	92.75761432	90.74637015
221130A00019	11/30/2022	4.63	11/26/2025	104.89608	103.4882336	102.1062849	100.7495801	99.41748671	98.10939331	96.82470808	95.5628583	94.32328952
221130A00032	11/30/2022	4.37	11/30/2027	112.49205	108.9937514	105.6253492	102.3813255	99.25642501	96.24564315	93.34421222	90.54758912	87.85144345
221130A00033	11/30/2022	4.37	11/30/2027	112.49205	108.9937514	105.6253492	102.3813255	99.25642501	96.24564315	93.34421222	90.54758912	87.85144345
221130A00041	11/30/2022	4.95	12/2/2024	101.49919	101.0707846	100.6459965	100.2247822	99.80709665	99.39289572	98.98213586	98.57477428	98.17076892
221130A00069	11/30/2022	4.15	11/30/2027	112.24129	108.7348052	105.3588458	102.1078581	98.9765509	95.95988564	93.05306293	90.25150983	87.55086798
221130A00075	11/30/2022	4.15	11/30/2027	112.24129	108.7348052	105.3588458	102.1078581	98.9765509	95.95988564	93.05306293	90.25150983	87.55086798
221130A00076	11/30/2022	4.15	11/30/2027	112.24129	108.7348052	105.3588458	102.1078581	98.9765509	95.95988564	93.05306293	90.25150983	87.55086798
221130A00078	11/30/2022	4.15	11/30/2027	112.24129	108.7348052	105.3588458	102.1078581	98.9765509	95.95988564	93.05306293	90.25150983	87.55086798
221130A00081	11/30/2022	4.15	11/30/2027	112.24129	108.7348052	105.3588458	102.1078581	98.9765509	95.95988564	93.05306293	90.25150983	87.55086798
221130A00085	11/30/2022	4.19	11/30/2027	111.87824	108.3904271	105.0322218	101.7981159	98.68286401	95.68147098	92.78917821	90.00145126	87.31396804
221130A00110	11/30/2022	4.15	11/30/2027	111.74184	108.256355	104.9004157	101.6685137	98.55540601	95.55609939	92.66583732	89.88008729	87.19452906
221201A00009	12/1/2022	4.22	12/1/2025	104.55141	103.1295528	101.7341222	100.3644479	99.01987869	97.69978484	96.40355725	95.13060663	93.88036266
221201A00011	12/1/2022	3.95	12/1/2027	111.56794	108.0703077	104.7030841	101.460709	98.33789019	95.32958861	92.43100448	89.63756481	86.94491133
221201A00037	12/1/2022	4.26	12/1/2026	108.23006	105.7865994	103.4115135	101.1025046	98.85736558	96.67397644	94.55030006	92.48437852	90.47432953
221201A00043	12/1/2022	4.37	12/3/2029	110.76652	107.7298869	104.8176069	102.0234764	99.34164577	96.76659888	94.29313134	91.91633094	89.63155929
221201A00068	12/1/2022	4.21	12/1/2027	111.03154	107.806672	104.7006231	101.7083009	98.8248602	96.04569056	93.36640346	90.78282037	88.29096146
221202A00013	12/2/2022	4.78	12/3/2024	101.43579	101.0048255	100.5775284	100.1538512	99.73374775	99.31717307	98.90408276	98.49443318	98.08818142
221202A00018	12/2/2022	4.16	12/2/2027	111.79687	108.305127	104.9433491	101.7059995	98.58781091	95.58376741	92.6890911	89.89922951	87.2098437

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221202A00025	12/2/2022	4.06	12/2/2026	108.10244	105.6507266	103.2678432	100.9514655	98.69936556	96.50940347	94.37952339	92.30774963	90.29218307
221205A00024	12/5/2022	4.13	12/3/2027	111.70478	108.2119631	104.849256	101.6111183	98.49227264	95.4876934	92.59259381	89.80241309	87.11280459
221205A00048	12/5/2022	4.4	12/5/2025	104.66381	103.2335832	101.8300835	100.4526285	99.10055577	97.77322525	96.47001779	95.1903345	93.93359586
221205A00065	12/5/2022	4.13	12/6/2027	111.73593	108.2346015	104.8639908	101.6185142	98.49285817	95.48196382	92.58101296	89.78541547	87.09079722
221205A00088	12/5/2022	4.13	12/3/2027	111.70478	108.2119631	104.849256	101.6111183	98.49227264	95.4876934	92.59259381	89.80241309	87.11280459
221206A00011	12/6/2022	4.29	12/7/2026	108.36436	105.9033755	103.511686	101.1869425	98.92689473	96.72938161	94.5923272	92.5137368	90.49169329
221206A00025	12/6/2022	4.27	12/4/2026	108.28494	105.8328704	103.4496333	101.1329038	98.88045342	96.69014173	94.55991234	92.48778907	90.47187235
221206A00036	12/6/2022	4.13	12/6/2027	111.73593	108.2346015	104.8639908	101.6185142	98.49285817	95.48196382	92.58101296	89.78541547	87.09079722
221206A00039	12/6/2022	4.29	12/7/2026	108.36436	105.9033755	103.511686	101.1869425	98.92689473	96.72938161	94.5923272	92.5137368	90.49169329
221206A00040	12/6/2022	5	11/29/2024	101.01153	100.7255971	100.4416016	100.1595243	99.87934414	99.6010401	99.32459163	99.04997845	98.77718062
221207A00009	12/7/2022	4.38	12/8/2025	104.66558	103.2274472	101.8163307	100.4315383	99.07239728	97.73825732	96.42848968	95.14248626	93.87965877
221207A00010	12/7/2022	4.08	12/7/2027	111.57486	108.0736392	104.7032564	101.4581174	98.33289965	95.32253561	92.42219922	89.62729301	86.93343602
221207A00012	12/7/2022	4.21	12/7/2026	108.16929	105.7107222	103.3213903	100.9989535	98.74116305	96.54585926	94.41096762	92.33449481	90.314525
221207A00017	12/7/2022	3.86	12/7/2027	111.32043	107.8110333	104.4331086	101.181026	98.04942611	95.03320721	92.127511	89.3277098	86.62939432
221207A00032	12/7/2022	4.52	12/7/2032	130.81149	121.7641551	113.4433887	105.7862682	98.7356508	92.23961308	86.25094888	80.7267179	75.62783968
221207A00035	12/7/2022	4.31	1/7/2026	104.86658	103.3476485	101.8585903	100.3985976	98.96689058	97.56271681	96.18535014	94.83408947	93.50825771
221207A00074	12/7/2022	4.66	12/6/2024	101.41153	100.9724794	100.537236	100.1057536	99.67798375	99.25387843	98.83339061	98.41647405	98.00308329
221208A00001	12/8/2022	4.6	12/8/2033	134.66266	124.4568027	115.1523844	106.6637712	98.91391883	91.83347212	85.35996029	79.43708013	74.01405717
221208A00005	12/8/2022	4.88	12/8/2037	149.29088	134.3893341	121.2547986	109.662603	99.41799512	90.35200804	82.31791451	75.18818508	68.85187658
221208A00006	12/8/2022	4.88	12/8/2037	149.29088	134.3893341	121.2547986	109.662603	99.41799512	90.35200804	82.31791451	75.18818508	68.85187658
221208A00020	12/8/2022	4.11	12/8/2027	111.68806	108.1822353	104.807501	101.5582464	98.42913501	95.41508663	92.51126312	89.71305575	87.01607296
221208A00050	12/8/2022	4.11	12/8/2027	111.68806	108.1822353	104.807501	101.5582464	98.42913501	95.41508663	92.51126312	89.71305575	87.01607296
221208A00051	2/15/2023	4.27	2/13/2026	105.20065	103.5767221	101.9859234	100.4273075	98.89996138	97.40300655	95.93559717	94.49691868	93.08618629
221208A00052	2/15/2023	4.01	2/15/2028	112.06128	108.361364	104.8059676	101.3886201	98.10318233	94.94382463	91.90500959	88.98147537	86.16822033
221208A00054	2/1/2023	4.02	2/1/2028	111.94297	108.2853167	104.7693117	101.388669	98.13742145	95.00989987	92.00071633	89.10474844	86.31712463
221208A00061	12/8/2022	4.11	12/8/2027	111.68806	108.1822353	104.807501	101.5582464	98.42913501	95.41508663	92.51126312	89.71305575	87.01607296
221208A00062	12/8/2022	4.24	12/8/2028	116.12966	111.5364577	107.1561162	102.9776268	98.9906052	95.18525561	91.55233389	88.08311378	84.76935517
221208A00110	12/8/2022	4.07	12/8/2027	111.55079	108.0473248	104.6748845	101.4278606	98.30091919	95.28898208	92.38721321	89.5910058	86.89597019
221209A00035	12/9/2022	3.91	12/9/2027	111.5127	107.9946518	104.6085633	101.3487756	98.20990245	95.18681664	92.27463623	89.46871126	86.76461154
221209A00037	12/9/2022	3.91	12/9/2027	111.5127	107.9946518	104.6085633	101.3487756	98.20990245	95.18681664	92.27463623	89.46871126	86.76461154
221209A00070	12/9/2022	4.42	12/9/2037	127.06523	118.9792175	111.6095964	104.8828489	98.73373839	93.10430992	87.94301806	83.20396579	78.84623892
221212A00011	12/12/2022	3.89	12/10/2027	111.45399	107.9342821	104.5467049	101.2855866	98.14552993	95.12139758	92.20829794	89.40157217	86.69678175
221212A00040	12/12/2022	4.45	12/12/2025	104.80832	103.3585779	101.936259	100.5406565	99.17108304	97.82687436	96.50738831	95.21200398	93.94012082

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221212A00041	12/12/2022	4.15	12/10/2027	111.8462	108.332337	104.9500337	101.6936508	98.55782573	95.53745359	92.62767319	89.82385414	87.12158458
221212A00063	12/12/2022	4.45	12/12/2025	104.80832	103.3585779	101.936259	100.5406565	99.17108304	97.82687436	96.50738831	95.21200398	93.94012082
221212A00071	12/12/2022	4.15	12/13/2027	111.8775	108.3551191	104.9649007	101.7011704	98.55852958	95.53183933	92.61620686	89.8069722	87.09969579
221212A00117	6/12/2023	4.11	6/12/2026	106.1418	104.1859031	102.2762767	100.4115447	98.59037952	96.81150205	95.07367916	93.37572186	91.71648341
221212A00131	12/12/2023	3.77	12/11/2026	107.13187	104.6756002	102.2888744	99.96932951	97.71469635	95.52279628	93.39153689	91.31890804	89.3029781
221213A00004	12/13/2022	3.99	12/13/2027	111.32625	107.8133822	104.4324097	101.1776704	98.0437745	95.02559201	92.1182384	89.31706166	86.61762987
221213A00017	12/13/2022	4.1	12/14/2026	107.96936	105.4947706	103.0903989	100.7538484	98.48282183	96.27511394	94.12860704	92.04126694	90.0111392
221213A00047	12/13/2022	3.8	12/13/2027	111.17359	107.6507174	104.2604351	100.997038	97.85509756	94.82944722	91.91516828	89.10757662	86.40221015
221213A00049	12/13/2022	4.01	12/13/2027	111.39516	107.8810994	104.4989711	101.2431079	98.10811889	95.08887292	92.18048446	89.37830048	86.67788811
221213A00051	12/13/2022	4.02	12/13/2027	111.42961	107.9149579	104.5322518	101.2758266	98.14029108	95.12051338	92.21160749	89.40891989	86.70801723
221213A00056	12/13/2022	4.02	5/13/2026	105.93113	104.0529017	102.217494	100.4236762	98.67026364	96.95611302	95.28012069	93.64122098	92.03838463
221213A00061	12/13/2022	4.15	12/11/2026	108.06256	105.5947368	103.1967155	100.8661198	98.60067329	96.39819024	94.25657147	92.17380032	90.14793888
221214A00002	12/14/2022	4.62	12/13/2024	101.45741	100.9992047	100.5451517	100.0951964	99.64928339	99.20735812	98.7693671	98.33525779	97.90497855
221214A00003	12/14/2022	4.26	12/12/2025	104.53139	103.0837462	101.6634903	100.2699158	98.90233603	97.56008776	96.2425297	94.94904181	93.67902433
221214A00020	12/14/2022	4.2	12/12/2025	104.44394	102.9969573	101.5773529	100.1844187	98.81746855	97.47583936	96.15889014	94.86600112	93.59657281
221214A00022	12/14/2022	4.17	2/13/2026	105.03771	103.4151461	101.825694	100.268401	98.74235471	97.24667724	95.78052335	94.34307906	92.93356014
221214A00030	12/14/2022	4.02	12/14/2027	111.43969	107.9222103	104.5368767	101.2780132	98.14021623	95.11834287	92.20749648	89.40301366	86.70045183
221214A00031	12/14/2022	3.97	12/14/2027	111.26729	107.7527866	104.3703468	101.1142971	97.97923711	94.96002636	92.0517709	89.24980982	86.54970294
221214A00046	12/14/2022	4.02	12/14/2027	111.43969	107.9222103	104.5368767	101.2780132	98.14021623	95.11834287	92.20749648	89.40301366	86.70045183
221214A00077	12/14/2022	3.84	12/14/2027	111.32175	107.7936446	104.3984009	101.130297	97.98388975	94.95399906	92.03569349	89.22427694	86.5152761
221214A00079	12/14/2022	3.84	12/14/2027	111.32175	107.7936446	104.3984009	101.130297	97.98388975	94.95399906	92.03569349	89.22427694	86.5152761
221214A00102	12/14/2022	4.33	12/15/2025	104.66354	103.2069952	101.7781501	100.3762851	99.00070267	97.65072872	96.32571178	95.02502203	93.74805041
221215A00082	12/15/2022	4.27	12/15/2025	104.5756	103.1197219	101.6915354	100.2903177	98.91537166	97.56602344	96.24162187	94.94153741	93.66516124
221215A00115	12/15/2022	4	12/15/2027	111.38076	107.8616402	104.4748381	101.2146634	98.07570142	95.05279911	92.1410503	89.33578269	86.63254542
221216A00007	12/16/2022	4.27	12/16/2025	104.58548	103.1268905	101.696096	100.292366	98.91499941	97.56331912	96.23667062	94.9344212	93.65595902
221216A00008	12/16/2022	4.27	12/16/2025	104.58548	103.1268905	101.696096	100.292366	98.91499941	97.56331912	96.23667062	94.9344212	93.65595902
221216A00009	12/16/2022	4.27	12/16/2025	104.58548	103.1268905	101.696096	100.292366	98.91499941	97.56331912	96.23667062	94.9344212	93.65595902
221216A00010	12/16/2022	4.27	12/16/2025	104.58548	103.1268905	101.696096	100.292366	98.91499941	97.56331912	96.23667062	94.9344212	93.65595902
221216A00013	12/16/2022	4.04	12/16/2027	111.52892	108.0045874	104.612837	101.3479673	98.20454949	95.17741689	92.26165067	89.45256663	86.74570271
221216A00023	12/16/2022	4.04	12/13/2027	111.49852	107.982675	104.5988132	101.3412641	98.20463546	95.1837943	92.27385355	89.4701587	86.76827547
221216A00044	12/16/2022	4.43	4/16/2025	102.4642	101.6669879	100.8822165	100.1095965	99.34884675	98.59969479	97.86187631	97.13513508	96.41922251
221216A00045	12/16/2022	4.38	5/16/2025	102.71015	101.8309921	100.966932	100.1175819	99.28256758	98.46152782	97.65411324	96.85998607	96.07881967
221216A00047	12/16/2022	4.34	6/16/2025	102.96651	102.0027628	101.0571122	100.1290526	99.2180956	98.32377076	97.44562483	96.58322089	95.73613764

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221216A00048	12/16/2022	4.32	7/16/2025	103.21261	102.1673366	101.1433072	100.1398777	99.15643011	98.19237077	97.24712942	96.320158	95.41092956
221216A00049	12/16/2022	4.29	8/15/2025	103.43011	102.303826	101.2021587	100.124306	99.06950036	98.03700717	97.02612259	96.03617221	95.06650945
221219A00043	12/19/2022	4.07	12/17/2027	111.64274	108.1137801	104.7176553	101.4486491	98.30131875	95.27048453	92.35121547	89.53881596	86.82881321
221220A00024	12/20/2022	4.7	12/20/2024	101.55914	101.0816036	100.608577	100.1399929	99.67578871	99.21590309	98.76027578	98.30884764	97.86156067
221220A00025	12/20/2022	4.38	12/22/2025	104.80805	103.3319565	101.8842701	100.4642455	99.07111592	97.70431245	96.36303023	95.04666016	93.75457163
221220A00029	12/20/2022	4.7	12/20/2024	101.55914	101.0816036	100.608577	100.1399929	99.67578871	99.21590309	98.76027578	98.30884764	97.86156067
221221A00038	12/21/2022	4.43	12/20/2024	101.4906	101.0125269	100.5389796	100.0698893	99.60519312	99.14482927	98.68873717	98.23685735	97.78913144
221221A00043	12/21/2022	4.26	12/19/2025	104.60033	103.1337383	101.6952295	100.2840707	98.89955008	97.54097997	96.20769597	94.89905588	93.61443881
221221A00046	12/21/2022	4.33	12/19/2025	104.7037	103.2363102	101.797022	100.3850971	98.99982336	97.64051275	96.30650055	94.99714423	93.71182258
221221A00048	12/21/2022	4.22	12/21/2026	108.33478	105.8371178	103.4108067	101.053399	98.76254433	96.53598673	94.37156067	92.26718665	90.22086728
221221A00049	12/21/2022	4.15	12/21/2027	111.96097	108.4158432	105.0045047	101.7211746	98.56035683	95.51682174	92.58559154	89.76192676	87.0413135
221221A00053	12/21/2022	4.15	12/21/2027	111.96097	108.4158432	105.0045047	101.7211746	98.56035683	95.51682174	92.58559154	89.76192676	87.0413135
221222A00012	12/22/2022	4.35	12/16/2025	104.70295	103.2434701	101.8117943	100.4071981	99.02898	97.67646243	96.34899052	95.04593119	93.76667227
221222A00013	12/22/2022	4.34	12/23/2025	104.75873	103.2803724	101.8305233	100.4084249	99.0133502	97.64459707	96.30148734	94.9833656	93.68959834
221222A00014	12/22/2022	4.65	12/23/2024	101.56263	101.0769201	100.5958682	100.119408	99.64747382	99.18000124	98.71692706	98.25818929	97.80372708
221222A00024	12/22/2022	4.35	12/15/2025	104.69286	103.2360862	101.8070216	100.4049409	99.02914634	97.67896381	96.35374175	95.05285024	93.77568014
221222A00026	12/22/2022	4.22	12/15/2026	108.27432	105.793287	103.3827048	101.0401648	98.7633601	96.55007643	94.3981874	92.30565062	90.27050381
221222A00027	12/22/2022	4.16	12/15/2027	111.93287	108.4042149	105.0081386	101.7389457	98.59121262	95.55977737	92.63972547	89.82637663	87.1152723
221222A00035	12/30/2022	4.34	12/30/2025	104.82916	103.3318055	101.8636583	100.4239415	99.01190211	97.62681314	96.26797255	94.93470221	93.62634687
221222A00053	12/22/2022	4.18	12/22/2027	111.58192	108.1813352	104.9090335	101.7594109	98.72714531	95.80717718	92.99469477	90.28512056	87.67409838
221223A00016	12/23/2022	4.73	12/23/2024	101.60158	101.1157583	100.6345971	100.1580284	99.68598637	99.21840672	98.75522621	98.29638281	97.84181568
221223A00025	12/23/2022	4.25	12/23/2027	112.32907	108.7722209	105.3497317	102.0557952	98.88488503	95.83174309	92.89136487	90.0589858	87.33006837
221223A00035	12/23/2022	4.44	12/23/2025	104.90748	103.4279791	101.9770005	100.553792	99.15762591	97.7877998	96.44363492	95.12447542	93.82968733
221228A00044	12/28/2022	4.31	12/28/2027	112.59174	109.0169609	105.5776665	102.2679813	99.08231414	96.01534585	93.06201496	90.21750352	87.47722405
221228A00075	12/28/2022	4.09	12/28/2027	112.33551	108.7522839	105.3052109	101.9883712	98.79613466	95.72314604	92.76430983	89.91477624	87.16992793
221228A00129	12/28/2022	4.11	12/28/2027	112.1218	108.6186187	105.249096	102.0073478	98.88778523	95.88509705	92.99423417	90.21039507	87.52901214
221229A00075	12/29/2022	5.2	12/29/2037	153.58475	138.3573653	124.934011	113.0850485	102.6114888	93.34074089	85.12297264	77.82799031	71.34256064
221230A00055	12/30/2022	4.59	12/30/2024	101.66042	101.1545837	100.6537857	100.1579519	99.66700854	99.18088357	98.69950622	98.22280714	97.75071831
221230A00059	12/30/2022	4.47	6/30/2025	103.35707	102.3517887	101.3661147	100.3994812	99.45133982	98.52116297	97.60844307	96.71269148	95.83343764
221230A00072	12/30/2022	4.8	12/31/2024	101.71206	101.2041196	100.7012554	100.2033899	99.71044909	99.22236004	98.73905139	98.2604532	97.78649683
221230A00086	12/30/2022	4.8	1/2/2025	101.73132	101.2179051	100.7096805	100.2065654	99.7084831	99.21535822	98.72711698	98.24368703	97.76499746
221230A00087	12/30/2022	4.56	1/2/2026	105.19341	103.6852273	102.2065626	100.7566249	99.33464976	97.93989907	96.57166037	95.22924554	93.91198978
221230A00088	12/30/2022	4.42	12/30/2026	108.92563	106.3966435	103.9405268	101.5547512	99.23689537	96.98463663	94.79574604	92.6680841	90.59959662

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
221230A00108	12/30/2022	4.8	12/30/2024	101.70251	101.1973269	100.6971645	100.2019498	99.71160955	99.22607198	98.74526679	98.26912503	97.79757906
221230A00109	12/30/2022	4.56	12/30/2025	105.16063	103.6606788	102.1899836	100.7477627	99.33326184	97.94575294	96.58453287	95.24892243	93.93826534
221230A00111	12/30/2022	4.42	12/30/2026	108.92563	106.3966435	103.9405268	101.5547512	99.23689537	96.98463663	94.79574604	92.6680841	90.59959662
230103A00066	1/3/2023	4.19	7/15/2026	106.92252	104.8641372	102.8563086	100.8974601	98.98608132	97.12071968	95.29997745	93.52250935	91.7870201
230103A00068	1/3/2023	4.69	3/13/2025	102.33386	101.6289058	100.9337001	100.2480375	99.57172199	98.90456292	98.24637487	97.59697735	96.95619474
230103A00070	1/3/2023	4.53	10/15/2025	104.2906	102.9987619	101.7338729	100.495093	99.28161626	98.09267014	96.9275137	95.785436	94.66575462
230104A00004	1/4/2023	4.19	1/4/2028	112.2483	108.6607475	105.2098387	101.8896171	98.69441759	95.61885252	92.65779641	89.80637169	87.05993526
230104A00044	1/4/2023	4.2	1/4/2028	112.28335	108.6951818	105.2436755	101.922873	98.72710878	95.65099451	92.68940417	89.83745966	87.0905174
230105A00020	1/5/2023	4.32	1/5/2028	112.71511	109.1166664	105.6552854	102.3249845	99.1200797	96.03516566	93.06510016	90.20498985	87.45017674
230105A00028	1/5/2023	4.93	10/18/2024	101.05127	100.7468723	100.4443241	100.1436069	99.84470398	99.5475989	99.25227533	98.95871719	98.66690858
230106A00017	1/6/2023	4.23	1/6/2028	112.41034	108.8145596	105.3558679	102.0282811	98.82610981	95.74394358	92.7766356	89.91928835	87.16724003
230106A00019	1/6/2023	4.23	1/6/2028	112.41034	108.8145596	105.3558679	102.0282811	98.82610981	95.74394358	92.7766356	89.91928835	87.16724003
230106A00032	1/6/2023	4.28	1/6/2026	105.00903	103.4883472	101.9975931	100.5359577	99.10265985	97.69694594	96.31808859	94.96538556	93.63815863
230109A00011	1/9/2023	4.61	1/6/2025	101.66999	101.1459295	100.6272799	100.1139609	99.60589041	99.1029881	98.60517525	98.11237474	97.624511
230109A00027	1/9/2023	4.64	12/17/2024	101.50307	101.0338603	100.5690017	100.1084367	99.65210582	99.19995068	98.75191396	98.30793939	97.86797172
230109A00042	1/9/2023	4.07	12/20/2027	111.67339	108.1359206	104.7318958	101.4555595	98.30143237	95.26430068	92.33920154	89.52140948	86.80642384
230109A00083	1/9/2023	4.79	1/11/2038	148.38868	133.4569531	120.3081103	108.7139917	98.47701105	89.425906	81.41209624	74.30656207	67.99716736
230110A00006	1/10/2023	4.06	1/10/2028	111.85542	108.2586505	104.7994186	101.4717078	98.26979501	95.18823853	92.22186275	89.36574338	86.61519386
230110A00023	1/10/2023	4.3	1/12/2026	104.90303	103.3704878	101.8682236	100.3954152	98.9512662	97.53500826	96.14590025	94.78322682	93.44629734
230110A00035	1/10/2023	4.08	1/10/2028	111.68706	108.1697042	104.7873963	101.5341519	98.40428912	95.39241069	92.49338765	89.70234438	87.01464451
230110A00037	1/11/2023	4.66	11/15/2024	101.22088	100.8395677	100.4611404	100.0855667	99.71281417	99.34285106	98.97564598	98.61116803	98.24938678
230110A00040	1/13/2023	4.07	12/13/2027	111.60188	108.0842507	104.6986552	101.4394204	98.30115204	95.27871567	92.36722263	89.56201693	86.85866283
230110A00043	1/10/2023	3.84	1/10/2028	111.5947	107.9894272	104.5223715	101.187472	97.97896578	94.89137413	91.91948653	89.05834604	86.3032355
230110A00047	1/10/2023	3.84	1/10/2028	111.5947	107.9894272	104.5223715	101.187472	97.97896578	94.89137413	91.91948653	89.05834604	86.3032355
230110A00055	1/10/2023	4.06	1/10/2028	111.85542	108.2586505	104.7994186	101.4717078	98.26979501	95.18823853	92.22186275	89.36574338	86.61519386
230110A00070	1/10/2023	4.27	1/9/2026	104.82597	103.3020352	101.8081265	100.3434316	98.90716411	97.49856557	96.116904	94.76147282	93.43158969
230110A00074	1/12/2023	4.65	1/10/2025	101.72785	101.1927743	100.6633418	100.1394657	99.62105879	99.1080354	98.6003118	98.09780598	97.60043757
230111A00004	1/11/2023	3.83	1/11/2028	111.56966	107.9621253	104.4929845	101.1561595	97.94587707	94.85664858	91.88325443	89.0207292	86.26434783
230111A00013	1/11/2023	4.25	1/9/2026	104.79529	103.2715999	101.7779309	100.3134715	98.8774355	97.46906453	96.08762672	94.73241556	93.40274883
230111A00019	1/11/2023	3.83	1/11/2028	111.56966	107.9621253	104.4929845	101.1561595	97.94587707	94.85664858	91.88325443	89.0207292	86.26434783
230111A00039	1/11/2023	4.6	1/13/2025	101.72824	101.1850281	100.6476368	100.115972	99.58994225	99.06945797	98.5544316	98.04477738	97.54041135
230111A00046	1/11/2023	4.28	1/13/2026	104.88248	103.3474357	101.8427486	100.3675919	98.92116597	97.50269954	96.11144847	94.74669466	93.40774483
230111A00069	1/11/2023	4.54	1/10/2025	101.66884	101.133945	100.6046923	100.0809947	99.56276491	99.04991735	98.54236827	98.04003568	97.54283925

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230111A00072	1/11/2023	4.21	1/12/2026	104.76424	103.2328031	101.7316286	100.2598909	98.81679426	97.4015708	96.01347987	94.65180658	93.31586072
230112A00004	1/12/2023	4	1/12/2028	111.66475	108.0659671	104.6049973	101.2757983	98.07262843	94.99002913	92.02280887	89.16602866	86.41498826
230112A00014	1/12/2023	4.09	1/12/2027	108.22986	105.6749995	103.1945317	100.7858491	98.44645159	96.17394248	93.96602318	91.82048861	89.73522278
230112A00041	1/12/2023	4.2	1/12/2026	104.74882	103.2175049	101.7164514	100.2448327	98.80185293	97.38674442	95.9987665	94.63720433	93.30136777
230112A00042	1/12/2023	4.09	1/12/2027	108.22986	105.6749995	103.1945317	100.7858491	98.44645159	96.17394248	93.96602318	91.82048861	89.73522278
230112A00044	1/12/2023	4	1/12/2028	111.66475	108.0659671	104.6049973	101.2757983	98.07262843	94.99002913	92.02280887	89.16602866	86.41498826
230112A00059	3/1/2023	4.04	3/2/2026	105.00785	103.3360979	101.69911	100.0958647	98.52538129	96.98671693	95.47896516	94.00125396	92.55274412
230112A00060	3/15/2023	4.01	3/13/2026	105.06438	103.3630262	101.6975025	100.0667401	98.46971335	96.90543759	95.37296644	93.87139019	92.39983395
230112A00061	3/15/2023	4.01	3/13/2026	105.06438	103.3630262	101.6975025	100.0667401	98.46971335	96.90543759	95.37296644	93.87139019	92.39983395
230112A00062	3/15/2023	3.83	3/15/2028	111.70392	107.9303388	104.3068689	100.8266693	97.48325076	94.27045806	91.18245102	88.21368607	85.35889923
230112A00063	3/15/2023	3.83	3/15/2028	111.70392	107.9303388	104.3068689	100.8266693	97.48325076	94.27045806	91.18245102	88.21368607	85.35889923
230112A00065	1/12/2023	4.09	1/12/2027	108.22986	105.6749995	103.1945317	100.7858491	98.44645159	96.17394248	93.96602318	91.82048861	89.73522278
230112A00066	1/12/2023	4	1/12/2028	111.66475	108.0659671	104.6049973	101.2757983	98.07262843	94.99002913	92.02280887	89.16602866	86.41498826
230113A00037	1/26/2024	3.43	1/30/2026	103.70483	102.1341329	100.5950285	99.08662644	97.60807403	96.1585498	94.73726214	93.34344789	91.97637108
230113A00055	1/13/2023	3.88	1/13/2028	111.25153	107.6573613	104.2009807	100.8763424	97.67770121	94.59959523	91.6368301	88.78446433	86.03779547
230113A00057	1/13/2023	3.99	1/13/2028	110.68776	107.3771142	104.1914586	101.1252926	98.17339667	95.33081142	92.59282326	89.95495053	87.4129306
230113A00080	1/13/2023	4.18	1/13/2026	104.72799	103.1941841	101.6907117	100.2167488	98.7714961	97.35418297	95.96406579	94.60042697	93.26257371
230117A00015	1/17/2023	4.52	1/17/2025	101.72005	101.1660184	100.6180424	100.0760214	99.53985815	99.00945799	98.48472807	97.96557757	97.4519176
230117A00040	1/17/2023	4.07	1/19/2027	108.24861	105.6748083	103.1763279	100.7505165	98.39482853	96.106824	93.88416378	91.72460455	89.62599426
230117A00048	1/17/2023	3.97	1/14/2028	111.57938	107.9767413	104.5122346	101.1797991	97.97367305	94.88837899	91.91870785	89.05970431	86.30665288
230117A00087	1/17/2023	3.93	1/18/2028	111.47853	107.8669423	104.3941705	101.0541058	97.84094454	94.74917033	91.77353777	88.90905769	86.15098303
230118A00019	1/18/2023	3.59	1/18/2028	110.78901	107.1764513	103.7031778	100.3630457	97.15021871	94.05914973	91.08456494	88.22144864	85.46502905
230118A00020	1/18/2023	3.87	1/16/2026	104.47817	102.9350111	101.4225194	99.93985019	98.4861911	97.06075869	95.66279739	94.29157823	92.94639761
230118A00023	1/18/2023	3.8	1/18/2028	111.01796	107.4145355	103.9496956	100.6173391	97.41167072	94.32718168	91.35863404	88.50104569	85.7496764
230118A00029	1/18/2023	3.81	1/18/2028	111.05339	107.449336	103.9838859	100.6509365	97.44469178	94.35964234	91.39054971	88.53243123	85.78054614
230118A00033	1/18/2023	3.81	1/18/2028	111.05339	107.449336	103.9838859	100.6509365	97.44469178	94.35964234	91.39054971	88.53243123	85.78054614
230118A00039	1/18/2023	3.81	1/18/2028	111.05339	107.449336	103.9838859	100.6509365	97.44469178	94.35964234	91.39054971	88.53243123	85.78054614
230118A00053	1/18/2023	3.87	1/16/2026	104.47817	102.9350111	101.4225194	99.93985019	98.4861911	97.06075869	95.66279739	94.29157823	92.94639761
230118A00056	1/18/2023	3.87	1/16/2026	104.47817	102.9350111	101.4225194	99.93985019	98.4861911	97.06075869	95.66279739	94.29157823	92.94639761
230118A00058	1/23/2023	4	2/17/2026	104.80356	103.1712163	101.5723293	100.0059384	98.47111597	96.96696999	95.49264177	94.04730459	92.63016217
230118A00087	1/18/2023	4.02	1/16/2026	104.50956	102.9695147	101.460021	99.98023993	98.52936314	97.10661118	95.71123221	94.3425008	92.99971673
230119A00034	1/19/2023	3.82	1/19/2028	111.09862	107.4910937	104.02237	100.6863401	97.47719636	94.38941845	91.41775764	88.55722172	85.80306096
230119A00067	1/19/2023	3.84	1/20/2026	104.46933	102.915569	101.3927981	99.90016257	98.43683642	97.00202351	95.59495615	94.21489387	92.86112217

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230119A00075	1/19/2023	4.44	1/21/2025	101.71008	101.1452377	100.5866835	100.0343148	99.48802884	98.94772548	98.41330656	97.88467613	97.36174029
230119A00105	1/19/2023	3.9	1/19/2027	107.81423	105.2460418	102.7530487	100.3326025	97.98216101	95.69928807	93.48164792	91.32700058	89.23319716
230119A00108	1/19/2023	3.81	1/19/2028	111.06317	107.456267	103.9881543	100.6527183	97.44415177	94.35693507	91.38582003	88.52581499	85.77217074
230119A00137	1/19/2023	3.9	1/19/2027	107.81423	105.2460418	102.7530487	100.3326025	97.98216101	95.69928807	93.48164792	91.32700058	89.23319716
230120A00021	1/20/2023	4.13	1/20/2026	104.71992	103.1675276	101.6460416	100.1546098	98.69240982	97.25864861	95.85256156	94.47341106	93.12048533
230120A00022	1/20/2023	3.9	1/20/2028	111.39229	107.7768728	104.3005896	100.9573146	97.74122376	94.64678179	91.66872564	88.8020497	86.04199161
230120A00027	1/20/2023	4.13	1/20/2026	104.71992	103.1675276	101.6460416	100.1546098	98.69240982	97.25864861	95.85256156	94.47341106	93.12048533
230120A00029	1/20/2023	3.9	1/20/2028	111.39229	107.7768728	104.3005896	100.9573146	97.74122376	94.64678179	91.66872564	88.8020497	86.04199161
230120A00049	1/20/2023	4.53	1/16/2025	101.71673	101.1654244	100.6201114	100.0806957	99.54708191	99.01917644	98.49688783	97.98012652	97.46880487
230120A00063	1/20/2023	4.83	7/22/2024	100.20785	100.1467703	100.0857767	100.0248714	99.96405421	99.90332498	99.8426835	99.78212958	99.72166302
230120A00065	1/20/2023	4.52	1/21/2025	101.75542	101.1904323	100.6317332	100.0792207	99.53279218	98.99234733	98.45778804	97.92901831	97.40594425
230120A00071	1/20/2023	4.31	1/21/2025	101.70822	101.1424953	100.5830792	100.0298696	99.48276349	98.94165994	98.4064603	97.87706808	97.35338889
230120A00079	1/20/2023	3.68	1/20/2028	111.12836	107.5043846	104.0202352	100.6697378	97.44702793	94.3465323	91.36295238	88.49124932	85.7266296
230120A00082	1/20/2023	4.53	1/16/2025	101.71673	101.1654244	100.6201114	100.0806957	99.54708191	99.01917644	98.49688783	97.98012652	97.46880487
230120A00099	1/20/2023	3.92	1/20/2026	104.59458	103.0398033	101.5160346	100.0224187	98.55812901	97.12236906	95.71437069	94.33339301	92.9787211
230120A00103	1/20/2023	3.92	1/20/2026	104.59458	103.0398033	101.5160346	100.0224187	98.55812901	97.12236906	95.71437069	94.33339301	92.9787211
230120A00114	1/20/2023	4.13	1/20/2026	104.71992	103.1675276	101.6460416	100.1546098	98.69240982	97.25864861	95.85256156	94.47341106	93.12048533
230120A00117	1/20/2023	3.9	1/20/2028	111.39229	107.7768728	104.3005896	100.9573146	97.74122376	94.64678179	91.66872564	88.8020497	86.04199161
230123A00016	1/23/2023	4.64	12/2/2024	101.36622	100.9381541	100.5137027	100.0928231	99.6754702	99.26159985	98.85116855	98.44413355	98.0404528
230123A00051	1/23/2023	3.75	1/21/2028	111.3874	107.7561192	104.2649798	100.9077918	97.67867533	94.57204221	91.58258013	88.70523725	85.93520783
230123A00078	1/23/2023	4.41	6/23/2025	103.10047	102.1172288	101.1528015	100.2066507	99.27825957	98.36713071	97.47278517	96.59476157	95.73261535
230124A00004	1/24/2023	3.99	1/24/2028	111.75271	108.1201467	104.6276358	101.2689969	98.03835578	94.93012988	91.93901218	89.05995583	86.28815983
230124A00014	1/24/2023	4.23	1/26/2026	104.93723	103.3670725	101.8283444	100.3201744	98.84171883	97.39216464	95.97072812	94.57665359	93.20921209
230124A00015	1/24/2023	4.09	1/25/2027	108.35959	105.7682975	103.2531675	100.8114965	98.44069847	96.13829535	93.90191213	91.72927168	89.61819005
230124A00022	1/24/2023	4.39	1/24/2025	101.78008	101.2059659	100.6383448	100.0771073	99.52214581	98.9733554	98.43063328	97.893879	97.36299431
230124A00024	1/24/2023	4.23	1/23/2026	104.90678	103.3448695	101.8141418	100.3137306	98.84280226	97.40055369	95.98621045	94.59902564	93.23827867
230124A00025	1/24/2023	4.09	1/25/2027	108.35959	105.7682975	103.2531675	100.8114965	98.44069847	96.13829535	93.90191213	91.72927168	89.61819005
230124A00035	1/24/2023	4.23	1/26/2026	104.93723	103.3670725	101.8283444	100.3201744	98.84171883	97.39216464	95.97072812	94.57665359	93.20921209
230124A00041	1/24/2023	4.6	1/24/2025	101.82795	101.2545815	100.6876885	100.1271586	99.57288483	99.02476278	98.48269023	97.94656725	97.41629609
230124A00045	1/24/2023	3.99	1/24/2028	111.75271	108.1201467	104.6276358	101.2689969	98.03835578	94.93012988	91.93901218	89.05995583	86.28815983
230124A00046	1/24/2023	3.99	1/24/2028	111.75271	108.1201467	104.6276358	101.2689969	98.03835578	94.93012988	91.93901218	89.05995583	86.28815983
230124A00055	6/15/2023	4.13	6/15/2032	126.23352	117.8386068	110.0875326	102.9270379	96.30854105	90.18770702	84.52405539	79.28060676	74.42356309
230124A00056	3/28/2023	4.19	3/28/2033	128.94729	119.6753013	111.173372	103.3726625	96.21085982	89.63152244	83.58349741	78.02039807	72.900136

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230124A00058	6/15/2023	4.21	6/15/2034	132.46393	121.8521738	112.2260601	103.4874336	95.54843455	88.33037158	81.76272077	75.78223837	70.33217409
230125A00010	1/25/2023	4.01	1/25/2027	108.15387	105.5652541	103.0527388	100.6136239	98.24532528	95.94536657	93.71137442	91.54107329	89.43228075
230125A00021	1/25/2023	3.95	1/26/2026	104.70006	103.128382	101.5882302	100.0787213	98.59900815	97.14827427	95.7257328	94.33062506	92.96221923
230125A00022	1/25/2023	3.8	1/25/2027	107.9815	105.3872931	102.8695151	100.4254554	98.05251358	95.7481981	93.51012118	91.33599366	89.22362021
230125A00023	1/25/2023	3.69	1/25/2028	111.21329	107.574328	104.0761564	100.712544	97.47756921	94.36560578	91.37130565	88.48958369	85.71560322
230125A00030	1/25/2023	3.91	1/25/2028	111.47804	107.8476767	104.3574174	101.001068	97.77274804	94.66686951	91.67812024	88.80144872	86.0320497
230125A00031	1/25/2023	3.74	1/25/2028	110.39619	107.0579981	103.8469676	100.7574547	97.78410372	94.92182859	92.16579787	89.51142018	86.95433066
230125A00062	1/25/2023	4.84	7/25/2024	100.236	100.1665974	100.0973029	100.0281145	99.95903191	99.89005495	99.82118335	99.75241688	99.6837553
230125A00065	1/25/2023	4.84	7/25/2024	100.236	100.1665974	100.0973029	100.0281145	99.95903191	99.89005495	99.82118335	99.75241688	99.6837553
230126A00009	1/26/2023	4.84	7/26/2024	100.24518	100.1730028	100.1009425	100.0289944	99.95715837	99.88543414	99.81382146	99.74232005	99.67092967
230126A00011	1/26/2023	4.84	7/26/2024	100.24518	100.1730028	100.1009425	100.0289944	99.95715837	99.88543414	99.81382146	99.74232005	99.67092967
230126A00015	1/26/2023	4.08	1/26/2027	108.34382	105.7500625	103.2325917	100.7887023	98.41580182	96.11140612	93.87313445	91.69870429	89.58592658
230126A00033	1/26/2023	4.84	7/26/2024	100.24518	100.1730028	100.1009425	100.0289944	99.95715837	99.88543414	99.81382146	99.74232005	99.67092967
230126A00034	1/26/2023	4.56	1/24/2025	101.80495	101.2316559	100.6648374	100.1043814	99.55018093	99.00213159	98.46013118	97.92407976	97.39387962
230126A00036	1/26/2023	4.19	1/26/2026	104.87402	103.3043753	101.766155	100.258484	98.78051875	97.33144651	95.91048377	94.51687506	93.14989163
230127A00012	1/27/2023	4	1/27/2028	111.81919	108.1773753	104.676203	101.309453	98.07121676	94.95587985	91.95810534	89.07281845	86.29519216
230127A00028	1/27/2023	4.7	7/26/2024	100.24542	100.173144	100.1009796	100.0289289	99.95699143	99.88516707	99.81345552	99.74185649	99.67036972
230127A00029	1/27/2023	4.7	7/26/2024	100.24542	100.173144	100.1009796	100.0289289	99.95699143	99.88516707	99.81345552	99.74185649	99.67036972
230127A00044	1/27/2023	4.25	1/27/2026	104.97905	103.4058742	101.8642239	100.353217	98.87200634	97.41977536	95.99573719	94.5991331	93.22923122
230127A00045	1/27/2023	4.12	1/27/2027	108.45685	105.8589408	103.3374892	100.8897784	98.51320822	96.20528732	93.9636282	91.78594192	89.67003335
230127A00046	1/27/2023	4	1/27/2028	111.81919	108.1773753	104.676203	101.309453	98.07121676	94.95587985	91.95810534	89.07281845	86.29519216
230127A00048	1/27/2023	4	1/27/2028	111.81919	108.1773753	104.676203	101.309453	98.07121676	94.95587985	91.95810534	89.07281845	86.29519216
230127A00053	1/27/2023	4	1/27/2028	111.81919	108.1773753	104.676203	101.309453	98.07121676	94.95587985	91.95810534	89.07281845	86.29519216
230127A00056	1/27/2023	3.78	1/27/2028	111.5549	107.9044351	104.3953074	101.0212543	97.77632615	94.65486992	91.65151263	88.76114576	85.97891062
230127A00059	1/27/2023	4.41	1/27/2025	101.81824	101.2358457	100.6601241	100.0909636	99.5282522	98.97188073	98.42174227	97.87773233	97.33974879
230127A00060	1/30/2023	4.25	2/3/2026	105.05407	103.4607794	101.8996427	100.3697509	98.87023111	97.40024254	95.95897524	94.5456486	93.15951003
230127A00073	1/27/2023	4.24	2/17/2026	105.19726	103.5615755	101.9594144	100.3898072	98.85182483	97.3445736	95.8671934	94.41885612	92.99876412
230127A00075	1/27/2023	4.23	7/28/2025	103.35719	102.2770461	101.2195383	100.1839611	99.16963669	98.17591484	97.20217173	96.24780851	95.31225003
230127A00079	1/27/2023	4.23	7/28/2025	103.35719	102.2770461	101.2195383	100.1839611	99.16963669	98.17591484	97.20217173	96.24780851	95.31225003
230127A00095	1/27/2023	4.59	1/27/2025	101.84929	101.2677119	100.6927867	100.124401	99.5624437	99.00680601	98.45738165	97.91406668	97.3767595
230127A00096	1/27/2023	4.21	1/27/2026	104.91572	103.3430696	101.8019289	100.2914227	98.81070396	97.35895655	95.93539376	94.53925704	93.16981476
230130A00045	1/30/2023	4.02	1/28/2028	111.90088	108.2549218	104.7498283	101.3793702	98.13762641	95.01897075	92.01805532	89.12979514	86.34935354
230130A00084	1/30/2023	4.29	1/30/2026	105.07331	103.4913556	101.9411838	100.421908	98.93267017	97.47264389	96.04103265	94.6370686	93.26001126

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230130A00086	1/30/2023	4.16	2/1/2027	108.6118	105.9982099	103.4618077	100.9998433	98.60968115	96.28879654	94.03477046	91.84528431	89.71811501
230130A00087	1/30/2023	4.04	1/28/2028	111.97228	108.3250456	104.8187136	101.447052	98.20413853	95.08434582	92.08232481	89.19298935	86.41150172
230130A00095	2/3/2023	4.25	5/26/2026	106.2373	104.3263751	102.4596414	100.6358162	98.853659	97.11197372	95.40960616	93.74544248	92.1184075
230130A00096	1/30/2023	4.67	1/30/2025	101.9237	101.3337265	100.7505906	100.1741735	99.60435971	99.04103603	98.48409201	97.93341967	97.38891346
230130A00127	1/30/2023	4.02	2/1/2028	111.94297	108.2853167	104.7693117	101.388669	98.13742145	95.00989986	92.00071633	89.10474844	86.31712463
230131A00004	1/31/2023	3.76	1/31/2028	111.52363	107.862915	104.3442706	100.9613822	97.70825585	94.57919749	91.56879575	88.67190639	85.88363737
230131A00006	1/31/2023	4.23	2/2/2026	105.01068	103.4206888	101.8627491	100.3359575	98.83944495	97.37237468	95.93394034	94.52336478	93.13989868
230131A00009	1/31/2023	3.98	1/31/2028	111.78881	108.1367817	104.6261215	101.250561	98.00414773	94.88122649	91.8764223	88.98462492	86.20097419
230131A00032	2/3/2023	4.17	7/30/2026	106.74381	104.6527154	102.6135246	100.6246012	98.68437312	96.79132903	94.94401595	93.14103632	91.38104548
230131A00034	2/3/2023	3.99	12/23/2027	111.42625	107.885093	104.4778598	101.1987558	98.04227007	95.00315886	92.07643157	89.2573369	86.54135009
230131A00057	1/31/2023	4.1	1/29/2027	108.42532	105.8224674	103.2963327	100.8441844	98.46340922	96.15150373	93.90606885	91.72480481	89.60550627
230131A00067	1/31/2023	4.02	2/2/2026	104.88285	103.2904052	101.7301138	100.2010731	98.70241024	97.23328437	95.79288553	94.38043307	92.99517435
230131A00071	1/31/2023	4.22	1/30/2026	104.96193	103.380884	101.831613	100.3132223	98.8248542	97.36568274	95.93491179	94.53177389	93.15552892
230131A00087	2/3/2023	4.26	1/5/2026	104.76968	103.2568373	101.7736988	100.3194597	98.89334691	97.49461474	96.12254324	94.77643725	93.45562531
230131A00095	1/31/2023	4.22	1/30/2026	104.96193	103.380884	101.831613	100.3132223	98.8248542	97.36568274	95.93491179	94.53177389	93.15552892
230201A00003	2/1/2023	3.93	1/31/2028	111.6099	107.9610801	104.4535303	101.0809918	97.83751547	94.71744911	91.71542071	88.82632285	86.04529807
230201A00011	2/1/2023	3.93	2/1/2028	111.6207	107.9688185	104.4584204	101.0832251	97.83727155	94.71489599	91.71071584	88.81961379	86.03672314
230201A00012	2/1/2023	4.08	2/1/2027	108.40456	105.7936843	103.2599347	100.8005635	98.41293653	96.09453108	93.84292979	91.65581568	89.53096723
230201A00047	2/1/2023	4.42	2/3/2025	101.88682	101.2852002	100.6906946	100.1031797	99.52253245	98.94863286	98.38136366	97.82061026	97.26626074
230201A00048	2/1/2023	4.42	2/3/2025	101.88682	101.2852002	100.6906946	100.1031797	99.52253245	98.94863286	98.38136366	97.82061026	97.26626074
230202A00006	2/2/2023	3.92	2/2/2027	108.00064	105.3921133	102.8607436	100.4037785	98.01858011	95.70262208	93.45348371	91.26884494	89.14648142
230202A00008	2/2/2023	3.81	2/2/2028	111.20147	107.554245	104.0484848	100.6779065	97.43654437	94.31873077	91.31907958	88.4324704	85.6540338
230202A00011	2/2/2023	3.92	2/2/2027	108.00064	105.3921133	102.8607436	100.4037785	98.01858011	95.70262208	93.45348371	91.26884494	89.14648142
230202A00033	2/2/2023	4.26	2/3/2025	101.79037	101.1890808	100.5949014	100.0077099	99.42738338	98.85380185	98.28684806	97.7264075	97.17236824
230202A00034	2/2/2024	3.41	2/2/2026	103.69913	102.1199867	100.5727039	99.05638247	97.57015846	96.11319989	94.68470514	93.28390158	91.91004426
230202A00038	2/2/2023	3.84	2/2/2028	111.30897	107.6598228	104.152191	100.7797943	97.53666493	94.41713357	91.41581226	88.5275789	85.74756243
230202A00041	2/2/2023	3.82	2/2/2028	111.2373	107.5894376	104.0830536	100.7118691	97.46991789	94.3515317	91.35132381	88.46417324	85.68521001
230202A00042	2/2/2023	3.82	2/2/2028	111.2373	107.5894376	104.0830536	100.7118691	97.46991789	94.3515317	91.35132381	88.46417324	85.68521001
230202A00045	2/2/2023	3.62	2/2/2028	111.04222	107.384398	103.8688009	100.4890959	97.2392739	94.11362635	91.10672894	88.21342543	85.42881278
230202A00050	2/2/2023	3.82	2/2/2028	111.2373	107.5894376	104.0830536	100.7118691	97.46991789	94.3515317	91.35132381	88.46417324	85.68521001
230202A00061	2/2/2023	4.16	2/2/2026	104.89872	103.3096532	101.7526233	100.2267255	98.73109122	97.26488415	95.82729831	94.41755694	93.0349111
230202A00064	2/2/2023	4.11	5/15/2026	105.86091	103.9827731	102.1474861	100.3538179	98.60058217	96.88663381	95.21086747	93.57221585	91.96964816
230202A00065	2/2/2023	3.87	5/15/2028	112.46151	108.5080656	104.7180233	101.0837768	97.59810957	94.25417639	91.04548263	87.96586432	85.00946964

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230202A00096	2/2/2023	3.81	2/2/2028	111.20147	107.554245	104.0484848	100.6779065	97.43654437	94.31873077	91.31907958	88.4324704	85.6540338
230203A00021	2/8/2023	4.21	6/17/2026	106.38267	104.4108651	102.4860052	100.6066869	98.77155485	96.97930302	95.2286729	93.5184513	91.84746842
230203A00025	2/3/2023	4.63	2/3/2025	101.93685	101.3360191	100.7422791	100.1555075	99.57558203	99.00238334	98.43579473	97.87570222	97.32199444
230203A00026	2/3/2023	3.98	2/3/2028	111.82159	108.1603876	104.6411678	101.2576236	98.0037659	94.87390532	91.86263496	88.96481485	86.17555707
230203A00038	2/3/2023	4.1	2/3/2027	108.47847	105.8607293	103.3204409	100.8548379	98.46127078	96.13720189	93.88020002	91.6879351	89.55817329
230203A00039	2/3/2023	3.98	2/3/2028	111.82159	108.1603876	104.6411678	101.2576236	98.0037659	94.87390532	91.86263496	88.96481485	86.17555707
230203A00043	2/14/2023	4.31	2/13/2026	105.26583	103.6413525	102.0500152	100.4908701	98.96300405	97.46553827	95.99762669	94.55845453	93.14723675
230203A00045	2/14/2023	4.31	2/13/2026	105.26583	103.6413525	102.0500152	100.4908701	98.96300405	97.46553827	95.99762669	94.55845453	93.14723675
230203A00046	2/10/2023	4.65	2/10/2025	102.01384	101.3938321	100.7813794	100.1763453	99.57859522	98.98799806	98.40442569	97.82775307	97.25785812
230203A00048	2/10/2023	4.65	2/10/2025	102.01384	101.3938321	100.7813794	100.1763453	99.57859522	98.98799806	98.40442569	97.82775307	97.25785812
230203A00050	2/14/2023	4.64	2/14/2025	102.0446	101.413673	100.7905669	100.1751393	99.56724876	98.96675703	98.37352939	97.78743432	97.20834349
230203A00051	2/14/2023	4.64	2/14/2025	102.0446	101.413673	100.7905669	100.1751393	99.56724876	98.96675703	98.37352939	97.78743432	97.20834349
230203A00053	2/10/2023	4.32	2/10/2026	105.24736	103.6318647	102.0492236	100.4984953	98.9787785	97.48920564	96.02894145	94.59718133	93.19314989
230203A00054	2/10/2023	4.32	2/10/2026	105.24736	103.6318647	102.0492236	100.4984953	98.9787785	97.48920564	96.02894145	94.59718133	93.19314989
230203A00057	2/3/2023	4.34	2/3/2026	105.19826	103.6037811	102.041471	100.5104264	99.00977369	97.53867174	96.09631002	94.68190743	93.29471089
230203A00058	2/3/2023	4.34	2/3/2026	105.19826	103.6037811	102.041471	100.5104264	99.00977369	97.53867174	96.09631002	94.68190743	93.29471089
230203A00059	2/3/2023	4.67	2/3/2025	101.96095	101.3600387	100.7662173	100.1793649	99.59935948	99.02608141	98.45941408	97.89924349	97.34545828
230203A00065	2/3/2023	3.76	2/3/2028	111.55596	107.8860361	104.3587992	100.9678978	97.70730116	94.57128064	91.55439277	88.65146332	85.85757227
230206A00008	2/6/2023	4.58	2/6/2025	102.01169	101.4015193	100.7986675	100.2030017	99.61439354	99.03271805	98.45785299	97.88967904	97.32807965
230206A00009	2/6/2023	4.58	2/6/2025	102.01169	101.4015193	100.7986675	100.2030017	99.61439355	99.03271805	98.45785299	97.88967904	97.32807965
230207A00025	2/7/2023	4.62	2/7/2025	102.04571	101.4327183	100.8271084	100.2287496	99.63751194	99.05326865	98.47589587	97.90527268	97.34128099
230207A00045	2/7/2023	5.07	8/7/2024	100.37958	100.2741769	100.1690039	100.0640623	99.9593513	99.85487013	99.75061798	99.64659409	99.54279766
230207A00046	2/7/2023	4.83	2/7/2025	102.09646	101.4842678	100.8794407	100.2818417	99.69134164	99.10781432	98.53113655	97.96118803	97.39785126
230208A00024	2/8/2023	5.08	8/8/2024	100.39045	100.2822782	100.1743513	100.0666687	99.95922944	99.85203273	99.74507768	99.63836346	99.5318892
230208A00029	2/8/2023	4.27	2/8/2027	108.97733	106.3382719	103.7775709	101.2924182	98.88012198	96.5381049	94.26389815	92.05513626	89.90955193
230208A00036	2/8/2023	4.43	2/6/2026	105.37813	103.773328	102.2010079	100.6602525	99.15017565	97.66992445	96.21867723	94.79564227	93.40005645
230208A00038	2/8/2023	4.27	2/8/2027	108.97733	106.3382719	103.7775709	101.2924182	98.88012198	96.5381049	94.26389815	92.05513626	89.90955193
230208A00039	2/8/2023	4.17	2/8/2028	112.56018	108.8713612	105.3259105	101.9174398	98.63988614	95.48749068	92.45478179	89.53655874	86.72787667
230208A00040	2/8/2023	4.26	2/8/2029	116.86984	112.0902625	107.5391717	103.2043702	99.07437905	95.13839183	91.38623128	87.80830925	84.39558929
230208A00041	2/8/2023	4.32	2/8/2030	120.64935	114.7698403	109.2228899	103.9878095	99.04530695	94.37738635	89.96725386	85.79923113	81.85867537
230208A00055	2/8/2023	4.22	2/6/2026	105.24998	103.642678	102.0679727	100.5249366	99.01267953	97.53034437	96.07710576	94.65216846	93.25476592
230208A00060	2/8/2023	4.06	2/8/2027	108.80423	106.1593989	103.5932744	101.1030279	98.68595048	96.33944889	94.06103928	91.84834191	89.69907603
230209A00015	2/9/2023	4.8	2/5/2025	102.05867	101.4520161	100.8525916	100.2602664	99.67491457	99.09641339	98.52464292	97.959486	97.40082821

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230209A00023	2/9/2023	4.79	2/10/2025	102.1009	101.4805819	100.8678277	100.2624947	99.66444828	99.0735573	98.48969359	97.91273209	97.34255068
230209A00024	2/9/2023	4.4	2/5/2026	105.31801	103.7166519	102.1476714	100.6101556	99.10322268	97.62602354	96.17774024	94.75758465	93.36479698
230209A00025	2/9/2023	4.25	2/5/2027	108.89077	106.2617154	103.7105358	101.2344476	98.83078258	96.49698539	94.23060808	92.02930477	89.89082666
230209A00027	2/9/2023	4.12	2/7/2028	112.36888	108.686382	105.1469463	101.7442073	98.47211765	95.32493326	92.29719621	89.38371864	86.5795678
230209A00028	2/9/2023	4.9	12/9/2024	101.54665	101.0990896	100.6554842	100.2157851	99.77994097	99.34790095	98.91961528	98.49503501	98.07411205
230209A00037	2/9/2023	4.12	2/9/2028	112.3915	108.7028449	105.1576726	101.7495842	98.47250756	95.32067558	92.28860884	89.37109946	86.563196
230209A00049	2/9/2023	4.17	2/9/2028	112.57162	108.879723	105.3313993	101.9202495	98.64019801	95.48547473	92.45059719	89.53035464	86.71979287
230210A00009	2/10/2023	4.93	12/11/2024	101.57995	101.1268537	100.6778176	100.2327847	99.79170141	99.35451509	98.92117411	98.49162772	98.06582606
230210A00035	2/10/2023	4.52	2/10/2026	105.57161	103.953406	102.3680977	100.8147491	99.29245751	97.80035438	96.33760318	94.90339815	93.49696281
230210A00040	2/10/2023	4.29	8/10/2027	110.99045	107.8225577	104.7634057	101.8086195	98.95403218	96.19566947	93.52973958	90.9526235	88.46086604
230210A00043	2/10/2023	4.34	2/10/2027	109.1834	106.535706	103.9667375	101.4736663	99.05378343	96.70449538	94.42331824	92.20787221	90.05587648
230210A00045	2/10/2023	4.43	8/10/2026	107.40551	105.2779576	103.2036772	101.1809706	99.20820631	97.28381745	95.40629816	93.57420092	91.78613376
230210A00049	2/10/2023	5.07	8/12/2024	100.4285	100.3092638	100.1903233	100.0716799	99.95333243	99.83527982	99.7175209	99.60005453	99.48287957
230210A00055	2/10/2023	4.02	2/10/2028	112.57115	108.8627378	105.2989514	101.8733307	98.57974059	95.41235494	92.36563899	89.43433297	86.61343671
230210A00062	2/10/2023	4.13	2/10/2027	109.0104	106.3569005	103.7824791	101.2842863	98.85959644	96.50579981	94.22039734	92.00099489	89.8452981
230210A00065	2/10/2023	4.02	2/10/2028	112.57115	108.8627378	105.2989514	101.8733307	98.57974059	95.41235494	92.36563899	89.43433297	86.61343671
230213A00020	2/15/2023	4.28	1/25/2028	112.79591	109.142067	105.6289958	102.25048	99.00061577	95.87379258	92.86467679	89.96819633	87.17952631
230214A00031	2/14/2023	4.31	2/14/2028	113.13507	109.4186129	105.84703	102.413847	99.1129171	95.93840323	92.88476042	89.94671944	87.11927129
230214A00042	2/14/2023	4.96	2/14/2025	102.24711	101.6154578	100.9916399	100.3755067	99.76691666	99.16573149	98.57181637	97.9850397	97.40527307
230214A00049	2/14/2023	4.38	2/14/2029	117.49063	112.6789043	108.0977435	103.7348096	99.57848985	95.61785383	91.84260961	88.24306275	84.81007827
230214A00050	2/14/2023	4.31	2/14/2028	113.13507	109.4186129	105.84703	102.413847	99.1129171	95.93840323	92.88476042	89.94671944	87.11927129
230215A00008	2/15/2023	4.49	2/16/2027	109.6483	106.9766636	104.3848192	101.8698798	99.42908638	97.05979816	94.7594866	92.5257299	90.3562076
230215A00019	2/15/2023	5.01	2/18/2025	102.31979	101.6770492	101.0424136	100.4157267	99.79683944	99.18560657	98.58188644	97.98554087	97.39643506
230215A00035	2/15/2023	4.47	2/17/2026	105.78947	104.1451014	102.5344714	100.9566104	99.41058193	97.89548549	96.41045427	94.95465382	93.52728043
230215A00045	2/15/2023	4.37	2/15/2028	113.36402	109.6405322	106.0622461	102.6226646	99.31562432	96.13527268	93.07605021	90.13267405	87.3001224
230216A00045	2/16/2023	4.43	5/16/2028	114.63585	110.6377914	106.8046332	103.1286966	99.6027044	96.21975364	92.97329494	89.85711232	86.86530456
230216A00046	2/16/2023	4.42	4/17/2028	114.26533	110.3537558	106.6005722	102.998492	99.5406018	96.22034357	93.03149429	89.96814689	87.02469234
230217A00036	2/17/2023	4.44	2/17/2028	113.64167	109.9073863	106.3188477	102.8695334	99.55325023	96.36411773	93.29655037	90.34524086	87.50514453
230217A00052	2/17/2023	4.55	2/17/2027	109.81844	107.1415802	104.544711	102.0249431	99.57950817	97.20575659	94.90115161	92.66326361	90.48976479
230221A00004	2/21/2023	4.47	2/18/2028	113.76265	110.0232815	106.4299256	102.9760453	99.65543287	96.4621942	93.390731	90.43572401	87.59211737
230221A00007	2/21/2023	4.5	10/18/2027	112.43616	109.056888	105.7991367	102.6578545	99.62822787	96.70567072	93.88581209	91.16448477	88.53771458
230222A00024	2/22/2023	4.74	3/2/2026	106.18095	104.4990605	102.852115	101.2390893	99.65899789	98.11089324	96.59386442	95.10703509	93.64956187
230223A00010	2/23/2023	4.68	10/3/2025	104.50724	103.2418636	102.0062319	100.7993007	99.62007229	98.4675951	97.34096074	96.23930175	95.16178921

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230223A00012	2/23/2023	4.68	10/3/2025	104.50724	103.2418636	102.0062319	100.7993007	99.62007229	98.4675951	97.34096074	96.23930175	95.16178921
230223A00033	2/23/2023	4.5	2/23/2028	113.93314	110.1762026	106.5663894	103.0970923	99.76203831	96.5552725	93.47113988	90.50426831	87.64955253
230224A00014	2/24/2023	4.98	2/24/2025	102.44632	101.7857824	101.1337909	100.4901766	99.8547787	99.2274403	98.60800851	97.9963343	97.39227238
230224A00015	2/24/2023	4.86	3/17/2026	106.56248	104.8372888	103.1485592	101.4951954	99.87614942	98.29041465	96.73702428	95.21504906	93.72359551
230224A00018	2/24/2023	5.19	2/24/2025	102.50018	101.8405238	101.189385	100.5465974	99.91200081	99.28543923	98.66676052	98.05581637	97.45246218
230224A00020	2/24/2023	5.38	8/26/2024	100.61434	100.4562493	100.2986608	100.1415738	99.984986	99.82889497	99.67329832	99.51819372	99.36357883
230224A00029	2/24/2023	4.87	2/24/2026	106.32234	104.6563977	103.0248389	101.4266583	99.86089406	98.32662125	96.8229502	95.34902472	93.90402048
230227A00060	2/27/2023	4.86	2/27/2026	106.34493	104.669909	103.0295681	101.4228939	99.84891199	98.3066859	96.79531482	95.31393203	93.86170328
230228A00009	2/28/2023	4.69	2/27/2026	106.28084	104.6025868	102.9591422	101.3494877	99.77264389	98.22766967	96.7136598	95.22974336	93.7750821
230228A00010	2/28/2023	4.5	2/26/2027	110.18119	107.4643615	104.8294588	102.2734865	99.79358299	97.38701122	95.05115183	92.7834974	90.5816467
230301A00029	3/1/2023	4.59	3/1/2028	114.3481	110.5634985	106.9276682	103.4339008	100.0758282	96.84740688	93.74289901	90.75685517	87.88409792
230301A00036	3/1/2023	4.91	3/2/2026	106.46585	104.7814943	103.1321305	101.5167296	99.93430477	98.38390748	96.86462567	95.37558194	93.9159319
230301A00047	3/1/2023	4.61	3/1/2028	114.12862	110.4262286	106.8701241	103.4536226	100.1703933	97.01443341	93.98004877	91.06183569	88.25466425
230302A00028	3/2/2023	5.02	3/2/2026	106.65019	104.9642456	103.313317	101.6963792	100.1124445	98.56056376	97.03982412	95.54934755	94.08828898
230302A00047	3/2/2023	4.76	3/2/2028	113.77795	110.2817014	106.9210334	103.6898135	100.5822306	97.59277218	94.71620746	91.94757047	89.28214507
230303A00019	3/3/2023	5.26	3/3/2025	102.62403	101.9449627	101.2749095	100.613692	99.96113588	99.31707157	98.68133383	98.05376171	97.43419836
230303A00020	3/3/2023	4.96	3/3/2026	106.56194	104.8740951	103.2213466	101.6026672	100.0170655	98.4635889	96.94132137	95.44938178	93.98692218
230303A00035	5/15/2023	4.65	5/15/2030	123.40129	117.1758958	111.3161068	105.7984059	100.6009073	95.70323601	91.08641636	86.73276893	82.62581578
230303A00036	5/15/2023	4.53	5/15/2028	115.01079	111.0082079	107.1705221	103.4900679	99.95957366	96.57214185	93.3212277	90.20061942	87.20441952
230303A00037	5/15/2023	4.81	5/15/2026	107.1752	105.2844137	103.4367161	101.6308689	99.86567928	98.13999593	96.45270757	94.8027412	93.18906048
230303A00038	4/14/2023	4.56	4/14/2028	114.7594	110.8468723	107.0923624	103.488602	100.0286985	96.70611444	93.51464667	90.44840762	87.50180716
230303A00041	4/14/2023	4.56	4/14/2028	114.7594	110.8468723	107.0923624	103.488602	100.0286985	96.70611444	93.51464667	90.44840762	87.50180716
230303A00057	3/3/2023	4.77	3/3/2027	110.57478	107.8470131	105.2016293	102.6356076	100.1460642	97.73024082	95.38549854	93.1093114	90.8992608
230303A00059	3/3/2023	4.56	3/3/2027	110.40132	107.6674641	105.0163593	102.4449675	99.95038662	97.52984118	95.18067592	92.90034958	90.68642904
230306A00019	3/6/2023	5.26	3/6/2025	102.6579	101.9705982	101.2925351	100.6235229	99.96338083	99.31193299	98.66900809	98.03443933	97.40806425
230306A00029	3/6/2023	5.26	9/6/2024	100.73596	100.5471258	100.3590107	100.1716094	99.98491778	99.79893171	99.61364714	99.42906005	99.24516645
230306A00040	3/6/2023	5.05	3/6/2025	102.60195	101.9137317	101.2347757	100.5648987	99.90391892	99.25165973	98.60794897	97.97261905	97.34550672
230307A00004	3/7/2023	4.67	3/7/2028	114.41594	110.6917539	107.1152534	103.679691	100.3786722	97.20613191	94.15631589	91.22376232	88.40328521
230307A00020	3/7/2023	4.98	3/9/2026	106.66966	104.9648716	103.2957833	101.6613329	100.0605046	98.49232239	96.95584821	95.45018006	93.97445022
230307A00021	3/7/2023	4.63	3/7/2028	114.56618	110.7613577	107.1066175	103.595159	100.2205362	96.97663297	93.85764413	90.85805721	87.97263602
230307A00022	3/7/2023	4.77	3/8/2027	110.63359	107.8916217	105.2327839	102.6540221	100.1524139	97.72516507	95.36960282	93.0831693	90.86341594
230307A00026	3/7/2023	4.98	3/6/2026	106.63259	104.936128	103.2750688	101.6483649	100.0550129	98.4940482	96.96454388	95.46560829	93.99638358
230307A00034	3/7/2023	4.41	3/7/2028	114.30169	110.4875462	106.8242399	103.3049236	99.92310582	96.67262787	93.54764468	90.54260666	87.65224284

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230307A00039	3/7/2023	5.29	3/7/2025	102.6899	101.9997788	101.3189664	100.6472776	99.98452953	99.33054416	98.68514815	98.04817273	97.41945353
230307A00056	3/7/2023	5.08	3/7/2025	102.63374	101.9426929	101.2609834	100.5884258	99.92483638	99.27003614	98.62385093	97.98611116	97.35665169
230307A00057	3/7/2023	5.08	3/7/2025	102.63374	101.9426929	101.2609834	100.5884258	99.92483638	99.27003614	98.62385093	97.98611116	97.35665169
230307A00058	3/7/2023	5.29	3/7/2025	102.6899	101.9997788	101.3189664	100.6472776	99.98452953	99.33054416	98.68514815	98.04817273	97.41945353
230307A00092	3/23/2023	5.6	9/6/2024	100.77282	100.5842323	100.3963556	100.2091884	100.0227267	99.83696647	99.65190367	99.46753437	99.28385463
230307A00114	3/7/2023	4.65	3/7/2028	114.63969	110.8335198	107.1774687	103.6647372	100.2888781	97.04377386	93.92361791	90.92289662	88.03637261
230308A00019	3/8/2023	5.05	3/9/2026	106.7883	105.0824825	103.4123767	101.7769269	100.1751169	98.60597021	97.06854827	95.56194866	94.08530323
230308A00029	3/8/2023	5.57	9/9/2024	100.80068	100.6038079	100.4077177	100.2124029	100.0178588	99.82408077	99.63106424	99.43880467	99.24729757
230308A00030	3/8/2023	5.22	9/8/2025	104.74294	103.5447642	102.3741825	101.2302482	100.1120568	99.01874426	97.94948481	96.90348904	95.88000175
230309A00002	3/9/2023	5.41	3/10/2025	102.80787	102.1091792	101.4200293	100.740223	100.069571	99.40788854	98.75499629	98.11071945	97.47488786
230309A00003	3/9/2023	5.06	3/9/2026	106.80525	105.0992841	103.4290329	101.7934404	100.1914901	98.62220561	97.08464828	95.5779156	94.10113937
230309A00004	3/9/2023	4.86	3/9/2027	110.8873	108.1392069	105.4744699	102.890026	100.3829428	97.95041661	95.58976567	93.29842369	91.07393413
230309A00005	3/9/2023	5.06	3/9/2026	106.80525	105.0992841	103.4290329	101.7934404	100.1914901	98.62220561	97.08464828	95.5779156	94.10113937
230309A00021	3/9/2023	5.41	3/10/2025	102.80787	102.1091792	101.4200293	100.740223	100.069571	99.40788854	98.75499629	98.11071945	97.47488786
230309A00027	3/9/2023	4.68	3/9/2028	114.77413	110.9600726	107.296606	103.7768988	100.3944765	97.14319612	94.01722741	91.01103457	88.11935959
230309A00030	3/9/2023	5.01	3/9/2026	106.7205	105.0152763	103.3457519	101.7108732	100.1096242	98.5410286	97.00414824	95.49808089	94.02195865
230309A00031	3/9/2023	5.01	3/9/2026	106.7205	105.0152763	103.3457519	101.7108732	100.1096242	98.5410286	97.00414824	95.49808089	94.02195865
230309A00032	3/9/2023	4.82	3/9/2027	110.77977	108.0331331	105.3698216	102.7867703	100.2810479	97.84985165	95.49050077	93.20042988	90.97718329
230309A00033	3/9/2023	4.82	3/9/2027	110.77977	108.0331331	105.3698216	102.7867703	100.2810479	97.84985165	95.49050077	93.20042988	90.97718329
230309A00034	3/9/2023	4.64	3/9/2028	114.62688	110.8155395	107.1547022	103.637548	100.2576052	97.0087336	93.88510546	90.88118749	87.99172403
230309A00035	3/9/2023	4.64	3/9/2028	114.62688	110.8155395	107.1547022	103.637548	100.2576052	97.0087336	93.88510546	90.88118749	87.99172403
230309A00036	3/9/2023	4.46	3/9/2028	114.50978	110.6863674	107.0143003	103.4867041	100.0970582	96.83917697	93.70719021	90.69552473	87.79888756
230309A00038	3/9/2023	4.85	3/9/2026	106.67276	104.9640642	103.291213	101.6531379	100.0488174	98.47727058	96.93755434	95.42876208	93.95002166
230309A00041	3/9/2023	4.85	3/9/2026	106.67276	104.9640642	103.291213	101.6531379	100.0488174	98.47727058	96.93755434	95.42876208	93.95002166
230309A00057	3/9/2023	4.86	3/9/2027	110.8873	108.1392069	105.4744699	102.890026	100.3829428	97.95041661	95.58976567	93.29842369	91.07393413
230309A00068	4/10/2023	5.21	4/9/2025	102.99151	102.2111127	101.442593	100.68568	99.94011166	99.20563367	98.48199941	97.76896948	97.06631152
230309A00080	3/9/2023	4.68	3/9/2028	114.77413	110.9600726	107.296606	103.7768988	100.3944765	97.14319612	94.01722741	91.01103457	88.11935959
230309A00091	3/9/2023	4.68	3/9/2028	114.77413	110.9600726	107.296606	103.7768988	100.3944765	97.14319612	94.01722741	91.01103457	88.11935959
230309A00096	3/9/2023	4.68	3/9/2028	114.77413	110.9600726	107.296606	103.7768988	100.3944765	97.14319612	94.01722741	91.01103457	88.11935959
230310A00017	3/10/2023	4.43	3/9/2029	117.98112	113.091621	108.4390505	104.0105773	99.79414108	95.77839957	91.95268091	88.30694036	84.83171972
230310A00024	3/10/2023	4.38	3/10/2028	113.68108	109.8844445	106.2380007	102.7349346	99.36878014	96.13340313	93.02298178	90.03198875	87.15517434
230310A00030	3/10/2023	4.38	3/10/2028	113.68108	109.8844445	106.2380007	102.7349346	99.36878014	96.13340313	93.02298178	90.03198875	87.15517434
230310A00035	3/10/2023	5.21	9/10/2024	100.73999	100.5404602	100.3417279	100.143793	99.94665047	99.75029558	99.55472354	99.35992962	99.16590911

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230310A00037	3/10/2023	4.69	3/10/2026	106.18968	104.4864277	102.8188909	101.1860109	99.58676981	98.02018978	96.48533098	94.98128978	93.50719694
230310A00039	3/10/2023	4.33	3/10/2028	113.4969	109.7036475	106.0604951	102.5606247	99.19757398	95.96521206	92.85772041	89.8695748	86.99552847
230310A00040	3/10/2023	4.38	3/10/2028	113.68108	109.8844445	106.2380007	102.7349346	99.36878014	96.13340313	93.02298178	90.03198875	87.15517434
230310A00047	6/9/2023	4.22	6/9/2028	114.08376	110.03119	106.1485019	102.4276606	98.86105501	95.44147252	92.16207567	89.01638074	85.99823753
230310A00048	3/10/2023	5.03	3/10/2025	102.54231	101.8446503	101.1565181	100.4777199	99.80806622	99.14737279	98.49546021	97.85215387	97.21728379
230310A00049	3/10/2023	4.7	3/10/2026	106.20666	104.5032561	102.8355735	101.2025503	99.6031685	98.03645026	96.50145565	94.99728098	93.52305694
230310A00054	9/8/2023	4.09	9/11/2028	114.56087	110.2424385	106.1146756	102.1680772	98.39366803	94.78297037	91.32797341	88.02110456	84.85520279
230310A00062	3/10/2023	4.38	4/10/2028	114.03311	110.1454344	106.4144959	102.8330868	99.39437043	96.09186314	92.91941423	89.87118653	86.94163851
230310A00065	3/10/2023	5	9/16/2024	100.78695	100.5705215	100.3550357	100.140489	99.92687518	99.71418816	99.50242179	99.29156999	99.08162676
230310A00068	3/10/2023	5.03	3/10/2025	102.54231	101.8446503	101.1565181	100.4777199	99.80806622	99.14737279	98.49546021	97.85215387	97.21728379
230310A00069	3/10/2023	4.7	3/9/2026	106.19507	104.4944277	102.8294097	101.1989568	99.60205534	98.03773113	96.50504798	95.00310567	93.5310382
230310A00071	3/10/2023	4.38	3/10/2028	113.68108	109.8844445	106.2380007	102.7349346	99.36878014	96.13340313	93.02298178	90.03198875	87.15517434
230310A00073	3/10/2023	4.7	3/6/2026	106.16029	104.4679375	102.810911	101.1881679	99.59870657	98.0415646	96.51581674	95.02057312	93.55497759
230310A00088	3/10/2023	5.03	3/10/2025	102.54231	101.8446503	101.1565181	100.4777199	99.80806622	99.14737279	98.49546021	97.85215387	97.21728379
230310A00089	3/10/2023	4.7	3/10/2026	106.20666	104.5032561	102.8355735	101.2025503	99.6031685	98.03645026	96.50145565	94.99728098	93.52305694
230310A00091	3/10/2023	4.53	3/10/2027	110.01127	107.2723818	104.6167294	102.0412418	99.54298758	97.11916385	94.76708982	92.48420036	90.26804011
230310A00092	3/10/2023	4.38	3/10/2028	113.68108	109.8844445	106.2380007	102.7349346	99.36878014	96.13340313	93.02298178	90.03198875	87.15517434
230310A00114	3/10/2023	4.5	3/10/2027	109.93054	107.1927472	104.5381659	101.9637248	99.46649314	97.04366879	94.69257166	92.4106373	90.19541103
230310A00120	3/10/2023	4.33	3/10/2028	113.4969	109.7036475	106.0604951	102.5606247	99.19757398	95.96521206	92.85772041	89.8695748	86.99552847
230313A00030	3/13/2023	4.57	9/13/2024	100.63745	100.4298198	100.2230574	100.0171593	99.81212004	99.60793417	99.40459632	99.20210114	99.00044335
230313A00032	3/13/2023	4.45	3/13/2025	102.16416	101.4598695	100.7653208	100.0803088	99.40463764	98.73811675	98.08056081	97.43178945	96.7916271
230313A00036	3/13/2023	4.06	3/13/2028	112.5335	108.7499439	105.1165621	101.6265148	98.27332136	95.05083419	91.95321974	88.97494024	86.11073678
230313A00048	3/13/2023	4.25	3/13/2026	105.47379	103.7688384	102.0997825	100.4655511	98.86511694	97.29749357	95.76173306	94.25692414	92.78219043
230313A00052	3/13/2023	4.17	3/15/2027	109.09315	106.3534123	103.6973579	101.1218844	98.62403096	96.20096736	93.84998735	91.56850202	89.35403387
230313A00053	3/13/2023	4.57	9/13/2024	100.63745	100.4298198	100.2230574	100.0171593	99.81212004	99.60793417	99.40459632	99.20210114	99.00044335
230313A00057	3/13/2023	4.06	3/13/2028	112.5335	108.7499439	105.1165621	101.6265148	98.27332136	95.05083419	91.95321974	88.97494024	86.11073678
230313A00061	3/13/2023	4.06	3/13/2028	112.5335	108.7499439	105.1165621	101.6265148	98.27332136	95.05083419	91.95321974	88.97494024	86.11073678
230313A00069	3/13/2023	4.71	9/13/2024	100.66656	100.4588833	100.2520796	100.0461404	99.84106021	99.63683351	99.43345496	99.23091921	99.02922097
230313A00070	3/13/2023	4.71	9/13/2024	100.66656	100.4588833	100.2520796	100.0461404	99.84106021	99.63683351	99.43345496	99.23091921	99.02922097
230313A00072	3/13/2023	4.06	3/13/2028	112.5335	108.7499439	105.1165621	101.6265148	98.27332136	95.05083419	91.95321974	88.97494024	86.11073678
230313A00075	3/13/2023	4.71	9/13/2024	100.66656	100.4588833	100.2520796	100.0461404	99.84106021	99.63683351	99.43345496	99.23091921	99.02922097
230313A00078	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00080	3/13/2023	4.59	3/14/2025	102.25858	101.5514027	100.8540414	100.166288	99.48794431	98.81881792	98.15872143	97.50747257	96.86489391

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230313A00090	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00091	3/13/2023	4.15	3/13/2028	112.86576	109.0760835	105.4367519	101.9409279	98.58212432	95.35418751	92.25127803	89.2678525	86.39864659
230313A00093	3/16/2023	4.65	3/17/2025	102.32981	101.6142618	100.9087537	100.2130743	99.52701895	98.85038849	98.18298924	97.52463281	96.87513592
230313A00095	3/16/2023	4.65	3/17/2025	102.32981	101.6142618	100.9087537	100.2130743	99.52701895	98.85038849	98.18298924	97.52463281	96.87513592
230313A00096	3/13/2023	4.36	3/14/2033	130.29396	121.0023862	112.4782834	104.6533664	97.4657894	90.85950878	84.78370986	79.19229256	74.04341045
230313A00097	3/13/2023	4.78	9/13/2024	100.68111	100.473415	100.2665907	100.060631	99.85553029	99.65128318	99.44788428	99.24532825	99.04360979
230313A00098	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00099	3/13/2023	4.59	3/13/2025	102.26315	101.558474	100.8635421	100.1781506	99.50210351	98.83521035	98.17728568	97.52814906	96.88762489
230313A00102	3/13/2023	4.15	3/13/2028	112.86576	109.0760835	105.4367519	101.9409279	98.58212432	95.35418751	92.25127803	89.2678525	86.39864659
230313A00104	3/13/2023	4.58	3/13/2025	102.25608	101.5514308	100.8565263	100.1711619	99.49514167	98.8282751	98.17037676	97.52126623	96.88076791
230313A00109	3/13/2023	4.58	3/13/2025	102.25608	101.5514308	100.8565263	100.1711619	99.49514167	98.8282751	98.17037676	97.52126623	96.88076791
230313A00112	3/13/2023	4.15	3/13/2028	112.86576	109.0760835	105.4367519	101.9409279	98.58212432	95.35418751	92.25127803	89.2678525	86.39864659
230313A00113	3/13/2023	4.58	3/13/2025	102.25608	101.5514308	100.8565263	100.1711619	99.49514167	98.8282751	98.17037676	97.52126623	96.88076791
230313A00117	3/13/2023	4.59	3/13/2025	102.26315	101.558474	100.8635421	100.1781506	99.50210351	98.83521035	98.17728568	97.52814906	96.88762489
230313A00119	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00121	3/13/2023	4.29	3/15/2027	109.4177	106.6735376	104.0131563	101.433456	98.93147263	96.50437317	94.14944835	91.86410652	89.64586748
230313A00123	3/13/2023	4.22	9/15/2027	111.15923	107.8906965	104.7371044	101.6937118	98.75600592	95.91968894	93.18066641	90.53503594	87.97907686
230313A00128	3/13/2023	4.18	12/15/2027	112.00189	108.4720368	105.0748012	101.804481	98.65565152	95.62314965	92.70205987	89.88770087	87.17561316
230313A00134	3/13/2023	4.16	4/14/2028	113.24797	109.3639612	105.637117	102.060203	98.62635749	95.3290724	92.16217295	89.1197985	86.19638471
230313A00135	3/13/2023	4.17	6/15/2028	113.95214	109.8856118	105.9902617	102.2579591	98.68100514	95.25210528	91.96434622	88.81117378	85.78637234
230313A00149	3/13/2023	4.15	3/13/2028	112.86576	109.0760835	105.4367519	101.9409279	98.58212432	95.35418751	92.25127803	89.2678525	86.39864659
230313A00152	3/13/2023	4.18	3/13/2028	112.97652	109.1847968	105.5434818	102.0457323	98.68505864	95.45530528	92.3506308	89.36548991	86.49461653
230313A00158	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00159	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00177	3/13/2023	4.41	3/13/2026	105.74673	104.0393799	102.3679692	100.7314251	99.12871933	97.55886422	96.0209108	94.51394677	93.03709475
230313A00179	3/13/2023	4.29	3/15/2027	109.4177	106.6735376	104.0131563	101.433456	98.93147263	96.50437317	94.14944835	91.86410652	89.64586748
230313A00180	3/13/2023	4.15	3/13/2028	112.86576	109.0760835	105.4367519	101.9409279	98.58212432	95.35418751	92.25127803	89.2678525	86.39864659
230313A00215	3/13/2023	4.13	3/13/2028	112.79193	109.0036081	105.3655986	101.8710583	98.51350144	95.28677566	92.18504286	89.20276088	86.33466663
230314A00003	3/14/2023	4.64	3/16/2026	106.17336	104.4542732	102.7714863	101.1239112	99.51050554	97.93026841	96.38223815	94.86549046	93.37913657
230314A00006	3/14/2023	4.92	1/13/2025	101.90255	101.3587979	100.8208687	100.28867	99.76211044	99.24110035	98.72555211	98.21537992	97.71049975
230314A00011	3/14/2023	4.38	3/14/2028	113.72617	109.9179192	106.2606841	102.7475901	99.37212071	96.12809497	93.00964746	90.01121026	87.12749585
230314A00014	3/14/2023	4.18	3/14/2028	112.87348	109.2338568	105.7386496	102.3812678	99.15546055	96.05529783	93.07515193	90.20968009	87.45380836
230314A00015	3/14/2023	4.55	9/14/2026	108.05471	105.8252179	103.6533081	101.5370713	99.47468183	97.46438944	95.50451527	93.59344842	91.72964253

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230314A00016	3/14/2023	4.38	3/14/2028	113.72617	109.9179192	106.2606841	102.7475901	99.37212071	96.12809497	93.00964746	90.01121026	87.12749585
230314A00017	3/14/2023	4.39	1/18/2028	113.10824	109.4677662	105.9669281	102.5995879	99.35991346	96.24236094	93.24165869	90.35279244	87.57099111
230314A00019	3/14/2023	4.39	1/18/2028	113.10824	109.4677662	105.9669281	102.5995879	99.35991346	96.24236094	93.24165869	90.35279244	87.57099111
230314A00021	3/14/2023	4.41	10/13/2027	112.08407	108.7240666	105.4845048	102.3603685	99.34688528	96.43950944	93.6339099	90.92595847	88.31171907
230314A00024	3/14/2023	4.41	10/13/2027	112.08407	108.7240666	105.4845048	102.3603685	99.34688528	96.43950944	93.6339099	90.92595847	88.31171907
230314A00028	3/14/2023	4.43	7/14/2027	111.12546	108.0281894	105.0353721	102.1428858	99.34679881	96.64335711	94.0289753	91.50022786	89.05384105
230314A00030	3/14/2023	4.43	7/14/2027	111.12546	108.0281894	105.0353721	102.1428858	99.34679881	96.64335711	94.0289753	91.50022786	89.05384105
230314A00032	3/14/2023	4.45	4/14/2027	110.18127	107.3450664	104.5975856	101.9355235	99.35571888	96.85514839	94.43091939	92.08026346	89.80053015
230314A00034	3/14/2023	4.45	4/14/2027	110.18127	107.3450664	104.5975856	101.9355235	99.35571888	96.85514839	94.43091939	92.08026346	89.80053015
230314A00043	3/14/2023	4.84	3/14/2025	102.43602	101.728151	101.0301006	100.3416647	99.66264517	98.99284942	98.33208996	97.6801844	97.03695523
230314A00054	3/14/2023	4.46	3/15/2027	109.87749	107.1270483	104.4605372	101.8748489	99.36701501	96.93419806	94.57368478	92.28287957	90.05929842
230314A00067	3/14/2023	4.16	3/14/2028	113.45808	109.6405129	105.9747255	102.4537925	99.07115142	95.82057815	92.69616705	89.69231258	86.80369208
230314A00070	3/14/2023	4.25	3/12/2027	109.66823	106.9201291	104.255882	101.6723842	99.16667189	96.73591191	94.37739482	92.08852857	89.86683252
230314A00073	3/14/2023	4.84	3/14/2025	102.43602	101.728151	101.0301006	100.3416647	99.66264517	98.99284942	98.33208996	97.6801844	97.03695523
230314A00081	3/14/2023	4.16	3/14/2028	113.45808	109.6405129	105.9747255	102.4537925	99.07115142	95.82057815	92.69616705	89.69231258	86.80369208
230315A00007	3/15/2023	4.2	3/16/2026	105.41917	103.706745	102.0304941	100.3893379	98.78223702	97.20819376	95.66624941	94.15548256	92.67500719
230315A00010	3/15/2023	4.2	3/13/2026	105.38849	103.6842942	102.0159742	100.3824655	98.78274119	97.21581524	95.68074001	94.17660457	92.70253283
230315A00012	3/15/2023	4.24	9/15/2025	103.62778	102.4181128	101.2367929	100.0828279	98.95527396	97.85323047	96.77583727	95.72227256	94.69175075
230315A00013	3/15/2023	4.2	3/16/2026	105.41917	103.706745	102.0304941	100.3893379	98.78223702	97.20819376	95.66624941	94.15548256	92.67500719
230315A00016	3/15/2023	4.08	3/16/2027	108.85962	106.1204077	103.4649527	100.8901462	98.39302205	95.97074497	93.62060404	91.34000605	89.12646943
230315A00023	3/15/2023	4.2	3/16/2026	105.41917	103.706745	102.0304941	100.3893379	98.78223702	97.20819376	95.66624941	94.15548256	92.67500719
230315A00024	3/15/2023	4.03	3/15/2028	112.44338	108.6561379	105.0194084	101.5263354	98.17041512	94.94547876	91.84567295	88.86544158	85.99950866
230315A00030	3/15/2023	4.03	3/15/2028	112.44338	108.6561379	105.0194084	101.5263354	98.17041512	94.94547876	91.84567295	88.86544158	85.99950866
230315A00043	3/15/2023	4.43	9/16/2024	100.63237	100.4165047	100.2015781	99.98758458	99.77451803	99.56237236	99.35114153	99.14081957	98.93140057
230315A00045	3/15/2023	4.28	3/14/2025	102.03854	101.3322349	100.6357281	99.94882083	99.27131524	98.60301885	97.94374446	97.2933099	96.65153788
230315A00049	3/15/2023	4.28	3/14/2025	102.03854	101.3322349	100.6357281	99.94882083	99.27131524	98.60301885	97.94374446	97.2933099	96.65153788
230315A00052	3/15/2023	4.07	3/14/2025	101.99445	101.2869535	100.589297	99.90127504	99.22268867	98.55334434	97.89305378	97.24163381	96.59890617
230315A00055	3/15/2023	4.2	3/11/2026	105.36804	103.6693233	102.006289	100.3778778	98.78307107	97.22089044	95.69039568	94.1906828	92.7208823
230315A00068	3/15/2023	4.2	3/16/2026	105.41917	103.706745	102.0304941	100.3893379	98.78223702	97.20819376	95.66624941	94.15548256	92.67500719
230315A00074	3/15/2023	4.43	9/16/2024	100.63237	100.4165047	100.2015781	99.98758458	99.77451803	99.56237236	99.35114153	99.14081957	98.93140057
230315A00076	3/15/2023	4.28	3/14/2025	102.03854	101.3322349	100.6357281	99.94882083	99.27131524	98.60301885	97.94374446	97.2933099	96.65153788
230315A00079	3/15/2023	4.43	9/16/2024	100.63237	100.4165047	100.2015781	99.98758458	99.77451803	99.56237236	99.35114153	99.14081957	98.93140057
230315A00084	3/15/2023	4.08	3/24/2027	108.93869	106.1770968	103.5004655	100.9056295	98.38956033	95.94936416	93.58227506	91.28564816	89.05695331

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230315A00085	3/15/2023	4.43	9/16/2024	100.63237	100.4165047	100.2015781	99.98758458	99.77451803	99.56237236	99.35114153	99.14081957	98.93140057
230315A00086	3/15/2023	4.28	3/11/2025	102.02678	101.3284153	100.6396388	99.96024942	99.29005572	98.62887159	97.97651589	97.33281231	96.69758922
230315A00097	3/15/2023	4.08	3/15/2027	108.84973	106.1133184	103.4605092	100.8882058	98.3934497	95.97341301	93.62539159	91.34679865	89.13515866
230315A00098	3/15/2023	4.08	3/15/2027	108.84973	106.1133184	103.4605092	100.8882058	98.3934497	95.97341301	93.62539159	91.34679865	89.13515866
230315A00112	3/15/2023	4.5	3/14/2025	102.1947	101.4877734	100.7906601	100.1031523	99.425052	98.75616658	98.09630876	97.44529631	96.80295184
230315A00116	3/15/2023	4.36	3/16/2026	105.69342	103.9785735	102.2999458	100.6564554	99.04706194	97.47076636	95.92660895	94.41366725	92.93105424
230315A00117	3/15/2023	4.17	3/15/2027	109.09315	106.3534123	103.6973579	101.1218844	98.62403096	96.20096736	93.84998735	91.56850202	89.35403387
230315A00125	3/15/2023	4.11	3/15/2027	108.93087	106.1933497	103.5394588	100.9660987	98.47031012	96.04926446	93.70025684	91.42069977	89.20811706
230315A00128	3/15/2023	4.43	3/14/2025	102.14501	101.4382838	100.7413636	100.0540469	99.37613576	98.70743775	98.04776558	97.39693699	96.75477467
230315A00130	3/15/2023	4.43	3/14/2025	102.14501	101.4382838	100.7413636	100.0540469	99.37613576	98.70743775	98.04776558	97.39693699	96.75477467
230315A00131	3/15/2023	4.13	3/15/2027	108.98496	106.2467039	103.5920918	101.0180273	98.5215504	96.09983209	93.75016701	91.46996719	89.256756
230315A00133	3/15/2023	3.9	3/15/2028	112.50535	108.7027205	105.0515451	101.5449112	98.17626242	94.93938075	91.82836677	88.83762115	85.96182741
230316A00001	3/16/2023	3.81	3/16/2028	112.18187	108.3825328	104.734678	101.2313808	97.86607884	94.63254855	91.52488547	88.53748575	85.66502883
230316A00017	3/16/2023	3.81	3/16/2028	112.18187	108.3825328	104.734678	101.2313808	97.86607884	94.63254855	91.52488547	88.53748575	85.66502883
230316A00021	3/16/2023	4.2	3/16/2026	105.41917	103.706745	102.0304941	100.3893379	98.78223702	97.20819376	95.66624941	94.15548256	92.67500719
230316A00026	3/16/2023	4.56	9/16/2024	100.66048	100.4445686	100.2296011	100.0155668	99.8024595	99.59027326	99.379002	99.16863974	98.95918057
230316A00032	3/16/2023	4.39	3/16/2026	105.74484	104.0295413	102.350468	100.70654	99.09671661	97.51999872	95.97542636	94.46207688	92.97906306
230316A00038	3/16/2023	4.42	3/14/2025	102.13791	101.4312139	100.7343212	100.0470318	99.36914772	98.70047649	98.04083084	97.39002852	96.74789222
230316A00039	3/16/2023	4.63	3/17/2025	102.31545	101.5999583	100.8945065	100.1988829	99.51288279	98.83630704	98.16896197	97.51065921	96.86121548
230316A00042	3/16/2023	4.42	3/14/2025	102.13791	101.4312139	100.7343212	100.0470318	99.36914772	98.70047649	98.04083084	97.39002852	96.74789222
230316A00046	3/16/2023	4.18	6/16/2026	106.31332	104.3449309	102.4233524	100.5471809	98.71506657	96.92570901	95.17785493	93.47029616	91.80186763
230316A00047	3/16/2023	4.07	9/16/2027	110.68912	107.4253974	104.2765897	101.2379568	98.3049824	95.4733655	92.73900872	90.09800714	87.54663786
230316A00048	3/16/2023	4.05	6/16/2028	113.48905	109.4288853	105.5398461	101.8137966	98.24303335	94.82025763	91.53855261	88.39136103	85.37246465
230316A00050	3/16/2023	4.2	3/16/2026	105.41917	103.706745	102.0304941	100.3893379	98.78223702	97.20819376	95.66624941	94.15548256	92.67500719
230316A00052	3/16/2023	4.56	9/16/2024	100.66048	100.4445686	100.2296011	100.0155668	99.8024595	99.59027326	99.379002	99.16863974	98.95918057
230316A00054	3/16/2023	4.62	3/17/2025	102.30827	101.5928065	100.8873829	100.1917872	99.50581471	98.82926632	98.16194834	97.50367241	96.85425525
230316A00055	3/16/2023	4.03	3/16/2028	112.45371	108.6635906	105.0241952	101.5286463	98.17042758	94.94335848	91.84157479	88.85951024	85.99187939
230316A00058	3/16/2023	4.1	3/16/2027	108.91376	106.1738147	103.5176372	100.9421249	98.44431109	96.02136008	93.67056044	91.38931848	89.17515221
230316A00060	3/16/2023	3.89	3/16/2027	108.73473	105.988667	103.3267556	100.7458672	98.24301607	95.8153489	93.46013745	91.17477223	88.95675633
230316A00061	3/16/2023	4.31	9/16/2025	103.72157	102.5086499	101.3242122	100.1672563	99.03683205	97.93203294	96.85199322	95.79588582	94.76292019
230316A00067	3/16/2023	3.89	3/16/2027	108.73473	105.988667	103.3267556	100.7458672	98.24301607	95.8153489	93.46013745	91.17477223	88.95675633
230316A00072	3/16/2023	4.1	3/16/2027	108.91376	106.1738147	103.5176372	100.9421249	98.44431109	96.02136008	93.67056044	91.38931848	89.17515221
230316A00076	3/16/2023	4.45	3/16/2026	105.84769	104.131477	102.4515124	100.8067091	99.19602595	97.61846345	96.07306119	94.55889614	93.0750807

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230316A00078	3/16/2023	4.34	3/16/2027	109.56353	106.8146997	104.1498514	101.565869	99.05977961	96.62874143	94.27003723	91.98106776	89.75934564
230316A00082	3/16/2023	4.3	3/16/2028	113.45271	109.6441242	105.9868028	102.4738503	99.09873077	95.85524516	92.73751147	89.73994644	86.85724841
230316A00113	3/16/2023	4.28	3/16/2026	105.78121	104.0616565	102.3784847	100.7306041	99.11696839	97.53657294	95.98845265	94.47167996	92.98536303
230317A00010	3/17/2023	4.77	9/17/2024	100.71482	100.4960879	100.2783162	100.0615012	99.84563653	99.63071593	99.41673314	99.20368197	98.99155627
230317A00015	3/17/2023	4.13	3/17/2028	112.8343	109.0344644	105.385754	101.8812742	98.51448874	95.27919845	92.16952163	89.17987554	86.30495929
230317A00016	3/17/2023	4.22	3/17/2027	109.24891	106.5017159	103.838547	101.2562868	98.75195783	96.32271395	93.965834	91.67871508	89.45886644
230317A00024	3/17/2023	4.54	3/17/2025	102.25083	101.5355924	100.8303941	100.1350216	99.44927008	98.77294053	98.10583928	97.44777801	96.79857346
230317A00025	3/17/2023	4.35	3/17/2026	105.68692	103.9694685	102.2883382	100.6424374	99.03072169	97.45218816	95.90587345	94.39085165	92.90623248
230317A00026	3/17/2023	4.22	3/17/2027	109.24891	106.5017159	103.838547	101.2562868	98.75195783	96.32271395	93.965834	91.67871508	89.45886644
230317A00027	3/17/2023	4.77	9/17/2024	100.71482	100.4960879	100.2783162	100.0615012	99.84563653	99.63071593	99.41673314	99.20368197	98.99155627
230317A00031	5/18/2023	4.3	5/19/2025	102.66786	101.7808308	100.9091696	100.0524823	99.21038478	98.38250608	97.56848763	96.76798285	95.98065666
230317A00032	5/18/2023	4.27	5/19/2025	102.64113	101.7542264	100.8826923	100.0261307	99.18415736	98.35640136	97.54250415	96.7421192	95.95491145
230317A00033	3/17/2023	4.77	9/17/2024	100.71482	100.4960879	100.2783162	100.0615012	99.84563653	99.63071593	99.41673314	99.20368197	98.99155627
230317A00047	3/17/2023	4.1	3/17/2028	112.72322	108.9254379	105.2787221	101.7761788	98.41127381	95.17781009	92.0699079	89.0819864	86.2087465
230317A00048	3/17/2023	4.1	3/17/2028	112.72322	108.9254379	105.2787221	101.7761788	98.41127381	95.17781009	92.0699079	89.0819864	86.2087465
230317A00049	3/17/2023	4.1	3/17/2028	112.72322	108.9254379	105.2787221	101.7761788	98.41127381	95.17781009	92.0699079	89.0819864	86.2087465
230317A00050	3/17/2023	4.1	3/17/2028	112.72322	108.9254379	105.2787221	101.7761788	98.41127381	95.17781009	92.0699079	89.0819864	86.2087465
230317A00051	3/17/2023	4.35	3/17/2026	105.68692	103.9694685	102.2883382	100.6424374	99.03072169	97.45218816	95.90587345	94.39085165	92.90623248
230320A00005	3/20/2023	4.37	3/20/2025	102.1551	101.4321506	100.7194646	100.0168201	99.32400547	98.64081522	97.96704939	97.3025136	96.64701875
230320A00006	3/20/2023	4.25	3/20/2026	105.54632	103.8221517	102.1345699	100.4824761	98.86481408	97.28056986	95.72876957	94.20847742	92.71879377
230320A00033	3/20/2023	4.35	3/20/2026	105.71882	103.9931167	102.3040309	100.6504602	99.03134758	97.44567834	95.89247794	94.3708099	92.87977396
230320A00092	3/20/2023	4.31	3/20/2026	105.64982	103.9247307	102.2362465	100.5832666	98.96473418	97.37963494	95.82699459	94.30587691	92.81538188
230321A00001	3/21/2023	4.48	3/23/2026	105.97603	104.2400575	102.54104	100.8778599	99.24944665	97.65477278	96.09285159	94.56273509	93.06351212
230321A00002	3/21/2023	4.33	3/19/2027	109.56815	106.8112422	104.1387629	101.547572	99.03467314	96.59720306	94.23242411	91.9377179	89.71057909
230321A00009	3/21/2023	4.27	3/21/2028	113.39657	109.575563	105.9067853	102.3832755	98.99843633	95.74601188	92.62006727	89.61497009	86.72537298
230321A00020	3/21/2023	4.73	11/18/2024	101.27533	100.8856981	100.4990795	100.115437	99.73473629	99.35694346	98.98202515	98.60994853	98.24068124
230321A00025	3/21/2023	4.57	3/21/2025	102.30967	101.5834115	100.8674894	100.1616883	99.4657943	98.7795995	98.10290173	97.43550446	96.77721653
230321A00029	3/21/2023	4.57	3/21/2025	102.30967	101.5834115	100.8674894	100.1616883	99.4657943	98.7795995	98.10290173	97.43550446	96.77721653
230321A00038	3/21/2023	4.87	7/25/2024	100.23809	100.1686833	100.0993871	100.0301969	99.96111266	99.89213398	99.82326066	99.75449248	99.68582919
230321A00052	3/21/2023	4.62	3/21/2025	102.34613	101.6197157	100.9036486	100.1977039	99.5016678	98.81533226	98.13849514	97.47095986	96.81253525
230321A00053	3/21/2023	4.27	3/21/2028	113.39657	109.575563	105.9067853	102.3832755	98.99843633	95.74601188	92.62006727	89.61497009	86.72537298
230321A00074	3/21/2023	4.23	3/21/2028	113.24803	109.4297767	105.7636738	102.2427605	98.86044261	95.61046702	92.48690147	89.48411612	86.59676602
230322A00004	3/22/2023	4.3	3/22/2028	113.51903	109.6930564	106.0195793	102.4916206	99.1025682	95.84615222	92.71642477	89.70774131	86.81474309

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230322A00005	3/22/2023	4.42	3/22/2029	118.07135	113.1444605	108.4578055	103.998297	99.75363387	95.71225207	91.86327599	88.19647328	84.70221304
230322A00006	3/22/2023	4.53	3/22/2030	122.2188	116.1761848	110.4808353	105.1107837	100.0455765	95.26615896	90.75477144	86.49485434	82.47096034
230322A00007	3/22/2023	4.54	3/21/2031	125.46464	118.3211228	111.6491876	105.4149045	99.58697091	94.1364918	89.03678176	84.2631844	79.79290743
230322A00009	3/22/2023	4.59	3/22/2032	129.08525	120.811431	113.1530495	106.0605249	99.48853864	93.39564555	87.74392251	82.49865116	77.62803069
230322A00015	3/22/2023	4.24	3/22/2028	113.29605	109.4742205	105.8047611	102.2807027	98.89543753	95.64269987	92.51654587	89.5113348	86.62171158
230322A00020	3/22/2023	4.2	3/22/2029	117.74516	112.8043508	108.1051514	103.6343691	99.37960581	95.32920794	91.47221706	87.79832427	84.29782781
230322A00029	3/22/2023	4.67	3/21/2025	102.39697	101.6701697	100.9537181	100.2473963	99.55098984	98.86429078	98.18709672	97.5192109	96.86044199
230322A00030	3/22/2023	4.86	9/23/2024	100.79425	100.5588439	100.3245495	100.0913557	99.85925458	99.62823848	99.39829976	99.16943085	98.94162427
230323A00027	3/23/2023	4.43	3/24/2025	102.23443	101.5003758	100.7768863	100.0637359	99.36070393	98.66757573	97.98414279	97.31020239	96.64555746
230323A00028	3/23/2023	4.1	3/23/2028	112.18563	108.5517111	105.062606	101.711713	98.49276568	95.39981656	92.42721926	89.56961147	86.8218991
230323A00029	3/23/2023	4.39	3/24/2031	124.49083	117.3711615	110.7225671	104.5111013	98.70544595	93.27669539	88.1981576	83.44517308	78.99494934
230323A00030	3/23/2023	4.72	3/23/2037	145.29903	131.3247007	118.9374913	107.9442293	98.17639896	89.4868643	81.74704738	74.84449205	68.68075915
230323A00031	3/23/2023	4.6	9/23/2024	100.72844	100.4931891	100.2590466	100.0260034	99.79405182	99.56318408	99.3333926	99.10466983	98.87700829
230323A00033	3/23/2023	4.43	3/24/2025	102.23443	101.5003758	100.7768863	100.0637359	99.36070393	98.66757573	97.98414279	97.31020239	96.64555746
230323A00034	3/23/2023	4.23	3/23/2026	105.54274	103.8106353	102.1154127	100.4559591	98.83120587	97.24012734	95.68173854	94.15509319	92.65928171
230323A00048	3/23/2023	4.07	3/23/2028	112.67472	108.8617382	105.2009908	101.6855026	98.30866574	95.06421457	91.94620556	88.94899863	86.06723955
230323A00051	3/23/2023	3.85	3/23/2028	112.40204	108.5797556	104.9104735	101.3871705	98.00319183	94.75222813	91.62829505	88.62571434	85.73909613
230323A00054	3/23/2023	3.95	3/23/2028	112.22844	108.4237531	104.7710527	101.2633761	97.89412425	94.65703985	91.54618744	88.55593461	85.68093447
230323A00056	3/23/2023	4	3/23/2027	108.7107	105.9549048	103.2838516	100.6943818	98.18347672	95.74825202	93.38595066	91.09393614	88.86968628
230323A00058	3/23/2023	3.96	9/23/2027	110.40778	107.129313	103.9669031	100.9157293	97.97120715	95.12897258	92.38486917	89.7349369	87.17540141
230323A00064	3/23/2023	4.25	3/21/2025	102.07639	101.3510645	100.6360704	99.93118815	99.23620386	98.55090979	97.87510394	97.20858992	96.55117672
230323A00065	3/23/2023	3.85	3/23/2028	112.40204	108.5797556	104.9104735	101.3871705	98.00319183	94.75222813	91.62829505	88.62571434	85.73909613
230323A00081	3/23/2023	3.85	3/23/2028	112.40204	108.5797556	104.9104735	101.3871705	98.00319183	94.75222813	91.62829505	88.62571434	85.73909613
230324A00001	3/24/2023	4.04	6/24/2026	106.11787	104.129671	102.1892613	100.2951987	98.4460907	96.64059636	94.87742379	93.15532812	91.47310943
230324A00004	3/24/2023	4.46	9/24/2024	100.70354	100.4655843	100.2287562	99.99305149	99.75846226	99.52498055	99.29259851	99.06130836	98.83110239
230324A00006	3/24/2023	4.06	3/24/2026	105.25795	103.5257302	101.8304482	100.1709844	98.54626706	96.9552679	95.39699935	93.87051271	92.37489616
230324A00009	3/24/2023	4.19	3/24/2025	102.05749	101.324153	100.6013749	99.88892868	99.18659377	98.49415571	97.81140608	97.13814229	96.47416736
230324A00021	3/24/2023	3.72	3/24/2028	110.93414	107.4205385	104.0461387	100.8046041	97.68992411	94.69639386	91.81859687	89.05138887	86.38988262
230324A00023	3/24/2023	3.69	3/24/2028	111.81525	108.0012047	104.3400379	100.824726	97.44861337	94.20539004	91.0890714	88.09397924	85.21472398
230324A00029	3/24/2023	4.01	3/24/2025	102.03376	101.2990952	100.5750282	99.86133165	99.15778352	98.46416818	97.78027605	97.10590343	96.44085224
230324A00031	3/24/2023	4.01	3/24/2025	102.03376	101.2990952	100.5750282	99.86133165	99.15778352	98.46416818	97.78027605	97.10590343	96.44085224
230324A00032	3/24/2023	3.93	3/24/2028	112.16411	108.3579427	104.7039247	101.1950822	97.82480463	94.58682447	91.47519659	88.48427964	85.60871845
230324A00036	3/24/2023	3.98	3/24/2027	108.66579	105.9079472	103.2349857	100.6437342	98.13116665	95.69439195	93.33064665	91.03728825	88.81178889

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230324A00050	3/24/2023	4.13	3/24/2026	102.80048	101.8800657	100.9764386	100.0891336	99.21770067	98.36170694	97.52073553	96.69438496	95.88226843
230327A00045	3/27/2023	4.42	3/27/2025	102.25379	101.5115577	100.7801228	100.0592502	99.34871214	98.64828721	97.95776037	97.27692265	96.6055709
230327A00046	3/27/2023	4.22	3/27/2026	105.56652	103.8235764	102.1179143	100.4484022	98.81395492	97.21353079	95.64612988	94.11079171	92.6065933
230327A00047	3/27/2023	4.08	3/27/2028	112.75373	108.9285473	105.2564353	101.7303685	98.34368728	95.09007793	91.96355215	88.95842822	86.06931311
230328A00010	3/28/2023	4.68	9/30/2024	100.8081	100.5534692	100.3001185	100.0480407	99.79722618	99.5476656	99.29934959	99.05226887	98.80641429
230328A00011	3/28/2023	4.53	3/28/2025	102.345	101.5996979	100.8652686	100.1414798	99.42810128	98.7249094	98.03168682	97.3482224	96.67431092
230328A00019	3/28/2023	4.12	3/27/2026	105.62074	103.8732806	102.1632665	100.4895564	98.85105879	97.24672631	95.67555357	94.1365749	92.62886239
230328A00020	3/28/2023	3.98	3/28/2028	112.93982	109.0940073	105.402495	101.8581852	98.45434903	95.18460803	92.04291345	89.02352688	86.12100223
230328A00024	3/28/2023	4.2	3/28/2028	113.21209	109.3756738	105.692783	102.1563672	98.75974494	95.49658222	92.36087154	89.3469131	86.44929689
230328A00026	3/28/2023	4.34	3/28/2029	117.75692	112.8210827	108.1267257	103.6606456	99.41044151	95.36445811	91.51173611	87.84196652	84.34544822
230328A00027	3/28/2023	4.22	3/28/2028	112.52437	108.9066716	105.4331525	102.097244	98.89271123	95.81363578	92.85439751	90.00965814	87.27434555
230328A00028	3/28/2023	4.34	3/27/2026	105.9752	104.1814396	102.4274904	100.7122224	99.03454674	97.39341272	95.787806	94.21674708	92.67928991
230328A00037	3/28/2023	4.21	3/28/2028	112.93452	109.1948885	105.6057347	102.1601697	98.85165776	95.67399521	92.62129209	89.68795455	86.86866836
230328A00045	3/28/2023	4.21	3/28/2028	112.93452	109.1948885	105.6057347	102.1601697	98.85165776	95.67399521	92.62129209	89.68795455	86.86866836
230328A00047	3/28/2023	4.21	3/28/2028	112.93452	109.1948885	105.6057347	102.1601697	98.85165776	95.67399521	92.62129209	89.68795455	86.86866836
230328A00051	3/28/2023	4.53	3/28/2033	128.61099	120.2459818	112.5504635	105.4656681	98.93833091	92.92014875	87.36729231	82.2399683	77.50202685
230328A00052	3/28/2023	4.53	3/28/2033	128.61099	120.2459818	112.5504635	105.4656681	98.93833091	92.92014875	87.36729231	82.2399683	77.50202685
230328A00061	3/28/2023	4.68	9/27/2024	100.78204	100.5357063	100.2905765	100.0466444	99.8039011	99.56233806	99.32194664	99.08271834	98.84464473
230328A00098	3/28/2023	4.24	3/29/2027	109.42694	106.6452572	103.9494522	101.3363024	98.80273562	96.34581685	93.96274146	91.6508281	89.40751228
230328A00100	3/28/2023	4.19	3/28/2028	113.17476	109.3390446	105.6568292	102.1210689	98.72508317	95.46253857	92.32742833	89.3140533	86.41700408
230328A00111	3/28/2023	4.36	3/27/2026	105.81069	104.0655531	102.3577394	100.6861147	99.04959249	97.44713025	95.87772701	94.34042131	92.83428927
230328A00122	3/28/2023	4.58	3/28/2025	102.38242	101.6369558	100.902374	100.1784342	99.46490631	98.7615665	98.06819748	97.38458809	96.71053306
230329A00019	3/29/2023	4.76	10/1/2024	100.83767	100.5802559	100.3241515	100.0693498	99.81584089	99.56361492	99.31266219	99.06297312	98.81453818
230329A00020	3/29/2023	4.23	3/29/2028	113.33493	109.4935282	105.8059222	102.2650434	98.86419529	95.59702969	92.45752605	89.43997229	86.53894695
230329A00043	3/29/2023	4.36	3/27/2026	105.81069	104.0655531	102.3577394	100.6861147	99.04959249	97.44713025	95.87772701	94.34042131	92.83428927
230329A00055	3/29/2023	4.59	3/28/2025	102.3899	101.6444074	100.9097951	100.1858251	99.47226731	98.76889792	98.07549961	97.39186122	96.71777749
230330A00011	3/30/2023	4.21	3/30/2028	113.27103	109.4281316	105.7391909	102.1971305	98.79524239	95.52716802	92.38687704	89.36864838	86.46705217
230330A00029	3/30/2023	4.6	4/1/2025	102.43552	101.6790422	100.9337583	100.1994215	99.47579185	98.76263617	98.05972805	97.36684757	96.68378107
230330A00052	3/30/2023	4.79	9/30/2024	100.83614	100.5814614	100.3280634	100.0759385	99.82507711	99.57546982	99.32710727	99.0799802	98.83407944
230330A00061	3/30/2023	4.65	3/31/2025	102.46341	101.7095076	100.9667188	100.2347998	99.51351299	98.80262783	98.10192031	97.41117285	96.73017402
230330A00062	3/30/2023	4.42	3/30/2026	105.9478	104.193445	102.4767339	100.7965184	99.15169894	97.54122038	95.96406996	94.41927506	92.90590119
230330A00080	3/30/2023	4.44	3/31/2025	102.41656	101.6613786	100.9173521	100.1842347	99.46178749	98.74977868	98.04798303	97.35618177	96.67416234
230330A00083	3/30/2023	4.1	3/30/2027	109.4492	106.6557821	103.9488422	101.325133	98.78155251	96.31513812	93.92305894	91.60260891	89.35120022

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230331A00013	3/31/2023	4.75	9/30/2024	100.82595	100.5712824	100.3179016	100.0657938	99.8149495	99.56535919	99.31701356	99.06990335	98.82401939
230331A00014	3/31/2023	4.34	3/31/2026	105.81822	104.0623767	102.3442511	100.6626956	99.0166069	97.40492643	95.82663821	94.28076657	92.76637414
230331A00033	3/31/2023	4.34	3/31/2026	105.81822	104.0623767	102.3442511	100.6626956	99.0166069	97.40492643	95.82663821	94.28076657	92.76637414
230331A00048	3/31/2023	4.75	9/30/2024	100.82595	100.5712824	100.3179016	100.0657938	99.8149495	99.56535919	99.31701356	99.06990335	98.82401939
230331A00055	3/31/2023	4.5	3/31/2025	102.34994	101.5965082	100.854187	100.1227307	99.40190191	98.69147006	97.99121124	97.30090796	96.62034885
230331A00057	3/31/2023	4.08	3/31/2028	112.79556	108.9588482	105.2760373	101.7400403	98.34414645	95.08199422	91.94755111	88.93509417	86.03919204
230404A00002	4/4/2023	4.1	4/2/2027	109.08331	106.2955513	103.5941799	100.975956	98.43778589	95.97671401	93.58991567	91.27469019	89.02845442
230404A00004	4/4/2023	4.45	4/4/2025	102.3502	101.5860033	100.8332442	100.0916654	99.36101901	98.64106413	97.93156709	97.23230094	96.54304526
230404A00019	4/4/2023	4.45	4/4/2025	102.3502	101.5860033	100.8332442	100.0916654	99.36101901	98.64106413	97.93156709	97.23230094	96.54304526
230404A00040	4/4/2023	4.28	4/4/2025	102.21973	101.4560826	100.7038674	99.96282691	99.23271308	98.51328529	97.80430992	97.10556012	96.41681556
230405A00008	4/5/2023	4.01	10/6/2025	103.52466	102.2607767	101.0257611	99.81862083	98.63841189	97.48423276	96.35522198	95.25055601	94.16944709
230405A00010	4/5/2023	3.96	4/6/2026	105.2108	103.4440157	101.71552	100.0241673	98.36885486	96.74852334	95.1621547	93.60877008	92.0874279
230405A00012	4/5/2023	3.8	4/5/2028	111.798	107.966159	104.2887298	100.7586018	97.3690341	94.11363576	90.98634516	87.98141091	85.09337401
230405A00020	4/5/2023	4.17	4/4/2025	102.13531	101.3720163	100.6201531	99.8794608	99.14969159	98.43060486	97.72196704	97.02355135	96.33513751
230405A00021	4/5/2023	3.96	4/6/2026	105.2108	103.4440157	101.71552	100.0241673	98.36885486	96.74852334	95.1621547	93.60877008	92.0874279
230405A00022	4/5/2023	3.8	4/5/2028	111.798	107.966159	104.2887298	100.7586018	97.3690341	94.11363576	90.98634516	87.98141091	85.09337401
230405A00028	4/5/2023	3.78	4/5/2028	111.72292	107.8924831	104.2164199	100.6876177	97.29933702	94.04518842	90.91911163	87.91535661	85.02846559
230405A00037	4/5/2023	3.71	4/6/2026	104.99947	103.2304952	101.4999355	99.80663423	98.14948374	96.52741989	94.93942011	93.38450123	91.86171765
230405A00044	4/5/2023	3.8	4/5/2028	111.798	107.966159	104.2887298	100.7586018	97.3690341	94.11363576	90.98634516	87.98141091	85.09337401
230405A00045	4/5/2023	4.15	5/5/2025	102.40765	101.5595042	100.7254341	99.90509146	99.09813902	98.30425047	97.52311002	96.75441203	95.99786055
230405A00046	4/5/2023	3.82	10/5/2027	110.0726	106.7670044	103.5794905	100.5051343	97.53924915	94.67737343	91.91525815	89.24885515	86.67430626
230405A00049	4/5/2023	3.81	4/5/2028	111.83554	108.002997	104.3248847	100.7940938	97.40388264	94.14785944	91.01996192	88.01443806	85.12582821
230405A00050	4/5/2023	4.38	10/7/2024	100.7885	100.514762	100.2425196	99.97176002	99.70247121	99.43464109	99.16825779	98.90330952	98.63978465
230405A00051	4/5/2023	4.17	4/7/2025	102.16155	101.3900866	100.6302927	99.88190879	99.14467891	98.41835469	97.70269511	96.99746619	96.30244078
230406A00016	4/6/2023	3.89	4/6/2028	111.04942	107.5469465	104.1834355	100.9525597	97.84831553	94.86500352	91.99721174	89.23979958	86.58788272
230406A00017	4/6/2023	3.99	4/7/2025	102.13666	101.3637753	100.6026107	99.85289834	99.1143808	98.38680834	97.66993861	96.96353638	96.26737327
230406A00023	4/6/2023	3.84	4/6/2028	111.95824	108.1206376	104.4377496	100.9024531	97.50799389	94.24796807	91.11630158	88.10723104	85.21528581
230406A00026	4/6/2023	3.92	4/6/2027	108.62666	105.8342684	103.1287629	100.5068951	97.96555766	95.50178052	93.11272437	90.79567357	88.5480299
230406A00029	4/6/2023	3.84	4/6/2028	111.95824	108.1206376	104.4377496	100.9024531	97.50799389	94.24796807	91.11630158	88.10723104	85.21528581
230406A00038	4/6/2023	4.24	4/7/2025	102.21585	101.4441558	100.6841336	99.93552372	99.19807026	98.47152479	97.75564625	97.05020063	96.35496073
230406A00039	3/29/2024	3.43	3/31/2026	104.2212	102.4797803	100.7758131	99.1081597	97.47572367	95.87745336	94.31233932	92.77941218	91.27774067
230406A00041	5/31/2024	3.25	5/29/2026	104.35255	102.452161	100.5959634	98.78266856	97.01103139	95.27985109	93.5879693	91.93426825	90.31766911
230406A00042	4/6/2023	3.99	4/7/2025	102.13666	101.3637753	100.6026107	99.85289834	99.1143808	98.38680834	97.66993861	96.96353638	96.26737327

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230406A00045	4/29/2024	3.41	4/30/2027	107.41746	104.5763566	101.8257055	99.16214992	96.58247963	94.08361985	91.66262493	89.31667219	87.04305611
230406A00050	4/6/2023	3.67	4/6/2027	108.33246	105.5353366	102.8254635	100.1995665	97.65451899	95.18733358	92.79515421	90.47524959	88.22500671
230406A00052	4/6/2023	4.02	4/6/2026	105.31708	103.5493276	101.8198818	100.1275962	98.47136758	96.85013627	95.26288373	93.70863066	92.18643509
230406A00088	4/6/2023	4.23	10/7/2024	100.78726	100.5130806	100.2404072	99.96922423	99.69951933	99.43128034	99.16449524	98.89915214	98.63523928
230406A00091	4/6/2023	3.99	4/7/2025	102.13666	101.3637753	100.6026107	99.85289834	99.1143808	98.38680834	97.66993861	96.96353638	96.26737327
230406A00105	4/6/2023	3.84	4/6/2028	111.95824	108.1206376	104.4377496	100.9024531	97.50799389	94.24796807	91.11630158	88.10723104	85.21528581
230410A00011	4/10/2023	4.08	4/9/2027	109.09951	106.292264	103.5725581	100.9371199	98.38282302	95.90667877	93.505829	91.17753942	88.91919334
230410A00012	4/10/2023	3.98	4/10/2028	112.52602	108.6666972	104.9632706	101.4085604	97.99576041	94.71841647	91.57040576	88.54591783	85.63943666
230411A00028	4/11/2023	4.2	4/11/2025	102.33666	101.5521285	100.7796572	100.0189677	99.26979122	98.53186752	97.80494395	97.08877544	96.38312414
230411A00030	4/11/2023	4.2	4/11/2025	102.33666	101.5521285	100.7796572	100.0189677	99.26979122	98.53186752	97.80494395	97.08877544	96.38312414
230411A00045	4/11/2023	4.66	10/11/2024	100.90087	100.6159893	100.3327289	100.0510755	99.7710154	99.49253501	99.21562089	98.94025976	98.66643848
230411A00054	4/11/2023	3.74	4/11/2028	112.1841	108.3137587	104.6002876	101.0364456	97.61536922	94.3305501	91.17581471	88.14530483	85.23345959
230412A00001	4/12/2023	4.62	10/11/2024	100.88946	100.6045968	100.321357	100.0397241	99.7596845	99.48122447	99.20433063	98.92898969	98.65518852
230412A00002	4/12/2023	4.42	4/11/2025	102.39322	101.6099968	100.8387882	100.0793192	99.33132288	98.59454017	97.86871981	97.15361804	96.44899827
230412A00005	4/12/2023	4.16	4/10/2026	105.60689	103.8255217	102.0829603	100.3780565	98.70970426	97.07684005	95.47844087	93.91352233	92.38113674
230412A00006	4/12/2023	4.04	4/12/2027	109.01882	106.2044513	103.4780855	100.8364415	98.27637944	95.7948971	93.3891226	91.05630787	88.79382239
230412A00007	4/12/2023	3.95	4/12/2028	112.43373	108.5706135	104.8637726	101.3060092	97.89049857	94.61076846	91.4606786	88.43440153	85.52640484
230412A00028	4/12/2023	3.69	4/12/2028	112.00517	108.1354302	104.4226745	100.8596576	97.43950944	94.15571518	91.00209491	87.97278423	85.06221625
230412A00031	4/12/2023	3.91	4/10/2026	105.39476	103.6111763	101.8665267	100.1596523	98.48944185	96.85482693	95.25478001	93.68831233	92.15447211
230412A00033	4/12/2023	4.04	4/12/2027	109.01882	106.2044513	103.4780855	100.8364415	98.27637944	95.7948971	93.3891226	91.05630787	88.79382239
230412A00037	4/12/2023	4.62	10/15/2024	100.93032	100.6343755	100.3401764	100.0477113	99.75696501	99.46792213	99.18056766	98.89488672	98.61086462
230412A00038	4/12/2023	3.69	4/12/2028	112.00517	108.1354302	104.4226745	100.8596576	97.43950944	94.15571518	91.00209491	87.97278423	85.06221625
230412A00044	4/12/2023	3.91	4/10/2026	105.39476	103.6111763	101.8665267	100.1596523	98.48944185	96.85482693	95.25478001	93.68831233	92.15447211
230412A00053	4/12/2023	4.2	4/12/2028	111.02817	107.9014955	104.8939837	102.0003071	99.21540619	96.53447642	93.95295344	91.46649992	89.07099295
230412A00059	4/12/2023	4.2	4/12/2028	111.02817	107.9014955	104.8939837	102.0003071	99.21540619	96.53447642	93.95295344	91.46649992	89.07099295
230413A00017	4/13/2023	3.88	4/13/2028	112.17979	108.3186966	104.6139513	101.0583514	97.6450675	94.36762222	91.2198704	88.1959798	85.29041329
230413A00018	4/13/2023	3.96	4/13/2027	108.80622	105.9920826	103.2660424	100.6248155	98.06525944	95.5843694	93.17927061	90.84721206	88.58556023
230413A00020	4/13/2023	3.88	4/13/2028	112.17979	108.3186966	104.6139513	101.0583514	97.6450675	94.36762222	91.2198704	88.1959798	85.29041329
230413A00021	4/13/2023	4.07	4/13/2026	105.4711	103.6828568	101.9337304	100.2225746	98.5482827	96.90979004	95.30607172	93.73614093	92.1990471
230413A00024	4/13/2023	4.41	4/14/2025	102.42927	101.6376024	100.8582052	100.0907965	99.33510053	98.59085021	97.85778644	97.13565789	96.42422076
230413A00030	4/13/2023	4.33	4/14/2025	102.36567	101.5742777	100.7951538	100.0280153	99.27258676	98.52860098	97.79579893	97.07392937	96.36274851
230413A00031	4/13/2023	4.07	4/13/2026	105.4711	103.6828568	101.9337304	100.2225746	98.5482827	96.90979004	95.30607172	93.73614093	92.1990471
230413A00045	4/13/2023	4.33	4/11/2025	102.32242	101.539498	100.7685908	100.00942	99.26171863	98.52522776	97.7996962	97.08488022	96.38054327

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230413A00069	4/13/2023	4.33	4/14/2025	102.36567	101.5742777	100.7951538	100.0280153	99.27258676	98.52860098	97.79579893	97.07392937	96.36274851
230413A00082	4/13/2023	4.01	4/13/2027	108.94539	106.1292993	103.4013524	100.7582638	98.19688962	95.71422362	93.30738974	90.97363571	88.71032677
230417A00023	4/17/2023	3.86	4/7/2028	112.59551	108.7285485	105.0178154	101.4561072	98.03659309	94.75279651	91.59857496	88.56810037	85.65584106
230417A00034	4/17/2023	4.63	4/17/2025	102.63436	101.8337096	101.0455881	100.2697071	99.50578246	98.75353876	98.01270906	97.2830345	96.564264
230417A00036	4/17/2023	4.63	4/17/2025	102.63436	101.8337096	101.0455881	100.2697071	99.50578246	98.75353876	98.01270906	97.2830345	96.564264
230417A00037	4/17/2023	4.39	4/16/2026	106.07724	104.2751608	102.5126493	100.7885494	99.1017501	97.45118197	95.83581486	94.25465631	92.70674972
230417A00042	4/17/2023	4.58	4/17/2025	102.5942	101.7937231	101.0057758	100.230067	99.46631272	98.71423755	97.97357459	97.244065	96.52545773
230417A00044	4/17/2023	4.32	4/17/2026	105.96222	104.1584553	102.3943508	100.6687526	98.98055004	97.32867325	95.71209172	94.12981237	92.58087781
230417A00045	4/17/2023	4.21	4/16/2027	109.53367	106.701043	103.9572552	101.2989982	98.72310785	96.22655743	93.80645069	91.46001527	89.18459661
230417A00046	4/17/2023	4.13	4/17/2028	113.16719	109.2763762	105.5433343	101.9607983	98.52187739	95.220035	92.04906878	89.00309135	86.07651249
230417A00085	4/17/2023	4.68	4/17/2026	103.34829	102.385945	101.4414446	100.5142905	99.60400242	98.71011809	97.83219252	96.9697971	96.12251882
230418A00007	4/18/2023	4.61	4/18/2025	102.62831	101.8249798	101.0342702	100.2558819	99.48952796	98.73493033	97.99181946	97.25993401	96.53902052
230418A00035	4/18/2023	4.13	4/18/2028	106.65304	104.6623879	102.7312364	100.8573094	99.03843821	97.27255289	95.55767677	93.89192172	92.27348342
230418A00057	4/18/2023	4.36	4/18/2025	102.53042	101.7261361	100.9345076	100.1552362	99.38803368	98.63262071	97.88872654	97.15608869	96.43445257
230418A00059	4/18/2023	4.09	4/17/2026	105.79044	103.9839291	102.2172158	100.4891405	98.79858688	97.14447991	95.52578407	93.94150152	92.39067037
230419A00016	4/19/2023	4.41	4/18/2025	102.57074	101.766281	100.9744769	100.1950318	99.4276575	98.67207459	97.9280123	97.19520812	96.47340744
230419A00024	4/19/2023	4.66	4/18/2025	102.66861	101.8651025	101.0742176	100.2956559	99.52913052	98.77436326	98.03108459	97.29903313	96.57795538
230419A00030	4/19/2023	4.39	4/20/2026	106.12152	104.3080255	102.5345596	100.7999694	99.10314168	97.44300383	95.81852179	94.22869846	92.67257205
230419A00035	4/19/2023	4.16	4/19/2028	113.30267	109.4037384	105.6630904	102.0734359	98.62786053	95.31980521	92.14304544	89.09167255	86.16007575
230419A00072	4/19/2023	4.53	10/20/2025	104.34794	103.04301	101.7639335	100.509949	99.28033029	98.07437897	96.89142374	95.73081882	94.59194281
230420A00003	4/20/2023	4.06	4/20/2026	105.76802	103.953438	102.1789998	100.4435401	98.74594087	97.08512501	95.46005421	93.86972734	92.31317877
230420A00024	4/20/2023	4.31	4/20/2026	105.97677	104.1646141	102.3924684	100.6591742	98.96361898	97.3047307	95.68147596	94.09285826	92.53791637
230420A00056	4/20/2023	4.38	4/20/2033	130.76782	121.356623	112.7304101	104.8187168	97.55777063	90.88982656	84.76256818	79.12857085	73.94482063
230420A00059	4/20/2023	4.72	4/20/2038	148.25595	133.0694737	119.7284391	107.9926458	97.65460873	88.534938	80.47839085	73.35049669	67.0346695
230420A00060	4/20/2023	4.72	4/20/2038	148.25595	133.0694737	119.7284391	107.9926458	97.65460873	88.534938	80.47839085	73.35049669	67.0346695
230420A00063	4/20/2023	4.65	4/20/2037	144.64589	130.6371908	118.2291749	107.2259679	97.45681154	88.77271499	81.04357019	74.15566332	68.00952558
230420A00067	4/20/2023	4.57	4/21/2025	102.62576	101.814343	101.0158012	100.2298247	99.45611816	98.69439538	97.94437901	97.20580022	96.47839836
230420A00071	4/20/2023	4.31	4/20/2026	105.97677	104.1646141	102.3924684	100.6591742	98.96361898	97.3047307	95.68147596	94.09285826	92.53791637
230421A00003	4/21/2023	4.72	10/21/2024	101.0146	100.7020483	100.3914472	100.082774	99.77601075	99.47113959	99.16814301	98.86700366	98.56770442
230421A00006	4/21/2023	4.04	4/21/2028	112.86885	108.9725814	105.2347906	101.6481706	98.20579522	94.90109376	91.72783039	88.6800853	85.75223693
230421A00015	4/21/2023	4.54	4/21/2025	102.60133	101.7900244	100.9915898	100.2057194	99.4321177	98.67049866	97.92058491	97.18210764	96.45480621
230421A00020	4/21/2023	4.23	4/21/2026	105.84264	104.0289888	102.2554316	100.5208179	98.82403537	97.16401168	95.53971309	93.9501425	92.39433796
230421A00023	4/21/2023	4.04	4/21/2028	112.86885	108.9725814	105.2347906	101.6481706	98.20579522	94.90109376	91.72783039	88.6800853	85.75223693

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230421A00025	4/21/2023	4.04	4/21/2028	112.86885	108.9725814	105.2347906	101.6481706	98.20579522	94.90109376	91.72783039	88.6800853	85.75223693
230421A00036	4/21/2023	4.48	4/21/2025	102.55247	101.7413871	100.943167	100.1575087	99.38411678	98.62270523	97.87299671	97.13472246	96.40762189
230421A00041	4/21/2023	4.22	4/21/2027	109.61438	106.7668121	104.0089404	101.3374328	98.74910009	96.24089014	93.8098812	91.45327539	89.16839267
230421A00043	4/21/2023	4.1	4/21/2028	113.0967	109.1961133	105.454132	101.863446	98.41712457	95.10859242	91.93160943	88.88025169	85.94889371
230421A00044	4/21/2023	4.13	10/21/2027	111.2487	107.8809919	104.6348377	101.5051797	98.48720057	95.5763095	92.76813069	90.05849175	87.44341306
230421A00062	4/21/2023	4.33	4/21/2028	106.98614	104.9439901	102.9633818	101.0419569	99.17746394	97.36775401	95.61077527	93.90456784	92.24725904
230421A00064	4/21/2023	4.1	4/21/2028	113.0967	109.1961133	105.454132	101.863446	98.41712457	95.10859242	91.93160943	88.88025169	85.94889371
230424A00003	4/24/2023	4.15	4/26/2027	109.46986	106.6105356	103.8416918	101.1599748	98.56217258	96.04520948	93.60614008	91.24214271	88.95051356
230424A00005	4/24/2023	4.08	4/24/2028	113.05291	109.1448329	105.3959836	101.7990279	98.34700481	95.03330949	91.85167325	88.79614445	85.86107083
230424A00010	4/24/2023	4.55	4/24/2025	102.63899	101.8194192	101.012975	100.2193423	99.43821711	98.66930492	97.91232051	97.16698749	96.43303793
230424A00011	4/24/2023	4.55	4/24/2025	102.63899	101.8194192	101.012975	100.2193423	99.43821711	98.66930492	97.91232051	97.16698749	96.43303793
230424A00012	4/24/2023	4.28	4/24/2026	105.96556	104.1425101	102.3599209	100.6166402	98.91155334	97.24358514	95.61169834	94.0148919	92.45219943
230424A00026	4/24/2023	4.28	4/24/2026	105.96556	104.1425101	102.3599209	100.6166402	98.91155334	97.24358514	95.61169834	94.0148919	92.45219943
230424A00037	4/24/2023	4.79	10/24/2024	101.06439	100.7435185	100.4246956	100.1078995	99.79311105	99.48031104	99.16948064	98.86060121	98.55365438
230424A00064	4/24/2023	4.28	4/24/2026	105.96556	104.1425101	102.3599209	100.6166402	98.91155334	97.24358514	95.61169834	94.0148919	92.45219943
230425A00006	4/25/2023	3.89	4/24/2026	105.50041	103.6772994	101.8947476	100.1515898	98.44670703	96.77902014	95.14748801	93.55110599	91.98890426
230425A00011	4/25/2023	4.3	9/25/2025	103.78642	102.5492261	101.3416351	100.1625949	99.01110026	97.88619257	96.78695727	95.71252138	94.66205111
230425A00013	4/25/2023	4.67	10/25/2024	101.0348	100.7112461	100.3897743	100.0703623	99.75299022	99.4376386	99.12428812	98.8129197	98.50351454
230425A00020	4/25/2023	4.62	10/25/2024	101.0186	100.6950775	100.3736382	100.0542586	99.73691878	99.42159925	99.1082807	98.79694407	98.48757054
230425A00024	4/25/2023	4.48	4/25/2025	102.59106	101.7690077	100.9601619	100.1642072	99.38083678	98.60975358	97.85066972	97.10330631	96.36739302
230425A00028	4/25/2023	4.42	4/25/2025	102.54155	101.7197173	100.9110915	100.1153545	99.33219931	98.56132895	97.8024556	97.0553004	96.31959307
230425A00029	4/25/2023	4.14	4/24/2026	105.71071	103.8900414	102.10979	100.3688041	98.66597014	97.00021426	95.37050024	93.77582807	92.2152324
230425A00030	4/25/2023	4.01	4/26/2027	109.07524	106.2215244	103.4581526	100.7817775	98.18919095	95.67732144	93.24322735	90.8840907	88.59721122
230425A00031	4/25/2023	3.69	4/25/2028	112.13647	108.2280985	104.4796301	100.8836736	97.43322091	94.12162316	90.94257034	87.89007218	84.95844022
230425A00032	4/25/2023	3.95	4/25/2028	112.56855	108.6669004	104.9244258	101.3337864	97.88802059	94.58052326	91.40502498	88.35557342	85.42651553
230425A00037	4/25/2023	4.65	10/25/2024	101.02832	100.7047787	100.3833199	100.0639208	99.74656164	99.43122286	99.11788515	98.80652945	98.49713694
230425A00040	4/25/2023	3.89	4/24/2026	105.50041	103.6772994	101.8947476	100.1515898	98.44670703	96.77902014	95.14748801	93.55110599	91.98890426
230425A00045	4/25/2023	3.95	4/25/2028	112.56855	108.6669004	104.9244258	101.3337864	97.88802059	94.58052326	91.40502498	88.35557342	85.42651553
230425A00047	4/25/2023	4.01	4/26/2027	109.07524	106.2215244	103.4581526	100.7817775	98.18919095	95.67732144	93.24322735	90.8840907	88.59721122
230425A00050	4/25/2023	4.14	4/24/2026	105.71071	103.8900414	102.10979	100.3688041	98.66597014	97.00021426	95.37050024	93.77582807	92.2152324
230425A00052	4/25/2023	4.01	4/26/2027	109.07524	106.2215244	103.4581526	100.7817775	98.18919095	95.67732144	93.24322735	90.8840907	88.59721122
230425A00053	4/25/2023	4.14	4/24/2026	105.71071	103.8900414	102.10979	100.3688041	98.66597014	97.00021426	95.37050024	93.77582807	92.2152324
230425A00104	4/25/2023	3.86	7/15/2026	106.24711	104.1957895	102.1948816	100.2428187	98.33809411	96.479259	94.66491915	92.89373268	91.16440761

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230425A00124	4/25/2023	4.42	4/25/2025	102.54155	101.7197173	100.9110915	100.1153545	99.33219931	98.56132895	97.8024556	97.0553004	96.31959307
230426A00003	4/26/2023	3.89	5/9/2028	112.4797	108.5419	104.7662356	101.1451814	97.67160278	94.33873108	91.14014282	88.06974035	85.12173362
230426A00004	4/26/2023	3.89	5/9/2028	112.4797	108.5419	104.7662356	101.1451814	97.67160278	94.33873108	91.14014282	88.06974035	85.12173362
230426A00005	4/26/2023	3.91	6/13/2028	112.90583	108.8653793	104.9950139	101.2866595	97.73267108	94.32580514	91.05919611	87.9263348	84.92104789
230426A00006	4/26/2023	3.91	6/13/2028	112.90583	108.8653793	104.9950139	101.2866595	97.73267108	94.32580514	91.05919611	87.9263348	84.92104789
230426A00007	4/26/2023	3.92	7/11/2028	113.22785	109.1047911	105.1581878	101.3795265	97.76074754	94.2942221	90.97272687	87.78942009	84.73781937
230426A00008	4/26/2023	3.92	7/11/2028	113.22785	109.1047911	105.1581878	101.3795265	97.76074754	94.2942221	90.97272687	87.78942009	84.73781937
230426A00009	4/26/2023	3.94	8/8/2028	113.59012	109.3843395	105.3611253	101.5115352	97.82711679	94.29987707	90.92225459	87.68709367	84.58762027
230426A00010	4/26/2023	3.94	8/8/2028	113.59012	109.3843395	105.3611253	101.5115352	97.82711679	94.29987707	90.92225459	87.68709367	84.58762027
230426A00011	4/26/2023	3.96	9/12/2028	114.02709	109.7170148	105.5974753	101.658967	97.89251286	94.28963412	90.84231929	87.54299552	84.38450187
230426A00012	4/26/2023	3.96	9/12/2028	114.02709	109.7170148	105.5974753	101.658967	97.89251286	94.28963412	90.84231929	87.54299552	84.38450187
230426A00013	4/26/2023	3.98	10/10/2028	114.39477	110.0002338	105.8029747	101.793031	97.96100441	94.29802199	90.79570325	87.44613001	84.24181817
230426A00014	4/26/2023	3.98	10/10/2028	114.39477	110.0002338	105.8029747	101.793031	97.96100441	94.29802199	90.79570325	87.44613001	84.24181817
230426A00025	4/26/2023	3.62	4/26/2028	111.87907	107.9728271	104.2265568	100.6328649	97.18473831	93.87552304	90.69890408	87.64888626	84.71977635
230426A00026	4/26/2023	4.61	10/25/2024	101.01536	100.6918438	100.370411	100.0510379	99.7337045	99.41839138	99.10507922	98.79374894	98.48438174
230426A00030	4/26/2023	3.81	4/27/2026	105.38422	103.5539417	101.7645429	100.0148652	98.30378829	96.63023107	94.99314983	93.3915368	91.82441857
230426A00033	4/26/2023	3.88	4/26/2028	112.31214	108.4126036	104.6723091	101.083916	97.64045795	94.33532461	91.16224164	88.11525184	85.1886974
230426A00036	4/26/2023	4.06	4/27/2026	105.59559	103.7677566	101.9806661	100.233167	98.52414448	96.85252269	95.21726287	93.61736194	92.051851
230426A00037	4/26/2023	3.94	4/26/2027	108.87794	106.0270188	103.2663831	100.5926788	98.00270014	95.49337742	93.06177099	90.70506469	88.42056004
230426A00040	4/26/2023	3.9	4/26/2028	112.38837	108.4873749	104.7456738	101.155916	97.71113366	94.40471483	91.23038375	88.18218183	85.25444995
230426A00043	4/26/2023	4.35	4/22/2025	102.45591	101.6425592	100.8421508	100.0543811	99.27895206	98.51557485	97.76396966	97.02386529	96.29499882
230426A00045	4/26/2023	4.34	4/25/2025	102.47553	101.6539966	100.8456644	100.0502176	99.26734935	98.49676278	97.7381701	96.99129252	96.2558598
230426A00046	4/26/2023	3.95	4/26/2028	112.57892	108.6743033	104.9290855	101.3359161	97.88782292	94.57819036	91.40073902	88.34950682	85.41883132
230426A00049	4/26/2023	4.13	4/27/2026	105.72359	103.8945528	102.1062831	100.3576265	98.64746757	96.97472994	95.33837428	93.73739697	92.17082859
230426A00051	4/26/2023	4.69	10/28/2024	101.06832	100.7364772	100.4068131	100.0793094	99.75394501	99.43069888	99.10955042	98.79047922	98.47346517
230426A00057	4/26/2023	4.44	4/25/2025	102.55805	101.7361474	100.9274483	100.1316387	99.3484118	98.57747049	97.81852697	97.07130237	96.33552639
230426A00062	4/26/2023	4.13	4/27/2026	105.72359	103.8945528	102.1062831	100.3576265	98.64746757	96.97472994	95.33837428	93.73739697	92.17082859
230426A00063	4/26/2023	4.69	10/25/2024	101.04128	100.7177135	100.3962287	100.0768037	99.75941879	99.44405434	99.13069108	98.81930995	98.50989214
230426A00064	6/15/2023	3.87	6/15/2028	112.76819	108.7249643	104.8521954	101.1417819	97.58605153	94.1777356	90.9099452	87.77614952	84.77015522
230426A00065	6/15/2023	3.87	6/15/2028	112.76819	108.7249643	104.8521954	101.1417819	97.58605153	94.1777356	90.9099452	87.77614952	84.77015522
230426A00142	4/26/2023	4.51	4/27/2026	103.18914	102.2266985	101.2821347	100.354948	99.44465815	98.55080317	97.67293797	96.81063385	95.96347765
230427A00013	4/27/2023	4.74	10/28/2024	101.08494	100.7530583	100.4233601	100.0958224	99.77042412	99.44714431	99.12596232	98.80685776	98.48981051
230427A00028	4/27/2023	4.74	10/28/2024	101.08494	100.7530583	100.4233601	100.0958224	99.77042412	99.44714431	99.12596232	98.80685776	98.48981051

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230427A00057	4/27/2023	4.74	10/28/2024	101.08494	100.7530583	100.4233601	100.0958224	99.77042412	99.44714431	99.12596232	98.80685776	98.48981051
230427A00066	4/27/2023	4.07	4/27/2027	109.25452	106.3954915	103.6270431	100.9458128	98.34858584	95.83228374	93.39395812	91.03078427	88.74005525
230427A00069	4/27/2023	4.5	4/28/2025	102.63667	101.8063057	100.9894128	100.1856603	99.3947328	98.61632476	97.85014032	97.09589287	96.35330471
230427A00077	4/27/2023	4.14	10/27/2026	107.58266	105.2425206	102.965547	100.7496716	98.5929117	96.493361	94.44918624	92.45862384	90.51997684
230427A00078	4/27/2023	4.74	10/29/2024	101.09409	100.7594478	100.427022	100.0967907	99.76873209	99.44282485	99.11904787	98.7973803	98.47780158
230428A00010	4/28/2023	4.31	4/28/2025	102.58555	101.753974	100.9359078	100.1310227	99.3390015	98.55953744	97.79233326	97.03710107	96.29356192
230428A00017	4/28/2023	4.17	4/28/2026	105.8072	103.9746285	102.1829538	100.4310219	98.7177164	97.04195957	95.40271072	93.79896468	92.22975034
230428A00018	4/28/2023	3.99	4/28/2028	112.75232	108.8388585	105.0853325	101.4843658	98.02896189	94.71248133	91.52862161	88.47139842	85.53512784
230428A00022	4/28/2023	4.78	10/28/2024	101.09823	100.7663233	100.4365977	100.1090328	99.78360742	99.46030066	99.13909185	98.8199606	98.50288679
230428A00026	4/28/2023	4.56	4/28/2025	102.68667	101.8560859	101.0389685	100.2349941	99.44384724	98.66522226	97.89882328	97.14436365	96.40156563
230428A00029	4/28/2023	4.23	4/28/2026	105.91708	104.0834716	102.2907831	100.5378561	98.82357369	97.14685764	95.50666678	93.90199548	92.33187216
230428A00040	4/28/2023	4.78	10/28/2024	101.09823	100.7663233	100.4365977	100.1090328	99.78360742	99.46030066	99.13909185	98.8199606	98.50288679
230428A00050	4/28/2023	4.31	4/28/2028	106.74672	104.7598442	102.8322533	100.9616859	99.14598435	97.3830891	95.67103319	94.00793754	92.39200633
230428A00054	4/28/2023	4.62	3/13/2025	102.28436	101.5796035	100.8845895	100.1991167	99.52298906	98.85601612	98.19801243	97.54879755	96.90819585
230428A00055	4/28/2023	4.61	4/28/2026	103.28668	102.3233392	101.3778996	100.4498577	99.53873328	98.64406371	97.76540367	96.9023241	96.05441147
230428A00066	4/28/2023	4.78	10/28/2024	101.09823	100.7663233	100.4365977	100.1090328	99.78360742	99.46030066	99.13909185	98.8199606	98.50288679
230501A00011	5/1/2023	4.09	4/26/2027	109.30074	106.4438165	103.6773179	100.9978903	98.40232331	95.88754318	93.45060605	91.08869185	88.79909827
230501A00012	5/1/2023	3.98	5/1/2028	112.74515	108.8236083	105.0626506	101.4548626	97.99321321	94.67103007	91.48197925	88.42004638	85.47951894
230501A00013	5/1/2023	4.54	5/1/2025	102.69974	101.8609968	101.0359896	100.224378	99.42583734	98.64005349	97.86672219	97.10554883	96.35624803
230501A00022	5/1/2023	4.54	5/1/2025	102.69974	101.8609968	101.0359896	100.224378	99.42583734	98.64005349	97.86672219	97.10554883	96.35624803
230501A00038	5/1/2023	4.33	5/1/2025	102.63131	101.7914235	100.9653056	100.1526239	99.35305196	98.56627431	97.79198533	97.02988907	96.27969892
230501A00039	5/1/2023	4.33	5/1/2025	102.63131	101.7914235	100.9653056	100.1526239	99.35305196	98.56627431	97.79198533	97.02988907	96.27969892
230501A00041	5/1/2023	4.58	4/28/2025	102.70334	101.8726793	101.055487	100.2514387	99.46021872	98.68152142	97.91505093	97.16052058	96.41765261
230502A00017	5/2/2023	4.26	5/4/2026	106.0349	104.1840934	102.374913	100.6061803	98.87675846	97.18554966	95.53149365	93.91356612	92.33077726
230502A00024	5/2/2023	4.38	5/2/2025	102.57474	101.7338869	100.9068473	100.0932835	99.29286775	98.50528277	97.73022158	96.96738684	96.2164906
230502A00025	5/2/2023	4.81	11/1/2024	101.1457	100.8027381	100.4620998	100.1237627	99.78770357	99.45389943	99.12232765	98.79296591	98.46579219
230502A00038	5/2/2023	3.86	5/2/2028	112.29596	108.3803321	104.6252417	101.0232701	97.56738215	94.25090182	91.06749203	88.01113572	85.076118
230502A00042	5/2/2023	4.64	11/4/2024	101.11433	100.7632523	100.4146216	100.0684074	99.72458479	99.38312888	99.04401529	98.70721992	98.37271901
230502A00045	5/2/2023	4.38	5/2/2025	102.57474	101.7338869	100.9068473	100.0932835	99.29286775	98.50528277	97.73022158	96.96738684	96.2164906
230502A00047	5/2/2023	4.1	5/1/2026	105.7095	103.8697022	102.0711341	100.3126317	98.59307343	96.91137591	95.26649269	93.65741261	92.08315847
230502A00052	5/2/2023	3.96	5/3/2027	109.00229	106.1306382	103.350469	100.6583842	98.05113108	95.52559484	93.07879164	90.70786254	88.41006755
230502A00055	5/2/2023	4.08	5/4/2026	105.70233	103.8546734	102.0485871	100.2828911	98.5564503	96.86816833	95.21698643	93.60188171	92.02186572
230502A00058	5/2/2023	4.39	5/2/2025	102.58319	101.7422924	100.9152146	100.1016129	99.30115959	98.51353757	97.73843974	96.97556878	96.22463672

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230502A00076	5/2/2023	3.95	5/3/2027	108.97391	106.102667	103.3228938	100.6311955	98.02431979	95.49915205	93.05270876	90.68213124	88.38467976
230502A00079	5/2/2023	3.6	5/2/2028	111.86102	107.938654	104.1775607	100.5702699	97.10969898	93.78912793	90.60217849	87.54279514	84.60522716
230502A00081	5/2/2023	3.96	5/3/2027	109.00229	106.1306382	103.350469	100.6583842	98.05113108	95.52559484	93.07879164	90.70786254	88.41006755
230502A00086	5/2/2023	4.08	5/1/2026	105.67271	103.8332606	102.0350334	100.2768656	98.55763578	96.87626076	95.23169423	93.62292521	92.04897664
230502A00120	5/2/2023	4.38	5/2/2025	102.57474	101.7338869	100.9068473	100.0932835	99.29286775	98.50528277	97.73022158	96.96738684	96.2164906
230502A00122	5/2/2023	3.7	5/3/2027	108.67276	105.7966099	103.0123096	100.3164441	97.70574123	95.17706749	92.72742161	90.35392818	88.05383166
230503A00004	5/3/2023	3.94	5/3/2027	108.94553	106.0746957	103.2953186	100.6040068	97.9975085	95.47270927	93.02662588	90.65639994	88.35929196
230503A00012	5/3/2023	3.82	5/3/2028	112.15252	108.2369747	104.4820934	100.8804492	97.42499655	94.10904954	90.9262621	87.87060879	84.93636704
230503A00014	5/3/2023	3.94	5/3/2027	108.94553	106.0746957	103.2953186	100.6040068	97.9975085	95.47270927	93.02662588	90.65639994	88.35929196
230503A00017	5/3/2023	4.41	11/4/2024	101.07781	100.7263075	100.377259	100.0306363	99.686414	99.34456718	99.00507122	98.66790186	98.33303516
230503A00020	5/3/2023	3.84	5/3/2028	112.22912	108.312111	104.5558094	100.9527875	97.49599791	94.17875339	90.99470631	87.93782985	85.00240005
230503A00022	5/3/2023	4.4	5/2/2025	102.59163	101.750698	100.9235818	100.1099422	99.30945144	98.52179237	97.74665791	96.98375073	96.23278284
230503A00025	5/3/2023	3.84	5/3/2028	112.22912	108.312111	104.5558094	100.9527875	97.49599791	94.17875339	90.99470631	87.93782985	85.00240005
230503A00029	5/3/2023	4.08	5/4/2026	105.70233	103.8546734	102.0485871	100.2828911	98.5564503	96.86816833	95.21698643	93.60188171	92.02186572
230503A00030	5/3/2023	3.84	5/3/2028	112.22912	108.312111	104.5558094	100.9527875	97.49599791	94.17875339	90.99470631	87.93782985	85.00240005
230503A00031	5/3/2023	4.4	5/2/2025	102.59163	101.750698	100.9235818	100.1099422	99.30945144	98.52179237	97.74665791	96.98375073	96.23278284
230503A00032	5/3/2023	4.08	5/1/2026	105.67271	103.8332606	102.0350334	100.2768656	98.55763578	96.87626076	95.23169423	93.62292521	92.04897664
230503A00034	5/3/2023	3.84	5/3/2028	112.22912	108.312111	104.5558094	100.9527875	97.49599791	94.17875339	90.99470631	87.93782985	85.00240005
230503A00036	5/3/2023	4.15	5/2/2025	102.48912	101.6471869	100.8191107	100.0045499	99.2031754	98.41466856	97.63872096	96.87503397	96.12331839
230503A00038	5/3/2023	4.15	5/2/2025	102.48912	101.6471869	100.8191107	100.0045499	99.2031754	98.41466856	97.63872096	96.87503397	96.12331839
230503A00072	5/3/2023	3.83	5/4/2026	105.48889	103.6387612	101.830339	100.0624399	98.33392298	96.64368666	94.99066706	93.37383643	91.79220172
230504A00006	5/4/2023	3.79	12/6/2027	110.57098	107.0896438	103.7384715	100.5118994	97.40463296	94.41163139	91.52809389	88.74944699	86.07133248
230504A00007	5/4/2023	3.82	7/6/2027	109.19994	106.1533663	103.2092509	100.3635688	97.61248001	94.95231685	92.37957547	89.89090729	87.48311125
230504A00011	5/4/2023	3.7	5/4/2026	105.24839	103.4005497	101.5943686	99.82866906	98.10231127	96.41419476	94.76325673	93.14847046	91.56884388
230504A00018	5/4/2023	4.24	5/5/2025	102.48439	101.6358894	100.8014681	99.98077827	99.17348263	98.37925478	97.59777887	96.82874919	96.0718697
230504A00019	5/4/2023	3.95	5/4/2026	105.46213	103.616759	101.8129073	100.0494045	98.32511662	96.63894848	94.98984233	93.3767763	91.79876294
230504A00020	5/4/2023	3.83	5/4/2027	108.64256	105.7734071	102.9957763	100.3062638	97.70161254	95.17870315	92.73454785	90.36628399	88.07116813
230504A00021	5/4/2023	3.76	5/4/2028	111.93221	108.0182196	104.2649772	100.6650474	97.21137578	93.89726825	90.71637117	87.66265218	84.73038232
230504A00034	5/4/2023	3.95	5/4/2026	105.46213	103.616759	101.8129073	100.0494045	98.32511662	96.63894848	94.98984233	93.3767763	91.79876294
230504A00040	5/4/2023	4.5	11/4/2024	101.06509	100.7141282	100.3656033	100.0194945	99.67577666	99.334425	98.99541512	98.65872294	98.3243247
230504A00041	5/4/2023	3.95	5/4/2026	105.46213	103.616759	101.8129073	100.0494045	98.32511662	96.63894848	94.98984233	93.3767763	91.79876294
230504A00042	5/4/2023	3.83	5/4/2027	108.64256	105.7734071	102.9957763	100.3062638	97.70161254	95.17870315	92.73454785	90.36628399	88.07116813
230504A00043	5/4/2023	3.76	5/4/2028	111.93221	108.0182196	104.2649772	100.6650474	97.21137578	93.89726825	90.71637117	87.66265218	84.73038232

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230504A00046	5/4/2023	4.24	5/5/2025	102.48439	101.6358894	100.8014681	99.98077827	99.17348263	98.37925478	97.59777887	96.82874919	96.0718697
230504A00047	5/4/2023	4.5	11/4/2024	101.06509	100.7141282	100.3656033	100.0194945	99.67577666	99.334425	98.99541512	98.65872294	98.3243247
230504A00049	5/4/2023	3.95	5/4/2026	105.46213	103.616759	101.8129073	100.0494045	98.32511662	96.63894848	94.98984233	93.3767763	91.79876294
230504A00054	5/4/2023	3.95	5/4/2026	105.46213	103.616759	101.8129073	100.0494045	98.32511662	96.63894848	94.98984233	93.3767763	91.79876294
230504A00055	5/4/2023	4.24	5/5/2025	102.48439	101.6358894	100.8014681	99.98077827	99.17348263	98.37925478	97.59777887	96.82874919	96.0718697
230504A00057	5/4/2023	3.86	5/4/2026	105.29585	103.452049	101.6497443	99.88775991	98.16496254	96.48025781	94.83258872	93.2209341	91.64430717
230504A00058	5/4/2023	3.69	5/4/2028	111.66392	107.75506	104.0067954	100.4116944	96.96270801	93.65314776	90.47666513	87.42723271	84.49912626
230504A00059	5/4/2023	4.34	5/4/2026	103.16459	102.1639935	101.1823113	100.2190147	99.27359526	98.34556345	97.43444766	96.53979341	95.66116256
230504A00064	5/4/2023	4.35	11/4/2024	101.01235	100.6614953	100.3130838	99.96708783	99.62348223	99.28224227	98.94334351	98.60676189	98.27247366
230504A00065	5/4/2023	4.11	5/5/2025	102.37354	101.5255551	100.6916412	99.87145287	99.06465297	98.27091522	97.48992387	96.7213733	95.9649676
230504A00069	5/4/2023	3.82	5/4/2026	105.22194	103.3788446	101.5772274	99.81591787	98.09378295	96.40972863	94.76269823	93.15167089	91.57566016
230504A00084	5/4/2023	3.5	5/4/2028	111.49565	107.5749476	103.8157268	100.2105032	96.75217456	93.4340028	90.24959294	87.19287408	84.25808132
230504A00085	5/4/2023	4.24	5/5/2025	102.48439	101.6358894	100.8014681	99.98077827	99.17348263	98.37925478	97.59777887	96.82874919	96.0718697
230504A00091	5/4/2023	4.66	9/4/2024	100.57831	100.3954738	100.2133022	100.0317962	99.85095232	99.67076684	99.49123618	99.31235674	99.13412497
230504A00092	5/4/2023	4.5	11/4/2024	101.06509	100.7141282	100.3656033	100.0194945	99.67577666	99.334425	98.99541512	98.65872294	98.3243247
230505A00001	5/5/2023	4.33	5/5/2025	102.56113	101.7122747	100.8775021	100.0564651	99.24882624	98.45425909	97.67244772	96.90308634	96.14587885
230505A00002	5/5/2023	4.01	5/5/2026	105.58267	103.7335145	101.9260145	100.1589931	98.43131109	96.7418684	95.08960261	93.47348741	91.89253108
230505A00005	5/5/2023	3.99	5/5/2026	105.54567	103.6968587	101.8897035	100.1230205	98.39567061	96.70655402	95.05460847	93.43880778	91.8581604
230505A00012	5/5/2023	4.6	11/5/2024	101.10915	100.7553577	100.4040518	100.0552012	99.70878035	99.36476378	99.02312648	98.68384377	98.34689131
230505A00013	5/5/2023	4.33	5/5/2025	102.56113	101.7122747	100.8775021	100.0564651	99.24882624	98.45425909	97.67244772	96.90308634	96.14587885
230505A00014	5/5/2023	3.59	5/5/2028	111.85099	107.9207961	104.1525077	100.5386142	97.07199224	93.74588358	90.55387447	87.48987635	84.54810767
230505A00016	5/5/2023	3.85	5/5/2028	112.2869	108.3634556	104.601182	100.9926165	97.5306834	94.20866873	91.02020023	87.95922798	85.02000652
230505A00017	5/5/2023	4.01	5/5/2026	105.58267	103.7335145	101.9260145	100.1589931	98.43131109	96.7418684	95.08960261	93.47348741	91.89253108
230505A00022	5/5/2023	3.85	5/5/2028	112.2869	108.3634556	104.601182	100.9926165	97.5306834	94.20866873	91.02020023	87.95922798	85.02000652
230505A00027	5/5/2023	4.01	5/5/2026	105.58267	103.7335145	101.9260145	100.1589931	98.43131109	96.7418684	95.08960261	93.47348741	91.89253108
230505A00035	5/5/2023	3.9	5/5/2027	108.85075	105.97597	103.1929465	100.4982654	97.88865866	95.36099686	92.91228257	90.53964402	88.24032913
230505A00046	5/5/2023	4.33	5/5/2025	102.56113	101.7122747	100.8775021	100.0564651	99.24882624	98.45425909	97.67244772	96.90308634	96.14587885
230505A00048	5/5/2023	4.01	5/5/2026	105.58267	103.7335145	101.9260145	100.1589931	98.43131109	96.7418684	95.08960261	93.47348741	91.89253108
230505A00071	5/5/2023	3.85	5/5/2028	112.2869	108.3634556	104.601182	100.9926165	97.5306834	94.20866873	91.02020023	87.95922798	85.02000652
230508A00007	5/8/2023	3.92	5/8/2028	112.58516	108.6480056	104.8728322	101.252129	97.77877281	94.44600563	91.2474138	88.17690876	85.22870891
230508A00012	5/8/2023	4.43	5/8/2025	102.67583	101.818371	100.9752738	100.1461802	99.33074276	98.52862559	97.73950368	96.96306255	96.1989978
230508A00016	5/8/2023	4.14	5/8/2026	105.85332	103.993663	102.1760507	100.3992914	98.66223073	96.96375436	95.30278622	93.67828693	92.08925231
230508A00017	5/8/2023	4.01	5/10/2027	109.21179	106.3185729	103.518056	100.806777	98.1814213	95.63881532	93.17592002	90.7898243	88.47773894

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230508A00018	5/8/2023	3.92	5/8/2028	112.58516	108.6480056	104.8728322	101.252129	97.77877281	94.44600563	91.2474138	88.17690876	85.22870891
230508A00025	5/8/2023	4.69	11/8/2024	101.16844	100.8063436	100.446848	100.0899259	99.73554975	99.38369227	99.03432657	98.68742616	98.34296489
230509A00009	5/9/2023	4.45	5/9/2025	102.70291	101.8426359	100.9968134	100.1650836	99.34709561	98.54251046	97.7510001	96.97224712	96.20594436
230509A00010	5/9/2023	4.14	5/8/2026	105.85332	103.993663	102.1760507	100.3992914	98.66223073	96.96375436	95.30278622	93.67828693	92.08925231
230509A00019	5/9/2023	4.7	11/8/2024	101.17207	100.8099626	100.450459	100.0935289	99.73914492	99.3872796	99.0379061	98.69099792	98.34652893
230509A00035	5/9/2023	4.14	5/8/2026	105.85332	103.993663	102.1760507	100.3992914	98.66223073	96.96375436	95.30278622	93.67828693	92.08925231
230509A00036	5/9/2023	4.02	5/10/2027	109.24036	106.3467289	103.5458108	100.8341403	98.2084024	95.66542325	93.20216353	90.81571187	88.50327876
230509A00037	5/9/2023	4.47	11/8/2024	101.13445	100.7719031	100.4119676	100.0546153	99.69981841	99.34754939	98.99778117	98.65048705	98.30564071
230509A00047	5/9/2023	4.43	5/9/2025	102.68564	101.8254437	100.9797011	100.1480502	99.33014034	98.52563236	97.73419829	96.95552074	96.18929256
230509A00048	5/9/2023	4.43	5/9/2025	102.68564	101.8254437	100.9797011	100.1480502	99.33014034	98.52563236	97.73419829	96.95552074	96.18929256
230509A00060	5/9/2023	3.92	5/9/2028	112.59509	108.6550737	104.8772614	101.2541237	97.77852372	94.44369033	91.24319784	88.17094645	85.22114407
230509A00118	5/9/2023	4.12	5/8/2026	105.81615	103.9568466	102.1395821	100.363164	98.62643825	96.92829072	95.26764549	93.64346332	92.05474021
230510A00007	5/10/2023	4.39	5/9/2025	102.65109	101.7910591	100.9454764	100.1139835	99.29622979	98.49187616	97.70059468	96.92206798	96.15598896
230510A00009	5/10/2023	4.07	5/11/2026	105.75276	103.8861234	102.0618643	100.2787694	98.53567104	96.83144217	95.16499463	93.53527752	91.94127567
230510A00014	5/10/2023	4.07	5/11/2026	105.75276	103.8861234	102.0618643	100.2787694	98.53567104	96.83144217	95.16499463	93.53527752	91.94127567
230510A00018	11/10/2023	3.61	11/10/2026	106.47147	104.1066602	101.8067074	99.56947961	97.39292594	95.27507439	93.2140284	91.20796343	89.25512386
230510A00023	5/10/2023	4.74	9/30/2024	100.8234	100.5687377	100.3153612	100.0632577	99.81241759	99.56283154	99.31449014	99.06738414	98.82150438
230510A00031	5/10/2023	4.14	5/9/2025	102.54625	101.6851862	100.8386211	100.0061864	99.18752973	98.3823107	97.59019986	96.81087849	96.04403817
230510A00033	5/10/2023	4.39	5/12/2025	102.68019	101.8119447	100.958427	100.1192642	99.29409579	98.48257309	97.68435907	96.89912767	96.12656345
230510A00037	5/10/2023	3.84	5/10/2028	112.29709	108.3601361	104.5854203	100.9654114	97.4929651	94.16130364	90.96399525	87.89493456	84.94832447
230510A00057	5/10/2023	3.98	5/11/2026	105.58475	103.7197274	101.8970462	100.1154998	98.37392134	96.67118468	95.00620234	93.37792415	91.78533564
230510A00062	8/10/2023	3.78	8/10/2026	106.03109	103.9183489	101.8585869	99.8501103	97.891296	95.98058484	94.11647863	92.29753716	90.52237556
230511A00011	5/11/2023	4.54	11/5/2024	101.08788	100.7341394	100.3828794	100.0340746	99.68769919	99.34372788	99.00213561	98.6628977	98.32598982
230511A00015	5/11/2023	4.25	5/12/2025	102.55813	101.690456	100.8375078	99.99890781	99.17429556	98.36332259	97.56565196	96.78095775	96.00892462
230511A00023	5/11/2023	3.95	5/19/2026	105.59852	103.7123382	101.8694199	100.0685163	98.30842344	96.58797968	94.90606389	93.26159374	91.65352407
230511A00029	5/11/2023	4.25	5/9/2025	102.53018	101.6707133	100.82569	99.99475007	99.17754286	98.37372947	97.58298203	96.80498333	96.03942636
230511A00032	5/11/2023	3.7	5/11/2026	105.31285	103.4458665	101.6213565	99.83810696	98.09494559	96.39074087	94.72440039	93.09486922	91.50112838
230511A00034	5/11/2023	4	5/12/2025	102.45221	101.5835022	100.7295633	99.89001392	99.06449189	98.25264725	97.45414158	96.66864756	95.89584852
230511A00036	5/11/2023	3.79	5/19/2027	108.66486	105.7556838	102.9405056	100.2157809	97.57812284	95.02429051	92.55118114	90.15582374	87.83537268
230511A00038	5/11/2023	3.95	5/11/2026	105.52875	103.664262	101.8421068	100.0610765	98.32000478	96.61776552	94.95327158	93.32547303	91.73335563
230511A00039	5/11/2023	3.86	11/27/2026	107.22375	104.8034743	102.4507202	100.1632263	97.93882099	95.77541789	93.6710119	91.62367552	89.6315554
230511A00042	5/11/2023	3.72	5/11/2028	111.8446	107.9136741	104.1449419	100.5308621	97.06428624	93.73843307	90.54686773	87.48348224	84.54247721
230511A00043	5/11/2023	3.72	5/16/2028	111.89152	107.9463944	104.164559	100.5383978	97.06069271	93.7245974	90.52361649	87.45158559	84.50265272

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230511A00044	5/11/2023	3.79	5/11/2027	108.59237	105.7054257	102.9111259	100.2060101	97.58676151	95.05020515	92.59330048	90.21313516	87.90691887
230511A00046	5/11/2023	3.95	5/11/2026	105.52875	103.664262	101.8421068	100.0610765	98.32000478	96.61776552	94.95327158	93.32547303	91.73335563
230511A00050	5/11/2023	3.98	5/11/2026	105.58475	103.7197274	101.8970462	100.1154998	98.37392134	96.67118468	95.00620234	93.37792415	91.78533564
230511A00052	5/11/2023	4.25	5/12/2025	102.55813	101.690456	100.8375078	99.99890781	99.17429556	98.36332259	97.56565196	96.78095775	96.00892462
230511A00053	5/11/2023	4.53	11/12/2024	101.14516	100.7722065	100.4020138	100.0345531	99.66979423	99.30770722	98.9482627	98.5914317	98.23718566
230511A00067	5/11/2023	4.58	11/13/2024	101.17267	100.7969275	100.4239855	100.0538159	99.68638775	99.32167058	98.95963429	98.60024928	98.24348638
230511A00068	5/11/2023	4.31	5/12/2025	102.61044	101.7425226	100.8893303	100.0504891	99.22563851	98.41442995	97.61652644	96.831602	96.05934126
230511A00069	5/11/2023	3.98	5/12/2026	105.59435	103.726591	101.9012925	100.1172402	98.37326262	96.66822917	95.00104813	93.37066529	91.77606231
230511A00080	5/11/2023	3.49	5/11/2028	111.52147	107.5815688	103.8046727	100.1831857	96.70990882	93.37801353	90.18102079	87.11278137	84.16745737
230512A00007	5/12/2023	4.08	5/12/2025	102.522	101.6529657	100.7987008	99.95882917	99.13298869	98.32082931	97.52201252	96.73621095	95.96310785
230512A00008	5/12/2023	3.75	5/12/2026	105.41565	103.5450309	101.7170198	99.93039742	98.18398636	96.47665016	94.80729173	93.17485168	91.57830674
230512A00009	5/12/2023	4.08	5/12/2025	102.522	101.6529657	100.7987008	99.95882917	99.13298869	98.32082931	97.52201252	96.73621095	95.96310785
230512A00010	5/12/2023	3.75	5/12/2026	105.41565	103.5450309	101.7170198	99.93039742	98.18398636	96.47665016	94.80729173	93.17485168	91.57830674
230512A00011	5/12/2023	3.78	5/12/2028	112.08525	108.1470358	104.37137	100.7506904	97.27782967	93.94598895	90.74871675	87.67988951	84.73369322
230512A00020	5/12/2023	4.6	11/12/2024	101.17132	100.7983095	100.4280579	100.0605388	99.69572172	99.33357685	98.97407479	98.61718655	98.26288357
230512A00022	5/12/2023	4.33	5/12/2025	102.62788	101.7598781	100.9066045	100.0676829	99.24275283	98.43146574	97.63348459	96.84848342	96.07614681
230512A00023	5/12/2023	4.6	11/13/2024	101.1802	100.8044405	100.4314814	100.0612949	99.69384995	99.32911602	98.96706307	98.6076615	98.25088211
230512A00026	5/12/2023	4	5/12/2026	105.63174	103.7636214	101.9379713	100.1535739	98.40925761	96.70389162	95.03638409	93.4056806	91.81076269
230512A00033	5/12/2023	3.75	5/12/2026	105.41565	103.5450309	101.7170198	99.93039742	98.18398636	96.47665016	94.80729173	93.17485168	91.57830674
230512A00037	5/12/2023	3.86	5/12/2027	108.80179	105.9091717	103.1094443	100.3991269	97.77489199	95.23355407	92.77206294	90.38749701	88.07705726
230512A00042	5/12/2023	4	5/12/2026	105.63174	103.7636214	101.9379713	100.1535739	98.40925761	96.70389162	95.03638409	93.4056806	91.81076269
230515A00011	5/15/2023	4.11	5/15/2026	105.86091	103.9827731	102.1474861	100.3538179	98.60058217	96.88663381	95.21086747	93.57221585	91.96964816
230515A00024	5/15/2023	4.69	11/15/2024	101.23234	100.8510021	100.4725486	100.0969488	99.72417039	99.3541815	98.98695077	98.62244731	98.26064069
230515A00031	5/15/2023	4.41	5/15/2025	102.72688	101.8503404	100.9888023	100.1418865	99.30922231	98.4904516	97.68522805	96.89321681	96.11409403
230515A00034	5/15/2023	4.69	11/15/2024	101.23234	100.8510021	100.4725486	100.0969488	99.72417039	99.3541815	98.98695077	98.62244731	98.26064069
230515A00045	5/15/2023	4.08	5/15/2026	105.80458	103.9269885	102.0922333	100.2990871	98.54636372	96.83291829	95.15764575	93.51947905	91.91738763
230515A00072	5/15/2023	4.42	5/9/2025	102.677	101.8168475	100.9711449	100.1395335	99.3216627	98.51719331	97.72579739	96.94715755	96.18096666
230515A00074	5/15/2023	4.11	5/15/2026	105.86091	103.9827731	102.1474861	100.3538179	98.60058217	96.88663381	95.21086747	93.57221585	91.96964816
230515A00078	5/15/2023	3.96	5/17/2027	109.13561	106.2249144	103.4080488	100.6814851	98.041849	95.48591078	93.01057841	90.61289084	88.29001177
230515A00080	5/15/2023	3.88	5/15/2028	112.50014	108.5459465	104.7551824	101.1202358	97.63388933	94.28929708	91.07996362	87.99972424	85.04272646
230516A00009	5/16/2023	4.46	5/16/2025	102.78078	101.9012847	101.0368913	100.1872119	99.35187232	98.53051105	97.72277869	96.92833743	96.14686053
230516A00013	5/16/2023	4.11	5/15/2026	105.86091	103.9827731	102.1474861	100.3538179	98.60058217	96.88663381	95.21086747	93.57221585	91.96964816
230516A00035	5/16/2023	4.11	5/15/2026	105.86091	103.9827731	102.1474861	100.3538179	98.60058217	96.88663381	95.21086747	93.57221585	91.96964816

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230516A00036	5/16/2023	4	5/17/2027	109.25064	106.3382771	103.5197859	100.7916359	98.15045153	95.59300178	93.11619346	90.71706443	88.3927773
230516A00037	5/16/2023	3.91	5/16/2028	112.62591	108.6666274	104.8710577	101.2315764	97.74094936	94.39231527	91.17916424	88.09531809	85.13491166
230516A00044	5/16/2023	4.72	11/15/2024	101.2438	100.8624365	100.4839568	100.108331	99.73552661	99.36551193	98.99825556	98.63372659	98.2718946
230516A00067	5/16/2023	4.44	5/16/2025	102.76312	101.8837115	101.0194015	100.1698044	99.33454614	98.51326524	97.70561233	96.91124959	96.12985032
230516A00069	5/16/2023	4.1	5/15/2026	105.84213	103.9641783	102.1290685	100.3355743	98.58250935	96.86872864	95.1931269	93.55463692	91.95222799
230517A00014	5/17/2023	4.14	5/18/2026	105.9473	104.0603952	102.2166972	100.4149649	98.6539975	96.93263613	95.24976232	93.60429627	91.99519524
230517A00019	5/17/2023	4.7	1/17/2025	101.82008	101.2657355	100.7174455	100.1751128	99.63864032	99.10793331	98.58289887	98.06344617	97.54948629
230517A00020	5/17/2023	4.47	7/17/2025	103.37907	102.3301993	101.302692	100.2959008	99.30920264	98.34199923	97.39371587	96.46380028	95.55172151
230517A00046	5/17/2023	4.53	5/16/2025	102.84258	101.9627906	101.0981058	100.2481383	99.41251397	98.59087137	97.78286096	96.98814487	96.20639629
230517A00048	5/17/2023	4.17	5/15/2026	105.97356	104.0943423	102.2579915	100.4632794	98.70901907	96.99406485	95.31731091	93.67768945	92.07416922
230518A00015	5/18/2023	4.64	5/16/2025	102.9397	102.0594429	101.1942998	100.3438796	99.50780799	98.6857233	97.87727596	97.08212799	96.29995248
230518A00017	5/18/2023	4.28	5/18/2026	106.21131	104.3218465	102.4756453	100.6714566	98.90807835	97.18435035	95.49915295	93.8514052	92.24006324
230518A00019	5/18/2023	3.81	5/18/2028	112.82773	108.8438382	105.0252312	101.3641786	97.85335563	94.48581616	91.25497093	88.1545675	85.17867122
230519A00002	5/19/2023	4.95	11/19/2024	101.37104	100.97845	100.5889181	100.2024046	99.81887432	99.43829273	99.06062576	98.68583991	98.31390218
230519A00010	5/19/2023	4.91	12/19/2024	101.64978	101.1747182	100.7041143	100.2379051	99.77602911	99.31842589	98.86503617	98.41580175	97.97066552
230519A00011	5/19/2023	4.73	5/19/2025	103.05104	102.1621609	101.2886765	100.4301881	99.58631102	98.75667382	97.94091754	97.13869521	96.34967135
230519A00012	5/19/2023	4.53	12/19/2025	104.99903	103.5293727	102.0878576	100.6737439	99.28631843	97.92489214	96.58879937	95.27739667	93.99006194
230519A00013	5/19/2023	4.39	5/19/2026	106.42944	104.5352187	102.6844111	100.8757658	99.1080747	97.38017228	95.69093359	94.03927264	92.42414079
230519A00025	5/19/2023	4.95	11/19/2024	101.37104	100.97845	100.5889181	100.2024046	99.81887432	99.43829273	99.06062576	98.68583991	98.31390218
230519A00026	5/19/2023	4.73	5/19/2025	103.05104	102.1621609	101.2886765	100.4301881	99.58631102	98.75667382	97.94091754	97.13869521	96.34967135
230519A00027	5/19/2023	4.39	5/19/2026	106.42944	104.5352187	102.6844111	100.8757658	99.1080747	97.38017228	95.69093359	94.03927264	92.42414079
230519A00028	5/19/2023	4.73	5/19/2025	103.05104	102.1621609	101.2886765	100.4301881	99.58631102	98.75667382	97.94091754	97.13869521	96.34967135
230519A00029	5/19/2023	4.39	5/19/2026	106.42944	104.5352187	102.6844111	100.8757658	99.1080747	97.38017228	95.69093359	94.03927264	92.42414079
230519A00030	5/19/2023	4.27	5/19/2027	110.04781	107.1185673	104.2838107	101.5399808	98.88367581	96.31163983	93.82075614	91.40804021	89.07063342
230519A00038	5/19/2023	3.92	5/19/2028	113.26502	109.2699694	105.4406773	101.7693901	98.24875938	94.87181694	91.63195269	88.52289459	85.53868951
230519A00041	5/19/2023	3.92	5/19/2028	113.26502	109.2699694	105.4406773	101.7693901	98.24875938	94.87181694	91.63195269	88.52289459	85.53868951
230522A00026	5/22/2023	4.35	5/22/2026	106.38568	104.4839244	102.6259195	100.8104027	99.03615223	97.30198918	95.60677597	93.94941454	92.32884477
230522A00029	5/22/2023	4.67	5/22/2025	103.02896	102.1320921	101.2508973	100.3849651	99.5339007	98.69732297	97.87486358	97.06616664	96.27088815
230522A00043	5/22/2023	4.17	5/16/2028	113.63088	109.6522094	105.8378454	102.1801365	98.67182688	95.30603445	92.07622959	88.97621521	86.00010811
230522A00046	5/22/2023	4.17	5/22/2028	113.69449	109.698489	105.8681258	102.1956598	98.67375059	95.29543698	92.05411573	88.94352117	85.95770623
230522A00058	5/22/2023	4.7	5/19/2025	103.02431	102.1355564	101.2621993	100.4038365	99.56008361	98.7305691	97.91493406	97.11283156	96.32392614
230522A00093	5/22/2023	4.17	5/22/2028	113.69449	109.698489	105.8681258	102.1956598	98.67375059	95.29543698	92.05411573	88.94352117	85.95770623
230523A00008	5/23/2023	4.44	5/26/2026	106.59973	104.6852649	102.8150567	100.9878222	99.20231939	97.45735021	95.75175885	94.08442985	92.45428646

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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230523A00024	5/23/2023	4.06	5/24/2027	109.91063	106.9605178	104.1061828	101.3439967	98.67049053	96.08234532	93.57638476	91.14956814	88.79898382
230523A00031	5/23/2023	4.76	11/22/2024	101.37517	100.9737827	100.5755912	100.1805537	99.78863263	99.39979103	99.01399259	98.63120157	98.25138274
230523A00045	5/23/2023	5	11/22/2024	101.42062	101.0197169	100.6219955	100.2274169	99.83594378	99.44753951	99.06216798	98.67979367	98.30038162
230523A00047	5/23/2023	4.77	5/23/2025	103.12963	102.229572	101.3452875	100.4763611	99.62239446	98.78300303	97.95781526	97.14647213	96.3486267
230523A00048	5/23/2023	4.44	5/26/2026	106.59973	104.6852649	102.8150567	100.9878222	99.20231939	97.45735021	95.75175885	94.08442985	92.45428646
230523A00049	5/23/2023	4.31	5/24/2027	110.2154	107.2703858	104.4207447	101.6628743	98.99332683	96.40880349	93.90614683	91.48233399	89.13447017
230523A00083	5/23/2023	4.21	5/23/2028	113.86046	109.8585574	106.0226074	102.3448506	98.81792888	95.43486458	92.18903909	89.07417232	86.08430365
230523A00085	5/23/2023	4.39	5/23/2029	118.57244	113.4628638	108.6103643	104.0006165	99.62016818	95.45638116	91.49737777	87.73199136	84.1497202
230523A00086	5/23/2023	4.42	5/23/2030	122.12714	115.9168423	110.0730822	104.5721857	99.3921259	94.51240238	89.91392796	85.57892436	81.49082613
230523A00088	5/23/2023	4.59	5/23/2033	132.86608	123.2771002	114.4932728	106.4417945	99.05682687	92.2787972	86.0537724	80.33289774	75.07189432
230523A00089	5/23/2023	4.65	5/23/2034	136.55012	125.8054288	116.0481114	107.1806645	99.11574087	91.7750399	85.08832679	78.99256253	73.4311317
230523A00090	5/23/2023	4.71	5/23/2035	140.12638	128.2204331	117.5009229	107.8409771	99.1279906	91.26195374	84.15398197	77.72502346	71.90472306
230523A00091	5/23/2023	4.77	5/23/2036	143.60564	130.5348753	118.865866	108.4374106	99.10776935	90.75221523	83.26090704	76.53703885	70.49522772
230524A00009	5/24/2023	3.9	5/24/2028	113.2388	109.2307838	105.3895932	101.7074057	98.17680331	94.7907528	91.54258369	88.42596769	85.43489934
230524A00020	5/24/2023	4.44	5/23/2025	102.94813	102.0473531	101.1623882	100.2928212	99.43825202	98.5982945	97.77257556	96.96073478	96.16242379
230524A00021	5/24/2023	4.44	5/23/2025	102.94813	102.0473531	101.1623882	100.2928212	99.43825202	98.5982945	97.77257556	96.96073478	96.16242379
230524A00028	5/24/2023	4.36	5/26/2026	106.44713	104.5341534	102.6654082	100.8396091	99.05551502	97.31192853	95.60769456	93.94169832	92.31286374
230524A00037	5/24/2023	4.69	5/23/2025	103.05746	102.1577571	101.2738198	100.4052365	99.55160876	98.71255217	97.88769524	97.07667906	96.27915674
230524A00038	5/24/2023	4.36	5/26/2026	106.44713	104.5341534	102.6654082	100.8396091	99.05551502	97.31192853	95.60769456	93.94169832	92.31286374
230524A00055	5/24/2023	4.7	11/22/2024	101.35108	100.9497526	100.5516187	100.1566384	99.76477421	99.37598919	98.99024702	98.60751193	98.22774873
230525A00004	5/25/2023	4.87	5/27/2025	103.26387	102.3523491	101.456984	100.577345	99.71301976	98.86361033	98.02873236	97.20801463	96.40109849
230525A00014	5/25/2023	5.22	8/23/2024	100.5585	100.4087618	100.2594803	100.110654	99.9622807	99.81435843	99.66688507	99.51985855	99.37327683
230525A00024	5/25/2023	5.06	11/25/2024	101.47512	101.0658815	100.6599541	100.2572953	99.85786563	99.46162629	99.06853911	98.67856651	98.29167153
230525A00094	5/25/2023	4.31	5/25/2028	114.27084	110.2556002	106.4069883	102.7172072	99.17886187	95.78493995	92.52879035	89.40410257	86.40488749
230526A00009	5/26/2023	5.33	8/23/2024	100.57497	100.4252157	100.2759157	100.1270708	99.97867914	99.83073847	99.68324676	99.53620194	99.38960196
230526A00013	5/26/2023	4.39	5/26/2026	106.76891	104.8479344	102.971449	101.1381547	99.34680106	97.59618211	95.88513443	94.21253535	92.57730119
230526A00016	5/26/2023	4.46	5/26/2027	110.67136	107.7143475	104.8532055	102.0843074	99.40418297	96.80951168	94.29711576	91.86395308	89.50711057
230526A00026	5/26/2023	4.49	5/26/2027	110.75837	107.8000813	104.9376998	102.1675923	99.48628755	96.89046419	94.3769435	91.94268248	89.58476725
230526A00027	5/26/2023	4.49	5/26/2027	110.75837	107.8000813	104.9376998	102.1675923	99.48628755	96.89046419	94.3769435	91.94268248	89.58476725
230526A00028	5/26/2023	4.38	5/26/2028	114.55429	110.5308461	106.6744222	102.9771934	99.43174407	96.03104302	92.76842131	89.63755167	86.63242927
230526A00029	5/26/2023	4.53	5/25/2029	119.27529	114.1433082	109.2695571	104.6396428	100.2400458	96.05806535	92.08176532	88.29992478	84.70199138
230526A00031	5/26/2023	4.54	5/24/2030	122.83808	116.6045441	110.7387408	105.2169198	100.0169838	95.11836688	90.50192131	86.14981242	82.04542234
230526A00033	5/26/2023	4.63	5/27/2031	126.6606	119.2942231	112.4254125	106.0176453	100.0372683	94.45325658	89.23699582	84.36208322	79.80414586

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230526A00034	5/26/2023	4.66	5/26/2032	130.20848	121.7150532	113.8656691	106.6075302	99.89244063	93.67638293	87.91913593	82.58392885	77.6371288
230530A00018	5/30/2023	5.13	11/25/2024	101.50379	101.0944849	100.6884878	100.2857597	99.88626107	99.48995321	99.09679791	98.7067576	98.31979528
230530A00027	5/30/2023	4.22	5/30/2028	113.97446	109.9515181	106.0961216	102.4003988	98.85689068	95.4585258	92.19859802	89.07074577	86.06893253
230530A00041	5/30/2023	4.93	5/27/2025	103.31865	102.4068624	101.5112306	100.6313282	99.76674283	98.9170764	98.08194453	97.26097593	96.45381189
230530A00045	5/30/2023	4.56	5/29/2026	107.10361	105.1227792	103.1896562	101.302792	99.46078949	97.66230361	95.90603889	94.1907473	92.51522616
230530A00048	5/30/2023	4.45	5/29/2026	106.6514	104.7284523	102.8501244	101.0151163	99.22217141	97.47007778	95.75766628	94.08380881	92.44741653
230530A00054	5/30/2023	4.56	5/29/2026	107.10361	105.1227792	103.1896562	101.302792	99.46078949	97.66230361	95.90603889	94.1907473	92.51522616
230530A00055	5/30/2023	4.56	5/29/2026	107.10361	105.1227792	103.1896562	101.302792	99.46078949	97.66230361	95.90603889	94.1907473	92.51522616
230530A00118	5/30/2023	4.4	5/28/2027	110.51878	107.558644	104.6946628	101.9231891	99.24073664	96.64396986	94.12969687	91.6948622	89.33654031
230530A00161	5/30/2023	5.08	11/29/2024	101.52407	101.1037761	100.6869586	100.2735791	99.86359528	99.45696545	99.05364858	98.65360427	98.25679284
230530A00166	5/30/2023	4.81	5/30/2025	103.24161	102.3220917	101.4190094	100.5319234	99.66041093	98.80406391	97.96248849	97.13530435	96.32214411
230530A00171	5/30/2023	4.43	5/29/2026	106.61309	104.6905141	102.812555	100.9779088	99.18531908	97.433574	95.72150467	94.04798314	92.41192074
230531A00006	5/31/2023	5.05	11/25/2024	101.47102	101.0617953	100.6558779	100.253229	99.85380914	99.45757959	99.06450214	98.67453922	98.28765385
230531A00036	5/31/2023	4.79	5/30/2025	103.22318	102.3037577	101.4007658	100.5137692	99.64234494	98.78608507	97.94459576	97.11749668	96.30442049
230531A00037	5/31/2023	4.41	5/29/2026	106.57478	104.6525759	102.7749857	100.9407014	99.14846674	97.39707022	95.68534305	94.01215746	92.37642495
230531A00038	5/31/2023	4.01	5/28/2027	109.80584	106.8465524	103.983671	101.213537	98.53264707	95.93764981	93.42533841	90.99264345	88.63662626
230531A00042	5/31/2023	4.01	5/28/2027	109.80584	106.8465524	103.983671	101.213537	98.53264707	95.93764981	93.42533841	90.99264345	88.63662626
230531A00060	5/31/2023	4.44	2/27/2026	105.64451	103.9755124	102.34109	100.7402291	99.17195821	97.63534361	96.12948715	94.65352468	93.2066244
230531A00061	5/31/2023	4.42	4/1/2026	105.96979	104.2098248	102.4877204	100.802322	99.15252538	97.53727074	95.95554075	94.40635822	92.88878415
230531A00062	5/31/2023	4.39	4/30/2026	106.23222	104.3901359	102.589259	100.8284288	99.10652579	97.4224685	95.77521228	94.16374772	92.58709921
230531A00063	5/31/2023	4.37	5/29/2026	106.49815	104.5766996	102.699847	100.8662865	99.07476207	97.32406267	95.61301982	93.94050611	92.30543337
230531A00085	5/31/2023	5.05	12/2/2024	101.54209	101.1135686	100.6886718	100.2673496	99.8495568	99.43524923	99.02438338	98.61691646	98.21280638
230531A00088	5/31/2023	4.79	5/30/2025	103.22318	102.3037577	101.4007658	100.5137692	99.64234494	98.78608507	97.94459576	97.11749668	96.30442049
230531A00090	5/31/2023	4.41	6/1/2026	106.60726	104.6766986	102.7911136	100.9491852	99.1496421	97.39125842	95.67285174	93.99328128	92.35144618
230531A00091	5/31/2023	4.26	6/1/2027	110.15361	107.1880716	104.3192376	101.5434257	98.8571172	96.25694671	93.73969395	91.30227692	88.94174505
230531A00099	5/31/2023	4.41	5/29/2026	106.57478	104.6525759	102.7749857	100.9407014	99.14846674	97.39707022	95.68534305	94.01215746	92.37642495
230601A00006	6/1/2023	4.77	6/2/2025	103.2364	102.3088399	101.3980045	100.5034442	99.62472514	98.76142853	97.91315041	97.07950077	96.26010303
230601A00007	6/1/2023	5.04	12/2/2024	101.5378	101.1092902	100.6844043	100.2630928	99.84531078	99.43101388	99.02015863	98.61270224	98.20860263
230601A00012	6/1/2023	4.72	6/2/2025	103.18992	102.2625971	101.3519916	100.4576585	99.57916364	98.71608853	97.8680292	97.03459569	96.21541146
230601A00018	6/1/2023	4.1	6/1/2026	106.277	104.3447903	102.4576936	100.6143832	98.81358192	97.05405808	95.33462386	93.65413336	92.01148083
230601A00022	6/1/2023	5.04	12/2/2024	101.5378	101.1092902	100.6844043	100.2630928	99.84531078	99.43101388	99.02015863	98.61270224	98.20860263
230601A00025	6/1/2023	4.12	6/1/2028	113.60529	109.5841019	105.7306841	102.0371419	98.49599521	95.10015343	91.84289273	88.71783526	85.71892951
230601A00040	6/1/2023	4.35	6/1/2026	106.49183	104.562403	102.6779337	100.8371	99.03863114	97.28130173	95.56392994	93.88537551	92.24453807

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230602A00012	6/2/2023	4.39	6/2/2026	106.5797	104.646687	102.7587687	100.9146216	99.11296937	97.35258121	95.63227007	93.95089079	92.30733829
230602A00020	6/2/2023	3.94	6/2/2028	113.48878	109.45147	105.5831241	101.8757749	98.32186954	94.91424898	91.64612578	88.5110626	85.50295238
230602A00027	6/2/2023	4.2	6/2/2026	106.48045	104.543497	102.6518219	100.8040908	98.99901989	97.23537165	95.51195246	93.82761094	92.18123609
230602A00030	6/2/2023	4.2	6/2/2026	106.48045	104.543497	102.6518219	100.8040908	98.99901989	97.23537165	95.51195246	93.82761094	92.18123609
230602A00051	6/2/2023	4.33	6/2/2038	124.89968	117.3131678	110.3926115	104.0693238	98.28244814	92.9779977	88.10802065	83.62987267	79.50558251
230605A00022	6/5/2023	4.39	6/4/2027	110.56564	107.5858317	104.7034036	101.9146414	99.21599354	96.6040629	94.07559958	91.62749352	89.25676772
230606A00008	6/6/2023	3.98	6/6/2028	113.68863	109.6363277	105.7540345	102.0337068	98.46772643	95.04887382	91.77030509	88.62553039	85.6083937
230606A00014	6/6/2023	4.35	6/7/2027	110.48123	107.4944398	104.605534	101.8107658	99.1065557	96.48948043	93.95626548	91.50377766	89.12901818
230606A00015	6/6/2023	4.24	6/6/2028	114.12935	110.0841581	106.208191	102.49346	98.93239825	95.51783432	92.24296889	89.10135368	86.08687146
230606A00029	6/6/2023	4.45	6/5/2026	106.72855	104.7858808	102.8887167	101.0357112	99.22557122	97.45705021	95.72894606	94.04009927	92.38939109
230607A00001	6/7/2023	4.9	6/6/2025	103.40048	102.4613552	101.5393585	100.6340259	99.74490744	98.87156975	98.01359457	97.17057838	96.34213166
230607A00007	6/7/2023	4.24	6/7/2028	114.14035	110.0921907	106.2134858	102.4962356	98.93285799	95.51616722	92.23935075	89.095948	86.07983026
230607A00012	6/7/2023	4.24	6/7/2028	114.14035	110.0921907	106.2134858	102.4962356	98.93285799	95.51616722	92.23935075	89.095948	86.07983026
230607A00020	6/7/2023	4.28	6/7/2028	113.90255	109.9679736	106.1986204	102.5866018	99.12444668	95.80508058	92.62180217	89.56826163	86.63844018
230607A00037	6/7/2023	4.96	6/6/2025	103.45691	102.517499	101.5952204	100.6896093	99.80021592	98.92660673	98.06836341	97.22508235	96.396374
230607A00038	6/7/2023	4.58	6/5/2026	106.98007	105.0349117	103.1353038	101.2799009	99.46740848	97.69657879	95.96620852	94.27513702	92.62224443
230608A00003	6/8/2023	4.23	6/8/2028	114.11208	110.0617167	106.1810194	102.4619727	98.89698026	95.47884272	92.20073513	89.05618535	86.03905394
230608A00015	6/8/2023	4.81	6/9/2025	103.34752	102.4006064	101.4711137	100.5585669	99.66250465	98.78248243	97.91807148	97.06885822	96.23444362
230608A00049	6/8/2023	4.47	6/8/2026	106.80065	104.8490845	102.9434112	101.0822713	99.2643552	97.48840095	95.75319163	94.05755364	92.40035485
230609A00016	6/9/2023	4.91	6/9/2025	103.4424	102.4949948	101.5650244	100.6520059	99.75547809	98.8749961	98.01013111	97.16046942	96.32561188
230609A00026	6/9/2023	4.11	6/9/2027	110.22366	107.2254239	104.3258608	101.5211802	98.80776014	96.1821377	93.64100091	91.18118133	88.79964695
230609A00027	6/9/2023	3.99	6/9/2028	113.76026	109.6982399	105.8069629	102.0783344	98.5046889	95.07876302	91.79367191	88.64288769	85.62021892
230609A00034	6/9/2023	3.99	6/9/2028	113.76026	109.6982399	105.8069629	102.0783344	98.5046889	95.07876302	91.79367191	88.64288769	85.62021892
230609A00036	6/9/2023	4.91	6/6/2025	103.40989	102.4707125	101.5486689	100.6432898	99.75412552	98.88074258	98.02272271	97.17966237	96.35117205
230609A00038	6/9/2023	4.91	6/10/2025	103.45323	102.5030866	101.5704732	100.6549079	99.75592541	98.87307718	98.00593081	97.15406921	96.31708999
230609A00039	6/9/2023	4.73	12/10/2025	105.19417	103.7467725	102.3266623	100.9331298	99.56549345	98.22309447	96.905296	95.61148215	94.34105717
230609A00040	6/9/2023	4.38	5/12/2027	110.2901	107.3760282	104.5553628	101.8246111	99.18042954	96.61961701	94.13910838	91.73596773	89.40738224
230609A00041	6/9/2023	4.53	7/13/2026	107.30428	105.2527898	103.2514787	101.298797	99.39325131	97.5334049	95.71787512	93.94533091	92.21449053
230609A00042	6/9/2023	4.46	11/25/2026	108.6482	106.2160166	103.8514363	101.5522019	99.31614495	97.14118153	95.02530886	92.9666015	90.96320789
230609A00043	6/9/2023	4.32	9/29/2027	111.63607	108.32111	105.12381	102.0392723	99.06283281	96.19005256	93.41670479	90.73876334	88.15239165
230609A00076	7/10/2023	4.19	7/10/2028	114.30166	110.1598002	106.1948654	102.3983268	98.7621128	95.27858286	91.9405021	88.7410175	85.67363558
230612A00023	6/12/2023	4.32	6/12/2026	106.82324	104.8554983	102.9343682	101.0584568	99.22642516	97.43698288	95.68888626	93.9809362	92.31197624
230612A00024	6/12/2023	4.69	6/12/2025	103.38795	102.4310289	101.4918903	100.5700434	99.66501287	98.77634073	97.90358549	97.04632144	96.20413796

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230612A00058	6/12/2023	5.16	12/12/2024	101.69487	101.2387481	100.7867352	100.3387757	99.89481506	99.45479971	99.01867703	98.58639534	98.15790386
230613A00010	6/13/2023	4.9	6/13/2025	103.47614	102.5178076	101.5773121	100.6541533	99.74785386	98.85795418	97.98401103	97.1255971	96.28230025
230613A00015	6/13/2023	4.73	6/13/2033	118.00205	113.188878	108.6647938	104.4090899	100.4027229	96.6281681	93.06928676	89.71120651	86.54021254
230613A00019	6/13/2023	4.49	6/15/2026	106.91119	104.939532	103.014666	101.1351977	99.29977946	97.50711311	95.75594734	94.04507582	92.37333525
230613A00021	6/13/2023	4.35	6/14/2027	110.55722	107.5501084	104.6421565	101.8295439	99.10862236	96.475904	93.92805358	91.46188074	89.07433287
230613A00034	6/13/2023	4.56	6/12/2026	107.02104	105.0563519	103.1381053	101.264917	99.43545509	97.64843595	95.90262223	94.19682087	92.52988116
230613A00055	6/13/2023	5.14	2/13/2025	102.35039	101.7210876	101.0995473	100.4856299	99.87919557	99.28010766	98.68823298	98.10344153	97.52560642
230613A00061	6/13/2023	4.56	6/15/2026	107.04853	105.0754917	103.149274	101.2684797	99.43176061	97.63781774	95.88539916	94.17329788	92.50034999
230613A00062	6/13/2023	4.97	6/13/2025	103.54331	102.5846401	101.6438029	100.7203067	99.81367437	98.92344595	98.0491782	97.19044373	96.34683029
230613A00080	6/13/2023	5.22	12/13/2024	101.73298	101.274035	100.8192471	100.3685617	99.92192325	99.47927724	99.0405701	98.60574923	98.17476297
230613A00091	6/13/2023	4.58	6/15/2026	107.08777	105.1143374	103.1877335	101.3065603	99.46946951	97.67516192	95.92238539	94.20993275	92.53663992
230614A00001	6/14/2023	4.55	6/12/2026	107.0015	105.0370086	103.1189535	101.2459532	99.41667563	97.62983742	95.88420128	94.17857422	92.51180566
230614A00029	6/14/2023	4.55	6/15/2026	107.02891	105.0560689	103.1300443	101.2494394	99.41290616	97.61914565	95.86690604	94.15498044	92.48220503
230614A00031	6/14/2023	4.94	6/16/2025	103.54727	102.5805002	101.631873	100.7008754	99.78701843	98.8898307	98.0088582	97.14366322	96.29382374
230614A00038	6/14/2023	4.3	6/15/2026	106.81732	104.8414207	102.9125078	101.029179	99.19007884	97.39390152	95.63938864	93.92532706	92.25054701
230614A00047	6/14/2023	4.94	6/16/2025	103.54727	102.5805002	101.631873	100.7008754	99.78701843	98.8898307	98.0088582	97.14366322	96.29382374
230614A00048	6/14/2023	4.55	6/15/2026	107.02891	105.0560689	103.1300443	101.2494394	99.41290616	97.61914565	95.86690604	94.15498044	92.48220503
230615A00023	6/15/2023	4.58	6/15/2026	107.08777	105.1143374	103.1877335	101.3065603	99.46946951	97.67516192	95.92238539	94.20993275	92.53663992
230615A00026	6/15/2023	4.84	6/15/2038	150.27832	134.8158116	121.2463736	109.3215489	98.82700805	89.57769117	81.41365969	74.19655548	67.80657565
230615A00033	6/15/2023	4.58	6/15/2026	107.08777	105.1143374	103.1877335	101.3065603	99.46946951	97.67516192	95.92238539	94.20993275	92.53663992
230615A00039	6/15/2023	4.16	6/15/2027	110.43545	107.4175442	104.4994614	101.6773509	98.94752948	96.3064767	93.75082646	91.27735933	88.88299528
230615A00044	6/15/2023	4.33	6/15/2026	106.87627	104.8997701	102.9702761	101.0863772	99.2467178	97.44999172	95.69494028	93.98035007	92.30505106
230615A00103	6/15/2023	4.99	6/16/2025	103.59566	102.628645	101.6797697	100.7485273	99.83442866	98.93700236	98.05579431	97.19036675	96.34029759
230616A00012	6/16/2023	4.41	6/16/2026	107.04482	105.0638822	103.1301097	101.2420865	99.39845066	97.59789001	95.83914006	94.12098194	92.44224037
230616A00037	6/16/2023	4.48	6/16/2027	110.96336	107.9447157	105.0257407	102.2025871	99.47158232	96.82921572	94.2721304	91.79711559	89.40109937
230616A00038	6/16/2023	4.32	6/16/2028	114.55533	110.4741708	106.5647813	102.8190058	99.22911643	95.7877914	92.48809181	89.32343935	86.28759567
230616A00039	6/16/2023	5.07	6/16/2025	103.6731	102.7056766	101.7564045	100.8247704	99.91028504	99.01247702	98.13089209	97.2650924	96.41465573
230616A00040	6/16/2023	4.66	6/16/2026	107.25637	105.2785082	103.3476357	101.4623476	99.62128901	97.8231549	96.06668737	94.3506738	92.67394488
230616A00106	6/16/2023	4.61	6/16/2026	107.15814	105.1812606	103.2513562	101.3670177	99.52689084	97.72967095	95.97410066	94.25896779	92.5831035
230620A00035	6/20/2023	4.36	6/20/2030	122.00872	115.7251376	109.816999	104.2597518	99.030578	94.10826052	89.47306311	85.10661944	80.99183128
230620A00042	6/20/2023	5.15	12/20/2024	101.7745	101.2963674	100.8227458	100.3535707	99.88877954	99.42831083	98.9721043	98.5201008	98.07224226
230620A00065	6/20/2023	4.56	6/18/2026	107.08264	105.1010531	103.1666786	101.2781	99.43395244	97.63292135	95.87373984	94.15518676	92.47608466
230620A00089	6/20/2023	4.98	6/20/2025	103.63007	102.6521042	101.6926874	100.7512923	99.82741367	98.92056478	98.03027695	97.15609853	96.2975942

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230620A00091	6/20/2023	4.56	6/22/2026	107.12811	105.1351238	103.1898686	101.2909078	99.43685461	97.62637328	95.85817692	94.13102531	92.44372288
230621A00016	6/21/2023	4.55	6/22/2026	107.1083	105.1155141	103.1704556	101.2716878	99.41782399	97.60752845	95.8395144	94.11254172	92.42541494
230621A00022	6/21/2023	4.24	6/21/2028	114.29442	110.2045829	106.2875145	102.5349774	98.93917311	95.49271452	92.18860206	89.02020122	85.98122158
230621A00031	6/21/2023	5.19	12/20/2024	101.79364	101.3154575	100.8417831	100.3725554	99.90771206	99.44719151	98.99093351	98.53887886	98.09096951
230621A00041	6/21/2023	4.24	6/21/2028	114.29442	110.2045829	106.2875145	102.5349774	98.93917311	95.49271452	92.18860206	89.02020122	85.98122158
230621A00045	6/21/2023	4.95	6/23/2025	103.63351	102.6474513	101.6802419	100.7313459	99.80024572	98.88644312	97.9894584	97.10882944	96.24411093
230621A00047	6/21/2023	4.44	6/21/2028	107.61017	105.5231896	103.500647	101.5400142	99.63888233	97.79495383	96.00603711	94.2700406	92.58496755
230621A00048	6/21/2023	4.55	6/22/2026	107.1083	105.1155141	103.1704556	101.2716878	99.41782399	97.60752845	95.8395144	94.11254172	92.42541494
230622A00004	6/22/2023	4.23	6/22/2027	110.71937	107.6779044	104.737634	101.8946285	99.14513249	96.48555711	93.91247207	91.42259747	89.01279636
230622A00005	6/22/2023	4.05	6/22/2028	114.13882	110.0332507	106.1016679	102.3357517	98.72762791	95.2698392	91.95532039	88.7773758	85.72965789
230622A00019	6/22/2023	4.33	6/22/2028	113.71902	109.8812456	106.2041238	102.6799585	99.30147047	96.06176909	92.95432913	89.97296933	87.11183228
230622A00027	6/22/2023	4.49	6/22/2026	106.98944	104.9978556	103.0539778	101.1563681	99.30364032	97.49445944	95.72753925	94.00164019	92.31556732
230622A00028	6/22/2023	4.35	6/22/2027	110.64405	107.6136864	104.683948	101.8509311	99.11090823	96.46031682	93.89575142	91.4139556	89.01181459
230622A00030	6/22/2023	4.17	6/22/2028	114.02784	109.9405134	106.0260207	102.2761165	98.68299317	95.2392551	91.93789505	88.77227154	85.73608775
230622A00039	6/26/2023	4.49	6/26/2026	107.03415	105.0311663	103.0764168	101.1684361	99.30581562	97.48719919	95.71128038	93.97680043	92.28254614
230622A00045	6/22/2023	4.91	6/23/2025	103.59403	102.6081755	101.6411723	100.6924796	99.76158008	98.84797554	97.95118631	97.07075034	96.20622237
230622A00047	6/22/2023	4.49	6/22/2026	106.98944	104.9978556	103.0539778	101.1563681	99.30364032	97.49445944	95.72753925	94.00164019	92.31556732
230622A00049	6/22/2023	4.71	12/17/2025	105.24267	103.7764292	102.3381623	100.9271386	99.54265136	98.18401761	96.8505775	95.54169316	94.25674777
230622A00056	6/26/2023	4.49	6/26/2026	107.03415	105.0311663	103.0764168	101.1684361	99.30581562	97.48719919	95.71128038	93.97680043	92.28254614
230622A00083	6/22/2023	4.55	6/22/2026	107.1083	105.1155141	103.1704556	101.2716878	99.41782399	97.60752845	95.8395144	94.11254172	92.42541494
230622A00093	6/22/2023	4.55	6/22/2026	107.1083	105.1155141	103.1704556	101.2716878	99.41782399	97.60752845	95.8395144	94.11254172	92.42541494
230622A00095	6/22/2023	4.38	6/22/2027	110.73325	107.7015548	104.7705151	101.9362292	99.19496838	96.54316918	93.97742512	91.49447886	89.09121471
230622A00096	6/22/2023	4.21	6/22/2028	114.18646	110.0959951	106.1784633	102.4256136	98.82963453	95.38312719	92.07908097	88.91085121	85.87213809
230623A00002	6/23/2023	4.45	6/23/2026	106.92127	104.9276386	102.9818327	101.0824047	99.22796323	97.41716846	95.64872951	93.92140242	92.23398807
230623A00003	6/23/2023	4.29	6/23/2027	110.47633	107.4457358	104.5158796	101.6828541	98.94292347	96.2925181	93.72822555	91.24678295	88.8450695
230623A00004	6/23/2023	4.13	6/23/2028	113.87993	109.7927684	105.8785828	102.1291129	98.53653894	95.09345427	91.79284153	88.62804986	85.59277384
230623A00025	6/23/2023	4.45	6/23/2026	106.92127	104.9276386	102.9818327	101.0824047	99.22796323	97.41716846	95.64872951	93.92140242	92.23398807
230623A00026	6/23/2023	4.29	6/23/2027	110.47633	107.4457358	104.5158796	101.6828541	98.94292347	96.2925181	93.72822555	91.24678295	88.8450695
230623A00027	6/23/2023	4.13	6/23/2028	113.87993	109.7927684	105.8785828	102.1291129	98.53653894	95.09345427	91.79284153	88.62804986	85.59277384
230623A00031	6/23/2023	4.87	6/23/2025	103.55454	102.5688998	101.6021026	100.6536133	99.72291444	98.80950795	97.91291422	97.03267123	96.1683338
230623A00036	6/23/2023	4.45	6/23/2026	106.92127	104.9276386	102.9818327	101.0824047	99.22796323	97.41716846	95.64872951	93.92140242	92.23398807
230623A00037	6/23/2023	4.13	6/23/2028	113.87993	109.7927684	105.8785828	102.1291129	98.53653894	95.09345427	91.79284153	88.62804986	85.59277384
230623A00051	6/23/2023	4.18	6/23/2028	114.07834	109.9872505	106.0692611	102.3161044	98.71995616	95.27340547	91.96943076	88.80137722	85.76293565

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230623A00053	6/23/2023	4.4	6/23/2026	107.10456	105.1037946	103.151108	101.2450437	99.38420064	97.5672298	95.79283153	94.05975349	92.36678861
230623A00056	6/23/2023	4.18	6/23/2028	114.07834	109.9872505	106.0692611	102.3161044	98.71995616	95.27340547	91.96943076	88.80137722	85.76293565
230623A00057	6/23/2023	4.52	6/23/2026	107.06013	105.0650938	103.1179067	101.2171239	99.36135351	97.54925484	95.77953636	94.05095343	92.3623063
230623A00058	6/23/2023	4.38	6/23/2027	110.74419	107.7095778	104.775811	101.9389715	99.19532066	96.54128558	93.97345097	91.48855116	89.08346263
230626A00019	6/26/2023	4.91	6/20/2025	103.56155	102.5839415	101.6248795	100.6838346	99.7603016	98.85379385	97.96384279	97.08999687	96.23182084
230626A00020	6/26/2023	4.49	6/26/2026	107.03415	105.0311663	103.0764168	101.1684361	99.30581562	97.48719919	95.71128038	93.97680043	92.28254614
230626A00021	6/26/2023	4.49	6/26/2026	107.03415	105.0311663	103.0764168	101.1684361	99.30581562	97.48719919	95.71128038	93.97680043	92.28254614
230626A00022	6/26/2023	4.34	6/25/2027	110.64679	107.6081479	104.6706701	101.830424	99.08365227	96.4267645	93.85632901	91.36906471	88.96183363
230626A00023	6/26/2023	4.18	6/26/2028	114.11086	110.010847	106.0846448	102.3239387	98.72085739	95.26794629	91.95814333	88.78475601	85.7414401
230626A00026	6/26/2023	4.84	6/26/2025	103.55683	102.5630971	101.588516	100.6325353	99.6946255	98.77427676	97.8709984	96.98431785	96.11377987
230627A00004	6/27/2023	4.47	6/29/2026	107.02767	105.0165481	103.0540421	101.1386742	99.26901939	97.44370544	95.66141094	93.92086282	92.22083426
230627A00005	6/27/2023	4.3	6/28/2027	110.55968	107.5141028	104.5702027	101.7240129	98.97174726	96.30978852	93.73467959	91.24311557	88.83193611
230627A00006	6/27/2023	4.12	6/27/2028	113.88296	109.7847084	105.8603571	102.1015817	98.50050066	95.04965019	91.74195963	88.57072872	85.52960611
230627A00030	6/27/2023	4.17	6/27/2028	114.08191	109.9797109	106.0515353	102.2890536	98.68437974	95.23004544	91.91897589	88.74446681	85.70016304
230627A00035	6/27/2023	4.21	6/27/2028	114.24107	110.1357128	106.2044778	102.4390311	98.831483	95.37436165	92.0605889	88.88345728	85.83660858
230627A00036	6/27/2023	4.38	6/28/2027	110.79885	107.749682	104.8022745	101.9526645	99.19706283	96.53184956	93.95356496	91.4589016	89.0446967
230627A00037	6/27/2023	4.56	6/26/2026	107.17358	105.169182	103.2130401	101.3036937	99.43973363	97.61980291	95.84259441	94.10684872	92.41135199
230627A00042	6/27/2023	5.16	1/27/2025	102.18176	101.5990774	101.023061	100.453593	99.89056217	99.3338596	98.78337888	98.23901598	97.70066918
230627A00043	6/27/2023	5.12	2/27/2025	102.48562	101.8178809	101.1588655	100.5084011	99.86632201	99.23246663	98.60667757	97.9888014	97.37868859
230627A00044	6/27/2023	5.08	3/27/2025	102.74582	102.001565	101.2681311	100.54528	99.83278335	99.13041962	98.43797338	97.75523532	97.082002
230627A00046	6/27/2023	5.03	4/28/2025	103.0784	102.2460304	101.427155	100.6214425	99.828577	99.04825265	98.28017314	97.52405147	96.77960957
230627A00048	6/27/2023	4.99	5/27/2025	103.37343	102.4613757	101.5654772	100.6853114	99.82046589	98.97054247	98.1351567	97.31393723	96.50652529
230627A00049	6/27/2023	4.95	6/27/2025	103.67725	102.6801813	101.7023742	100.743274	99.80234653	98.87907807	97.97297398	97.08355801	96.21037136
230627A00060	6/27/2023	4.89	6/27/2025	103.61737	102.6206167	101.6431255	100.6843369	99.74371688	98.82075183	97.9149472	97.02582679	96.15293192
230627A00065	6/27/2023	4.95	6/27/2025	103.67725	102.6801813	101.7023742	100.743274	99.80234653	98.87907807	97.97297398	97.08355801	96.21037136
230627A00078	6/27/2023	4.95	6/27/2025	103.67725	102.6801813	101.7023742	100.743274	99.80234653	98.87907807	97.97297398	97.08355801	96.21037136
230627A00086	6/27/2023	5.35	9/30/2024	100.97889	100.723967	100.4703284	100.2179638	99.96686364	99.71701853	99.46841909	99.22105603	98.97492021
230627A00087	6/27/2023	4.95	6/30/2025	103.71005	102.7047166	101.7189576	100.752202	99.80390337	98.87353604	97.96059415	97.0645907	96.18505673
230627A00089	6/27/2023	4.56	6/30/2026	107.21905	105.2032276	103.2361931	101.3164577	99.44258954	97.61321025	95.82699234	94.08265703	92.37897204
230627A00090	6/27/2023	4.21	6/27/2028	114.24107	110.1357128	106.2044778	102.4390311	98.831483	95.37436165	92.0605889	88.88345728	85.83660858
230627A00102	6/27/2023	4.95	6/27/2025	103.67725	102.6801813	101.7023742	100.743274	99.80234653	98.87907807	97.97297398	97.08355801	96.21037136
230628A00015	6/28/2023	4.98	6/27/2025	103.70719	102.7099636	101.7319986	100.7727425	99.83166135	98.90824118	98.00198738	97.11242362	96.23909108
230628A00016	6/28/2023	4.58	6/26/2026	107.21342	105.2086151	103.2520753	101.3423387	99.47799592	97.65768968	95.88011271	94.14400538	92.44815366

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230628A00017	6/28/2023	4.41	6/28/2027	110.88855	107.8380243	104.8893015	102.0384088	99.28155617	96.61512245	94.03564698	91.53982137	89.12448192
230628A00018	6/28/2023	4.23	6/28/2028	114.33163	110.2217075	106.2861992	102.5167482	98.90544708	95.44480785	92.12773703	88.94751294	85.8977641
230628A00028	6/28/2023	4.58	6/24/2026	107.19058	105.1914808	103.2403873	101.335846	99.47645879	97.66087913	95.88780982	94.15600086	92.46424738
230628A00038	6/28/2023	4.58	6/24/2026	107.19058	105.1914808	103.2403873	101.335846	99.47645879	97.66087913	95.88780982	94.15600086	92.46424738
230628A00045	6/28/2023	4.18	6/28/2028	114.13254	110.026575	106.0948961	102.3291562	98.72145261	95.26430166	91.9506141	88.77367227	85.72710851
230628A00055	6/28/2023	5.19	12/27/2024	101.86804	101.3705519	100.8779372	100.3901212	99.90703391	99.42860678	98.95477249	98.48546504	98.02061969
230628A00059	6/28/2023	4.87	6/27/2025	103.5974	102.6007618	101.6233759	100.6646912	99.72417366	98.80130975	97.89560493	97.00658305	96.13378544
230628A00061	6/28/2023	4.47	6/26/2026	106.99431	104.9917333	103.0373816	101.129791	99.26755333	97.44931241	95.67376209	93.93964378	92.24574447
230628A00063	6/28/2023	4.47	6/29/2026	107.02767	105.0165481	103.0540421	101.1386742	99.26901939	97.44370544	95.66141094	93.92086282	92.22083426
230628A00068	6/28/2023	4.29	6/28/2027	110.52978	107.4846554	104.5411937	101.6954314	98.94358282	96.28203089	93.70731891	91.21614231	88.80534104
230629A00008	6/29/2023	4.34	6/29/2028	114.78089	110.6592782	106.71259	102.9324417	99.31090005	95.84045249	92.5139828	89.3247478	86.26635587
230629A00019	6/29/2023	4.51	6/24/2027	111.14237	108.0990475	105.1568943	102.3119824	99.56055833	96.89903545	94.32398536	91.83213	89.42033413
230629A00025	6/29/2023	4.7	6/24/2026	107.42896	105.4274385	103.4739708	101.5671009	99.70542948	97.88760864	96.11234005	94.37837258	92.68450026
230629A00037	6/29/2023	4.69	6/29/2026	107.4677	105.452073	103.4851553	101.5654608	99.691562	97.86208447	96.07570455	94.33114705	92.62718309
230629A00041	6/29/2023	5.09	6/30/2025	103.85093	102.8448394	101.8583314	100.890837	99.94180945	99.01072289	98.09707125	97.20036732	96.32014194
230629A00042	6/29/2023	4.69	6/29/2026	107.4677	105.452073	103.4851553	101.5654608	99.691562	97.86208447	96.07570455	94.33114705	92.62718309
230629A00045	6/29/2023	4.69	6/29/2026	107.4677	105.452073	103.4851553	101.5654608	99.691562	97.86208447	96.07570455	94.33114705	92.62718309
230629A00046	6/29/2023	4.51	6/29/2027	111.1988	108.1408591	105.1850128	102.3272803	99.56385783	96.89111136	94.30556799	91.80390777	89.38295606
230629A00068	6/29/2023	5.34	12/30/2024	101.97583	101.4698407	100.9688825	100.4728776	99.98175283	99.49543631	99.01385768	98.53694791	98.06463931
230629A00070	6/29/2023	5.09	6/30/2025	103.85093	102.8448394	101.8583314	100.890837	99.94180945	99.01072289	98.09707125	97.20036732	96.32014194
230629A00071	6/29/2023	4.41	6/29/2028	114.85866	110.7943253	106.9032221	103.1769671	99.60762909	96.18770387	92.91008846	89.76805741	86.75524057
230629A00072	6/29/2023	4.69	6/29/2026	107.4677	105.452073	103.4851553	101.5654608	99.691562	97.86208447	96.07570455	94.33114705	92.62718309
230629A00076	6/29/2023	4.51	6/29/2027	111.1988	108.1408591	105.1850128	102.3272803	99.56385783	96.89111136	94.30556799	91.80390777	89.38295606
230629A00094	6/29/2023	4.41	6/29/2028	114.85866	110.7943253	106.9032221	103.1769671	99.60762909	96.18770387	92.91008846	89.76805741	86.75524057
230629A00097	6/29/2023	4.41	6/29/2028	114.85866	110.7943253	106.9032221	103.1769671	99.60762909	96.18770387	92.91008846	89.76805741	86.75524057
230629A00109	6/29/2023	5.3	12/27/2024	101.9228	101.4251601	100.9323884	100.4444166	99.96117457	99.48259377	99.00860687	98.53914787	98.07415201
230629A00120	6/29/2023	5.03	6/27/2025	103.7571	102.7596007	101.7813725	100.8218568	99.88051939	98.95684638	98.05034303	97.16053296	96.28695728
230630A00003	6/30/2023	4.54	6/30/2027	111.29994	108.2377193	105.2778134	102.416229	99.64915126	96.97293558	94.3840991	91.87931251	89.45539234
230630A00011	6/30/2023	5.37	12/27/2024	101.95765	101.4599108	100.9670392	100.4789682	99.99562772	99.51694912	99.04286511	98.57330967	98.10821803
230630A00028	6/30/2023	4.42	6/30/2027	111.37728	108.303776	105.3331744	102.4614488	99.68475562	96.99942326	94.40194342	91.88896274	89.45727502
230630A00030	6/30/2023	4.23	6/30/2028	114.94596	110.8020764	106.8345413	103.0348883	99.3950998	95.90758468	92.5651531	89.36099315	86.28864892
230630A00043	6/30/2023	4.6	6/30/2026	107.58511	105.5601774	103.5843301	101.6560671	99.77394563	97.93657691	96.14262347	94.39079704	92.67985627
230630A00046	6/30/2023	4.6	6/30/2026	107.58511	105.5601774	103.5843301	101.6560671	99.77394563	97.93657691	96.14262347	94.39079704	92.67985627

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230630A00055	6/30/2023	4.35	6/30/2028	114.83203	110.7066353	106.7564236	102.9729982	99.34840901	95.87512798	92.54602439	89.35434163	86.2936755
230630A00061	6/30/2023	5	7/11/2025	103.87475	102.8391426	101.8242892	100.8295723	99.85439536	98.89818555	97.96039213	97.04048555	96.13795642
230630A00062	6/30/2023	4.6	6/30/2026	107.58511	105.5601774	103.5843301	101.6560671	99.77394563	97.93657691	96.14262347	94.39079704	92.67985627
230630A00079	6/30/2023	4.65	6/30/2026	107.3993	105.381637	103.4127929	101.4912827	99.61567379	97.78458669	95.99669308	94.25071328	92.54541416
230630A00080	6/30/2023	5.02	6/30/2025	103.78049	102.774778	101.7886445	100.8215195	99.87285641	98.94212947	98.0288327	97.13247901	96.25259934
230630A00086	6/30/2023	4.72	6/30/2026	107.5395	105.5203999	103.5501483	101.6272578	99.75029487	97.91787949	96.12868255	94.38142369	92.67486915
230630A00088	6/30/2023	4.54	6/30/2027	111.29994	108.2377193	105.2778134	102.416229	99.64915126	96.97293558	94.3840991	91.87931251	89.45539234
230630A00094	6/30/2023	4.42	6/30/2027	111.37728	108.303776	105.3331744	102.4614488	99.68475562	96.99942326	94.40194342	91.88896274	89.45727502
230703A00013	7/3/2023	4.34	7/3/2028	114.82565	110.6922608	106.7346721	102.9444432	99.31358428	95.83453014	92.50011566	89.3035523	86.23840619
230703A00015	7/3/2023	4.34	7/3/2028	114.82565	110.6922608	106.7346721	102.9444432	99.31358428	95.83453014	92.50011566	89.3035523	86.23840619
230703A00018	7/3/2023	4.61	7/3/2026	107.64056	105.6069887	103.6228291	101.6865679	99.79674774	97.95196631	96.15087321	94.39216794	92.67459758
230703A00019	7/3/2023	4.61	7/3/2026	107.64056	105.6069887	103.6228291	101.6865679	99.79674774	97.95196631	96.15087321	94.39216794	92.67459758
230703A00021	7/3/2023	4.99	7/3/2025	103.9129	102.8965818	101.9002329	100.9232699	99.9651299	99.02527188	98.10317522	97.19833899	96.31028093
230703A00025	7/3/2023	4.73	7/3/2026	107.5947	105.5669988	103.5884709	101.6576162	99.77298699	97.9331896	96.13688213	94.38277208	92.66961417
230703A00027	7/3/2023	5.45	11/4/2024	101.39916	101.0474702	100.698227	100.3514035	100.0069747	99.66491564	99.32520198	98.98780957	98.65271464
230703A00028	7/3/2023	5.11	7/3/2025	103.90317	102.8887815	101.8942996	100.9191393	99.9627402	99.02456382	98.10409189	97.20082573	96.31428522
230703A00029	7/3/2023	4.89	2/3/2026	106.07946	104.4776806	102.9081995	101.3701095	99.86253389	98.38462797	96.93557815	95.51460028	94.12093834
230703A00043	7/3/2023	4.53	7/6/2027	111.33804	108.2590902	105.283407	102.4069452	99.6258388	96.9363952	94.33508655	91.81854129	89.38353631
230705A00006	7/5/2023	4.26	7/5/2028	115.1228	110.961744	106.9781962	103.1636081	99.50989046	96.00938536	92.65484102	89.43938792	86.3565165
230705A00008	7/5/2023	4.63	7/6/2026	107.7164	105.6739661	103.6812827	101.736817	99.83909724	97.98670714	96.17828328	94.41251276	92.68813091
230705A00019	7/5/2023	4.44	7/6/2027	111.50639	108.4146785	105.4268668	102.5388709	99.74679466	97.04691707	94.43568341	91.90969675	89.46570997
230705A00033	7/5/2023	5.12	7/7/2025	103.95623	102.9308612	101.9258301	100.9405318	99.97438817	99.02684329	98.0973627	97.18543225	96.29055716
230705A00034	7/5/2023	4.75	7/6/2026	107.67026	105.633734	103.6467189	101.7076946	99.81519879	97.96782407	96.16421557	94.4030685	92.6831259
230705A00035	7/5/2023	5.03	8/8/2025	104.19674	103.0844785	101.9961004	100.9308362	99.88795376	98.86675149	97.86655691	96.88672512	95.92663742
230705A00040	7/5/2023	4.38	7/5/2028	115.008	110.8655614	106.8994493	103.1011918	99.46276792	95.97658364	92.63544685	89.43254383	86.36141728
230705A00042	7/5/2023	4.42	7/5/2028	115.16803	111.022396	107.053192	103.2519385	99.61061071	96.121611	92.77774385	89.5721923	86.49849592
230705A00103	7/5/2023	4.56	7/6/2027	111.42839	108.3480644	105.3710474	102.4932851	99.7109103	97.0202295	94.41771377	91.89999062	89.46383596
230705A00111	7/5/2023	4.9	1/6/2026	105.75641	104.2331022	102.7397096	101.2754254	99.83946965	98.43109011	97.04956055	95.6941798	94.36427067
230706A00006	7/6/2023	4.59	7/6/2028	115.85998	111.6978254	107.7127396	103.8962123	100.2401891	96.73704439	93.37955633	90.16088306	87.07454072
230706A00014	7/6/2023	4.99	7/6/2038	152.45033	136.7907999	123.050882	110.9780625	100.354611	90.99261017	82.72971817	75.42555346	68.95860742
230706A00029	7/6/2023	5.53	1/6/2025	102.15339	101.6278703	101.1077717	100.5930144	100.0835161	99.57919648	99.07997663	98.58577929	98.09652879
230706A00031	7/6/2023	5.72	7/8/2024	100.10021	100.0779623	100.0557431	100.0335476	100.0113755	99.98922695	99.96710182	99.94500009	99.92292171
230706A00032	7/6/2023	5.53	1/6/2025	102.15339	101.6278703	101.1077717	100.5930144	100.0835161	99.57919648	99.07997663	98.58577929	98.09652879

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230706A00034	7/6/2023	5.18	7/7/2025	104.01776	102.9920538	101.9866903	101.0010642	100.0345972	99.08673334	98.15693805	97.24469706	96.34951551
230707A00021	9/1/2023	4.61	8/30/2030	124.12341	117.5833468	111.4436852	105.6775835	100.2601457	95.16826859	90.38050316	85.87692729	81.6390291
230707A00022	9/1/2023	4.61	8/30/2030	124.12341	117.5833468	111.4436852	105.6775835	100.2601457	95.16826859	90.38050316	85.87692729	81.6390291
230707A00023	9/1/2023	4.61	8/30/2030	124.12341	117.5833468	111.4436852	105.6775835	100.2601457	95.16826859	90.38050316	85.87692729	81.6390291
230707A00031	7/7/2023	4.84	7/7/2026	107.86401	105.8228003	103.8312477	101.8878252	99.99106456	98.13955304	96.33193052	94.56688724	92.84316158
230707A00038	7/7/2023	5.35	1/7/2025	102.06996	101.541971	101.019466	100.5023565	99.99055886	99.48399148	98.98257423	98.48622869	97.994878
230707A00041	7/7/2023	4.44	7/7/2028	115.8687	111.6872513	107.6842019	103.8509515	100.1793659	96.66174523	93.29079838	90.05961873	86.96166196
230710A00008	7/10/2023	5.56	8/1/2024	100.36434	100.2754874	100.1867879	100.0982461	100.0098614	99.92163353	99.833562	99.74564642	99.65788638
230710A00013	7/10/2023	4.55	7/10/2029	119.85484	114.5814631	109.5794675	104.8333742	100.3286687	96.05173707	91.9898044	88.13087922	84.46370117
230710A00053	7/10/2023	4.98	7/10/2025	103.97764	102.9422075	101.9275001	100.9329003	99.95781346	99.00166822	98.06391533	97.14402662	96.24149399
230710A00066	7/10/2023	5	7/10/2025	103.86436	102.8314779	101.8192468	100.8270486	99.85429179	98.90040759	97.96484947	97.04709177	96.14662883
230711A00012	7/11/2023	5.07	7/11/2025	103.94731	102.9112933	101.8960444	100.9009374	99.92537573	98.96878643	98.03061865	97.11034272	96.20744914
230711A00013	7/11/2023	4.78	7/13/2026	107.81385	105.7570487	103.7505386	101.7927591	99.88221402	98.01746385	96.19712329	94.41985875	92.68438601
230711A00027	7/11/2023	5.07	7/11/2025	103.94731	102.9112933	101.8960444	100.9009374	99.92537573	98.96878643	98.03061865	97.11034272	96.20744914
230711A00029	7/11/2023	5.55	7/5/2024	100.06301	100.0491034	100.035215	100.0213402	100.0074789	99.99363111	99.97979687	99.96597611	99.95216882
230711A00038	7/11/2023	4.89	10/10/2025	104.69601	103.4141227	102.1603422	100.9337433	99.7334403	98.55858592	97.40836948	96.28201473	95.17877805
230711A00087	7/11/2023	5.04	6/16/2025	103.64406	102.6767898	101.7276664	100.7961792	99.8818389	98.98417403	98.10273042	97.23707028	96.38677143
230711A00089	7/11/2023	5.32	12/16/2024	101.81189	101.3445605	100.8815368	100.4227634	99.96818147	99.51773374	99.07136372	98.62901602	98.19063626
230712A00002	7/12/2023	4.31	7/12/2028	114.80553	110.648166	106.6684647	102.8578505	99.20821299	95.71187509	92.36156789	89.15040642	86.07186728
230712A00005	7/12/2023	5.2	12/16/2024	101.75579	101.2886066	100.8257348	100.3671122	99.91268026	99.46238143	99.01615935	98.57395864	98.13572491
230712A00009	7/12/2023	4.89	6/16/2025	103.49887	102.5323554	101.5839762	100.6532235	99.73960819	98.84265904	97.96192208	97.0969597	96.2473499
230712A00014	7/12/2023	4.62	7/13/2026	107.48773	105.434323	103.4311403	101.4766234	99.56927788	97.70766612	95.89040446	94.11616093	92.3836529
230712A00015	7/12/2023	4.62	7/13/2026	107.48773	105.434323	103.4311403	101.4766234	99.56927788	97.70766612	95.89040446	94.11616093	92.3836529
230712A00016	7/12/2023	4.45	7/12/2027	111.16387	108.0714058	105.0830871	102.1948158	99.40267694	96.70293213	94.09201055	91.56650039	89.12314076
230712A00017	7/12/2023	4.45	7/12/2027	111.16387	108.0714058	105.0830871	102.1948158	99.40267694	96.70293213	94.09201055	91.56650039	89.12314076
230712A00018	7/12/2023	4.31	7/12/2028	114.80553	110.648166	106.6684647	102.8578505	99.20821299	95.71187509	92.36156789	89.15040642	86.07186728
230712A00019	7/12/2023	4.31	7/12/2028	114.80553	110.648166	106.6684647	102.8578505	99.20821299	95.71187509	92.36156789	89.15040642	86.07186728
230712A00020	7/12/2023	4.31	7/12/2028	114.80553	110.648166	106.6684647	102.8578505	99.20821299	95.71187509	92.36156789	89.15040642	86.07186728
230712A00021	7/12/2023	4.31	7/12/2028	114.80553	110.648166	106.6684647	102.8578505	99.20821299	95.71187509	92.36156789	89.15040642	86.07186728
230712A00027	7/12/2023	4.29	1/12/2028	112.68746	109.0706314	105.5921252	102.2458822	99.02614304	95.92743206	92.94454147	90.07251669	87.30664254
230712A00032	10/12/2023	5.23	10/11/2024	101.06351	100.7783324	100.4947782	100.2128322	99.93248071	99.65371017	99.37650711	99.10085823	98.8267504
230712A00034	1/12/2024	4.88	1/13/2025	101.88076	101.3370766	100.7992147	100.2670828	99.74058942	99.21964505	98.70416205	98.1940546	97.6892387
230712A00035	1/12/2024	4.36	1/12/2026	104.99556	103.4622775	101.9592869	100.4857648	99.04091415	97.62396656	96.2341805	94.87084031	93.53325508

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230712A00039	7/12/2023	4.62	7/13/2026	107.48773	105.434323	103.4311403	101.4766234	99.56927788	97.70766612	95.89040446	94.11616093	92.3836529
230712A00040	7/12/2023	4.45	7/12/2027	111.16387	108.0714058	105.0830871	102.1948158	99.40267694	96.70293213	94.09201055	91.56650039	89.12314076
230712A00041	7/12/2023	4.31	7/12/2028	114.80553	110.648166	106.6684647	102.8578505	99.20821299	95.71187509	92.36156789	89.15040642	86.07186728
230712A00046	7/12/2023	4.52	7/13/2026	107.2839	105.2326195	103.2315163	101.2790385	99.3736928	97.51404255	95.69870519	93.9263498	92.19569471
230712A00048	7/12/2023	4.95	7/14/2025	103.8537	102.810186	101.7877509	100.7857592	99.80360069	98.84068952	97.8964626	96.97037869	96.06191729
230712A00051	7/12/2023	4.62	7/13/2026	107.48773	105.434323	103.4311403	101.4766234	99.56927788	97.70766612	95.89040446	94.11616093	92.3836529
230712A00056	7/12/2023	4.22	7/12/2028	114.44376	110.2936493	106.3209686	102.5171566	98.87411138	95.3841642	92.04005387	88.83490288	85.76219496
230713A00014	7/13/2023	4.2	7/13/2028	114.37415	110.2227313	106.2489064	102.4441018	98.80020366	95.30953236	91.96481658	88.75916942	85.68606594
230713A00015	7/13/2023	5.44	7/12/2024	100.13685	100.1035038	100.0701938	100.0369228	100.0036907	99.97049748	99.93734304	99.90422732	99.87115023
230713A00017	7/13/2023	5.11	1/14/2025	102.01652	101.4696995	100.9287623	100.3936152	99.86416544	99.34032211	98.82199621	98.30910064	97.80155014
230713A00019	7/13/2023	4.51	7/13/2026	107.26352	105.2124491	103.2115539	101.25928	99.35413429	97.49468019	95.67953527	93.90736869	92.17689889
230713A00021	7/13/2023	4.44	7/13/2026	107.12084	105.0712566	103.0718171	101.1209706	99.21722473	97.35914368	95.54534578	93.77450089	92.04532815
230713A00023	7/13/2023	4.2	7/13/2028	114.37415	110.2227313	106.2489064	102.4441018	98.80020366	95.30953236	91.96481658	88.75916942	85.68606594
230713A00025	7/13/2023	4.82	7/14/2025	103.71789	102.6751343	101.653445	100.6521885	99.67075515	98.70855913	97.76503765	96.83964966	95.9318749
230713A00026	7/13/2023	4.49	7/13/2026	107.22275	105.1721084	103.1716291	101.2197631	99.31501727	97.45595547	95.64119541	93.86940646	92.13930725
230713A00031	7/13/2023	4.49	7/13/2026	107.22275	105.1721084	103.1716291	101.2197631	99.31501727	97.45595547	95.64119541	93.86940646	92.13930725
230713A00058	7/13/2023	4.08	7/13/2028	114.48773	110.3175891	106.3262388	102.5050247	98.84576382	95.34071176	91.98253674	88.76429532	85.67940967
230714A00018	7/14/2023	4.24	7/14/2027	110.99055	107.8850347	104.8844886	101.984763	99.18189929	96.47211801	93.85180989	91.3175269	88.86597406
230714A00019	7/14/2023	4.85	7/14/2025	103.74923	102.7063001	101.6844387	100.6830125	99.70141181	98.73905076	97.79536648	96.8698179	95.96188468
230714A00020	7/14/2023	4.52	7/14/2026	107.29505	105.2409744	103.2371862	101.2821276	99.37430051	97.51226374	95.69463042	93.92006549	92.18728345
230714A00022	7/14/2023	4.36	7/14/2027	110.91314	107.8191085	104.8294472	101.9400377	99.14695094	96.4464354	93.8349081	91.30894586	88.86527716
230714A00023	7/14/2023	4.18	7/14/2028	114.30443	110.1517087	106.1767433	102.3709498	98.72620251	95.23481075	91.88949311	88.68335332	85.60985778
230714A00026	7/14/2023	4.18	7/14/2028	114.30443	110.1517087	106.1767433	102.3709498	98.72620251	95.23481075	91.88949311	88.68335332	85.60985778
230714A00030	7/14/2023	4.52	7/17/2026	107.3285	105.2660342	103.2541888	101.2913867	99.3761151	97.50691917	95.68239901	93.90120729	92.16204683
230714A00034	7/14/2023	4.37	7/16/2027	110.96528	107.8650742	104.869573	101.9746413	99.17633202	96.47087711	93.85467788	91.32429642	88.87644738
230714A00036	7/14/2023	4.37	7/12/2030	122.25082	115.9001173	109.9321062	104.3215489	99.04500365	94.08068798	89.40835276	85.00916653	80.86560912
230714A00042	7/14/2023	4.58	7/14/2026	107.41751	105.3621566	103.3571174	101.4008322	99.49180219	97.62858553	95.80979468	94.03409402	92.30019742
230717A00022	7/17/2023	4.59	7/17/2026	107.47194	105.4079738	103.3946575	101.4304132	99.51372739	97.64314434	95.81726345	94.03473665	92.29426607
230717A00061	7/17/2023	4.93	7/17/2025	103.8634	102.8118146	101.7816288	100.7721969	99.78289488	98.81312362	97.86230758	96.92989369	96.01535022
230717A00088	7/17/2023	4.43	7/19/2027	111.1808	108.0692159	105.0629	102.1576827	99.34958862	96.63482284	94.0097615	91.47094304	89.01505985
230717A00106	7/17/2023	5.49	7/11/2024	100.12764	100.0970631	100.0665252	100.0360221	100.005554	99.97512055	99.94472186	99.91435784	99.88402841
230718A00012	7/18/2023	5.2	12/16/2024	101.75579	101.2886066	100.8257348	100.3671122	99.91268026	99.46238143	99.01615935	98.57395864	98.13572491
230718A00013	7/18/2023	4.54	7/17/2026	107.36948	105.3065884	103.2943228	101.3311086	99.4154329	97.54584065	95.72093171	93.93935854	92.19982376

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230718A00014	7/18/2023	4.37	7/19/2027	110.99799	107.8892143	104.8856272	101.98307	99.17756955	96.4653332	93.84273916	91.30632788	88.85279371
230718A00015	7/18/2023	4.19	7/18/2028	114.38771	110.2224929	106.2359277	102.4193611	98.76461133	95.26393538	91.91000336	88.69587394	85.61497163
230718A00016	7/18/2023	4.54	7/17/2026	107.36948	105.3065884	103.2943228	101.3311086	99.4154329	97.54584065	95.72093171	93.93935854	92.19982376
230718A00023	7/18/2023	4.54	7/20/2026	107.40309	105.3318012	103.3114719	101.3405091	99.41738518	97.54063126	95.70883417	93.92063399	92.17472165
230718A00038	7/18/2023	4.46	11/13/2026	108.51493	106.1173597	103.7856061	101.517499	99.31095243	97.16396093	95.07459589	93.04100225	91.06139521
230718A00065	7/18/2023	4.3	7/18/2033	116.84826	112.0040268	107.4544186	103.1780997	99.1554654	95.36849009	91.80058811	88.43648814	85.26211931
230718A00070	7/18/2023	4.06	7/18/2028	114.46121	110.2779879	106.2745911	102.4422928	98.7728421	95.25843166	91.89167143	88.66556384	85.57348081
230718A00093	7/18/2023	4.06	7/18/2028	114.46121	110.2779879	106.2745911	102.4422928	98.7728421	95.25843166	91.89167143	88.66556384	85.57348081
230719A00006	7/19/2023	4.54	7/20/2026	107.40309	105.3318012	103.3114719	101.3405091	99.41738518	97.54063126	95.70883417	93.92063399	92.17472165
230719A00011	7/19/2023	4.92	7/18/2025	103.86305	102.8087836	101.776034	100.7641417	99.77247809	98.80043971	97.84744683	96.9129424	95.99639094
230719A00012	7/19/2023	4.92	7/18/2025	103.86305	102.8087836	101.776034	100.7641417	99.77247809	98.80043971	97.84744683	96.9129424	95.99639094
230719A00013	7/19/2023	4.54	7/17/2026	107.36948	105.3065884	103.2943228	101.3311086	99.4154329	97.54584065	95.72093171	93.93935854	92.19982376
230719A00015	7/19/2023	4.37	7/19/2027	110.99799	107.8892143	104.8856272	101.98307	99.17756955	96.4653332	93.84273916	91.30632788	88.85279371
230719A00027	7/19/2023	4.92	7/18/2025	103.86305	102.8087836	101.776034	100.7641417	99.77247809	98.80043971	97.84744683	96.9129424	95.99639094
230719A00034	7/19/2023	4.19	7/19/2028	114.39846	110.2303268	106.2410563	102.4219855	98.76491859	95.26209977	91.90618718	88.69022843	85.6076377
230719A00035	7/19/2023	4.92	7/18/2025	103.86305	102.8087836	101.776034	100.7641417	99.77247809	98.80043971	97.84744683	96.9129424	95.99639094
230719A00061	7/19/2023	5.18	1/21/2025	102.12948	101.5632872	101.0033929	100.4496947	99.90208973	99.36047766	98.82476022	98.29484131	97.77062693
230719A00091	11/13/2023	4.56	11/14/2025	104.66663	103.2932834	101.9446788	100.6202042	99.31926738	98.04129477	96.7857312	95.55203894	94.33969707
230719A00096	12/18/2023	4.46	12/19/2025	104.89566	103.4268008	101.9860651	100.5727176	99.18604516	97.82535936	96.48999478	95.17930832	93.89267816
230719A00100	2/12/2024	4.29	2/13/2026	105.23324	103.6090373	102.0179693	100.4590888	98.93148272	97.43427241	95.96661193	94.5276866	93.11671152
230719A00101	10/16/2023	4.65	10/17/2025	104.47008	103.1719384	101.9003233	100.654428	99.43347752	98.23672856	97.06346736	95.91300851	94.78469339
230720A00025	7/20/2023	5.18	1/21/2025	102.2015	101.6341842	101.0731898	100.5184145	99.96975493	99.42711013	98.89038126	98.35947168	97.83428683
230720A00037	7/20/2023	4.55	7/20/2026	107.71748	105.6373151	103.6084043	101.6291493	99.69801123	97.81351018	95.97422268	94.17877897	92.42586058
230720A00038	7/20/2023	4.55	7/20/2026	107.71748	105.6373151	103.6084043	101.6291493	99.69801123	97.81351018	95.97422268	94.17877897	92.42586058
230720A00039	7/20/2023	4.68	7/20/2026	107.69111	105.6168007	103.5935067	101.6196372	99.69366297	97.81411355	95.97957425	94.18868368	92.44013135
230721A00003	7/21/2023	4.67	7/21/2026	107.68209	105.605193	103.579415	101.6031629	99.67490258	97.79315912	95.95651355	94.16360045	92.41310551
230721A00006	7/21/2023	4.32	7/21/2028	114.94569	110.7611145	106.7561719	102.9221521	99.25081884	95.73437861	92.36545408	89.13705966	86.04257841
230721A00028	7/21/2023	5.03	7/21/2025	104.01058	102.9474538	101.9061826	100.8860918	99.88653852	98.90690568	97.94660074	97.00505447	96.08171984
230721A00029	7/21/2023	4.67	7/21/2026	107.68209	105.605193	103.579415	101.6031629	99.67490258	97.79315912	95.95651355	94.16360045	92.41310551
230721A00031	7/21/2023	5.03	7/21/2025	104.01058	102.9474538	101.9061826	100.8860918	99.88653852	98.90690568	97.94660074	97.00505447	96.08171984
230721A00032	7/21/2023	5.03	7/21/2025	104.01058	102.9474538	101.9061826	100.8860918	99.88653852	98.90690568	97.94660074	97.00505447	96.08171984
230721A00038	7/21/2023	4.67	7/21/2026	107.68209	105.605193	103.579415	101.6031629	99.67490258	97.79315912	95.95651355	94.16360045	92.41310551
230721A00043	7/21/2023	4.98	7/21/2025	103.95738	102.8945625	101.8535883	100.8337903	99.8345256	98.85517737	97.8951531	96.95388365	96.03082208

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230724A00037	7/24/2023	4.29	7/24/2028	114.85744	110.6665142	106.655789	102.8165188	99.1404282	95.61968773	92.24688667	89.01500848	85.91740757
230724A00063	7/24/2023	5.08	7/24/2025	104.09558	103.023943	101.9744896	100.9465361	99.93942547	98.95252705	97.98523546	97.0369693	96.10717
230724A00064	7/24/2023	4.53	7/19/2027	111.48547	108.3692185	105.3583547	102.4487039	99.63628708	96.91730558	94.28813207	91.74530162	89.28550341
230724A00065	7/24/2023	4.37	7/18/2028	115.11416	110.9343348	106.9336179	103.1033413	99.43530574	95.92175171	92.55533345	89.32909456	86.23644512
230724A00066	7/24/2023	4.71	8/18/2026	108.09071	105.934289	103.8322015	101.7826964	99.78409708	97.83479409	95.93324127	94.07795301	92.26750124
230724A00105	7/24/2023	5.56	7/18/2024	100.20811	100.1580922	100.1081418	100.0582581	100.0084412	99.95869073	99.9090067	99.85938894	99.80983732
230725A00004	7/25/2023	5.06	7/25/2025	104.08469	103.0104332	101.9584719	100.9281142	99.91869828	98.92958907	97.96017694	97.0098765	96.07812537
230725A00014	7/25/2023	5.32	1/27/2025	102.27508	101.6920923	101.1157696	100.5459978	99.9826656	99.42566411	98.87488688	98.33022982	97.79159119
230725A00016	7/25/2023	4.75	7/31/2026	107.96462	105.8578449	103.8033461	101.7994703	99.84463322	97.93731217	96.07604316	94.25941812	92.48608236
230725A00018	7/25/2023	4.4	7/25/2028	115.3145	111.1116202	107.0894499	103.2392102	99.55260124	96.02177002	92.63928402	89.39810616	86.29157151
230725A00023	7/25/2023	4.57	4/9/2027	110.45805	107.6318104	104.8935603	102.2400144	99.66803233	97.1746121	94.75688282	92.41209795	90.13762898
230725A00028	7/25/2023	4.46	7/25/2030	122.89991	116.4947866	110.4771788	104.821423	99.50369049	94.50184655	89.79532162	85.36499248	81.19307319
230725A00071	7/25/2023	4.4	7/25/2028	115.3145	111.1116202	107.0894499	103.2392102	99.55260124	96.02177002	92.63928402	89.39810616	86.29157151
230725A00090	7/25/2023	5.6	7/18/2024	100.21013	100.16011	100.1101579	100.0602726	100.010454	99.96070189	99.91101622	99.86139681	99.81184354
230726A00011	7/26/2023	4.24	7/26/2028	115.28031	111.058698	107.0191248	103.152727	99.45112354	95.90638565	92.51101023	89.25789431	86.1403115
230726A00012	7/26/2023	4.24	7/26/2028	115.28031	111.058698	107.0191248	103.152727	99.45112354	95.90638565	92.51101023	89.25789431	86.1403115
230726A00023	7/26/2023	4.24	7/26/2028	115.28031	111.058698	107.0191248	103.152727	99.45112354	95.90638565	92.51101023	89.25789431	86.1403115
230726A00058	7/26/2023	4.99	7/28/2025	104.18089	103.0959955	102.0338035	100.9936101	99.97473576	98.9765288	97.99836383	97.0396405	96.09978223
230726A00060	7/26/2023	4.99	7/28/2025	104.18089	103.0959955	102.0338035	100.9936101	99.97473576	98.9765288	97.99836383	97.0396405	96.09978223
230727A00016	7/27/2023	4.51	7/27/2033	132.71304	122.9557996	114.0325515	105.8665546	98.38854257	91.53595623	85.25226109	79.48633744	74.19193512
230727A00020	7/27/2023	4.39	7/27/2028	115.29654	111.0885894	107.0617559	103.2072342	99.51669729	95.98226711	92.59648789	89.35230095	86.24302134
230727A00033	7/27/2023	4.82	7/27/2026	108.30605	106.1576149	104.0634993	102.0219485	100.0312744	98.08985702	96.19614076	94.34863154	92.54589377
230727A00037	7/27/2023	4.82	7/27/2026	108.30605	106.1576149	104.0634993	102.0219485	100.0312744	98.08985702	96.19614076	94.34863154	92.54589377
230727A00063	7/27/2023	4.38	7/27/2028	115.8617	111.6255619	107.572049	103.6922681	99.97780978	96.42071898	93.01346768	89.74892951	86.62035603
230727A00070	7/27/2023	4.75	7/27/2026	107.91753	105.8220222	103.778337	101.7848474	99.83998902	97.94225801	96.09020811	94.28244806	92.51763908
230727A00073	7/27/2023	4.81	7/27/2026	108.04211	105.9452847	103.9003057	101.9055477	99.95944575	98.06049515	96.20724903	94.39831549	92.63235511
230727A00075	7/27/2023	4.5	7/27/2028	115.74316	111.526177	107.4905931	103.6275953	99.92884585	96.38645639	92.99296125	89.74129234	86.62475572
230728A00004	7/28/2023	4.77	7/28/2026	107.97088	105.87212	103.8252995	101.8287898	99.88102135	97.98048522	96.12573056	94.31536171	92.54803569
230728A00005	7/28/2023	4.59	7/28/2027	111.77177	108.6268096	105.5887833	102.6534339	99.81670026	97.07470706	94.42375486	91.86031109	89.38100135
230728A00006	7/28/2023	4.46	7/28/2028	115.59224	111.3755841	107.3404461	103.477998	99.77989186	96.23823008	92.84553844	89.59474103	86.47913673
230728A00017	7/28/2023	5.15	7/22/2025	104.14903	103.0824498	102.0378356	101.0145171	100.0118462	99.02920134	98.0659854	97.12162494	96.1955689
230731A00012	7/31/2023	4.5	7/31/2029	119.81775	114.4879219	109.434905	104.6427692	100.0965869	95.78236501	91.68698113	87.79812489	84.10424324
230731A00036	7/31/2023	5.1	7/31/2025	104.19161	103.100657	102.0326682	100.9869222	99.96272802	98.95942334	97.97637262	97.01296591	96.06861757

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230731A00037	7/31/2023	4.74	7/31/2026	107.94374	105.8371946	103.7829136	101.7792514	99.8246237	97.917508	96.05644038	94.2400129	92.46687096
230801A00001	8/1/2023	5.14	8/1/2025	104.24575	103.151826	102.0809822	101.032494	100.0056654	98.99982897	98.01434456	97.04859778	96.10199877
230801A00021	8/1/2023	4.49	8/1/2028	115.76036	111.5294021	107.4809182	103.606017	99.89629079	96.34378661	92.94097883	89.68074371	86.55633564
230801A00022	8/1/2023	4.65	8/2/2027	112.01457	108.852329	105.79793	102.847062	99.99561659	97.23967418	94.57549368	91.9995034	89.50829224
230801A00024	8/1/2023	4.82	8/3/2026	108.14656	106.029804	103.965694	101.9525635	99.98881238	98.07290259	96.20335578	94.37875027	92.59771846
230801A00028	8/1/2023	5.14	8/1/2025	104.24575	103.151826	102.0809822	101.032494	100.0056654	98.99982897	98.01434456	97.04859778	96.10199877
230801A00042	8/1/2023	5.53	8/1/2024	100.36168	100.2728263	100.1841292	100.0955896	100.0072072	99.9189816	99.83091233	99.74299902	99.65524124
230802A00007	8/2/2023	5.46	8/2/2024	100.36634	100.2747273	100.1832834	100.0920091	100.0009037	99.90996698	99.81919834	99.72859734	99.6381635
230802A00017	8/2/2023	4.79	8/3/2026	108.0837	105.9676129	103.9041613	101.8916764	99.92855807	98.01326884	96.14433064	94.32032212	92.53987601
230802A00022	9/8/2023	4.41	9/8/2028	115.86562	111.5283729	107.3819855	103.4169675	99.62435639	95.99568541	92.52295282	89.19859362	86.01545299
230802A00023	10/16/2023	4.37	10/16/2028	116.12296	111.6754959	107.4279215	103.3701503	99.49265892	95.78645428	92.24304132	88.85439234	85.61291876
230803A00029	8/3/2023	5.24	2/3/2025	102.38112	101.7778121	101.1816349	100.5924624	100.0101714	99.43464182	98.86575607	98.30339944	97.74745981
230804A00030	8/4/2023	4.88	8/4/2027	106.38476	104.7357607	103.1293344	101.5640315	100.0384654	98.55130707	97.10128191	95.68716749	94.30779084
230807A00010	8/7/2023	4.4	8/7/2028	115.46147	111.2202589	107.1626109	103.2795536	99.56260237	96.00373302	92.5953541	89.330281	86.20171181
230807A00018	8/7/2023	4.65	8/7/2026	107.83626	105.712104	103.6409758	101.6211901	99.65112799	97.72923447	95.85401484	94.02403208	92.23790412
230807A00023	8/7/2023	5.26	2/7/2025	102.36028	101.7471852	101.1414542	100.5429592	99.95157057	99.36716221	98.78961078	98.21879588	97.6545999
230807A00024	8/7/2023	5.03	8/7/2025	104.18655	103.0770127	101.9912389	100.9284689	99.88797565	98.8690626	97.8710619	96.8933331	95.93526166
230807A00025	8/7/2023	4.69	8/7/2026	107.92051	105.7954523	103.7234373	101.7027823	99.7318681	97.80913903	95.93309998	94.10231348	92.31539705
230807A00033	8/7/2023	4.57	8/7/2026	107.96888	105.8375138	103.7594534	101.733	99.75652395	97.82845959	95.94730231	94.11160563	92.31997847
230807A00087	11/7/2023	4.75	11/7/2025	104.84926	103.493735	102.1623289	100.8544507	99.5695297	98.30701317	97.06636573	95.84706865	94.64861923
230807A00093	2/7/2024	4.49	2/6/2026	105.47476	103.8691459	102.2960359	100.7545045	99.2436651	97.7626645	96.31068064	94.88692149	93.49062361
230808A00008	8/8/2023	4.67	4/24/2026	106.67551	104.8458159	103.0567143	101.307041	99.59567796	97.92154686	96.28360735	94.68085544	93.11232187
230808A00010	8/8/2023	4.95	8/8/2025	104.10768	102.9959534	101.9080934	100.8433396	99.8009601	98.78025343	97.78054731	96.801197	95.84158397
230808A00014	8/8/2023	4.6	8/7/2026	107.73094	105.6079187	103.537899	101.5191997	99.55020286	97.62935378	95.75515842	93.92618032	92.14103796
230808A00029	8/8/2023	4.6	8/7/2026	107.73094	105.6079187	103.537899	101.5191997	99.55020286	97.62935378	95.75515842	93.92618032	92.14103796
230808A00054	8/8/2023	4.19	8/8/2028	115.222	110.9660051	106.8948025	102.9993313	99.27102868	95.70179755	92.28397875	89.01032462	85.87397451
230808A00057	8/8/2023	4.19	8/8/2028	115.222	110.9660051	106.8948025	102.9993313	99.27102868	95.70179755	92.28397875	89.01032462	85.87397451
230808A00060	8/8/2023	4.19	8/8/2028	115.222	110.9660051	106.8948025	102.9993313	99.27102868	95.70179755	92.28397875	89.01032462	85.87397451
230809A00020	8/9/2023	4.51	11/9/2026	108.58861	106.2011415	103.8789336	101.6198401	99.42180103	97.28283592	95.20103972	93.17457973	91.20169238
230809A00026	8/9/2023	4.59	8/7/2026	107.70988	105.5870816	103.5172836	101.4988017	99.53001783	97.60937764	95.73538713	93.90660997	92.12166473
230809A00034	8/9/2023	4.59	8/10/2026	107.74383	105.6126306	103.5347764	101.5085669	99.53236885	97.60461317	95.7237922	93.88845661	92.09721271
230810A00001	8/10/2023	4.22	8/10/2028	115.36761	111.1031593	107.0240318	103.1211289	99.38585551	95.81008475	92.38612961	89.10671657	85.96496089
230810A00010	8/10/2023	4.62	8/10/2026	107.80727	105.6753817	103.5968575	101.5699912	99.59314933	97.66476237	95.78332233	93.94737955	92.15554001

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230810A00013	8/10/2023	4.34	8/10/2028	115.24946	111.0044089	106.943431	103.0575096	99.33812298	95.77721273	92.36715575	89.10073823	85.97113127
230810A00024	8/10/2023	4.34	8/7/2028	115.21607	110.9798593	106.9270525	103.0486837	99.33627428	95.78180592	92.37769265	89.11675512	85.99219644
230810A00025	8/10/2023	4.37	5/8/2028	114.31477	110.3444386	106.5370897	102.885177	99.38154027	96.01938642	92.79226816	89.69406486	86.71896426
230810A00026	8/10/2023	4.4	1/10/2028	113.05262	109.4347539	105.9550233	102.6073888	99.38610643	96.28571479	93.30101918	90.42707715	87.65918472
230810A00046	8/10/2023	4.88	11/18/2025	105.15557	103.767735	102.4050806	101.0669746	99.75281025	98.4620002	97.19397592	95.94818694	94.72410014
230810A00053	8/10/2023	4.82	1/20/2026	105.79907	104.237939	102.7078694	101.2080034	99.73751441	98.29560562	96.88150864	95.49448226	94.13381122
230810A00057	8/10/2023	4.62	8/10/2026	107.80727	105.6753817	103.5968575	101.5699912	99.59314933	97.66476237	95.78332233	93.94737955	92.15554001
230811A00017	8/11/2023	4.78	8/11/2026	108.15742	106.0190759	103.9342812	101.9013256	99.91856823	97.98443294	96.0974052	94.2560292	92.45890505
230811A00018	8/11/2023	5.1	8/11/2025	104.30578	103.1848961	102.0882433	101.0150428	99.96454642	98.9360374	97.92882905	96.94226299	95.97570778
230814A00028	8/14/2023	4.86	8/14/2026	108.36295	106.2143239	104.1196321	102.0771466	100.0852099	98.1422303	96.24667843	94.39708448	92.59203533
230814A00029	8/14/2023	4.71	2/12/2027	110.17635	107.5095884	104.9221615	102.4112123	99.97400781	97.60793152	95.31047768	93.07924582	90.9119355
230815A00031	8/15/2023	5.14	8/13/2025	104.3716	103.2449986	102.142865	101.0644094	100.0088729	98.97552866	97.9636805	96.97266098	96.00183013
230815A00037	8/15/2023	4.53	8/15/2028	116.08631	111.8105271	107.7204358	103.8069256	100.0613828	96.47566333	93.04206409	89.75329665	86.60246241
230815A00038	8/15/2023	4.57	8/16/2027	112.38691	109.1701288	106.0642491	103.0647852	100.1674664	97.36822069	94.66316406	92.0485907	89.5209635
230815A00084	8/15/2023	5.14	8/15/2025	104.39257	103.2605082	102.1531552	101.0697025	100.0093806	98.97145261	97.95521285	96.9599849	95.98512031
230816A00025	8/16/2023	4.62	4/16/2027	111.08453	108.2210334	105.4473637	102.7601743	100.1562627	97.6325657	95.18615218	92.81421673	90.51407325
230817A00036	8/17/2023	4.91	8/17/2026	108.50578	106.3475326	104.243595	102.1922193	100.1917318	98.24052529	96.33705596	94.47984024	92.66745199
230817A00054	5/17/2024	4.5	5/15/2026	106.59316	104.7079729	102.8657714	101.0653178	99.30542199	97.58493556	95.90274981	94.25779426	92.64903503
230817A00055	11/17/2023	5.28	11/15/2024	101.45774	101.0758793	100.6969102	100.3207977	99.94750942	99.5770134	99.2092783	98.84427319	98.48196762
230818A00005	8/18/2023	5.01	8/18/2025	104.4236	103.2811648	102.1638662	101.0708831	100.0014262	98.95474025	97.93010181	96.92681796	95.94422459
230818A00007	8/18/2023	4.73	8/18/2026	108.43951	106.2733772	104.1619086	102.1033407	100.0959844	98.13821794	96.22848369	94.365285	92.54718337
230818A00024	8/18/2023	4.81	8/18/2026	108.30433	106.1455916	104.0412257	101.9894876	99.98869956	98.03725076	96.13359389	94.27624215	92.46376638
230818A00025	8/18/2023	4.68	8/18/2027	112.29674	109.0867876	105.9874153	102.9941584	100.1027601	97.30916176	94.60949215	92.00005749	89.47733213
230818A00064	8/18/2023	5.09	8/18/2025	104.36698	103.2270813	102.1122357	101.02162	99.95444859	98.90996956	97.88746294	96.88623894	95.90563644
230818A00065	8/18/2023	4.82	8/18/2026	108.3257	106.1667219	104.0621282	102.0101667	100.0091598	98.05749643	96.15362915	94.29607107	92.48339289
230821A00004	8/21/2023	5.38	2/21/2025	102.59183	101.9399721	101.2964323	100.6610477	100.0336636	99.41412933	98.80229789	98.198026	97.60117393
230821A00006	8/21/2023	4.66	8/21/2028	116.69279	112.3881446	108.270894	104.3318149	100.5621925	96.95378831	93.49881178	90.18989284	87.02005686
230821A00035	8/21/2023	5.36	2/21/2025	102.57878	101.926978	101.2834854	100.6481474	100.0208096	99.40132109	98.78953507	98.18530822	97.58850078
230821A00074	8/21/2023	5.18	8/21/2025	104.50138	103.3526736	102.2293794	101.1306603	100.0557142	99.00377387	97.97410453	96.96600261	95.97879389
230821A00085	8/21/2023	5.04	2/23/2026	106.59089	104.9256227	103.2946726	101.697046	100.1317839	98.59796447	97.09470051	95.62113834	94.17645599
230821A00087	8/21/2023	5.37	3/3/2025	102.69878	102.0194338	101.3491006	100.6876057	100.0347747	99.39043814	98.75443062	98.12659119	97.50676296
230823A00010	8/23/2023	5.44	8/23/2024	100.59145	100.4416696	100.292351	100.1434877	99.99507757	99.84711851	99.69960845	99.55254533	99.40592709
230823A00019	8/23/2023	5.44	8/23/2024	100.59145	100.4416696	100.292351	100.1434877	99.99507757	99.84711851	99.69960845	99.55254533	99.40592709

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230823A00036	8/23/2023	4.87	8/24/2026	108.50496	106.3278858	104.2059176	102.1372752	100.1202487	98.15319676	96.23454312	94.36277376	92.53643373
230823A00066	8/23/2023	4.68	8/23/2027	112.35599	109.1315461	106.0185367	103.0124472	100.108974	97.30401486	94.59365751	91.97416984	89.44199027
230824A00008	8/24/2023	4.69	8/24/2028	113.7527	110.2095718	106.8125905	103.5547105	100.4292691	97.42996655	94.55084361	91.78626101	89.13088012
230824A00018	2/20/2024	4.78	2/20/2026	106.1216	104.4692189	102.8507905	101.2653328	99.71190122	98.18958701	96.69751579	95.23484588	93.80076673
230824A00019	2/20/2024	4.6	2/19/2027	109.97496	107.2900682	104.6855303	102.1584327	99.70598993	97.32553665	95.01452105	92.77049936	90.59113042
230824A00031	8/24/2023	4.49	8/24/2028	116.64489	112.3157047	108.1757382	104.2156402	100.426581	96.80021603	93.32865549	90.00443722	86.82050079
230824A00043	8/24/2023	4.89	8/24/2026	108.54801	106.370466	104.2480352	102.1789396	100.1614689	98.1939814	96.27490077	94.40271271	92.57596201
230824A00061	8/24/2023	4.61	8/24/2028	116.52197	112.2126187	108.0912052	104.1484614	100.3756335	96.76444726	93.30707898	89.99612796	86.82459125
230825A00005	8/25/2023	5.14	11/21/2025	105.55485	104.1558872	102.7824268	101.433835	100.1094936	98.80880485	97.53118995	96.27608871	95.04295865
230825A00009	8/25/2023	4.91	8/25/2026	108.60325	106.4224018	104.2967989	102.2246528	100.2042477	98.23393677	96.31213853	94.43733405	92.60806369
230825A00010	8/25/2023	4.62	8/25/2028	116.57521	112.2620268	108.1370301	104.1909393	100.4149848	96.80087777	93.34078075	90.02728043	86.85336214
230825A00019	8/25/2023	5.41	2/25/2025	102.6568	101.9938568	101.3395002	100.6935667	100.0558942	99.42632476	98.80470439	98.19088302	97.58471434
230825A00037	8/25/2023	4.91	8/25/2026	108.60325	106.4224018	104.2967989	102.2246528	100.2042477	98.23393677	96.31213853	94.43733405	92.60806369
230825A00043	8/25/2023	4.89	8/25/2026	108.56014	106.3797684	104.2546291	102.1829374	100.1629777	98.19310329	96.27173308	94.39734831	92.5684896
230825A00044	8/25/2023	5.2	8/25/2025	104.56691	103.4071268	102.2732371	101.1643744	100.0797151	99.01847103	97.9798882	96.96324462	95.96784871
230825A00045	8/25/2023	5.57	8/26/2024	100.64437	100.4862442	100.3286202	100.1714979	100.0148748	99.85874852	99.70311676	99.54797713	99.3933273
230825A00062	8/25/2023	5.21	8/25/2025	104.5785	103.4186523	102.2846924	101.1757608	100.0910336	99.02972267	97.99107396	96.97436547	95.97890562
230828A00036	8/28/2023	4.8	8/28/2026	108.71217	106.5160051	104.3757181	102.2894925	100.2555848	98.27232237	96.33809927	94.4513733	92.61066284
230828A00047	8/28/2023	4.92	8/28/2026	108.66143	106.47186	104.3378924	102.2577243	100.2296239	98.25192915	96.32304428	94.44143681	92.60563432
230828A00055	8/28/2023	5.24	8/28/2025	104.64552	103.4772521	102.3352312	101.2185809	100.1264607	99.05806694	98.01263073	96.9894162	95.98771861
230828A00056	8/28/2023	4.92	8/28/2026	108.66143	106.47186	104.3378924	102.2577243	100.2296239	98.25192915	96.32304428	94.44143681	92.60563432
230828A00060	8/28/2023	5.53	8/30/2024	100.70657	100.5370416	100.3680901	100.1997079	100.0318922	99.86464018	99.69794895	99.5318157	99.36623763
230829A00006	8/29/2023	5.21	8/29/2025	104.62115	103.4503567	102.3059323	101.1869884	100.092679	99.02219554	97.97476421	96.94964457	95.94612761
230830A00028	8/30/2023	4.45	8/30/2027	112.17438	108.92279	105.7843594	102.7544669	99.82871457	97.00291139	94.27306222	91.63535714	89.08616151
230830A00029	8/30/2023	4.45	8/30/2027	112.17438	108.92279	105.7843594	102.7544669	99.82871457	97.00291139	94.27306222	91.63535714	89.08616151
230830A00030	8/30/2023	5.03	8/29/2025	104.41044	103.2409544	102.0978141	100.9801343	99.88706951	98.81781161	97.77158734	96.74765671	95.74531114
230830A00034	8/30/2023	4.44	8/30/2028	115.88722	111.5745644	107.4507269	103.5063696	99.73266824	96.12128365	92.66433236	89.35435877	86.18430936
230830A00047	8/30/2023	5.5	8/30/2024	100.67713	100.5079023	100.3392433	100.1711497	100.0036188	99.83664771	99.67023375	99.50437411	99.33906604
230830A00051	8/30/2023	4.45	8/30/2027	112.17438	108.92279	105.7843594	102.7544669	99.82871457	97.00291139	94.27306222	91.63535714	89.08616151
230830A00055	8/30/2023	4.47	8/30/2028	115.15215	111.0676323	107.1608489	103.4229546	99.8456036	96.42091478	93.14144232	90.00014904	86.9903812
230830A00101	8/30/2023	5.06	8/31/2026	104.44731	103.3110498	102.1977672	101.1067986	100.0375038	98.98926688	97.96149491	96.9536168	95.96508235
230831A00001	8/31/2023	4.77	8/31/2026	108.37231	106.1778468	104.0392725	101.954766	99.92258153	97.94104374	96.00854463	94.12354001	92.28454651
230831A00006	8/31/2023	4.61	8/31/2027	112.22935	108.9852053	105.8537831	102.830487	99.91094113	97.09097543	94.36661444	91.73406679	89.18971541

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230831A00007	8/31/2023	4.48	8/31/2028	116.06482	111.7457526	107.6158454	103.6657348	99.88657726	96.27001599	92.80815088	89.49351086	86.31902796
230831A00016	8/31/2023	4.65	8/31/2026	108.42278	106.2216966	104.076778	101.9861905	99.94817702	97.96105133	96.02319513	94.13305449	92.28913673
230831A00041	8/31/2023	4.48	8/31/2028	116.06482	111.7457526	107.6158454	103.6657348	99.88657726	96.27001599	92.80815088	89.49351086	86.31902796
230831A00066	8/31/2023	4.77	8/31/2026	108.37231	106.1778468	104.0392725	101.954766	99.92258153	97.94104374	96.00854463	94.12354001	92.28454651
230831A00069	8/31/2023	4.61	8/31/2027	112.22935	108.9852053	105.8537831	102.830487	99.91094113	97.09097543	94.36661444	91.73406679	89.18971541
230831A00070	8/31/2023	4.48	8/31/2028	116.06482	111.7457526	107.6158454	103.6657348	99.88657726	96.27001599	92.80815088	89.49351086	86.31902796
230901A00007	9/1/2023	4.55	9/1/2027	112.05135	108.8072653	105.6760049	102.6529655	99.73376372	96.91422251	94.19035984	91.55837827	89.01465508
230901A00016	9/1/2023	4.6	8/3/2026	107.98518	105.8644046	103.7964904	101.7797569	99.81259474	97.8934572	96.0208577	94.19336677	92.40960941
230901A00029	9/1/2023	5.04	3/3/2025	102.56196	101.8820119	101.2111033	100.5490576	99.89569963	99.25085903	98.61436972	97.98606997	97.36580219
230901A00037	9/1/2023	4.3	9/1/2028	115.9485	111.6116369	107.4652957	103.5000209	99.70688297	96.07744519	92.603733	89.27820606	86.09373189
230901A00044	9/1/2023	4.55	9/1/2027	112.05135	108.8072653	105.6760049	102.6529655	99.73376372	96.91422251	94.19035984	91.55837827	89.01465508
230905A00030	9/5/2023	4.55	9/5/2028	116.41484	112.0745608	107.9248186	103.9561604	100.1596563	96.52686892	93.04982374	89.72098039	86.53320655
230905A00033	9/5/2023	4.71	9/4/2026	108.60246	106.3883039	104.2308569	102.1282597	100.0787305	98.08056012	96.13210846	94.23180099	92.37812557
230905A00037	9/5/2023	5.16	3/5/2025	102.66629	101.9805256	101.3039592	100.6364025	99.97767574	99.32760439	98.68601829	98.05275174	97.42764336
230905A00038	9/5/2023	5.16	3/5/2025	102.66629	101.9805256	101.3039592	100.6364025	99.97767574	99.32760439	98.68601829	98.05275174	97.42764336
230906A00020	9/6/2023	5.19	9/8/2025	104.707	103.5090529	102.3386948	101.1949805	100.0770056	98.98390617	97.91485658	96.86906746	95.8457837
230907A00012	9/7/2023	5.17	9/8/2025	104.68304	103.4852454	102.3150363	101.1714687	100.0536381	98.96068077	97.89177109	96.84611974	95.82297167
230907A00047	9/7/2023	5.08	9/5/2025	104.54311	103.3541783	102.1924481	101.0569961	99.94693575	98.86142055	97.79964102	96.76082304	95.74422588
230907A00050	9/7/2023	5.05	9/5/2025	104.66181	103.469795	102.3050925	101.1667675	100.0539293	98.96572714	97.90134779	96.8600134	95.84097976
230907A00051	9/7/2023	4.79	9/8/2026	108.82739	106.5996284	104.4291376	102.3140282	100.2524934	98.24280044	96.28328706	94.37235772	92.50848044
230908A00009	9/8/2023	4.55	9/8/2028	115.95565	111.7399732	107.7098816	103.8560981	100.1698637	96.64290625	93.2674104	90.03598984	86.94166092
230908A00010	9/8/2023	4.73	9/9/2030	113.37113	109.905582	106.5962993	103.4347744	100.4130277	97.52357138	94.75937589	92.11383851	89.58075471
230911A00001	9/11/2023	4.49	9/11/2028	116.86201	112.4779819	108.287413	104.2806511	100.4485856	96.78261147	93.27459788	89.91685935	86.70212844
230911A00010	9/11/2023	4.9	9/11/2026	108.79095	106.561479	104.3893721	102.2727411	100.2097732	98.19873029	96.23794484	94.32581652	92.46080888
230911A00014	9/11/2023	4.61	9/11/2028	116.73694	112.3731668	108.2015379	104.2124826	100.3969689	96.74646472	93.2529077	89.90867601	86.70656173
230911A00026	9/11/2023	5.08	9/11/2025	104.60733	103.4020335	102.2246836	101.0743186	99.9500163	98.85089612	97.7761168	96.72487423	95.69639942
230911A00030	9/11/2023	5.09	9/11/2025	104.6194	103.4140183	102.2365929	101.0861537	99.96177827	98.86258615	97.78773599	96.73642368	95.70788018
230912A00026	9/12/2023	4.84	9/14/2026	108.69554	106.4588486	104.279882	102.156732	100.0875688	98.07063815	96.10425733	94.18681174	92.31675144
230912A00036	9/12/2023	4.57	9/12/2028	116.58143	112.2181064	108.0470441	104.058669	100.2439372	96.59430612	93.10170364	89.75849904	86.55747623
230912A00053	9/12/2023	4.74	9/7/2027	112.72679	109.4552976	106.2979737	103.2501448	100.3073576	97.46536972	94.72013769	92.06780648	89.50469926
230912A00085	9/12/2023	5.56	9/12/2024	100.83213	100.6269679	100.4226562	100.219187	100.0165551	99.81475526	99.61378225	99.41363094	99.21429626
230913A00013	9/13/2023	4.87	9/14/2026	108.76183	106.5243966	104.3447	102.2208348	100.1509709	98.13335353	96.16629961	94.24819415	92.37748684
230913A00014	9/13/2023	5.34	3/13/2025	102.79346	102.0867124	101.3897274	100.7023027	100.0242421	99.35535463	98.69545459	98.04436127	97.40189876

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230913A00020	9/13/2023	5.37	3/17/2025	102.84679	102.1291893	101.4216527	100.7239648	100.0359206	99.3573206	98.68797076	98.02768243	97.37627201
230913A00030	9/13/2023	5.16	9/15/2025	104.7475	103.530654	102.3422701	101.181355	100.0469621	98.93818766	97.85416875	96.79408083	95.75713566
230913A00031	9/13/2023	4.91	9/15/2026	108.86264	106.6213074	104.4378628	102.3103932	100.237062	98.21610806	96.24584258	94.32464496	92.45095967
230913A00032	9/13/2023	4.74	9/15/2027	112.82531	109.529989	106.3503102	103.2815121	100.3190587	97.45862994	94.6961099	92.02757571	89.44928704
230913A00043	9/13/2023	5.59	9/12/2024	100.83828	100.633113	100.4287926	100.2253148	100.0226744	99.82086593	99.61988439	99.41972459	99.22038143
230913A00046	9/13/2023	4.91	9/14/2026	108.85023	106.6117939	104.431124	102.3063053	100.2355071	98.21697405	96.24902265	94.33003736	92.45846738
230913A00049	9/13/2023	4.74	9/13/2027	112.80068	109.5113204	106.3372328	103.2736785	100.3161422	97.4603235	94.70212459	92.03763962	89.46314422
230913A00050	9/13/2023	4.6	9/13/2028	116.71903	112.3500298	108.1736225	104.1802059	100.3607168	96.70659479	93.20975095	89.86253903	86.65772846
230914A00021	9/14/2023	5.49	9/13/2024	100.82871	100.6208081	100.4137748	100.2076067	100.0022983	99.79784411	99.59423881	99.39147703	99.18955347
230914A00027	9/14/2023	4.76	1/8/2027	109.88188	107.316587	104.8256365	102.4064284	100.0564747	97.77338972	95.55488491	93.39876452	91.30292108
230914A00031	9/14/2023	5.08	9/15/2025	104.65013	103.4339113	102.2461416	101.0858309	99.95203268	98.84384355	97.7604008	96.70088011	95.6644935
230914A00050	9/14/2023	4.67	9/14/2027	112.58891	109.3001649	106.1267878	103.0640261	100.1073573	97.25247421	94.49527278	91.83184144	89.25845047
230914A00051	9/14/2023	4.84	9/14/2026	108.69554	106.4588486	104.279882	102.156732	100.0875688	98.07063815	96.10425733	94.18681174	92.31675144
230914A00060	9/14/2023	5.28	3/14/2025	102.74832	102.039228	101.3399647	100.6503277	99.97011869	99.29914486	98.63721857	97.98415722	97.33978314
230914A00076	9/14/2023	5.48	9/16/2024	100.85937	100.6431752	100.4279177	100.2135944	100.0001991	99.78772582	99.57616841	99.36552095	99.1557775
230915A00026	9/15/2023	4.57	9/15/2028	116.6171	112.2446275	108.0651402	104.0690065	100.2471344	96.59093683	93.09230048	89.74355648	86.53745345
230915A00028	9/15/2023	4.57	9/15/2028	116.6171	112.2446275	108.0651402	104.0690065	100.2471344	96.59093683	93.09230048	89.74355648	86.53745345
230915A00030	9/15/2023	4.7	9/8/2027	112.61171	109.3392726	106.1811394	103.1326222	100.1892594	97.34680037	94.60119439	91.94857951	89.38527248
230915A00054	9/15/2023	4.88	9/15/2026	108.79627	106.5556796	104.3729667	102.246214	100.1735851	98.15331955	96.18372874	94.26319253	92.39015573
230915A00055	9/15/2023	4.7	9/15/2027	112.69715	109.4038895	106.2262174	103.1593736	100.1988239	97.34024986	94.57953733	91.91276496	89.33619395
230915A00057	9/15/2023	4.75	6/15/2027	111.74984	108.7222611	105.7944534	102.962579	100.2229659	97.57210389	95.0066363	92.52335232	90.11917993
230918A00008	9/18/2023	4.91	9/18/2026	108.8999	106.6498428	104.4580717	102.322648	100.2417169	98.21350038	96.23629347	94.30846045	92.42843143
230918A00010	9/18/2023	4.72	9/18/2029	121.44875	115.941834	110.7266458	105.7860492	101.1040119	96.66552764	92.45654443	88.4638986	84.67525352
230918A00011	9/18/2023	4.91	9/18/2026	108.8999	106.6498428	104.4580717	102.322648	100.2417169	98.21350038	96.23629347	94.30846045	92.42843143
230918A00013	9/18/2023	4.74	9/18/2030	125.09636	118.4737875	112.2591878	106.4250274	100.9457844	95.79778828	90.95907506	86.40925532	82.12939277
230918A00018	9/18/2023	5.01	3/18/2026	106.83243	105.1021827	103.4085361	101.7503911	100.1266944	98.53643442	96.97863961	95.45237619	93.95674638
230918A00023	9/18/2023	4.91	9/18/2026	108.8999	106.6498428	104.4580717	102.322648	100.2417169	98.21350038	96.23629347	94.30846045	92.42843143
230918A00027	9/18/2023	5.11	9/30/2025	104.84825	103.590763	102.3636265	101.1657509	99.9960966	98.85367275	97.73753442	96.64678	95.58054874
230918A00030	9/18/2023	5.01	9/17/2027	106.78895	105.0928469	103.4413828	101.8330135	100.2662627	98.73971596	97.25201784	95.80186908	94.38802373
230918A00045	9/18/2023	5.52	9/12/2024	100.82392	100.6187745	100.4144743	100.2110166	100.0083962	99.8066077	99.60564605	99.40550608	99.2061827
230918A00088	9/18/2023	5.53	9/18/2024	100.89228	100.6705322	100.4497716	100.229992	100.0111869	99.79334957	99.57647367	99.36055274	99.14558044
230919A00010	9/19/2023	4.76	9/20/2027	112.95124	109.6399601	106.4452847	103.3623878	100.3866802	97.51379207	94.73956087	92.0600202	89.47138894
230919A00029	9/19/2023	4.63	9/19/2028	116.91703	112.5270786	108.3312403	104.3198112	100.4836284	96.81403888	93.30286799	89.94239012	86.7253011

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230919A00043	9/19/2023	4.62	9/19/2028	116.87497	112.4858954	108.2909092	104.2803048	100.4449202	96.77610354	93.26568126	89.90592866	86.68954249
230919A00044	9/19/2023	4.93	9/21/2026	108.98173	106.722442	104.5218456	102.3779806	100.2889737	98.25302933	96.26842617	94.33351297	92.44670521
230919A00045	9/19/2023	5.52	9/13/2024	100.83495	100.6270359	100.4199938	100.2138169	100.0084997	99.80403682	99.60042281	99.39765233	99.1957201
230919A00047	9/19/2023	4.98	8/19/2026	108.67988	106.5143535	104.4034031	102.3452694	100.3382673	98.38077883	96.47125002	94.60818767	92.79015652
230919A00055	9/19/2023	4.65	9/19/2028	117.00116	112.6094449	108.4119024	104.3988242	100.561045	96.88990957	93.37724146	90.01531304	86.79681832
230919A00082	9/19/2023	5.17	9/19/2025	104.80344	103.575576	102.3766782	101.2057272	100.0617516	98.94382483	97.85106211	96.78261854	95.73768669
230920A00002	9/20/2023	4.47	10/2/2028	117.0306	112.5838734	108.3356502	104.2759224	100.3952446	96.68470121	93.1358735	89.74080863	86.49199103
230920A00025	9/20/2023	5.14	9/16/2025	104.73402	103.5145966	102.3237584	101.1605056	100.0238854	98.91298832	97.82694618	96.76492941	95.72614503
230920A00026	9/20/2023	4.9	9/16/2026	108.85291	106.6089175	104.4229423	102.2930611	100.2174314	98.19428658	96.22193256	94.29874387	92.42316029
230921A00021	9/21/2023	4.62	9/21/2028	117.5324	113.1060521	108.8759646	104.8322927	100.9657483	97.26756202	93.7294507	90.34358733	87.1025731
230921A00028	9/21/2023	5.07	9/21/2026	109.29376	107.0309408	104.8268801	102.6796218	100.5872902	98.54808805	96.560292	94.62224899	92.73237273
230921A00032	5/31/2024	5.03	5/30/2025	103.44429	102.5237664	101.6196889	100.73162	99.85913687	99.00183108	98.15930854	97.33118871	96.51710397
230922A00019	9/22/2023	5.53	9/16/2024	100.87018	100.653969	100.4386958	100.2243568	100.0109459	99.79845693	99.58688398	99.37622102	99.16646212
230922A00020	9/22/2023	5.35	3/24/2025	102.91271	102.1758961	101.4496799	100.7338304	100.0281262	99.33235247	98.64630015	97.96976611	97.30255285
230922A00022	9/22/2023	4.99	9/22/2026	109.12809	106.8643762	104.6595128	102.5115362	100.418566	98.37880035	96.39051146	94.45204227	92.56180267
230922A00025	9/22/2023	5.18	9/22/2025	104.84862	103.6124659	102.4056576	101.2271563	100.0759722	98.9511611	97.85182192	96.77709433	95.72615638
230922A00032	9/22/2023	5.18	9/22/2025	104.84862	103.6124659	102.4056576	101.2271563	100.0759722	98.9511611	97.85182192	96.77709433	95.72615638
230925A00003	9/25/2023	4.99	9/25/2026	109.16599	106.8935325	104.6803194	102.5243692	100.4237832	98.37674214	96.38150202	94.4363904	92.53980268
230925A00004	9/25/2023	4.74	9/25/2028	117.45382	113.0357473	108.8135579	104.7774261	100.9180792	97.22676243	93.69520664	90.31559844	87.0805521
230925A00028	12/22/2023	5.5	12/23/2024	101.97646	101.4895759	101.0073627	100.5297492	100.0566697	99.58805949	99.12385544	98.66399541	98.20841849
230925A00034	9/25/2023	5.53	9/25/2024	100.96959	100.7284512	100.4884732	100.2496446	100.0119572	99.77540286	99.53997337	99.30566075	99.07245703
230925A00056	9/25/2023	5.19	9/25/2025	104.89396	103.6495058	102.4347819	101.2487266	100.0903314	98.9586344	97.85271823	96.77170696	95.71476405
230925A00057	9/25/2023	5.19	9/30/2025	104.9489	103.690743	102.4629515	101.2644318	100.0941441	98.95109713	97.83434575	96.74298807	95.67616306
230925A00080	9/25/2023	5.07	9/30/2025	104.96158	103.7008249	102.4705371	101.269621	100.097032	98.95177449	97.83289893	96.73949951	95.67071144
230925A00114	9/25/2023	5.09	3/25/2026	107.05855	105.3075697	103.593916	101.9164598	100.2741177	98.66584972	97.09065737	95.54758142	94.03569996
230925A00121	9/25/2023	5.2	9/25/2025	104.9064	103.6618685	102.4470644	101.2609303	100.1024575	98.97068431	97.86469307	96.78360792	95.72659229
230926A00010	9/26/2023	4.74	9/26/2028	117.46617	113.0450205	108.82	104.7812621	100.9195177	97.22599679	93.69241649	90.31095043	87.07420092
230926A00019	9/26/2023	5.52	9/26/2024	100.97819	100.7342842	100.4915633	100.2500165	100.0096352	99.77041117	99.53233592	99.29540119	99.05959881
230926A00020	9/26/2023	5.2	9/26/2025	104.91742	103.6701455	102.4527283	101.2641014	100.1032499	98.96920629	97.86104741	96.7778922	95.7188992
230926A00021	9/26/2023	4.73	9/26/2028	117.42391	113.0036558	108.7794949	104.7415887	100.8806493	97.18790791	93.65508246	90.27434763	87.03830665
230926A00048	9/26/2023	5.2	9/26/2025	104.91742	103.6701455	102.4527283	101.2641014	100.1032499	98.96920629	97.86104741	96.7778922	95.7188992
230926A00076	9/26/2023	4.73	9/26/2028	117.42391	113.0036558	108.7794949	104.7415887	100.8806493	97.18790791	93.65508246	90.27434763	87.03830665
230927A00006	9/27/2023	5.36	3/27/2025	102.95456	102.2094469	101.475165	100.7514744	100.0381469	99.33496064	98.64170011	97.95815585	97.28412428

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
230927A00007	9/27/2023	5.19	9/29/2025	104.93791	103.6824982	102.4573209	101.2612945	100.0933854	98.95260837	97.83802375	96.74873487	95.68388564
230927A00008	9/27/2023	4.98	9/28/2026	109.18141	106.9004593	104.6791443	102.5154645	100.4075029	98.35342308	96.35146476	94.3999402	92.49723036
230927A00020	9/27/2023	5.01	10/16/2026	109.47143	107.1385895	104.8678769	102.6572388	100.5047066	98.40839033	96.36647511	94.37721723	92.43894102
230927A00021	9/27/2023	4.96	1/29/2027	110.64614	108.0142885	105.4598122	102.9799583	100.5720941	98.23369741	95.96235113	93.75573818	91.61163657
230927A00031	9/27/2023	5.4	3/28/2025	102.99598	102.2479866	101.5109031	100.7844874	100.0685087	99.36274293	98.66697231	97.98098526	97.30457614
230927A00032	9/27/2023	5.02	9/23/2026	109.20775	106.9403624	104.7319702	102.5806054	100.484381	98.44148877	96.45019528	94.5088379	92.61582133
230927A00033	9/27/2023	4.78	9/25/2028	117.62272	113.2011025	108.975479	104.9360243	101.0734611	97.37903028	93.84445868	90.46192898	87.22405173
230927A00034	9/27/2023	4.82	9/27/2028	117.81676	113.3854184	109.1506811	105.1026745	101.232084	97.53011608	93.98846551	90.59928518	87.35515795
230928A00001	9/28/2023	4.91	9/28/2026	109.34777	107.0585053	104.8291986	102.6578383	100.5424938	98.48131598	96.4725325	94.51444416	92.60542104
230928A00014	9/28/2023	4.9	9/28/2027	113.50367	110.1611223	106.9368611	103.8259704	100.8237695	97.92580369	95.12783056	92.42580896	89.81588765
230928A00016	9/28/2023	4.83	9/28/2028	117.87163	113.4363142	109.1978747	105.1464194	101.2726163	97.56765563	94.02321705	90.63143958	87.38489313
230928A00017	9/28/2023	4.83	9/28/2028	117.87163	113.4363142	109.1978747	105.1464194	101.2726163	97.56765563	94.02321705	90.63143958	87.38489313
230928A00033	9/28/2023	5.03	9/28/2026	109.29381	107.0115684	104.7889953	102.6240833	100.5149145	98.45965192	96.45653453	94.5038739	92.60005038
230928A00047	9/28/2023	5.21	9/29/2025	104.96302	103.7074393	102.4820989	101.2859122	100.1178454	98.97691325	97.86217599	96.77273691	95.70773984
230928A00051	9/28/2023	5.04	9/28/2026	109.46432	107.1537717	104.9051403	102.7164153	100.5856596	98.51101048	96.49067638	94.52293358	92.6061233
230928A00058	9/28/2023	5.04	9/28/2026	109.46432	107.1537717	104.9051403	102.7164153	100.5856596	98.51101048	96.49067638	94.52293358	92.6061233
230928A00059	9/28/2023	4.84	9/28/2028	117.38427	113.0817005	108.970428	105.0408615	101.2839426	97.69111257	94.254282	90.96580292	87.81844225
230928A00060	9/28/2023	4.84	9/28/2028	117.38427	113.0817005	108.970428	105.0408615	101.2839426	97.69111257	94.254282	90.96580292	87.81844225
230928A00061	9/28/2023	4.84	9/28/2028	117.38427	113.0817005	108.970428	105.0408615	101.2839426	97.69111257	94.254282	90.96580292	87.81844225
230928A00064	9/28/2023	4.78	9/30/2027	113.61808	110.2565141	107.0143196	103.8865165	100.8683668	97.95536144	95.14320753	92.42781623	89.8052916
230929A00018	9/29/2023	5.14	9/29/2025	104.87514	103.6201455	102.3953758	101.1997502	100.0322354	98.89184619	97.77764315	96.68872977	95.62425013
230929A00027	9/29/2023	5.52	9/23/2024	100.94515	100.7095593	100.4750775	100.2416963	100.0094079	99.77820456	99.54807866	99.31902266	99.09102907
230929A00031	9/29/2023	5.14	9/29/2025	104.87514	103.6201455	102.3953758	101.1997502	100.0322354	98.89184619	97.77764315	96.68872977	95.62425013
230929A00033	9/29/2023	4.92	9/29/2026	109.05898	106.7766567	104.5540703	102.3892141	100.2801658	98.22508407	96.22220402	94.26983355	92.36634951
230929A00039	9/29/2023	5.52	9/30/2024	101.02222	100.7672276	100.5135159	100.2610786	100.009906	99.75998868	99.51131732	99.26388263	99.01767544
230929A00046	9/29/2023	4.66	9/29/2027	113.21529	109.8630996	106.6299256	103.5108017	100.5010063	97.59604575	94.79164172	92.08371913	89.46839499
230929A00049	9/29/2023	4.87	9/30/2030	113.15659	109.8485913	106.686713	103.6630959	100.7703655	98.00159802	95.35028996	92.81032936	90.37596967
230929A00059	9/29/2023	5.14	9/29/2025	104.87514	103.6201455	102.3953758	101.1997502	100.0322354	98.89184619	97.77764315	96.68872977	95.62425013
230929A00061	9/29/2023	4.92	9/29/2026	109.05898	106.7766567	104.5540703	102.3892141	100.2801658	98.22508407	96.22220402	94.26983355	92.36634951
230929A00062	9/29/2023	4.78	9/29/2027	113.12738	109.7881578	106.5672423	103.4597113	100.4608795	97.56628705	94.77168772	92.07303649	89.4664787
231002A00018	10/2/2023	4.87	10/1/2027	113.44421	110.0943321	106.8632652	103.7460636	100.7380199	97.83465348	95.0316977	92.32508835	89.71095237
231002A00042	10/2/2023	4.73	10/2/2028	118.13673	113.6665978	109.3957386	105.3141114	101.4122407	97.6811823	94.11249009	90.69818532	87.43072765
231003A00005	10/3/2023	4.84	10/3/2028	117.97576	113.5244112	109.2711812	105.2061049	101.3197766	97.60331723	94.04834094	90.64692489	87.39158072

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231003A00011	10/3/2023	4.89	10/15/2027	113.68331	110.2915797	107.0213633	103.8676113	100.8255133	97.89048684	95.05816515	92.32438553	89.68517849
231003A00036	10/3/2023	4.84	10/3/2028	117.97576	113.5244112	109.2711812	105.2061049	101.3197766	97.60331723	94.04834094	90.64692489	87.39158072
231003A00064	10/3/2023	5.56	10/3/2024	101.06659	100.8033116	100.5414069	100.280866	100.0216782	99.7638331	99.50732019	99.25212916	98.99824979
231004A00006	10/4/2023	4.88	10/4/2028	118.15784	113.6999053	109.4404545	105.3695004	101.4776195	97.75591571	94.19598673	90.78989413	87.53013462
231004A00011	10/5/2023	5.51	10/4/2024	101.06468	100.7986678	100.5340599	100.2708459	100.0090147	99.7485554	99.48945723	99.2317095	98.97530165
231004A00012	10/5/2023	5.51	10/4/2024	101.06468	100.7986678	100.5340599	100.2708459	100.0090147	99.7485554	99.48945723	99.2317095	98.97530165
231004A00016	10/4/2023	5.36	4/4/2025	103.0486	102.2814608	101.5257902	100.7813305	100.0478331	99.32505679	98.61276726	97.91073712	97.21874545
231005A00003	10/5/2023	5.14	10/6/2025	104.96482	103.6912972	102.4468035	101.2303446	100.0409722	98.87778034	97.73990351	96.62651417	95.53682077
231005A00007	10/5/2023	5.51	10/4/2024	101.06468	100.7986678	100.5340599	100.2708459	100.0090147	99.7485554	99.48945723	99.2317095	98.97530165
231005A00035	10/5/2023	4.98	10/5/2026	109.26785	106.9669384	104.7266142	102.5448519	100.4197103	98.34932875	96.33192278	94.36578056	92.44925908
231005A00037	10/5/2023	4.88	10/5/2027	113.52634	110.1642898	106.9218279	103.7939766	100.7759991	97.86338592	95.05184187	92.33727472	89.71578395
231005A00039	10/5/2023	5.16	10/6/2025	104.99031	103.7166162	102.4719547	101.2553309	100.0657963	98.9024449	97.76441114	96.65086741	95.56102207
231005A00040	10/5/2023	4.98	10/5/2026	109.26785	106.9669384	104.7266142	102.5448519	100.4197103	98.34932875	96.33192278	94.36578056	92.44925908
231005A00054	10/5/2023	4.98	10/5/2026	109.26785	106.9669384	104.7266142	102.5448519	100.4197103	98.34932875	96.33192278	94.36578056	92.44925908
231006A00009	10/6/2023	4.98	10/15/2027	113.97899	110.5823903	107.3074329	104.149066	101.1024749	98.16307288	95.32648919	92.58855726	89.94530393
231006A00010	10/6/2023	4.93	10/16/2028	118.51946	114.0209685	109.7240538	105.6185561	101.6948857	97.94398665	94.35730387	90.92675255	87.64468973
231006A00015	10/6/2023	5.38	4/7/2025	103.10017	102.3247124	101.5609709	100.8086812	100.0675865	99.3374378	98.61799338	97.90901857	97.21028555
231006A00032	10/6/2023	5.08	10/6/2026	109.50706	107.2007033	104.9551266	102.7683	100.6382784	98.56319707	96.54126756	94.5707738	92.65006858
231006A00033	10/6/2023	4.98	10/6/2027	113.86485	110.4945522	107.2441772	104.1087334	101.0834723	98.16387226	95.345627	92.62463306	89.99697917
231010A00007	10/10/2023	4.83	10/12/2027	113.44936	110.0696144	106.8107185	103.6676498	100.635623	97.71008032	94.88667908	92.1612803	89.52993767
231010A00025	10/10/2023	4.66	10/10/2028	117.93611	113.4481948	109.1613182	105.0653337	101.1506665	97.40827711	93.82962812	90.40665328	87.13172875
231010A00026	10/10/2023	4.66	10/10/2028	117.93611	113.4481948	109.1613182	105.0653337	101.1506665	97.40827711	93.82962812	90.40665328	87.13172875
231010A00030	10/10/2023	4.88	10/15/2026	109.16087	106.8343381	104.5697229	102.3649746	100.2181292	98.12730146	96.09068115	94.10652936	92.17317518
231010A00031	10/10/2023	5.08	10/10/2025	104.94024	103.6567036	102.4013036	101.1731125	99.97124378	98.79484961	97.64311853	96.51527359	95.41057054
231010A00057	10/10/2023	4.66	10/10/2028	117.93611	113.4481948	109.1613182	105.0653337	101.1506665	97.40827711	93.82962812	90.40665328	87.13172875
231010A00068	10/10/2023	4.83	10/8/2027	113.40026	110.0321482	106.7841266	103.6511969	100.6286031	97.71181613	94.89652203	92.17860971	89.55416027
231010A00075	10/10/2023	4.78	10/10/2028	117.80534	113.3384638	109.0712365	104.9936061	101.0960809	97.36969919	93.80599581	90.39697206	87.13506708
231010A00076	10/10/2023	4.66	10/10/2028	117.93611	113.4481948	109.1613182	105.0653337	101.1506665	97.40827711	93.82962812	90.40665328	87.13172875
231010A00101	10/10/2023	4.78	10/10/2028	117.80534	113.3384638	109.0712365	104.9936061	101.0960809	97.36969919	93.80599581	90.39697206	87.13506708
231010A00129	10/10/2023	4.93	10/13/2026	109.25136	106.9291534	104.6686084	102.4676846	100.3244222	98.23694047	96.203434	94.22216896	92.29147971
231010A00131	10/10/2023	5.44	10/4/2024	101.04606	100.780082	100.5155062	100.2523242	99.99052485	99.73009729	99.47103073	99.21331448	98.95693798
231010A00135	10/10/2023	5.44	10/10/2024	101.11238	100.8298533	100.5489186	100.2695615	99.99176852	99.71552658	99.44082258	99.16764362	98.89597693
231011A00004	10/11/2023	4.81	10/8/2027	113.33493	109.967891	106.7209111	103.5889956	100.5673893	97.65156418	94.83720702	92.12020764	89.49664793

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6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231011A00016	10/11/2023	4.75	10/11/2028	117.6894	113.2222465	108.9549019	104.8772995	100.9799377	97.25384518	93.69054786	90.28203823	87.02074711
231011A00028	10/11/2023	4.92	10/9/2026	109.18016	106.8695184	104.6199845	102.4295224	100.2961823	98.21809404	96.19346335	94.22056793	92.29775405
231011A00029	10/11/2023	4.81	10/8/2027	113.33493	109.967891	106.7209111	103.5889956	100.5673893	97.65156418	94.83720702	92.12020764	89.49664793
231011A00030	10/11/2023	4.75	10/11/2028	117.6894	113.2222465	108.9549019	104.8772995	100.9799377	97.25384518	93.69054786	90.28203823	87.02074711
231012A00013	10/12/2023	5.07	3/16/2026	106.9104	105.1848121	103.4956377	101.8417896	100.2222225	98.63593227	97.08195441	95.55936181	94.06726301
231012A00014	10/12/2023	5.55	10/11/2024	101.15481	100.8694724	100.5857532	100.303643	100.0231279	99.74419447	99.46682919	99.19101877	98.91675007
231012A00015	10/12/2023	5.33	4/11/2025	103.10912	102.3228173	101.5485615	100.786078	100.0350992	99.29536556	98.56662521	97.84863385	97.14115436
231012A00016	10/12/2023	5.14	10/14/2025	105.06991	103.7753055	102.5079683	101.2670335	100.0516769	98.86110868	97.69457195	96.55134062	95.43071801
231012A00017	10/12/2023	5.24	7/15/2025	104.16771	103.1197652	102.0930362	101.0868779	100.100675	99.13383672	98.18579525	97.25600491	96.343941
231012A00019	10/12/2023	5.39	2/18/2025	102.56444	101.9208224	101.2853137	100.6577614	100.0380163	99.42593326	98.82137035	98.22418932	97.63425526
231012A00020	10/12/2023	5.08	2/9/2026	106.46587	104.8431313	103.2533303	101.6955259	100.1688163	98.67233292	97.2052397	95.76673109	94.35603077
231012A00021	10/12/2023	4.85	12/30/2027	114.49881	110.885348	107.4087117	104.062962	100.8424505	97.74180443	94.75591133	91.87990494	89.10915196
231012A00027	10/12/2023	4.78	10/16/2028	117.87754	113.3927169	109.1090184	105.0163046	101.1050035	97.3660762	93.79098354	90.37165607	87.10046536
231012A00039	10/12/2023	5.33	4/11/2025	103.10912	102.3228173	101.5485615	100.786078	100.0350992	99.29536556	98.56662521	97.84863385	97.14115436
231013A00017	10/13/2023	5.13	10/14/2025	105.05694	103.7624302	102.4951796	101.2543299	100.0390571	98.84857124	97.68211551	96.53896387	95.41841968
231013A00020	10/13/2023	4.98	10/13/2026	109.3658	107.0422578	104.7804101	102.5782107	100.433699	98.34499342	96.31028788	94.32784783	92.39600694
231016A00004	10/16/2023	5.55	10/16/2024	101.21738	100.9181479	100.6207046	100.3250295	100.0311068	99.73892092	99.4484563	99.15969767	98.87262993
231016A00016	10/16/2023	5.01	10/16/2026	109.47143	107.1385895	104.8678769	102.6572388	100.5047066	98.40839033	96.36647511	94.37721723	92.43894102
231016A00047	10/16/2023	4.98	2/10/2027	110.85697	108.1871644	105.5965863	103.0823942	100.6418643	98.27238858	95.97146921	93.73671301	91.5658263
231016A00049	10/16/2023	4.95	7/19/2027	112.76508	109.6292297	106.5992644	103.6709931	100.8404206	98.1037331	95.45728846	92.89760769	90.4213664
231017A00008	10/17/2023	5.26	10/17/2025	105.26585	103.9622697	102.6853057	101.434152	100.2080312	99.00619748	97.82793479	96.67255543	95.53939864
231017A00009	10/17/2023	5.42	4/17/2025	103.26893	102.4654963	101.6746234	100.896021	100.1294044	99.3744978	98.63103366	97.89875262	97.17740309
231017A00017	10/17/2023	5.11	10/16/2026	109.70111	107.3655959	105.0922599	102.879053	100.724005	98.62522441	96.58089483	94.58927114	92.64867631
231017A00029	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00032	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00033	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00034	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00035	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00036	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00037	10/17/2023	4.99	10/17/2028	118.25427	113.877467	109.6973472	105.7039543	101.8878866	98.24026582	94.7527047	91.41727767	88.22649294
231017A00039	10/17/2023	5.12	10/16/2026	109.88307	107.5168763	105.2153362	102.9763189	100.7977743	98.67773142	96.61429535	94.60564353	92.65002264
231017A00040	10/17/2023	5.12	10/16/2026	109.88307	107.5168763	105.2153362	102.9763189	100.7977743	98.67773142	96.61429535	94.60564353	92.65002264
231017A00041	10/17/2023	5.12	10/16/2026	109.88307	107.5168763	105.2153362	102.9763189	100.7977743	98.67773142	96.61429535	94.60564353	92.65002264

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231017A00046	10/17/2023	5.26	10/17/2025	105.26585	103.9622697	102.6853057	101.434152	100.2080312	99.00619748	97.82793479	96.67255543	95.53939864
231018A00026	10/18/2023	5.28	1/7/2026	106.34923	104.8185463	103.3179425	101.8466036	100.4037444	98.98860753	97.60046166	96.23860093	94.90234361
231018A00041	10/18/2023	5.65	7/18/2024	100.21265	100.1626323	100.1126781	100.0627907	100.01297	99.96321585	99.91352811	99.86390665	99.81435132
231018A00049	10/18/2023	5.65	7/18/2024	100.21265	100.1626323	100.1126781	100.0627907	100.01297	99.96321585	99.91352811	99.86390665	99.81435132
231019A00006	10/19/2023	5.29	10/20/2025	105.34562	104.0338335	102.7480113	101.4873955	100.2512563	99.03889243	97.84962961	96.68281924	95.53783719
231019A00007	10/19/2023	5.19	10/19/2026	109.9233	107.5770973	105.2935427	103.0705733	100.9062097	98.79855119	96.74577157	94.74611579	92.79789665
231019A00009	10/19/2023	5.14	10/19/2027	114.55711	111.1400841	107.8457077	104.6688895	101.6047771	98.64874683	95.79639177	93.04350999	90.38609387
231019A00031	1/22/2024	5.12	1/30/2026	106.39407	104.8012333	103.2403801	101.7106099	100.2110595	98.74089748	97.29932279	95.88556301	94.4988733
231019A00035	10/19/2023	5.54	10/18/2024	101.23713	100.9323771	100.6294754	100.3284062	100.0291528	99.73169888	99.43602799	99.14212406	98.84997118
231019A00036	10/19/2023	5.27	10/20/2025	105.31937	104.0077592	102.7221145	101.4616732	100.2257056	99.0135105	97.82441367	96.6577666	95.51294523
231019A00041	10/19/2023	5.08	10/19/2028	119.19991	114.678669	110.3602	106.2342808	102.2912632	98.52203542	94.91798883	91.47098757	88.17333991
231019A00043	10/19/2023	5.19	10/19/2026	109.9233	107.5770973	105.2935427	103.0705733	100.9062097	98.79855119	96.74577157	94.74611579	92.79789665
231019A00044	10/19/2023	5.14	10/19/2027	114.55711	111.1400841	107.8457077	104.6688895	101.6047771	98.64874683	95.79639177	93.04350999	90.38609387
231020A00041	10/20/2023	5.19	10/20/2025	105.21435	103.903462	102.6185274	101.3587841	100.1235029	98.91198277	97.72354989	96.55755603	95.4133774
231020A00048	10/20/2023	5.08	10/20/2026	109.68226	107.3361843	105.0528348	102.8301472	100.6661417	98.55891634	96.50664379	94.50756762	92.55999908
231020A00049	10/20/2023	5.03	10/20/2027	114.20735	110.7933785	107.5020947	104.3283994	101.2674382	98.31458527	95.46543119	92.71577171	90.06159676
231020A00051	10/20/2023	5.02	10/20/2028	118.95533	114.436561	110.1206243	105.9972971	102.0569248	98.29038934	94.68907604	91.24484325	87.94999371
231020A00060	10/20/2023	5.5	10/21/2024	101.25872	100.9456933	100.6346169	100.3254707	100.0182365	99.71289658	99.40943338	99.10782952	98.80806788
231020A00061	10/20/2023	5.32	4/21/2025	103.23643	102.4223089	101.6210861	100.8324583	100.0561297	99.29181335	98.53923154	97.79811489	97.06820226
231020A00067	10/20/2023	5.32	4/15/2025	103.16469	102.3671229	101.5819449	100.8088703	100.0476202	99.29792405	98.55951971	97.83215279	97.11557656
231020A00069	10/20/2023	5.08	10/15/2026	109.61969	107.2878191	105.0179692	102.8080951	100.6562295	98.56048431	96.51904612	94.53017326	92.59219208
231020A00070	10/20/2023	5.19	10/15/2025	105.14799	103.8503143	102.5796845	101.335261	100.1162352	98.92183174	97.75130733	96.60394858	95.47907072
231023A00028	10/23/2023	5.33	4/23/2025	103.26854	102.4488547	101.6422441	100.8483941	100.0670028	99.29777816	98.5404369	97.79470464	97.06031537
231023A00029	10/23/2023	5.19	10/23/2025	105.25416	103.9353403	102.6418168	101.3728772	100.1278405	98.90605092	97.7068768	96.52970954	95.3739625
231023A00034	4/23/2024	4.95	4/23/2026	107.17261	105.3410426	103.5500335	101.7984212	100.0850859	98.40894791	96.76896567	95.1641343	93.59348391
231023A00048	10/23/2023	5.04	10/25/2027	114.30455	110.8753595	107.5698375	104.3828502	101.3095048	98.34513787	95.48530284	92.72575905	90.06246082
231024A00007	10/30/2023	5.5	10/30/2024	101.35999	101.022049	100.6863587	100.3528994	100.0216491	99.69258577	99.3656879	99.04093415	98.71830349
231024A00008	10/30/2023	5.5	10/30/2024	101.35999	101.022049	100.6863587	100.3528994	100.0216491	99.69258577	99.3656879	99.04093415	98.71830349
231024A00010	12/18/2023	5.43	12/18/2024	101.88592	101.4129279	100.9443513	100.4801245	100.0201868	99.56447881	99.11294218	98.6655196	98.22215485
231024A00011	12/18/2023	5.43	12/18/2024	101.88592	101.4129279	100.9443513	100.4801245	100.0201868	99.56447881	99.11294218	98.6655196	98.22215485
231024A00017	10/24/2023	4.97	10/25/2027	114.07268	110.6473377	107.3455629	104.1622225	101.0924271	98.13151667	95.27504792	92.51878321	89.85867982
231024A00029	10/24/2023	4.97	10/25/2027	114.07268	110.6473377	107.3455629	104.1622225	101.0924271	98.13151667	95.27504792	92.51878321	89.85867982
231024A00030	10/24/2023	4.96	10/24/2028	118.74799	114.222645	109.9009484	105.7726215	101.8279626	98.05780797	94.45349934	91.00685334	87.71013286

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231024A00039	10/24/2023	5.06	10/26/2026	109.71084	107.3482592	105.0492334	102.8116866	100.6336236	98.51312614	96.44834977	94.43752034	92.4789309
231024A00046	10/24/2023	4.96	10/24/2028	118.74799	114.222645	109.9009484	105.7726215	101.8279626	98.05780797	94.45349934	91.00685334	87.71013286
231024A00076	10/24/2023	5.31	4/24/2025	103.26407	102.4416968	101.6324826	100.8361107	100.0522768	99.28068572	98.52105174	97.77309792	97.03655581
231024A00079	10/24/2023	5.18	10/24/2025	105.25419	103.9328198	102.6365225	101.3646054	100.1164037	98.89127676	97.68860721	96.50779976	95.34828026
231024A00082	10/24/2023	5.05	10/23/2026	109.65031	107.2965322	105.0058778	102.7762821	100.6057579	98.49239551	96.43435942	94.42988466	92.47727373
231025A00003	10/25/2023	5.07	10/24/2025	105.28101	103.9567614	102.6576777	101.3830651	100.1322551	98.90460421	97.6994919	96.51632005	95.3545118
231025A00004	10/25/2023	5.07	10/24/2025	105.28101	103.9567614	102.6576777	101.3830651	100.1322551	98.90460421	97.6994919	96.51632005	95.3545118
231025A00009	10/25/2023	5.49	10/21/2024	101.25559	100.9425696	100.6314994	100.3223592	100.015131	99.70979713	99.40633991	99.10474201	98.8049863
231025A00013	10/25/2023	5.08	10/26/2026	109.75732	107.3941919	105.0946292	102.8565568	100.6779791	98.55697749	96.49170731	94.48039407	92.52133054
231025A00018	10/25/2023	5.19	10/27/2025	105.30723	103.9778329	102.6728503	101.3916439	100.1335973	98.89811563	97.68462431	96.49256815	95.32141063
231025A00024	10/25/2023	5	10/25/2028	118.93266	114.4006113	110.0725821	105.9382738	101.987966	98.21247735	94.60313266	91.15173237	87.85052393
231025A00036	10/25/2023	5.08	10/21/2026	109.69477	107.3458545	105.0598038	102.8345528	100.6681189	98.55859753	96.50415844	94.50304223	92.55355712
231025A00068	10/25/2023	5.33	4/25/2025	103.2925	102.4672891	101.655325	100.8562869	100.0698676	99.29576914	98.53370313	97.78339004	97.04455898
231027A00004	10/27/2023	5.61	7/26/2024	100.30086	100.2286408	100.1565344	100.0845403	100.0126584	99.94088833	99.86922988	99.79768278	99.72624677
231027A00015	10/27/2023	5.08	2/23/2026	106.65716	104.9913266	103.3598201	101.7616469	100.1958479	98.66150082	97.15771834	95.68364649	94.23846307
231027A00019	10/27/2023	4.99	10/27/2026	109.56042	107.1969202	104.8970755	102.6588088	100.4801235	98.3590995	96.29389058	94.28272055	92.32388033
231027A00021	10/27/2023	5.13	10/30/2025	105.26663	103.9298532	102.6168256	101.3269603	100.0596905	98.81446762	97.59076052	96.38805482	95.20585224
231027A00024	10/27/2023	5.46	10/28/2024	101.3242	100.9918272	100.6616367	100.3336091	100.0077234	99.68395851	99.36229379	99.04270882	98.72518349
231027A00028	10/27/2023	4.92	10/23/2028	118.56353	114.0448852	109.729512	105.607158	101.66814	97.90331176	94.30403209	90.86213368	87.56989484
231027A00035	10/27/2023	4.99	10/30/2026	109.59721	107.2251916	104.9172503	102.6713032	100.4853455	98.35744876	96.28575782	94.2684873	92.30391868
231027A00036	10/27/2023	5.13	11/3/2025	105.31705	103.9691486	102.6450577	101.3441961	100.0660039	98.809939	97.57547609	96.36210613	95.16933567
231027A00043	10/27/2023	4.99	10/27/2026	109.56042	107.1969202	104.8970755	102.6588088	100.4801235	98.3590995	96.29389058	94.28272055	92.32388033
231030A00007	10/30/2023	5.32	4/30/2025	103.34399	102.5050018	101.6796843	100.8677093	100.0687546	99.2825084	98.50866892	97.74694374	96.99704958
231030A00035	10/30/2023	4.85	10/30/2028	119.00183	114.4358471	110.0764653	105.9132298	101.9362687	98.13625763	94.50438621	91.03232752	87.71220891
231030A00057	10/30/2023	5.52	10/30/2024	101.36675	101.0287914	100.693087	100.3596137	100.0283494	99.69927214	99.37236042	99.04759289	98.72494852
231030A00061	10/30/2023	5.32	4/30/2025	103.34399	102.5050018	101.6796843	100.8677093	100.0687546	99.2825084	98.50866892	97.74694374	96.99704958
231031A00021	10/31/2023	5.18	10/30/2025	105.33363	103.9963866	102.6828969	101.3925773	100.1248607	98.8791984	97.65505901	96.45192797	95.26930684
231031A00022	10/31/2023	5.04	10/30/2026	109.71396	107.3405547	105.0312587	102.7839854	100.5967291	98.4675607	96.39462413	94.3761333	92.41036897
231031A00033	10/31/2023	5.05	10/30/2026	109.73731	107.3636273	105.0540603	102.8065218	100.6190058	98.48958309	96.4163974	94.3976625	92.43165902
231031A00035	4/30/2024	5.25	4/30/2025	103.28527	102.4465442	101.6214919	100.8097791	100.0110837	99.22509383	98.45150782	97.6900333	96.94038705
231031A00040	4/30/2024	5.1	10/31/2025	105.23945	103.900309	102.5846945	101.2920364	100.0217845	98.77340581	97.54638376	96.34021774	95.15442233
231031A00041	10/31/2023	5.51	10/25/2024	101.30698	100.9828787	100.6608601	100.3409039	100.0229903	99.70709967	99.39321271	99.08131035	98.77137374
231101A00016	11/1/2023	4.99	11/3/2025	105.30393	103.9533541	102.6266729	101.3233049	100.0426878	98.78427651	97.54754335	96.33197679	95.13708108

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231101A00017	11/1/2023	5.25	5/1/2025	103.29733	102.4558581	101.6281445	100.8138576	100.012672	99.22427304	98.44835591	97.68462542	96.93279569
231102A00022	11/2/2023	4.91	11/10/2026	109.5458	107.1440998	104.8080497	102.5354896	100.3243459	98.17262493	96.07840914	94.03985387	92.05518408
231102A00024	11/2/2023	4.78	11/2/2028	118.08241	113.5465103	109.2159582	105.0803591	101.129902	97.35531915	93.74785391	90.29922943	87.00162021
231102A00025	11/2/2023	4.9	12/8/2026	109.86364	107.3814746	104.9691465	102.6242961	100.3446545	98.12804242	95.97236682	93.87561654	91.83585872
231102A00026	11/2/2023	4.9	1/12/2027	110.28414	107.7029257	105.1966896	102.7628101	100.3987696	98.10215489	95.87065122	93.70203811	91.59418471
231102A00027	11/2/2023	4.89	2/9/2027	110.60843	107.944884	105.360339	102.8519622	100.4170397	98.0529727	95.75727232	93.52755369	91.36153102
231102A00028	11/2/2023	4.88	3/9/2027	110.94107	108.1922438	105.5267941	102.9416538	100.4338902	98.00069909	95.63939811	93.3474206	91.12230955
231102A00029	11/2/2023	4.88	4/13/2027	111.36695	108.5168699	105.7557467	103.0802645	100.4872548	97.97368713	95.5366627	93.17340715	90.88126456
231102A00030	11/2/2023	4.87	5/11/2027	111.68056	108.7491245	105.9114181	103.1639393	100.503338	97.92640693	95.43007457	93.01139892	90.66756112
231102A00031	11/2/2023	5.1	11/3/2025	105.27652	103.9289049	102.6050957	101.3045109	100.026591	98.77079383	97.53659434	96.32348355	95.13096815
231102A00032	11/2/2023	4.91	11/2/2026	109.44713	107.068683	104.7547015	102.5030867	100.3118191	98.17895615	96.10262878	94.08103835	92.11245354
231102A00033	11/2/2023	4.83	11/2/2027	113.70778	110.2666417	106.9504307	103.7539509	100.6722513	97.70061184	94.83453105	92.06971496	89.40206639
231102A00039	11/2/2023	4.91	10/28/2026	109.38632	107.0221889	104.7218033	102.483089	100.3040479	98.18275855	96.11737296	94.10611306	92.1472678
231102A00041	11/2/2023	5.46	11/1/2024	101.36888	101.0254447	100.6843338	100.3455264	100.0089994	99.6747297	99.34269471	99.01287206	98.68523972
231102A00064	1/22/2024	5.01	1/22/2026	106.12079	104.5516865	103.0138558	101.5064313	100.0285784	98.57949273	97.15839872	95.76454826	94.39721958
231102A00070	2/15/2024	4.86	2/16/2027	110.62186	107.9372893	105.3327997	102.8055024	100.3526295	97.97153163	95.65967206	93.41462112	91.23405077
231103A00002	11/3/2023	4.67	11/29/2027	113.5029	109.9901155	106.6075046	103.3495442	100.2109746	97.18678675	94.27220824	91.46269141	88.75390123
231103A00005	11/3/2023	5.12	5/5/2025	103.23474	102.3827677	101.5449118	100.7208272	99.91017569	99.11263026	98.32787428	97.55560133	96.7955147
231103A00007	11/3/2023	5.05	8/4/2025	104.17803	103.0765218	101.9984321	100.9430183	99.90956899	98.89740235	97.90586447	96.93432804	95.98219098
231103A00008	11/3/2023	4.97	11/3/2025	105.10089	103.7545158	102.4319268	101.1325417	99.85580148	98.60116472	97.36810672	96.15611906	94.96470888
231103A00028	11/3/2023	5.53	9/3/2024	100.72644	100.5461473	100.3665051	100.1875079	100.0091522	99.83143459	99.65435157	99.47789978	99.30207583
231103A00029	11/3/2023	4.75	11/3/2026	109.08413	106.7072505	104.3948859	102.1449357	99.9553763	97.8242614	95.74971849	93.72994563	91.76320838
231103A00034	11/3/2023	4.49	11/3/2028	117.49012	112.9454823	108.6073481	104.4652403	100.5092645	96.73007579	93.11884574	89.6672312	86.36734515
231106A00007	11/6/2023	4.78	11/5/2027	113.57848	110.1311688	106.8093131	103.6076835	100.5212971	97.54540351	94.67547336	91.90718632	89.23642054
231106A00016	11/6/2023	5.39	11/6/2024	101.4002	101.0430468	100.6884219	100.3362947	99.98663884	99.63942825	99.29463728	98.95224061	98.61221329
231106A00020	11/6/2023	5.02	11/6/2025	105.20485	103.8495283	102.5182799	101.2105127	99.92565787	98.66316459	97.42249933	96.2031451	95.00460087
231107A00005	11/7/2023	5.39	11/15/2024	101.49976	101.1178055	100.7387404	100.3625323	99.9891489	99.61855833	99.25072919	98.88563056	98.52323197
231107A00008	11/7/2023	5.17	5/7/2025	103.30106	102.4433831	101.6000084	100.7705834	99.95476328	99.15221458	98.3626147	97.58565143	96.82102253
231107A00009	11/7/2023	5.03	11/7/2025	105.2306	103.8723619	102.5382875	101.2277858	99.94028492	98.67523098	97.43208744	96.2103345	95.00946839
231107A00011	11/7/2023	4.84	11/9/2026	109.36811	106.9713072	104.6399565	102.3719138	100.1651135	98.01756943	95.92737141	93.8926816	91.91173151
231107A00028	11/7/2023	5.4	11/7/2024	101.41486	101.0549509	100.697604	100.3427942	99.99049448	99.64067812	99.29331886	98.94839078	98.60586833
231108A00011	11/8/2023	5.06	5/8/2025	103.32939	102.4673647	101.6197848	100.7862898	99.96652995	99.16016697	98.36687373	97.58633365	96.81824032
231108A00015	11/8/2023	4.83	11/9/2026	109.34449	106.9479688	104.6168952	102.3491237	100.1425888	97.99530477	95.90536136	93.87092094	91.89021517

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231108A00026	11/8/2023	5.04	11/7/2025	105.24422	103.8858843	102.5517145	101.2411192	99.95352618	98.68838162	97.44514893	96.22330828	95.02235586
231108A00028	11/8/2023	4.83	11/9/2026	109.34449	106.9479688	104.6168952	102.3491237	100.1425888	97.99530477	95.90536136	93.87092094	91.89021517
231109A00014	5/17/2024	5.03	5/16/2025	103.28402	102.402119	101.5353515	100.6833263	99.84566861	99.02201652	98.21202005	97.41534086	96.63165171
231109A00025	11/9/2023	4.75	11/9/2028	117.03037	112.7280817	108.6201582	104.6966726	100.9482576	97.36607267	93.94177176	90.66747279	87.5357295
231109A00026	11/9/2023	5.19	5/9/2025	103.34202	102.4787498	101.62997	100.7953175	99.97444078	99.16700016	98.37266696	97.59112316	96.82206099
231113A00007	11/13/2023	4.86	11/13/2028	118.56508	113.9878768	109.619105	105.4481493	101.464994	97.66018184	94.0247802	90.55034903	87.22891139
231113A00034	11/13/2023	5.16	11/13/2025	105.48275	104.1062633	102.7545255	101.4269255	100.1228714	98.84179035	97.58312753	96.34634572	95.13092442
231113A00036	11/13/2023	5.3	5/15/2025	103.5102	102.6299244	101.7647011	100.9141439	100.0778815	99.25555457	98.44681618	97.65133063	96.86877329
231113A00038	11/13/2023	4.97	11/13/2026	109.72517	107.3130347	104.9670249	102.6849645	100.4647584	98.30439252	96.20192995	94.15550766	92.16333318
231114A00023	11/14/2023	5.46	9/13/2024	100.82248	100.6145802	100.4075557	100.2013964	99.9960968	99.79165139	99.58805482	99.38530173	99.18338683
231114A00025	11/14/2023	5.13	5/14/2025	103.34885	102.4720443	101.6101891	100.7629025	99.9298164	99.11057517	98.30483493	97.51226316	96.73253815
231114A00026	11/14/2023	4.97	11/14/2025	105.23286	103.8554353	102.5028181	101.1743986	99.86958248	98.5877946	97.32847803	96.0910934	94.87511822
231114A00027	11/14/2023	4.76	11/13/2026	109.22684	106.8206979	104.4805583	102.2042434	99.98966184	97.83480304	95.73773357	93.69659367	91.70959402
231114A00028	11/14/2023	4.68	11/15/2027	113.36623	109.8946997	106.5504988	103.3282773	100.2229408	97.22963503	94.34373282	91.56082244	88.8766964
231114A00032	11/14/2023	5.35	11/14/2024	101.47353	101.0943691	100.7180556	100.3445583	99.97384575	99.60588665	99.24065027	98.87810633	98.51822501
231114A00046	11/14/2023	4.62	11/14/2028	117.5316	112.9739802	108.6242914	104.4719313	100.5068966	96.71974211	93.10154732	89.64388403	86.33878692
231114A00072	11/14/2023	4.67	11/15/2027	113.33253	109.8615746	106.5179271	103.2962439	100.1914313	97.19863537	94.31322955	91.53080256	88.84714731
231114A00074	11/14/2023	4.6	11/14/2028	117.44444	112.8887105	108.5408473	104.3902521	100.4269241	96.64142078	93.0248237	89.56870688	86.26510708
231115A00002	11/15/2023	5.56	7/18/2024	100.20811	100.1580922	100.1081418	100.0582581	100.0084412	99.95869073	99.9090067	99.85938894	99.80983732
231115A00039	11/15/2023	4.85	11/16/2026	109.47691	107.059481	104.7085506	102.4219233	100.1974854	98.03320539	95.92712996	93.87738039	91.88214938
231117A00001	11/17/2023	4.99	11/12/2025	105.23638	103.8644094	102.5170613	101.1937321	99.8938339	98.61679768	97.36207235	96.12912417	94.91743602
231117A00002	11/17/2023	4.76	11/12/2026	109.21491	106.8116748	104.4742871	102.2005829	99.98847781	97.83596759	95.74112496	93.70209596	91.71709681
231117A00003	11/17/2023	4.59	11/17/2028	117.43593	112.8719895	108.5166583	104.3592804	100.3898032	96.5987356	92.97711473	89.51647327	86.20880974
231120A00025	11/20/2023	5.49	8/14/2024	100.50049	100.3756615	100.2511607	100.1269844	100.0031314	99.87960036	99.75639001	99.63349905	99.51092619
231120A00026	11/20/2023	5.43	9/18/2024	100.87011	100.6483926	100.4276651	100.2079183	99.98914592	99.77134126	99.55449788	99.33860938	99.12366939
231120A00027	11/20/2023	5.4	10/16/2024	101.1725	100.8733582	100.5759989	100.2804075	99.98656822	99.6944653	99.40408331	99.11540696	98.82842113
231120A00028	11/20/2023	5.38	11/13/2024	101.47388	101.0974466	100.7238238	100.352977	99.98487536	99.61948828	99.25678568	98.89673792	98.53931578
231121A00015	11/21/2023	4.75	11/30/2026	109.4053	106.9500704	104.5633787	102.2429286	99.98651118	97.79200424	95.65736859	93.5806442	91.55994666
231122A00029	11/22/2023	5.05	11/24/2025	105.46547	104.0589197	102.6781481	101.3225072	99.99136968	98.68412828	97.4001956	96.13900303	94.90000006
231122A00032	11/22/2023	5.2	5/22/2025	103.50561	102.6064256	101.7229436	100.8547519	100.0014554	99.16267224	98.33803354	97.52718295	96.72977595
231122A00033	11/22/2023	5.53	7/22/2024	100.25083	100.1897159	100.1286868	100.0677461	100.0068936	99.94612909	99.88545238	99.82486327	99.76436158
231122A00034	11/22/2023	5.42	9/23/2024	100.92159	100.6860408	100.4515959	100.2182515	99.98599964	99.75483277	99.52474322	99.29572344	99.06776594
231122A00035	11/22/2023	5.2	5/22/2025	103.50561	102.6064256	101.7229436	100.8547519	100.0014554	99.16267224	98.33803354	97.52718295	96.72977595

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231122A00044	11/22/2023	5.38	11/22/2024	101.57313	101.1718621	100.7737767	100.3788362	99.98700325	99.59824119	99.21251392	98.82978588	98.4500221
231127A00024	11/27/2023	4.78	11/27/2026	109.44196	106.9945686	104.6152843	102.3018294	100.0520155	97.86373967	95.73498129	93.66379775	91.64832117
231127A00025	11/27/2023	4.68	11/29/2027	113.53697	110.0236073	106.6404308	103.3819203	100.2428155	97.21810681	94.30302139	91.49301105	88.78374033
231127A00026	11/27/2023	4.61	11/27/2028	117.64067	113.0442651	108.6591206	104.4743877	100.4798315	96.66579259	93.02315209	89.5432982	86.21809561
231127A00065	11/27/2023	5.03	11/26/2025	105.46161	104.0495987	102.6635526	101.3028197	99.9667658	98.6547775	97.3662613	96.1006428	94.85736594
231128A00002	11/28/2023	4.41	11/30/2028	117.45741	112.8373796	108.4306237	104.2261508	100.2135906	96.38315814	92.72561787	89.2322498	85.89481818
231128A00003	11/28/2023	4.41	11/30/2028	117.45741	112.8373796	108.4306237	104.2261508	100.2135906	96.38315814	92.72561787	89.2322498	85.89481818
231128A00009	11/28/2023	4.73	12/14/2026	109.51747	107.0236162	104.6003966	102.2454074	99.95633915	97.73097478	95.56718526	93.4629255	91.41623051
231129A00006	11/29/2023	4.25	11/29/2028	116.73981	112.1383246	107.7493338	103.5618824	99.56563924	95.7508562	92.1083323	88.6293801	85.30579442
231129A00013	11/29/2023	5.25	11/29/2024	101.59559	101.175108	100.758112	100.3445552	99.9343952	99.52759021	99.12409921	98.72388182	98.32689833
231129A00039	11/29/2023	4.97	5/30/2025	103.38901	102.4687642	101.5649581	100.6771573	99.80493888	98.94789458	98.10563035	97.2777657	96.4639331
231129A00073	11/29/2023	4.81	5/29/2025	103.34931	102.4303122	101.5277188	100.6410899	99.77000404	98.91405448	98.07284865	97.24600743	96.43316459
231130A00031	11/30/2023	5.41	8/30/2024	100.66191	100.4927003	100.3240604	100.1559859	99.98847409	99.82152207	99.65512708	99.48928637	99.32399717
231130A00057	11/30/2023	5.27	12/2/2024	101.63645	101.2076934	100.7825577	100.360998	99.94296912	99.52842695	99.11732792	98.70962923	98.30528879
231130A00063	11/30/2023	5.52	7/1/2024	100.01854	100.0157625	100.012984	100.0102079	100.0074342	100.0046629	100.001894	99.99912744	99.99636331
231130A00064	11/30/2023	5.41	8/30/2024	100.66191	100.4927003	100.3240604	100.1559859	99.98847409	99.82152207	99.65512708	99.48928637	99.32399717
231130A00065	11/30/2023	5.33	10/30/2024	101.30256	100.9647382	100.6291679	100.2958281	99.96469669	99.63575167	99.3089715	98.98433487	98.66182076
231130A00072	11/30/2023	4.83	12/1/2025	105.23669	103.8127204	102.4151693	101.0433634	99.69665249	98.37440774	97.07602101	95.80090384	94.54848671
231130A00073	11/30/2023	4.61	11/30/2026	109.06661	106.6155288	104.2329013	101.9164281	99.66390263	97.47320541	95.3422996	93.26922749	91.2521069
231130A00074	11/30/2023	4.45	11/30/2028	116.9717	112.3815233	108.0028656	103.8248434	99.83718849	96.03021121	92.39476496	88.92221292	85.60439705
231201A00009	12/1/2023	5.27	11/25/2024	101.56114	101.1516917	100.7455551	100.3426884	99.94305193	99.54660705	99.15331552	98.76313976	98.37604278
231201A00024	12/1/2023	4.36	12/1/2028	116.5862	112.0017664	107.6288179	103.4564586	99.47441404	95.67298932	92.04303314	88.57590467	85.26344243
231201A00026	12/1/2023	4.51	12/1/2026	108.83555	106.3846589	104.0022999	101.6861743	99.43407054	97.24386397	95.11351321	93.04105617	91.02460656
231201A00027	12/1/2023	5.19	12/2/2024	101.60214	101.1734662	100.7484174	100.326944	99.909001	99.49454414	99.08352991	98.6759155	98.27165882
231201A00034	12/1/2023	4.62	3/2/2026	105.97985	104.2996955	102.654457	101.043108	99.46466361	97.9181773	96.40273883	94.91747261	93.46153597
231204A00006	12/4/2023	4.86	8/4/2025	103.96861	102.8683327	101.7914511	100.7372276	99.7049512	98.69394054	97.7035421	96.73312898	95.78209947
231205A00025	12/5/2023	4.61	12/15/2025	105.26505	103.8008088	102.3644544	100.9552592	99.57251967	98.21555643	96.88371276	95.57635386	94.29286586
231205A00026	12/5/2023	5.02	12/16/2024	101.731	101.2631831	100.7996865	100.3404537	99.88542606	99.43454561	98.98775561	98.54500037	98.10622516
231205A00037	12/5/2023	5.38	9/5/2024	100.7207	100.5349289	100.3498461	100.1654509	99.98173957	99.79870828	99.61635323	99.43467063	99.25365674
231206A00003	12/6/2023	5.18	12/6/2024	101.64032	101.2006714	100.7648379	100.3327693	99.90441681	99.47973248	99.05866924	98.6411808	98.22722166
231206A00012	12/6/2023	4.31	12/6/2028	116.41833	111.8241513	107.4425577	103.2625678	99.27382417	95.46655532	91.83153945	88.36007068	85.04392754
231206A00016	12/6/2023	4.74	6/6/2025	103.37142	102.4307367	101.5072436	100.6004672	99.70995587	98.83527411	97.97600182	97.13173364	96.30207837
231206A00044	12/8/2023	4.71	12/8/2025	105.14296	103.7012339	102.2865853	100.8983209	99.53576627	98.19826962	96.8852007	95.59594993	94.32992764

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231206A00046	12/6/2023	4.39	12/6/2027	112.62677	109.1101574	105.724682	102.464749	99.32503039	96.30045333	93.38618636	90.57762666	87.87038791
231206A00047	12/6/2023	4.31	12/6/2028	116.41833	111.8241513	107.4425577	103.2625678	99.27382417	95.46655532	91.83153945	88.36007068	85.04392754
231206A00065	12/6/2023	4.58	12/8/2025	105.14343	103.6986409	102.2810386	100.8899199	99.52460665	98.18444385	96.86879804	95.57705664	94.30862709
231206A00070	12/6/2023	4.58	12/8/2025	105.14343	103.6986409	102.2810386	100.8899199	99.52460665	98.18444385	96.86879804	95.57705664	94.30862709
231207A00010	12/7/2023	4.38	12/7/2027	112.60357	109.0846819	105.6971212	102.4352766	99.29380842	96.26763325	93.35190962	90.54202534	87.83358537
231207A00011	12/7/2023	4.28	12/7/2028	116.29619	111.7020105	107.3205701	103.1408735	99.15254906	95.34581262	91.7114306	88.24068633	84.92534849
231207A00014	12/7/2023	4.7	12/8/2025	105.1285	103.6868767	102.2723351	100.884176	99.52172478	98.18432986	96.87136097	95.58220861	94.31628312
231207A00016	12/7/2023	4.47	12/7/2026	108.80325	106.3368454	103.9398512	101.6099176	99.34479099	97.1423069	95.00038624	92.91703128	90.89032196
231207A00018	12/7/2023	4.7	12/8/2025	105.1285	103.6868767	102.2723351	100.884176	99.52172478	98.18432986	96.87136097	95.58220861	94.31628312
231207A00027	12/7/2023	4.15	12/7/2028	116.38277	111.7673797	107.3662056	103.168151	99.16275317	95.34014275	91.69100697	88.20655543	84.87848801
231207A00034	12/7/2023	4.7	12/5/2025	105.09534	103.6618755	102.2551992	100.8746215	99.51947867	98.18912914	96.88295242	95.60034831	94.34073607
231207A00035	12/7/2023	4.47	12/7/2026	108.80325	106.3368454	103.9398512	101.6099176	99.34479099	97.1423069	95.00038624	92.91703128	90.89032196
231208A00019	3/15/2024	4.95	3/14/2025	102.5141	101.8059203	101.1075666	100.4188304	99.73951355	99.06942328	98.40837211	97.7561776	97.11266221
231208A00020	3/15/2024	4.85	6/16/2025	103.46015	102.4938396	101.5456589	100.615102	99.70168	98.80492171	97.92437319	97.05959687	96.21017083
231208A00021	3/15/2024	4.75	9/15/2025	104.24849	103.0348476	101.8496118	100.691794	99.5604489	98.45467413	97.37360798	96.31642715	95.28234456
231208A00022	3/15/2024	4.69	12/15/2025	105.1912	103.7306346	102.2978382	100.8920894	99.51268873	98.15896039	96.83025123	95.5259298	94.24538548
231208A00023	3/15/2024	4.61	3/16/2026	106.12194	104.4033054	102.7209641	101.0738266	99.46085087	97.88103605	96.33342073	94.81708083	93.33112775
231211A00013	12/11/2023	5.42	9/11/2024	100.79266	100.5903041	100.3887736	100.1880629	99.98816708	99.789081	99.59079972	99.39331832	99.19663189
231211A00057	12/11/2023	4.58	12/11/2029	121.54062	115.7990381	110.3737699	105.2456285	100.3966904	95.81020556	91.47051427	87.3629711	83.47387399
231211A00071	12/11/2023	5.22	12/16/2024	101.76514	101.2979322	100.8350352	100.3763874	99.92193046	99.47160682	99.02536008	98.58313487	98.1448768
231212A00007	12/12/2023	5.16	2/5/2025	102.27757	101.670163	101.069994	100.4769305	99.89084666	99.31161958	98.73912924	98.17325842	97.61389259
231212A00008	12/12/2023	5.26	12/12/2024	101.74052	101.2842786	100.8321446	100.3840648	99.93998454	99.49985036	99.06360961	98.63121059	98.20260254
231212A00009	12/12/2023	5.01	6/12/2025	103.57059	102.6144701	101.6760843	100.7549454	99.8505802	98.9625325	98.09036259	97.23364644	96.39197503
231212A00016	12/12/2023	4.59	12/7/2026	109.09584	106.6258254	104.2252947	101.8919011	99.6233885	97.41759042	95.2724256	93.18589427	91.1560744
231212A00018	12/12/2023	4.5	12/6/2027	113.00367	109.4805848	106.0888206	102.8227714	99.67710326	96.64673735	93.72683665	90.91279294	88.20021474
231212A00067	12/12/2023	4.82	12/12/2025	105.34761	103.8937764	102.46744	101.0678884	99.69443249	98.34640618	97.0231656	95.72408821	94.44857187
231213A00015	12/13/2023	5.47	8/13/2024	100.4871	100.3650495	100.2433075	100.1218764	100.0007549	99.87994179	99.7594358	99.63923576	99.51934044
231213A00018	12/13/2023	4.99	6/16/2025	103.59566	102.628645	101.6797697	100.7485273	99.83442866	98.93700236	98.05579431	97.19036675	96.34029759
231213A00019	12/13/2023	4.97	6/13/2025	103.54331	102.5846401	101.6438029	100.7203067	99.81367437	98.92344595	98.0491782	97.19044373	96.34683029
231213A00044	12/13/2023	5.07	12/13/2024	101.66409	101.2053274	100.7507233	100.3002204	99.85376328	99.41129746	98.97276935	98.53812637	98.10731686
231213A00049	12/13/2023	4.14	12/13/2028	115.7374	111.1394317	106.7552653	102.5738063	98.5845938	94.7777614	91.1440002	87.67452435	84.36103899
231214A00003	12/14/2023	4.7	6/16/2025	103.31496	102.3494052	101.4019687	100.4721463	99.5594493	98.66340673	97.78356485	96.91948629	96.0707493
231214A00029	12/14/2023	4.49	12/15/2025	104.89806	103.4397238	102.0091226	100.6055315	99.22825203	97.87660946	96.54995153	95.24764771	93.96908822

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231214A00036	12/14/2023	4.19	12/14/2026	108.19052	105.7131771	103.3061129	100.9669283	98.6933243	96.48309406	94.33411821	92.24436102	90.21186653
231214A00058	12/14/2023	4.69	6/13/2025	103.2746	102.3173103	101.3778398	100.4556928	99.55039233	98.66147886	97.78850951	96.93105723	96.08871012
231214A00074	12/14/2023	4.69	6/13/2025	103.2746	102.3173103	101.3778398	100.4556928	99.55039233	98.66147886	97.78850951	96.93105723	96.08871012
231214A00075	12/14/2023	4.49	12/15/2025	104.89806	103.4397238	102.0091226	100.6055315	99.22825203	97.87660946	96.54995153	95.24764771	93.96908822
231215A00004	12/15/2023	4.07	12/15/2028	115.44648	110.8495806	106.4667551	102.2868828	98.29947613	94.4946443	90.86305605	87.39590515	84.08487812
231215A00018	12/15/2023	4.19	12/15/2027	112.0364	108.5059477	105.1081325	101.8372487	98.68787097	95.65483579	92.73322706	89.91836299	87.20578359
231218A00019	12/18/2023	5.39	7/18/2024	100.19953	100.1495167	100.0995733	100.0496967	99.99988671	99.95014329	99.90046627	99.85085551	99.80131087
231218A00020	12/18/2023	5.32	8/19/2024	100.53162	100.3929547	100.2546901	100.1168212	99.97934608	99.84226315	99.70557068	99.56926696	99.43335029
231218A00023	12/18/2023	4.76	6/18/2025	103.39388	102.4225309	101.4695137	100.5343087	99.61641911	98.71536618	97.83068884	96.96194272	96.10869939
231218A00027	12/18/2023	4.96	2/19/2025	102.29771	101.6523494	101.0151523	100.3859689	99.76464831	99.1510436	98.54501139	97.94641185	97.35510859
231218A00046	12/18/2023	4.76	6/18/2025	103.39388	102.4225309	101.4695137	100.5343087	99.61641911	98.71536618	97.83068884	96.96194272	96.10869939
231218A00047	12/18/2023	5.24	9/18/2024	100.82798	100.6063275	100.3856626	100.1659783	99.94726811	99.72952547	99.5127439	99.29691699	99.0820384
231218A00048	12/18/2023	5.32	8/19/2024	100.53162	100.3929547	100.2546901	100.1168212	99.97934608	99.84226315	99.70557068	99.56926696	99.43335029
231218A00052	12/18/2023	4.54	12/18/2025	105.00318	103.5361336	102.0971268	100.6854271	99.3003249	97.94113474	96.60719419	95.29786294	94.01252191
231218A00070	12/18/2023	4.6	6/18/2025	103.36386	102.3908936	101.4363143	100.4996039	99.58026305	98.67781102	97.79178464	96.92173754	96.06723945
231219A00006	12/19/2023	5.39	7/19/2024	100.2102	100.1574185	100.1047048	100.052063	99.99949304	99.94699475	99.89456798	99.84221257	99.78992839
231219A00007	12/19/2023	5.05	12/19/2024	101.7164	101.2411497	100.7703627	100.3039716	99.84191499	99.38413231	98.93056432	98.48115281	98.03584065
231219A00008	12/19/2023	5.05	12/19/2024	101.7164	101.2411497	100.7703627	100.3039716	99.84191499	99.38413231	98.93056432	98.48115281	98.03584065
231219A00009	12/19/2023	4.75	6/19/2025	103.39453	102.4204949	101.4648861	100.5271862	99.60689429	98.70352791	97.8166223	96.94572963	96.09041818
231219A00011	12/19/2023	4.75	6/19/2025	103.39453	102.4204949	101.4648861	100.5271862	99.60689429	98.70352791	97.8166223	96.94572963	96.09041818
231219A00012	12/19/2023	4.54	12/19/2025	105.01379	103.5440258	102.1023994	100.6881763	99.30064319	97.93911111	96.60291431	95.29140929	94.00397391
231219A00013	12/19/2023	4.27	12/18/2026	108.42796	105.9370732	103.517119	101.1656699	98.88039631	96.65906214	94.49952059	92.39970989	90.3576494
231219A00015	12/19/2023	4.17	12/20/2027	112.01982	108.4763386	105.066473	101.7844575	98.62480737	95.58230309	92.6519765	89.8290971	87.10915935
231219A00016	12/19/2023	4.27	12/18/2026	108.42796	105.9370732	103.517119	101.1656699	98.88039631	96.65906214	94.49952059	92.39970989	90.3576494
231219A00017	12/19/2023	4.26	1/15/2027	108.69233	106.1235056	103.6296012	101.207987	98.85613956	96.57164003	94.3521689	92.19550131	90.09950255
231219A00018	12/19/2023	4.25	2/16/2027	109.01679	106.3535551	103.7699129	101.2629894	98.83003138	96.46840347	94.17558252	91.94915181	89.78679582
231219A00019	12/19/2023	4.17	12/15/2027	111.96738	108.4381259	105.0414699	101.7717134	98.62343207	95.59146351	92.67089267	89.85703875	87.14544273
231219A00020	12/19/2023	4.16	2/1/2028	112.44428	108.7776472	105.2529205	101.8638039	98.60432129	95.46879479	92.4518282	89.54829123	86.75330474
231219A00021	12/19/2023	4.14	3/15/2028	112.85009	109.0553274	105.4113051	101.9111517	98.54835552	95.31674014	92.21044502	89.22390711	86.35184385
231219A00022	12/19/2023	4.13	4/14/2028	113.13462	109.2527428	105.5279736	101.9530731	98.52118191	95.22579424	92.06073742	89.02015282	86.09847802
231219A00023	12/19/2023	4.12	6/15/2028	113.75481	109.6921705	105.8005839	102.0719296	98.49851287	95.07304367	91.78861272	88.63866974	85.61700282
231219A00025	12/19/2023	4.06	12/15/2028	115.40207	110.8061435	106.4242651	102.245308	98.25878599	94.45480949	90.82404847	87.35769786	84.04744528
231219A00060	12/19/2023	4.22	6/21/2027	110.247	107.2253212	104.3039358	101.4789596	98.74667936	96.10354653	93.54616857	91.0713014	88.67584193

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231220A00008	12/20/2023	4.99	12/18/2024	101.67776	101.2053498	100.7373425	100.2736811	99.81430503	99.359155	98.90817264	98.4613007	98.01848299
231220A00014	12/20/2023	4.99	12/20/2024	101.69793	101.2200069	100.7465969	100.2776319	99.81304947	99.35278808	98.89678749	98.44498857	97.99733325
231220A00015	12/20/2023	4.48	12/19/2025	104.9252	103.4561071	102.0151487	100.6015822	99.21469466	97.85379729	96.51822466	95.20733356	93.9205021
231220A00027	12/20/2023	4.99	12/16/2024	101.6576	101.1906873	100.7280814	100.2697228	99.81555314	99.3655149	98.91955172	98.47760822	98.03963005
231220A00028	12/20/2023	4.13	12/20/2027	111.88125	108.3401714	104.9326421	101.6528983	98.49545737	95.45510213	92.52686651	89.70602206	86.98806515
231220A00030	12/20/2023	4.48	12/22/2025	104.95654	103.4792944	102.0304825	100.6093517	99.21517796	97.84726203	96.50492839	95.18752423	93.89441846
231220A00031	12/20/2023	4.23	12/21/2026	108.35955	105.8615708	103.434956	101.0772513	98.78610591	96.5592639	94.39455948	92.28991298	90.24332683
231220A00032	12/20/2023	4.57	12/19/2025	105.05809	103.5879852	102.1460247	100.7314733	99.34361745	97.98176802	96.64525913	95.33344715	94.04570981
231220A00034	12/20/2023	4.99	12/20/2024	101.69793	101.2200069	100.7465969	100.2776319	99.81304947	99.35278808	98.89678749	98.44498857	97.99733325
231221A00003	12/21/2023	4.39	12/22/2025	104.8229	103.3466903	101.8988914	100.4787561	99.08556107	97.71860741	96.37722004	95.06074657	93.76855631
231221A00006	12/21/2023	4.14	12/21/2026	108.13667	105.6414937	103.2176122	100.8625812	98.57405167	96.34976937	94.18757017	92.085376	90.04119084
231221A00008	12/21/2023	3.99	12/21/2028	115.14872	110.5423664	106.1513451	101.9644283	97.9710305	94.16117088	90.52543527	87.0549411	83.74130464
231221A00014	12/21/2023	4.14	6/21/2027	110.00935	106.9912163	104.0732946	101.2516965	98.52271163	95.88279401	93.32855373	90.8567492	88.46427968
231221A00022	12/21/2023	4.01	12/21/2028	113.59255	109.4673558	105.5300549	101.7709064	98.18073092	94.75087506	91.4731782	88.33994174	85.3439003
231221A00039	12/21/2023	3.99	12/21/2028	115.14872	110.5423664	106.1513451	101.9644283	97.9710305	94.16117088	90.52543527	87.0549411	83.74130464
231221A00086	12/21/2023	4.48	6/23/2025	103.29705	102.3109625	101.3437619	100.3949114	99.46389179	98.55020294	97.65336347	96.77290963	95.90839462
231221A00103	12/21/2023	4.3	12/30/2025	104.96499	103.4633376	101.9910304	100.5472798	99.13132826	97.74244457	96.37992271	95.0430807	93.73125963
231221A00104	12/21/2023	4.3	12/30/2025	104.96499	103.4633376	101.9910304	100.5472798	99.13132826	97.74244457	96.37992271	95.0430807	93.73125963
231222A00004	12/22/2023	4	12/22/2028	115.20293	110.592696	106.19809	102.0078558	98.01138824	94.19868852	90.56032572	87.08740182	83.77151872
231222A00014	12/22/2023	4.92	12/20/2024	101.66442	101.1865992	100.7132817	100.2444087	99.77991756	99.31974687	98.86383639	98.41212697	97.96456056
231222A00019	12/22/2023	4.92	12/23/2024	101.69408	101.207999	100.7265783	100.2497517	99.77745367	99.30961974	98.84618667	98.38709241	97.93227612
231222A00027	12/22/2023	4.84	2/21/2025	102.2397	101.5891325	100.9468641	100.3127393	99.68660377	99.06830692	98.45770199	97.85464583	97.25899886
231222A00032	12/22/2023	4.94	12/16/2024	101.63422	101.1673732	100.7048305	100.2465349	99.79242763	99.34245144	98.8965499	98.45466765	98.01675032
231222A00039	12/22/2023	4.44	12/22/2025	104.89714	103.4203592	101.9719976	100.5513092	99.15757046	97.7900822	96.44816913	95.1311786	93.83847973
231226A00016	12/26/2023	3.92	12/26/2028	114.88886	110.4268444	106.1737159	102.1184658	98.25072922	94.56074253	91.03930466	87.67774165	84.46787354
231226A00024	12/26/2023	4.03	12/26/2028	115.37556	110.7508035	106.3427931	102.1401934	98.13232246	94.30911002	90.66105939	87.1792116	83.85511219
231226A00027	12/26/2023	4.22	12/28/2026	108.40531	105.8882195	103.4435446	101.0687847	98.76153722	96.51949757	94.34045392	92.22228303	90.16294612
231226A00043	12/26/2023	4.46	12/26/2025	104.96841	103.4805159	102.0214565	100.5904618	99.18679307	97.80973696	96.45860453	95.13273013	93.8314704
231226A00095	12/26/2023	4.22	12/28/2026	108.40531	105.8882195	103.4435446	101.0687847	98.76153722	96.51949757	94.34045392	92.22228303	90.16294612
231226A00098	12/26/2023	4.67	6/26/2025	103.38762	102.3947918	101.4211008	100.4659983	99.52895507	98.60946149	97.70702714	96.8211797	95.95146416
231227A00005	12/27/2023	4.17	12/28/2026	108.28054	105.7650268	103.3218935	100.9486412	98.64286865	96.40227207	94.22464061	92.10785195	90.04986816
231227A00013	12/27/2023	4.44	6/27/2025	103.29716	102.3002842	101.3227095	100.3638763	99.42324853	98.50031069	97.59456647	96.70553803	95.83276507
231227A00014	12/27/2023	4.29	12/26/2025	104.90875	103.418131	101.9564422	100.5229168	99.11681228	97.73741193	96.38402349	95.05597815	93.75262958

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
231227A00023	12/27/2023	3.98	12/27/2028	115.16155	110.5388781	106.1330357	101.9326768	97.92710828	94.10624948	90.46059437	86.98117551	83.65953079
231227A00026	12/27/2023	4.6	6/27/2025	103.32792	102.3327212	101.3567566	100.3994741	99.46034024	98.53884169	97.63448439	96.74679258	95.87530796
231227A00027	12/27/2023	4.42	12/26/2025	104.90858	103.4211507	101.962548	100.5320021	99.1287746	97.75215227	96.40144641	95.07599153	93.77514447
231227A00028	12/27/2023	4.85	2/4/2025	102.07924	101.4752212	100.8783636	100.288542	99.70563243	99.12951375	98.56006762	97.99717845	97.44073332
231227A00030	12/27/2023	4.44	6/27/2025	103.29716	102.3002842	101.3227095	100.3638763	99.42324853	98.50031069	97.59456647	96.70553803	95.83276507
231227A00039	12/27/2023	4.6	6/27/2025	103.32792	102.3327212	101.3567566	100.3994741	99.46034024	98.53884169	97.63448439	96.74679258	95.87530796
231228A00008	12/28/2023	5.18	9/30/2024	100.96707	100.704383	100.4430255	100.1829834	99.9242469	99.66680625	99.41065174	99.15577383	98.90216301
231228A00020	12/28/2023	4.93	12/27/2024	101.73859	101.2414779	100.7492342	100.2617866	99.77906507	99.30100118	98.8275276	98.35857836	97.89408877
231228A00022	12/28/2023	4.61	6/27/2025	103.3379	102.3426486	101.3666314	100.409297	99.47011185	98.54856273	97.64415552	96.75641445	95.8848812
231228A00023	12/28/2023	4.4	12/26/2025	104.87866	103.3914681	101.9330937	100.5027723	99.09976536	97.72335993	96.37286735	95.04762223	93.7469815
231228A00024	12/28/2023	4.15	12/28/2026	108.23064	105.7157497	103.273233	100.9005838	98.59540122	96.35538187	94.17831529	92.06207951	90.00463697
231228A00025	12/28/2023	4.05	12/28/2027	111.6854	108.1264321	104.7025105	101.4077702	98.23663538	95.18380159	92.24422139	89.41309031	86.68583375
231228A00026	12/28/2023	3.96	12/28/2028	115.08158	110.4580134	106.0514645	101.8505697	97.8446201	94.02352093	90.37775304	86.89833697	83.57679958
231228A00038	12/28/2023	5.18	9/30/2024	100.96707	100.704383	100.4430255	100.1829834	99.9242469	99.66680625	99.41065174	99.15577383	98.90216301
231229A00002	12/29/2023	4.95	12/23/2024	101.72542	101.2223773	100.7241806	100.230757	99.74203824	99.25795711	98.77844782	98.30344581	97.8328877
231229A00008	12/29/2023	5.43	7/1/2024	100.05628	100.0534391	100.0505961	100.0477556	100.0449176	100.042082	100.0392488	100.0364181	100.0335899
231229A00017	12/29/2023	4.42	12/29/2025	104.93942	103.4438358	101.9773803	100.5392736	99.12876588	97.74513347	96.38767733	95.0557222	93.74861558
231229A00058	12/29/2023	4.9	1/29/2025	102.04987	101.4621918	100.8812935	100.3070582	99.73937184	99.17812261	98.62320141	98.07450157	97.53191879
231229A00059	12/29/2023	4.9	1/29/2025	102.04987	101.4621918	100.8812935	100.3070582	99.73937184	99.17812261	98.62320141	98.07450157	97.53191879
231229A00060	12/29/2023	4.9	1/29/2025	102.04987	101.4621918	100.8812935	100.3070582	99.73937184	99.17812261	98.62320141	98.07450157	97.53191879
231229A00061	12/29/2023	4.74	4/29/2025	102.84705	102.013033	101.192578	100.3853569	99.59105105	98.80935198	98.03996094	97.28258857	96.53695453
231229A00062	12/29/2023	4.74	4/29/2025	102.84705	102.013033	101.192578	100.3853569	99.59105105	98.80935198	98.03996094	97.28258857	96.53695453
231229A00063	12/29/2023	4.74	4/29/2025	102.84705	102.013033	101.192578	100.3853569	99.59105105	98.80935198	98.03996094	97.28258857	96.53695453
231229A00065	12/29/2023	4.6	7/29/2025	103.62743	102.545095	101.4854595	100.4478094	99.43146456	98.43577282	97.4601083	96.50387024	95.5664817
231229A00066	12/29/2023	4.6	7/29/2025	103.62743	102.545095	101.4854595	100.4478094	99.43146456	98.43577282	97.4601083	96.50387024	95.5664817
231229A00067	12/29/2023	4.6	7/29/2025	103.62743	102.545095	101.4854595	100.4478094	99.43146456	98.43577282	97.4601083	96.50387024	95.5664817
231229A00068	12/29/2023	4.42	12/29/2025	104.93942	103.4438358	101.9773803	100.5392736	99.12876588	97.74513347	96.38767733	95.0557222	93.74861558
231229A00070	12/29/2023	4.42	12/29/2025	104.93942	103.4438358	101.9773803	100.5392736	99.12876588	97.74513347	96.38767733	95.0557222	93.74861558
231229A00071	12/29/2023	4.42	12/29/2025	104.93942	103.4438358	101.9773803	100.5392736	99.12876588	97.74513347	96.38767733	95.0557222	93.74861558
240102A00029	1/2/2024	4.66	7/2/2025	103.43716	102.4279698	101.4385421	100.4683005	99.51669008	98.5831772	97.66724837	96.76840943	95.88618456
240102A00055	1/2/2024	4.23	1/4/2027	108.50203	105.9650645	103.5015226	101.1088443	98.78457917	96.52637657	94.33198159	92.19923023	90.12604518
240103A00003	1/3/2024	4.71	7/3/2025	103.49736	102.4851729	101.4928632	100.5198453	99.56555989	98.62946882	97.71105455	96.80981901	95.92528266
240103A00004	1/3/2024	4.48	1/5/2026	105.10475	103.58926	102.1035206	100.6467255	99.21810041	97.81689846	96.44239858	95.09390452	93.77074379

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240103A00005	1/3/2024	4.28	1/4/2027	108.62775	106.0891849	103.6240785	101.2298704	98.90410878	96.64444217	94.44861466	92.31446132	90.23990396
240103A00010	1/3/2024	4.84	1/18/2039	152.03899	135.8962817	121.7982765	109.4672941	98.66510843	89.18713369	80.85749796	73.52486132	67.05886279
240103A00011	1/3/2024	4.84	1/18/2039	152.03899	135.8962817	121.7982765	109.4672941	98.66510843	89.18713369	80.85749796	73.52486132	67.05886279
240103A00018	1/3/2024	4.28	1/4/2027	108.62775	106.0891849	103.6240785	101.2298704	98.90410878	96.64444217	94.44861466	92.31446132	90.23990396
240103A00023	3/29/2024	4.45	7/29/2025	103.46456	102.3831726	101.3244642	100.2877276	99.27228328	98.27747916	97.30268973	96.34731453	95.41077691
240103A00025	1/3/2024	4.48	1/2/2026	105.07222	103.5649918	102.0872632	100.6382456	99.21717479	97.82331317	96.45594866	95.11439352	93.79798334
240103A00026	1/3/2024	4.28	1/4/2027	108.62775	106.0891849	103.6240785	101.2298704	98.90410878	96.64444217	94.44861466	92.31446132	90.23990396
240103A00032	3/29/2024	4.45	7/29/2025	103.46456	102.3831726	101.3244642	100.2877276	99.27228328	98.27747916	97.30268973	96.34731453	95.41077691
240103A00033	3/29/2024	4.45	7/29/2025	103.46456	102.3831726	101.3244642	100.2877276	99.27228328	98.27747916	97.30268973	96.34731453	95.41077691
240103A00034	3/29/2024	4.45	7/29/2025	103.46456	102.3831726	101.3244642	100.2877276	99.27228328	98.27747916	97.30268973	96.34731453	95.41077691
240103A00035	3/29/2024	4.45	7/29/2025	103.46456	102.3831726	101.3244642	100.2877276	99.27228328	98.27747916	97.30268973	96.34731453	95.41077691
240104A00014	1/4/2024	4.72	7/3/2025	103.5075	102.4952631	101.5028991	100.5298277	99.5754894	98.63934619	97.72088049	96.81959417	95.93500773
240104A00064	1/4/2024	5.04	1/3/2025	101.86507	101.3485454	100.8372725	100.3311675	99.83015212	99.33414985	98.8430856	98.3568858	97.87547835
240104A00068	1/4/2024	4.76	7/3/2025	103.54808	102.535624	101.5430427	100.5697571	99.61520743	98.67885569	97.76018422	96.85869485	95.97390798
240105A00008	1/5/2024	5.41	7/5/2024	100.09789	100.08367	100.0694674	100.0552787	100.0411039	100.0269429	100.0127957	99.99866227	99.98454265
240105A00011	1/5/2024	5.06	12/5/2024	101.5966	101.1452527	100.6978111	100.2542239	99.81444126	99.37841451	98.94609562	98.51743742	98.09239355
240105A00015	1/5/2024	4.99	1/6/2025	101.86966	101.344992	100.8257439	100.3118308	99.80317059	99.29968286	98.80128886	98.3079114	97.81947487
240105A00017	1/5/2024	4.29	1/5/2027	108.66342	106.1217257	103.6536312	101.2565689	98.92808044	96.66580801	94.4674897	92.33095496	90.25412028
240105A00019	1/5/2024	5.02	12/5/2024	101.57896	101.1277716	100.6804891	100.2370595	99.79743321	99.36156146	98.92939625	98.50089044	98.07599766
240105A00028	1/5/2024	4.76	7/7/2025	103.58705	102.5637058	101.560669	100.5773376	99.61313399	98.66750297	97.73991064	96.8298434	95.93680704
240108A00018	1/8/2024	4.94	1/8/2025	101.86341	101.3333373	100.8088	100.2897095	99.7759813	99.26753228	98.7642812	98.26614844	97.77305604
240108A00020	1/8/2024	4.68	7/8/2025	103.51453	102.4889162	101.4837101	100.4983062	99.53212227	98.58459907	97.65519869	96.7434038	95.84871662
240108A00022	1/8/2024	4.46	1/8/2026	105.10664	103.5831392	102.0896248	100.625285	99.1893359	97.78102107	96.39961059	95.04439978	93.7147081
240108A00023	1/8/2024	4.27	1/8/2027	108.64449	106.0950112	103.6195199	101.2154292	98.88026142	96.61164083	94.40728852	92.26501795	90.18273051
240108A00030	1/8/2024	5.29	9/3/2024	100.71748	100.5322067	100.3476012	100.1636595	99.980378	99.79775311	99.61578131	99.4344591	99.253783
240108A00031	1/8/2024	5.2	9/30/2024	100.97045	100.7081277	100.4471309	100.1874477	99.92906822	99.67198283	99.41618183	99.16165564	98.9083948
240108A00032	1/8/2024	5.14	10/16/2024	101.12192	100.8138957	100.5077129	100.2033553	99.90080658	99.60005058	99.30107127	99.00385286	98.70837972
240108A00033	1/8/2024	4.96	1/2/2025	101.82753	101.2963502	100.7705634	100.2500841	99.73483235	99.22472966	98.71969927	98.21966588	97.72455568
240108A00034	1/8/2024	5.07	11/4/2024	101.28951	100.927233	100.5674808	100.2102288	99.85545116	99.5031221	99.15321636	98.80570898	98.46057535
240108A00035	1/8/2024	5.04	12/2/2024	101.55717	101.1146844	100.675955	100.2409294	99.80956085	99.38180351	98.95761217	98.53694242	98.1197506
240108A00037	1/8/2024	4.69	7/8/2025	103.52481	102.4991421	101.4938803	100.5084215	99.54218343	98.5946068	97.66515371	96.75330682	95.85856831
240108A00038	1/8/2024	4.13	1/8/2029	115.95328	111.28065	106.8283014	102.5846427	98.538754	94.68034518	90.99971596	87.48771907	84.13572568
240108A00040	1/8/2024	4.13	1/8/2029	115.95328	111.28065	106.8283014	102.5846427	98.538754	94.68034518	90.99971596	87.48771907	84.13572568

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240108A00041	1/9/2024	4.13	1/9/2029	115.96337	111.2878079	106.8327698	102.5866436	98.53849269	94.67801164	90.99548601	87.48175542	84.12817894
240108A00047	1/11/2024	4.95	1/10/2025	101.88879	101.3532179	100.8232949	100.2989321	99.78004207	99.26653917	98.75833961	98.25536132	97.75752392
240108A00049	1/11/2024	4.95	1/10/2025	101.88879	101.3532179	100.8232949	100.2989321	99.78004207	99.26653917	98.75833961	98.25536132	97.75752392
240109A00006	1/9/2024	4.71	7/9/2025	103.55498	102.5264745	101.5184879	100.5304086	99.56165005	98.61164841	97.67986169	96.76576864	95.86886773
240109A00025	1/9/2024	4.47	1/9/2026	105.13277	103.6063884	102.110083	100.6430327	99.20445021	97.79357594	96.40967687	95.0520454	93.71999824
240109A00030	1/9/2024	4.99	1/9/2025	101.9001	101.3672078	100.839905	100.3181062	99.80172532	99.29067811	98.78488201	98.28425616	97.78872138
240109A00031	1/9/2024	4.73	7/9/2025	103.5756	102.5469805	101.538882	100.5506924	99.58182497	98.63171596	97.69982332	96.78562575	95.8886217
240109A00042	1/9/2024	3.99	1/9/2029	116.00517	111.3087536	106.8343686	102.5703026	98.50552345	94.62963651	90.93284457	87.40591025	84.040121
240109A00048	1/9/2024	4.12	1/9/2029	115.91827	111.2437245	106.7896617	102.5444775	98.49723684	94.63763544	90.9559602	87.44305197	84.09027098
240110A00001	1/10/2024	4.42	1/9/2026	105.05607	103.5303001	102.0345939	100.5681324	99.13012869	97.71982335	96.33648365	94.97940225	93.6478961
240110A00003	1/10/2024	4.78	1/10/2025	101.86567	101.3293353	100.7986692	100.2735819	99.75398564	99.23979427	98.73092352	98.22729086	97.72881545
240110A00010	1/10/2024	4.42	1/12/2026	105.08809	103.5540673	102.0503503	100.5761143	99.13056211	97.71292486	96.32246075	94.9584538	93.62021282
240110A00017	1/10/2024	4.94	1/6/2025	101.85628	101.313864	100.7770723	100.2458196	99.72002068	99.19959175	98.68445088	98.17451778	97.66971376
240110A00021	1/10/2024	4.13	1/10/2028	112.10191	108.5007894	105.0373373	101.7055245	98.49962383	95.41418953	92.44404202	89.58425328	86.83013315
240110A00029	1/10/2024	4.5	7/10/2025	103.48111	102.4484155	101.436413	100.4444806	99.47202456	98.51847424	97.58328126	96.66591822	95.76587781
240111A00016	1/11/2024	4.63	7/11/2025	103.49126	102.4577742	101.4450118	100.4523568	99.47921341	98.52500945	97.58919479	96.6712405	95.77063777
240111A00020	1/11/2024	4.93	1/13/2025	101.908	101.3642282	100.8262822	100.2940668	99.7674907	99.24646418	98.73089963	98.22071125	97.71581501
240111A00021	1/11/2024	4.47	7/11/2025	103.45937	102.4241241	101.4096733	100.4153937	99.44068705	98.48497845	97.54771539	96.62836663	95.72642116
240111A00025	1/11/2024	4.19	1/11/2027	108.47322	105.9179142	103.436936	101.0276856	98.68766732	96.41448858	94.20585462	92.05956395	89.97350395
240111A00028	1/11/2024	4.09	1/11/2029	115.80295	111.1255813	106.6690738	102.4217889	98.37276257	94.51166383	90.82875504	87.31485447	83.96130161
240111A00029	1/11/2024	5.39	7/11/2024	100.16079	100.1295262	100.098299	100.0671074	100.0359515	100.0048312	99.9737464	99.94269702	99.91168302
240111A00031	1/11/2024	4.19	1/11/2027	108.47322	105.9179142	103.436936	101.0276856	98.68766732	96.41448858	94.20585462	92.05956395	89.97350395
240111A00049	1/11/2024	5.39	7/11/2024	100.16079	100.1295262	100.098299	100.0671074	100.0359515	100.0048312	99.9737464	99.94269702	99.91168302
240111A00053	1/11/2024	4.93	1/10/2025	101.87806	101.3425216	100.8126314	100.288301	99.76944318	99.25597225	98.74780443	98.24485763	97.74705149
240112A00014	1/12/2024	4.8	1/10/2025	101.81993	101.2669175	100.7197603	100.1783694	99.6426539	99.11252492	98.58789531	98.06867977	97.55479476
240112A00015	1/12/2024	4.78	1/17/2025	101.86454	101.3100542	100.7616246	100.2191534	99.68254351	99.15170012	98.62653034	98.10694333	97.59285015
240112A00021	1/12/2024	4.8	1/13/2025	101.83718	101.2936342	100.7559067	100.2239083	99.69754737	99.17673446	98.66138192	98.15140397	97.6467166
240112A00022	1/12/2024	4.24	1/12/2026	104.8105	103.278698	101.7771603	100.3050657	98.86161824	97.44604995	96.05762	94.69561333	93.35933959
240112A00027	1/12/2024	4.79	1/15/2025	101.85092	101.3019015	100.7588232	100.2215884	99.69010267	99.16427395	98.64401198	98.12922845	97.6198369
240112A00033	1/12/2024	4.46	7/11/2025	103.31507	102.2825508	101.2707492	100.2790415	99.30683251	98.35355016	97.41864466	96.50158737	95.60186974
240112A00034	1/12/2024	4.46	7/11/2025	103.31507	102.2825508	101.2707492	100.2790415	99.30683251	98.35355016	97.41864466	96.50158737	95.60186974
240112A00036	1/12/2024	4.07	1/12/2027	108.17914	105.6249273	103.1450957	100.7370352	98.3982462	96.1263323	93.91899533	91.7740306	89.68932249
240112A00040	1/12/2024	4.24	1/12/2026	104.8105	103.278698	101.7771603	100.3050657	98.86161824	97.44604995	96.05762	94.69561333	93.35933959

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240112A00044	1/12/2024	4.24	1/12/2026	104.8105	103.278698	101.7771603	100.3050657	98.86161824	97.44604995	96.05762	94.69561333	93.35933959
240112A00047	1/12/2024	4.46	7/14/2025	103.34181	102.3011451	101.2815208	100.2823006	99.3028752	98.34265961	97.40109163	96.47763082	95.57175749
240112A00050	1/12/2024	4.3	7/11/2025	103.28305	102.2487778	101.2352898	100.2419596	99.26818926	98.31340419	97.37705218	96.45860225	95.55754368
240112A00052	1/12/2024	4.07	1/12/2027	108.17914	105.6249273	103.1450957	100.7370352	98.3982462	96.1263323	93.91899533	91.7740306	89.68932249
240116A00006	1/16/2024	4.5	7/16/2025	103.40164	102.3553069	101.3302346	100.325777	99.34131545	98.37625619	97.43002858	96.50208425	95.59189596
240116A00008	1/16/2024	4.81	1/17/2025	101.88121	101.3266737	100.7781918	100.2356686	99.69900721	99.16811267	98.64289214	98.12325476	97.6091116
240116A00052	1/16/2024	4.65	1/16/2025	101.85324	101.300637	100.7540536	100.2133913	99.67855391	99.14944727	98.62597937	98.10806014	97.59560141
240116A00083	1/16/2024	4.53	7/16/2025	103.43314	102.3866353	101.3613892	100.3567602	99.37212968	98.40690376	97.46051177	96.53240529	95.62205703
240117A00021	1/17/2024	4.06	1/17/2029	116.40446	111.6772381	107.1742406	102.883597	98.79412964	94.89530968	91.17721568	87.63049523	84.2463293
240117A00023	1/17/2024	4.13	1/19/2027	108.7687	106.1803872	103.6679351	101.2286613	98.8599983	96.55948544	94.32476389	92.15357163	90.04373882
240117A00024	1/17/2024	4.78	1/17/2025	101.93507	101.3794883	100.8299884	100.2864691	99.74883278	99.21698403	98.69082945	98.17027765	97.65523919
240117A00054	1/17/2024	4.22	1/18/2028	112.50596	108.8761574	105.3856916	102.0284314	98.79855538	95.69052962	92.69909226	89.81923829	87.04620551
240118A00004	1/18/2024	4.74	1/17/2025	101.91283	101.3573201	100.8078902	100.2644402	99.72687277	99.19509233	98.66900553	98.14852099	97.63354929
240118A00020	1/18/2024	4.25	2/18/2027	109.03971	106.3702455	103.780696	101.2681634	98.82987883	96.46319222	94.16556657	91.93457218	89.76788125
240118A00049	1/18/2024	5.34	7/18/2024	100.23233	100.181197	100.1301346	100.0791405	100.0282146	99.97735674	99.92656674	99.87584448	99.82518982
240119A00003	1/19/2024	4.68	7/21/2025	103.63823	102.5772148	101.5380225	100.519981	99.52244813	98.54480752	97.58646725	96.64685873	95.72543554
240119A00007	1/19/2024	4.23	1/19/2029	116.51787	111.8027685	107.3109531	103.0306158	98.95063813	95.06054665	91.3504713	87.81110765	84.43368132
240119A00008	1/19/2024	4.89	1/24/2025	101.9947	101.4207918	100.8533588	100.2922932	99.73748813	99.18883893	98.64624339	98.10960152	97.57881554
240119A00013	1/19/2024	4.88	1/31/2025	102.05775	101.4646045	100.8783651	100.2989078	99.72611511	99.15987269	98.60006856	98.04659333	97.49934007
240119A00022	1/19/2024	4.9	1/30/2025	102.05975	101.4693216	100.885733	100.3088671	99.73860804	99.17484279	98.61746078	98.06635401	97.52141685
240119A00024	1/19/2024	4.49	1/20/2026	105.28296	103.7260032	102.2000387	100.7042065	99.23768178	97.79966966	96.38940352	95.00614386	93.6491771
240119A00028	1/19/2024	4.48	1/13/2026	105.19146	103.653939	102.1468223	100.6692781	99.22050573	97.79973269	96.40621383	95.03923004	93.69808705
240119A00029	1/19/2024	4.3	1/13/2027	108.773	106.2084955	103.7186686	101.3009032	98.95268837	96.67161674	94.45537974	92.30176279	90.20864084
240119A00035	1/19/2024	5.33	7/19/2024	100.24218	100.1882138	100.1343217	100.0805032	100.0267581	99.97308622	99.9194875	99.86596174	99.8125088
240119A00044	1/23/2024	4.23	1/23/2029	116.55929	111.8323996	107.3297667	103.0395093	98.95044148	95.0520274	91.33433951	87.78802025	84.40424618
240122A00002	1/22/2024	4.66	7/22/2025	103.62641	102.5627881	101.5210989	100.5006636	99.50083524	98.52099307	97.56054098	96.61890641	95.69553916
240122A00005	1/22/2024	4.45	1/22/2026	105.2419	103.6799392	102.1491223	100.6485894	99.17750939	97.73508092	96.32053148	94.93311594	93.57211537
240122A00006	1/22/2024	4.25	1/22/2027	108.73979	106.1515936	103.63927	101.2001332	98.83161327	96.53124787	94.29667644	92.12563545	90.0159537
240122A00014	1/22/2024	4.93	1/16/2025	101.93793	101.3859228	100.8399183	100.2998166	99.76552188	99.23694076	98.71398162	98.19655485	97.68457275
240122A00015	1/22/2024	4.93	1/16/2025	101.93793	101.3859228	100.8399183	100.2998166	99.76552188	99.23694076	98.71398162	98.19655485	97.68457275
240122A00016	1/22/2024	4.66	7/22/2025	103.62641	102.5627881	101.5210989	100.5006636	99.50083524	98.52099307	97.56054098	96.61890641	95.69553916
240122A00050	1/22/2024	4.25	1/22/2027	108.73979	106.1515936	103.63927	101.2001332	98.83161327	96.53124787	94.29667644	92.12563545	90.0159537
240122A00078	1/22/2024	5.35	7/22/2024	100.27481	100.2123254	100.1499332	100.0876314	100.0254197	99.96329791	99.90126593	99.8393235	99.77747046

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240122A00081	1/22/2024	4.93	1/22/2025	101.99776	101.4292766	100.8671467	100.3112677	99.76153535	99.21784797	98.68010601	98.1482121	97.622071
240122A00086	1/22/2024	4.25	1/22/2027	108.73979	106.1515936	103.63927	101.2001332	98.83161327	96.53124787	94.29667644	92.12563545	90.0159537
240123A00017	1/23/2024	5.08	11/22/2024	101.47164	101.0585644	100.6487768	100.242238	99.83890938	99.43875305	99.04173162	98.6478083	98.25694688
240123A00037	1/23/2024	4.2	1/17/2029	116.36123	111.6550784	107.1716233	102.8990973	98.82641993	94.94315283	91.23945857	87.70606286	84.33421936
240123A00057	1/23/2024	4.48	1/23/2026	105.29982	103.7347137	102.2008442	100.6973459	99.22338375	97.77815322	96.36087848	94.97081132	93.60722987
240125A00007	1/25/2024	4.27	1/25/2027	108.82245	106.2251451	103.7041322	101.2567099	98.88028815	96.57238509	94.33062196	92.15271806	90.03648598
240125A00019	1/25/2024	4.98	12/18/2024	101.68726	101.2002058	100.7177119	100.2397159	99.76615532	99.29696838	98.83209462	98.37147469	97.91505031
240125A00035	1/25/2024	4.89	1/24/2025	101.9947	101.4207918	100.8533588	100.2922932	99.73748813	99.18883893	98.64624339	98.10960152	97.57881554
240125A00040	1/25/2024	4.24	12/15/2026	108.32352	105.8418749	103.430693	101.0875664	98.81018772	96.59634235	94.44390353	92.3508285	90.31515466
240125A00046	1/25/2024	5.29	8/26/2024	100.63199	100.4699619	100.3084541	100.147461	99.98698	99.82700874	99.66754477	99.50858567	99.35012903
240125A00061	1/25/2024	4.64	7/25/2025	103.63327	102.5615973	101.5121807	100.4843313	99.47738782	98.49071621	97.52370763	96.57577747	95.64636413
240125A00068	1/25/2024	4.11	1/25/2028	112.71304	109.0472962	105.5231096	102.1342196	98.87467796	95.7388327	92.72131115	89.8170047	87.02105414
240125A00069	1/25/2024	4.11	1/25/2028	112.71304	109.0472962	105.5231096	102.1342196	98.87467796	95.7388327	92.72131115	89.8170047	87.02105414
240126A00004	1/26/2024	4.9	1/21/2025	101.97079	101.4051063	100.8457191	100.2925239	99.74541805	99.20430116	98.66907505	98.13964368	97.61591307
240126A00006	1/26/2024	4.89	1/31/2025	102.06369	101.4705273	100.8842681	100.304791	99.73197879	99.16571699	98.60589365	98.05239936	97.5051272
240126A00007	1/26/2024	4.9	1/24/2025	102.00045	101.4265232	100.8590716	100.2979875	99.7431641	99.19449672	98.65188315	98.11522339	97.58441965
240126A00031	1/26/2024	4.31	1/26/2026	105.26959	103.6932477	102.1485135	100.6345023	99.15036466	97.69528221	96.26846601	94.86915544	93.49661679
240126A00032	1/26/2024	4.31	1/26/2026	105.26959	103.6932477	102.1485135	100.6345023	99.15036466	97.69528221	96.26846601	94.86915544	93.49661679
240126A00038	1/26/2024	5.33	7/26/2024	100.31514	100.2413243	100.1676195	100.0940295	100.0205541	99.94719311	99.87394617	99.80081305	99.72779349
240129A00009	1/29/2024	4.72	1/29/2025	102.01861	101.4301025	100.8483986	100.2733796	99.70493066	99.14293944	98.58729627	98.03789389	97.49462748
240129A00030	1/29/2024	5.03	12/2/2024	101.54986	101.1086573	100.6711969	100.2374295	99.80730864	99.38078851	98.95782407	98.53837105	98.12238588
240129A00049	1/29/2024	4.48	7/29/2025	103.63746	102.5530159	101.4913448	100.4517327	99.43349635	98.43598055	97.45855663	96.50062113	95.56159458
240129A00054	1/29/2024	4.72	1/29/2025	102.01861	101.4301025	100.8483986	100.2733796	99.70493066	99.14293944	98.58729627	98.03789389	97.49462748
240129A00056	1/29/2024	4.72	1/29/2025	102.01861	101.4301025	100.8483986	100.2733796	99.70493066	99.14293944	98.58729627	98.03789389	97.49462748
240129A00066	1/29/2024	4.88	1/23/2025	101.97912	101.4079774	100.8432512	100.2848335	99.73261894	99.1865043	98.64638872	98.11217352	97.5837622
240130A00003	1/30/2024	4.62	7/30/2025	103.65848	102.5732969	101.5109212	100.4706385	99.4517638	98.45364037	97.47563796	96.5171517	95.57760074
240130A00005	1/30/2024	4.62	7/30/2025	103.65848	102.5732969	101.5109212	100.4706385	99.4517638	98.45364037	97.47563796	96.5171517	95.57760074
240130A00034	1/30/2024	4.43	10/30/2025	104.50243	103.1682865	101.8578872	100.5706464	99.30599685	98.06338952	96.84229295	95.64219245	94.46258948
240130A00036	1/30/2024	4.94	1/30/2025	102.08341	101.4929033	100.9092361	100.3322921	99.76195558	99.19811353	98.64065535	98.08947302	97.54446091
240130A00037	1/30/2024	5.03	11/29/2024	101.51971	101.0871515	100.6581861	100.2327712	99.81086287	99.39241799	98.97739412	98.5657495	98.15744305
240130A00044	1/30/2024	4.14	1/30/2029	116.22081	111.4825951	106.9700151	102.6710764	98.57448788	94.66961644	90.94644538	87.3955351	84.0079867
240130A00047	1/30/2024	4.01	1/30/2029	116.30966	111.5490769	107.0157261	102.6975005	98.58300807	94.66152189	90.92293809	87.35773599	83.95694125
240130A00051	1/30/2024	4.94	1/24/2025	102.02345	101.4494487	100.8819226	100.3207647	99.765868	99.21712792	98.67444221	98.13771088	97.60683613

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240130A00057	1/30/2024	4.15	1/29/2027	108.92536	106.3080641	103.7680247	101.302486	98.90881229	96.5844791	94.32706728	92.13425798	90.00382777
240130A00059	1/30/2024	4.33	1/30/2026	105.34438	103.7566979	102.2009645	100.6762854	99.18179694	97.71666738	96.28009515	94.87130762	93.48955969
240130A00068	1/30/2024	4.17	1/30/2029	116.35779	111.6164725	107.1008943	102.799061	98.69967666	94.79210419	91.06632285	87.51288923	84.1229008
240130A00070	1/30/2024	4.33	1/30/2026	105.34438	103.7566979	102.2009645	100.6762854	99.18179694	97.71666738	96.28009515	94.87130762	93.48955969
240130A00076	1/30/2024	4.94	1/30/2025	102.08341	101.4929033	100.9092361	100.3322921	99.76195558	99.19811353	98.64065535	98.08947302	97.54446091
240130A00089	1/30/2024	4.17	1/30/2029	116.35779	111.6164725	107.1008943	102.799061	98.69967666	94.79210419	91.06632285	87.51288923	84.1229008
240131A00013	1/31/2024	4.13	2/1/2027	108.53409	105.9215128	103.3861053	100.9251134	98.53590192	96.21594699	93.96283021	91.77423358	89.64793459
240131A00014	1/31/2024	4.04	1/31/2029	115.77404	111.0432479	106.5379766	102.2462267	98.15670466	94.2587759	90.5424226	86.99820448	83.61722236
240131A00015	1/31/2024	4.02	1/31/2029	108.77518	106.0765153	103.4769436	100.9719358	98.55720105	96.22867587	93.98251009	91.81505439	89.72284835
240131A00020	2/1/2024	5.33	8/1/2024	100.37744	100.2866263	100.1959713	100.1054775	100.0151443	99.92497137	99.83495829	99.74510462	99.65540996
240131A00021	1/31/2024	4.8	1/27/2025	101.97178	101.3897939	100.8144667	100.2456823	99.68332945	99.12729944	98.57748589	98.03378484	97.49609465
240131A00022	3/1/2024	4.13	3/1/2027	108.84463	106.1455298	103.5279776	100.9889884	98.5257095	96.13541251	93.81548669	91.56343299	89.37685839
240131A00026	1/31/2024	4.31	1/30/2026	105.10514	103.5229189	101.9724897	100.452961	98.96347473	97.50320422	96.07135289	94.6671528	93.28986336
240131A00028	1/31/2024	4.8	1/27/2025	101.97178	101.3897939	100.8144667	100.2456823	99.68332945	99.12729944	98.57748589	98.03378484	97.49609465
240131A00033	1/31/2024	4.18	1/30/2026	105.10544	103.5197234	101.9659255	100.4431479	98.95052802	97.48723488	96.05246782	94.64545502	93.26545219
240131A00034	1/31/2024	4	1/29/2027	108.53729	105.9250753	103.3899978	100.9293093	98.54037779	96.22068193	93.96780575	91.77943346	89.65334456
240131A00036	1/31/2024	4.51	7/31/2025	103.54778	102.4605697	101.3962637	100.3541467	99.33352904	98.33374963	97.35417418	96.39419391	95.45322432
240131A00039	1/31/2024	4.22	7/31/2026	106.85836	104.7633759	102.7204244	100.7278681	98.7841291	96.88769106	95.03709591	93.23094137	91.46787829
240131A00044	1/31/2024	4.8	1/27/2025	101.97178	101.3897939	100.8144667	100.2456823	99.68332945	99.12729944	98.57748589	98.03378484	97.49609465
240131A00048	1/31/2024	5.33	7/31/2024	100.36727	100.2792746	100.1914317	100.1037379	100.0161927	99.92879579	99.84154684	99.75444548	99.66749133
240131A00054	1/31/2024	4.8	1/31/2025	102.0102	101.4172224	100.8311419	100.2518421	99.67920571	99.11311828	98.55346788	98.00014512	97.4530431
240131A00059	1/31/2024	4.57	7/31/2025	103.61326	102.5256633	101.4609828	100.4184967	99.39751538	98.39737747	97.4174486	96.45711988	95.51580669
240131A00076	1/31/2024	4.35	1/30/2026	105.16879	103.5860455	102.0351016	100.5150671	99.02508385	97.56432487	96.13199338	94.72732121	93.34956756
240131A00080	1/31/2024	4.16	1/29/2027	108.58026	105.9753851	103.4472731	100.9931919	98.61052677	96.29677306	94.04953041	91.86649783	89.74546885
240201A00003	2/1/2024	4.17	2/2/2026	105.12303	103.5285905	101.9663445	100.4353836	98.93483381	97.46385351	96.02163185	94.60738735	93.22036657
240201A00009	2/1/2024	3.96	2/1/2029	115.41905	110.6933471	106.1931395	101.9064259	97.82190562	93.92893796	90.21749964	86.67814572	83.30197294
240201A00021	2/1/2024	4.81	2/3/2025	102.04531	101.4441073	100.850001	100.2628661	99.68258053	99.10902465	98.5420818	97.98163796	97.42758172
240201A00023	2/1/2024	4.5	8/1/2025	103.54561	102.4557596	101.3889291	100.3443956	99.32146426	98.31946921	97.33777156	96.37575823	95.43284062
240201A00027	2/1/2024	3.83	2/1/2029	115.50544	110.7574204	106.2364969	101.9305511	97.82818122	93.91865265	90.1918548	86.63826156	83.24889421
240201A00029	2/1/2024	4.52	8/1/2025	103.56749	102.4775117	101.4105558	100.3658986	99.34284554	98.34073045	97.35891447	96.39678446	95.45375181
240201A00030	2/1/2024	4.35	2/2/2026	105.20261	103.6110354	102.0515362	100.5232123	99.02519419	97.55664416	96.11675525	94.70474963	93.31987737
240201A00038	2/1/2024	4.3	2/2/2026	105.12264	103.5317243	101.9728749	100.4451895	98.94779867	97.47986521	96.04058237	94.62917261	93.24488625
240201A00040	2/1/2024	4.08	2/1/2030	119.24923	113.4290432	107.9376323	102.7545817	97.86085517	93.23869244	88.87151651	84.74384876	80.84123048

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240201A00042	2/1/2024	4.24	2/1/2033	128.92324	119.8048087	111.4319518	103.7390228	96.66650279	90.16039727	84.17169573	78.65588733	73.57252564
240201A00043	2/1/2024	4.27	2/1/2034	132.02584	121.7950618	112.4833526	104.002068	96.27158653	89.22034846	82.78399998	76.90463219	71.53010407
240201A00051	2/1/2024	4.83	2/3/2025	102.05736	101.4561171	100.8619701	100.2747949	99.69446925	99.12087369	98.55389147	97.99340859	97.43931364
240201A00052	2/1/2024	4.5	8/1/2025	103.54561	102.4557596	101.3889291	100.3443956	99.32146426	98.31946921	97.33777156	96.37575823	95.43284062
240201A00054	2/1/2024	4.83	2/3/2025	102.05736	101.4561171	100.8619701	100.2747949	99.69446925	99.12087369	98.55389147	97.99340859	97.43931364
240201A00055	2/1/2024	5.32	8/1/2024	100.37649	100.2856801	100.1950296	100.1045402	100.0142115	99.92404299	99.83403433	99.74418509	99.65449485
240201A00056	2/1/2024	4.3	2/2/2026	105.12264	103.5317243	101.9728749	100.4451895	98.94779867	97.47986521	96.04058237	94.62917261	93.24488625
240201A00057	2/1/2024	4.83	2/3/2025	102.05736	101.4561171	100.8619701	100.2747949	99.69446925	99.12087369	98.55389147	97.99340859	97.43931364
240201A00061	2/1/2024	4.5	8/1/2025	103.54561	102.4557596	101.3889291	100.3443956	99.32146426	98.31946921	97.33777156	96.37575823	95.43284062
240201A00063	2/1/2024	4.81	2/3/2025	102.04531	101.4441073	100.850001	100.2628661	99.68258053	99.10902465	98.5420818	97.98163796	97.42758172
240201A00064	2/1/2024	4.51	8/1/2025	103.55655	102.4666356	101.3997425	100.3551471	99.3321549	98.33009983	97.34834301	96.38627135	95.44329621
240201A00065	2/1/2024	4.33	2/2/2026	105.17062	103.579311	102.0200717	100.4920032	98.99423598	97.52593258	96.08628609	94.67451883	93.28988092
240201A00069	5/1/2024	4.44	4/30/2025	102.60573	101.7701059	100.948123	100.1394445	99.34374886	98.56072517	97.79007219	97.03149818	96.28472056
240202A00014	2/2/2024	4.51	8/1/2025	103.69796	102.6051489	101.5354468	100.4881283	99.46249521	98.45787823	97.47363534	96.50915047	95.56383215
240202A00016	2/2/2024	4.25	2/2/2027	108.8564	106.2366557	103.6943214	101.2266386	98.83096163	96.50475692	94.24559674	92.05115433	89.91919885
240202A00017	2/2/2024	4.23	8/3/2026	107.2087	105.0962436	103.0364779	101.0277316	99.06839978	97.15694028	95.29187071	93.47176572	91.69525425
240202A00022	2/2/2024	4.96	2/3/2025	102.13569	101.5341808	100.9397692	100.3523317	99.77174595	99.19789241	98.63065436	98.06991774	97.51557111
240202A00023	2/2/2024	4.96	2/3/2025	102.13569	101.5341808	100.9397692	100.3523317	99.77174595	99.19789241	98.63065436	98.06991774	97.51557111
240202A00025	2/2/2024	4.82	2/3/2025	102.12794	101.5254987	100.9301777	100.3418542	99.76040512	99.1857104	98.61765264	98.05611718	97.500992
240202A00029	2/2/2024	4.15	2/2/2029	116.29868	111.5500207	107.0278188	102.7200178	98.61526994	94.7028901	90.97281338	87.41555572	84.02217709
240202A00030	2/2/2024	4.32	2/3/2031	123.60816	116.6557505	110.1556562	104.0758286	98.38665722	93.06077313	88.07286749	83.39952612	79.01907812
240205A00004	2/5/2024	5.19	11/6/2024	101.34848	100.9815459	100.6172112	100.2554508	99.89623719	99.53954369	99.18534375	98.83361125	98.48432043
240205A00020	2/5/2024	4.99	2/5/2025	102.1742	101.5671492	100.9673318	100.3746169	99.78887873	99.20999444	98.63784403	98.07231033	97.51327886
240205A00042	2/5/2024	5.39	8/5/2024	100.4245	100.3223625	100.2204338	100.1187162	100.0172088	99.91591111	99.81482237	99.71394193	99.61326913
240205A00044	2/5/2024	4.99	2/5/2025	102.1742	101.5671492	100.9673318	100.3746169	99.78887873	99.20999444	98.63784403	98.07231033	97.51327886
240206A00017	2/6/2024	4.33	8/6/2027	111.07109	107.9127112	104.8624491	101.915969	99.06913869	96.31801676	93.6588419	91.08802373	88.60213384
240206A00026	2/6/2024	4.59	8/6/2025	103.83224	102.7253311	101.6421227	100.5818544	99.5438018	98.5272708	97.53159598	96.55613911	95.60028782
240207A00002	2/7/2024	4.81	2/7/2025	102.16234	101.5489414	100.9429314	100.3441759	99.75254502	99.16791175	98.59015227	98.0191456	97.45477362
240207A00006	2/7/2024	4.06	2/7/2029	116.62792	111.8362943	107.2742462	102.9294955	98.7904902	94.84635617	91.08685337	87.50233533	84.08371146
240207A00009	2/7/2024	5.38	8/7/2024	100.44407	100.336287	100.2287431	100.1214359	100.0143648	99.90752879	99.8009272	99.6945592	99.58842397
240207A00022	2/7/2024	4.25	2/7/2028	112.8365	109.1455856	105.59798	102.1873041	98.9075019	95.75282128	92.71779648	89.79723218	86.9861885
240207A00025	2/8/2024	4.2	1/8/2029	116.26875	111.5890531	107.129885	102.8796394	98.82738666	94.96282711	91.27625161	87.75850438	84.40094853
240207A00039	2/7/2024	4.55	8/7/2025	103.79712	102.6877622	101.6022108	100.5397059	99.49951787	98.48094787	97.48332583	96.50600921	95.54838152

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240207A00040	2/7/2024	4.55	8/7/2025	103.79712	102.6877622	101.6022108	100.5397059	99.49951787	98.48094787	97.48332583	96.50600921	95.54838152
240208A00053	2/8/2024	4.58	2/9/2026	105.65659	104.0406205	102.4574661	100.9061916	99.38589796	97.89572003	96.43482452	95.00240874	93.59769911
240208A00055	2/8/2024	4.37	2/8/2027	109.23829	106.5957828	104.0317188	101.5432791	99.12776961	96.7826106	94.50533115	92.29356372	90.145039
240209A00007	2/9/2024	4.5	12/9/2025	105.03846	103.5918154	102.172444	100.7796367	99.41271233	98.07101278	96.75390167	95.46076367	94.19100352
240209A00019	2/9/2024	4.39	2/9/2027	109.30231	106.6560059	104.0883094	101.5964004	99.17757635	96.82925	94.54894314	92.33428137	90.18298893
240209A00020	2/9/2024	4.58	2/9/2026	105.65659	104.0406205	102.4574661	100.9061916	99.38589796	97.89572003	96.43482452	95.00240874	93.59769911
240212A00029	2/12/2024	4.58	2/12/2026	105.69349	104.068362	102.4763441	100.9164882	99.38788326	97.88965269	96.42095244	94.98096956	93.56892081
240213A00017	2/13/2024	4.26	2/13/2029	117.61934	112.7869277	108.1864864	103.8055777	99.6325025	95.65624998	91.86645337	88.25334854	84.80773557
240213A00022	2/13/2024	4.6	8/13/2026	107.799	105.6591693	103.5730306	101.5388712	99.55504198	97.61995931	95.73210156	93.89000626	92.09226726
240214A00001	2/14/2024	4.79	11/10/2025	104.93825	103.5738927	102.2339355	100.9177834	99.62485572	98.35459049	97.10644334	95.87988696	94.67441043
240214A00007	2/14/2024	4.7	2/17/2026	105.95183	104.3097639	102.7013276	101.1255559	99.58151683	98.06831385	96.58508402	95.13099655	93.70525119
240214A00012	2/14/2024	5.1	2/14/2025	102.3357	101.7037387	101.0796093	100.4631675	99.85427137	99.25278282	98.65856692	98.07149206	97.49142976
240214A00019	2/15/2024	4.41	1/26/2029	117.41031	112.6560217	108.1273671	103.8123788	99.69979389	95.77900434	92.04001556	88.47340735	85.07029782
240215A00013	2/15/2024	4.82	8/15/2025	104.03023	102.9003455	101.795133	100.7137885	99.6555433	98.61966138	97.60543769	96.6121966	95.63929034
240215A00026	2/15/2024	4.48	2/10/2027	109.5495	106.8969625	104.323267	101.8255755	99.40117612	97.04747202	94.76197627	92.54230614	90.386178
240215A00033	2/15/2024	4.35	2/16/2027	109.65985	106.9798675	104.3800872	101.8576037	99.40963897	97.03353415	94.72674367	92.4868296	90.31145621
240215A00046	4/1/2024	4.49	4/1/2027	110.14589	107.346132	104.6329496	102.0030932	99.45346278	96.9810973	94.58316694	92.25696631	89.99990789
240216A00012	2/16/2024	4.53	8/16/2027	111.80464	108.6078292	105.5210662	102.5399145	99.66014203	96.87771346	94.18877951	91.58966712	89.07687021
240220A00031	2/20/2024	4.68	2/20/2026	105.95674	104.3057642	102.6887133	101.1046088	99.55250665	98.03149882	96.54071152	95.07930367	93.64646529
240220A00073	2/20/2024	5.08	2/20/2025	102.38575	101.7373604	101.0972063	100.4651346	99.84099257	99.22463144	98.61590607	98.01467494	97.42079999
240221A00012	2/21/2024	5.23	12/20/2024	101.82367	101.3316531	100.8442924	100.361526	99.88328896	99.40951772	98.94014988	98.47512416	98.01438046
240221A00013	2/21/2024	5.23	12/23/2024	101.85544	101.3548187	100.8590168	100.3679652	99.88159565	99.39984153	98.92263727	98.44991862	97.98162251
240221A00014	2/21/2024	4.53	2/22/2027	109.82685	107.1350243	104.5239698	101.9907518	99.5325628	97.14671684	94.83064278	92.58187864	90.39806618
240221A00015	2/21/2024	4.48	2/22/2028	113.84805	110.0955553	106.489936	103.0245983	99.69328334	96.49004935	93.40925355	90.44553524	87.59379986
240221A00022	2/21/2024	4.97	2/21/2025	102.40811	101.7558645	101.1119548	100.4762216	99.84850947	99.228667	98.6165466	98.01200432	97.41489977
240222A00007	2/22/2024	5.26	12/23/2024	101.86997	101.3692949	100.8734413	100.3823385	99.89591825	99.4141139	98.93685989	98.46409196	97.99574702
240222A00022	2/22/2024	4.94	9/5/2025	104.37655	103.1886609	102.0279606	100.8935221	99.78445943	98.69992643	97.63911405	96.60124857	95.58558959
240222A00030	2/22/2024	4.99	2/21/2025	102.42116	101.7688645	101.1249077	100.4891277	99.86136923	99.24148085	98.62931494	98.02472755	97.4275783
240222A00035	2/22/2024	5.17	2/24/2025	102.48697	101.827366	101.1762754	100.5335355	99.89898633	99.27247169	98.6538395	98.04294145	97.43963296
240222A00036	2/22/2024	5.17	2/24/2025	102.48697	101.827366	101.1762754	100.5335355	99.89898633	99.27247169	98.6538395	98.04294145	97.43963296
240222A00037	2/22/2024	5.17	2/24/2025	102.48697	101.827366	101.1762754	100.5335355	99.89898633	99.27247169	98.6538395	98.04294145	97.43963296
240223A00004	2/23/2024	5	2/24/2025	102.45953	101.7989464	101.1469065	100.5032444	99.86779901	99.24041359	98.6209352	98.00921481	97.4051071
240223A00007	2/23/2024	4.81	8/22/2025	104.23504	103.0830615	101.9566743	100.8550311	99.77732132	98.72276968	97.69063398	96.68020353	95.6907974

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240223A00008	2/23/2024	5.44	9/23/2024	100.94961	100.7085443	100.4686163	100.2298168	99.99213765	99.75557111	99.5201093	99.28574447	99.05246894
240223A00020	2/23/2024	5.16	2/24/2025	102.48037	101.820787	101.1697205	100.5270046	99.89247909	99.26598792	98.64737899	98.036504	97.43321835
240223A00022	2/23/2024	5.22	1/23/2025	102.17369	101.6019146	101.0365611	100.4775212	99.92468938	99.37796233	98.83723914	98.30242109	97.77341161
240226A00010	2/26/2024	4.53	7/15/2027	111.44011	108.3353463	105.3353135	102.4358784	99.63309677	96.9232028	94.3026	91.76785231	89.31567608
240226A00025	2/26/2024	4.43	2/26/2027	109.99474	107.2804264	104.6479742	102.0943961	99.61683244	97.21254776	94.87892436	92.61345635	90.41374399
240226A00037	2/26/2024	5.17	2/26/2025	102.50836	101.8432467	101.1867909	100.53882	99.89917003	99.26768137	98.64419834	98.02856922	97.42064613
240227A00009	2/27/2024	5.24	1/27/2025	102.22842	101.6455849	101.0694153	100.4997954	99.93661389	99.37976186	98.82913288	98.2846229	97.74613019
240227A00015	2/27/2024	5.18	2/27/2025	102.52573	101.8578458	101.1986822	100.5480709	99.90584628	99.27184668	98.64591471	98.02789693	97.41764378
240227A00020	2/27/2024	5.18	2/27/2025	102.52573	101.8578458	101.1986822	100.5480709	99.90584628	99.27184668	98.64591471	98.02789693	97.41764378
240227A00021	2/27/2024	4.97	8/27/2025	104.3202	103.1566005	102.0191055	100.9068383	99.81896469	98.75468691	97.71324175	96.6938986	95.69595777
240227A00025	2/27/2024	5.02	2/27/2025	102.50475	101.8358448	101.1756928	100.5241211	99.88096294	99.24605595	98.61924191	98.00036664	97.38927984
240228A00007	2/28/2024	5.17	2/27/2025	102.51905	101.851185	101.192046	100.5414593	99.8992589	99.26528334	98.63937519	98.02138101	97.41115124
240228A00018	2/28/2024	5.48	8/28/2024	100.6775	100.5104282	100.3439031	100.177923	100.0124852	99.84758703	99.68322592	99.51939924	99.35610438
240228A00035	5/28/2024	4.99	5/28/2025	103.38477	102.469951	101.5713868	100.6886465	99.82131404	98.9689879	98.13128046	97.30781732	96.49823679
240229A00015	2/29/2024	5.25	12/30/2024	101.93862	101.4184107	100.9033905	100.3934851	99.88861859	99.38871669	98.89370656	98.40351676	97.91807727
240229A00026	2/29/2024	4.74	2/27/2026	106.14481	104.47151	102.8328601	101.2278468	99.65549663	98.11487382	96.60507834	95.12524422	93.67453788
240229A00027	2/29/2024	4.54	2/26/2027	109.9023	107.1975783	104.5742714	102.0294126	99.56016257	97.16380526	94.83774122	92.57948188	90.3866439
240301A00001	3/1/2024	5.03	6/2/2025	103.47807	102.5493028	101.6372714	100.7415303	99.86164494	98.99719653	98.14778072	97.31300722	96.49249914
240301A00002	3/1/2024	5.24	1/2/2025	101.96539	101.4367019	100.9133771	100.3953348	99.88249548	99.3747812	98.87211546	98.37442334	97.88163135
240301A00003	3/1/2024	5.19	2/3/2025	102.27428	101.6722934	101.0774138	100.4895122	99.90846625	99.33415631	98.76646562	98.20528007	97.65048819
240301A00022	3/1/2024	4.94	3/3/2025	102.49397	101.8142787	101.1436251	100.4818321	99.82872442	99.18413178	98.54788816	97.91983185	97.2998053
240301A00023	3/1/2024	4.17	3/1/2029	117.38747	112.5122777	107.8731473	103.4573169	99.25278698	95.24827071	91.43314712	87.79741809	84.33166823
240301A00024	3/1/2024	4.17	3/1/2029	117.38747	112.5122777	107.8731473	103.4573169	99.25278698	95.24827071	91.43314712	87.79741809	84.33166823
240301A00025	3/1/2024	4.45	3/1/2027	109.69794	106.9873468	104.3585683	101.8086101	99.33461156	96.93383659	94.60366704	92.34159678	90.14522595
240301A00031	3/1/2024	5.1	3/3/2025	102.5153	101.8366411	101.1669952	100.5061812	99.85402483	99.21035656	98.57501122	97.94782791	97.32864985
240305A00008	3/5/2024	4.84	9/5/2025	104.25758	103.0704342	101.9104695	100.7767549	99.66840491	98.58457349	97.52445194	96.4872668	95.47227795
240305A00010	3/5/2024	4.66	3/5/2026	106.08134	104.3923288	102.7385396	101.11893	99.53250268	97.9782993	96.45539849	94.96291413	93.49999354
240305A00011	3/5/2024	4.55	9/4/2026	107.94031	105.7396239	103.5952305	101.505286	99.46802392	97.48174995	95.54483797	93.65572681	91.81291709
240305A00035	3/5/2024	5.11	2/28/2025	102.48946	101.8189932	101.1573203	100.5042655	99.85966135	99.22334432	98.59515527	97.97493907	97.36254451
240306A00006	3/6/2024	4.65	9/5/2025	104.18553	102.9965103	101.8347569	100.6993342	99.58935288	98.50396329	97.44235331	96.40374623	95.38739889
240306A00010	3/6/2024	4.22	3/6/2029	116.97068	112.1126941	107.4900655	103.0900595	98.90070482	94.91074177	91.10957561	87.48723341	84.03432398
240306A00014	3/6/2024	5.09	3/6/2025	102.54097	101.8541132	101.1764924	100.5079183	99.84821025	99.19719233	98.55469338	97.92054664	97.2945897
240306A00015	3/6/2024	4.93	3/6/2025	102.51937	101.8314676	101.1528243	100.4832571	99.82258424	99.17062908	98.52721953	97.89218803	97.26537137

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240306A00025	3/19/2024	5.07	3/19/2025	102.65278	101.9305475	101.2185164	100.5164729	99.82420762	99.1415167	98.46820208	97.80407111	97.14893639
240306A00026	3/19/2024	5.07	3/19/2025	102.65278	101.9305475	101.2185164	100.5164729	99.82420762	99.1415167	98.46820208	97.80407111	97.14893639
240306A00027	3/19/2024	5.07	3/19/2025	102.65278	101.9305475	101.2185164	100.5164729	99.82420762	99.1415167	98.46820208	97.80407111	97.14893639
240306A00028	3/19/2024	5.07	3/19/2025	102.65278	101.9305475	101.2185164	100.5164729	99.82420762	99.1415167	98.46820208	97.80407111	97.14893639
240306A00029	3/19/2024	5.07	3/19/2025	102.65278	101.9305475	101.2185164	100.5164729	99.82420762	99.1415167	98.46820208	97.80407111	97.14893639
240306A00030	3/19/2024	5.07	3/19/2025	102.65278	101.9305475	101.2185164	100.5164729	99.82420762	99.1415167	98.46820208	97.80407111	97.14893639
240307A00006	3/7/2024	5.49	7/8/2024	100.11766	100.0951066	100.0725781	100.0500734	100.0275926	100.0051357	99.98270245	99.96029297	99.93790716
240307A00022	3/7/2024	4.09	3/7/2029	117.07492	112.1906258	107.5436341	103.1210711	98.91083845	94.90155886	91.0825285	87.44367328	83.97550813
240308A00005	3/8/2024	4.03	3/8/2029	116.8041	111.9233704	107.2799701	102.8610145	98.65439629	94.64873021	90.83330536	87.19804138	83.73344768
240308A00008	3/8/2024	4.99	4/1/2025	102.73162	101.9739046	101.227397	100.4918492	99.7670211	99.05267924	98.34859703	97.65455434	96.97033731
240308A00009	3/8/2024	4.74	9/8/2025	104.16793	102.9733841	101.8063789	100.6659643	99.55123716	98.46133483	97.39543306	96.35274375	95.33251298
240308A00011	3/8/2024	4.54	3/9/2026	105.92387	104.2256027	102.5629105	100.9347419	99.34008434	97.77796469	96.24744785	94.74763459	93.27765989
240308A00018	3/8/2024	5.06	3/10/2025	102.56328	101.8655341	101.1773216	100.4984438	99.82871133	99.16793982	98.5159499	97.87256695	97.23762095
240308A00019	3/8/2024	5.06	3/10/2025	102.56328	101.8655341	101.1773216	100.4984438	99.82871133	99.16793982	98.5159499	97.87256695	97.23762095
240308A00020	3/8/2024	5.06	3/10/2025	102.56328	101.8655341	101.1773216	100.4984438	99.82871133	99.16793982	98.5159499	97.87256695	97.23762095
240308A00021	3/8/2024	5.06	3/10/2025	102.56328	101.8655341	101.1773216	100.4984438	99.82871133	99.16793982	98.5159499	97.87256695	97.23762095
240308A00022	3/8/2024	5.06	3/10/2025	102.56328	101.8655341	101.1773216	100.4984438	99.82871133	99.16793982	98.5159499	97.87256695	97.23762095
240308A00023	3/8/2024	5.06	3/10/2025	102.56328	101.8655341	101.1773216	100.4984438	99.82871133	99.16793982	98.5159499	97.87256695	97.23762095
240308A00027	3/8/2024	4.23	3/8/2027	109.57139	106.8353404	104.1825228	101.609864	99.11443173	96.69342242	94.34415452	92.06406221	89.85068947
240308A00031	3/8/2024	4.46	9/16/2026	107.87821	105.6452043	103.4699873	101.3506452	99.28534152	97.27231602	95.30988038	93.39641481	91.53036457
240311A00006	3/11/2024	4.6	3/11/2026	106.04821	104.3435316	102.6746466	101.0404893	99.4400383	97.87231239	96.3363687	94.83130071	93.35623643
240311A00009	3/11/2024	4.38	3/11/2027	109.61831	106.8820946	104.2291327	101.6563549	99.16082571	96.73973879	94.3904101	92.11027153	89.89686501
240311A00010	3/11/2024	5.07	3/11/2025	102.58103	101.8805138	101.189606	100.5081057	99.83582134	99.17256641	98.51815945	97.87242385	97.23518768
240311A00011	3/11/2024	4.89	7/11/2025	103.76074	102.7257628	101.7115311	100.7174271	99.74285478	98.7872413	97.85003616	96.93070999	96.02875358
240311A00012	3/11/2024	4.8	9/11/2025	104.26961	103.0664588	101.8912223	100.7429368	99.62068112	98.52357544	97.45077938	96.40148963	95.37493799
240311A00014	3/11/2024	5.07	3/11/2025	102.58103	101.8805138	101.189606	100.5081057	99.83582134	99.17256641	98.51815945	97.87242385	97.23518768
240312A00009	3/12/2024	4.68	3/12/2026	106.19578	104.4871464	102.8144268	101.1765503	99.57249082	98.00126274	96.46191895	94.95354892	93.47527688
240312A00013	3/12/2024	4.68	3/12/2026	106.19578	104.4871464	102.8144268	101.1765503	99.57249082	98.00126274	96.46191895	94.95354892	93.47527688
240312A00015	3/12/2024	4.13	3/12/2029	117.31298	112.4095437	107.7448488	103.3059184	99.08055464	95.05728797	91.22532973	87.57452754	84.09532406
240312A00019	3/12/2024	4.87	9/12/2025	104.36417	103.1577566	101.9793941	100.8281093	99.70297451	98.60310424	97.52765247	96.47581068	95.44680572
240312A00020	3/12/2024	4.82	11/3/2025	104.89824	103.5532976	102.2321165	100.9341156	99.6587367	98.40543882	97.17369794	95.96300619	94.77287126
240312A00028	3/12/2024	4.87	9/12/2025	104.36417	103.1577566	101.9793941	100.8281093	99.70297451	98.60310424	97.52765247	96.47581068	95.44680572
240313A00007	3/13/2024	4.88	9/12/2025	104.37626	103.1697684	101.9913301	100.8399707	99.71476254	98.61482002	97.53929713	96.4873853	95.45831138

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240313A00023	3/13/2024	4.68	3/13/2026	106.20731	104.4959186	102.8205342	101.1800875	99.57354837	97.9999272	96.45827325	94.94767247	93.46724579
240314A00008	3/14/2024	4.55	3/10/2027	110.06509	107.3254716	104.6691051	102.0929198	99.59398386	97.16949389	94.8167686	92.5332424	90.3164595
240314A00009	3/14/2024	4.75	3/10/2026	106.29154	104.5873981	102.9189863	101.2852471	99.68516194	98.11775266	96.58207901	95.07723698	93.60235696
240314A00012	3/14/2024	4.62	3/13/2026	106.32944	104.6130574	102.9328538	101.2877461	99.67669799	98.0987142	96.5528385	95.03815171	93.55376984
240314A00013	3/14/2024	4.62	3/13/2026	106.32944	104.6130574	102.9328538	101.2877461	99.67669799	98.0987142	96.5528385	95.03815171	93.55376984
240314A00026	3/14/2024	5.25	1/14/2025	102.09317	101.5461072	101.0049324	100.4695496	99.93986594	99.41579044	98.89723411	98.38410985	97.87633235
240314A00027	3/14/2024	5.15	3/14/2025	102.65605	101.9473189	101.2484139	100.5591318	99.87927424	99.20864848	98.54706693	97.89434707	97.25031126
240315A00015	3/15/2024	4.8	3/16/2026	106.44761	104.7261017	103.040938	101.3910287	99.77533045	98.19284101	96.64259768	95.12367515	93.63518362
240318A00014	3/18/2024	4.67	3/18/2026	106.47421	104.7431787	103.048836	101.3900806	99.76585496	98.17514372	96.61697164	95.09040152	93.59453233
240318A00015	3/18/2024	4.47	2/20/2029	117.97663	113.1357368	108.5273967	104.139129	99.95919031	95.9765296	92.18074336	88.56203387	85.11117053
240318A00020	3/18/2024	4.48	3/19/2029	116.33171	111.9302703	107.7376144	103.7425156	99.93441635	96.30338347	92.84006798	89.53566732	86.38189039
240319A00003	3/19/2024	4.65	3/19/2026	106.4516	104.7180946	103.0213711	101.3603256	99.73389651	98.14106458	96.58085096	95.05231505	93.55455257
240319A00004	3/19/2024	4.47	3/19/2027	110.34208	107.5659329	104.8748951	102.2658035	99.73563353	97.28149486	94.90062435	92.59037938	90.34823157
240319A00007	3/19/2024	5.16	3/19/2025	102.7179	101.9954043	101.2831159	100.5808178	99.88830026	99.2053596	98.53179767	97.86742177	97.21204447
240319A00011	3/19/2024	5.12	5/1/2025	103.18791	102.3469399	101.5197218	100.7059247	99.9052234	99.11730327	98.34185959	97.57859732	96.82723063
240319A00012	3/19/2024	4.77	4/14/2026	106.73647	104.9338234	103.170626	101.4457215	99.7579969	98.10638132	96.48984362	94.90739079	93.35806608
240319A00014	3/19/2024	4.44	3/19/2029	118.13368	113.2134826	108.532828	104.07868	99.8387904	95.80164398	91.95640973	88.29289633	84.80151056
240319A00021	3/19/2024	4.83	9/19/2025	104.54524	103.3166175	102.1170281	100.9454524	99.80091548	98.68248704	97.58927921	96.520444	95.4751711
240320A00010	3/20/2024	4.77	3/20/2036	143.12113	130.2471826	118.7365836	108.4344437	99.20436609	90.92614228	83.49374866	76.81360022	70.80302782
240320A00013	3/20/2024	5.46	8/19/2024	100.57282	100.4317604	100.2911042	100.1508509	100.0109987	99.871546	99.73249093	99.59383179	99.45556684
240320A00014	3/20/2024	5.45	9/27/2024	100.98981	100.7382922	100.4880134	100.2389595	99.99112164	99.74449091	99.49905853	99.25481577	99.01175401
240320A00015	3/20/2024	5.35	12/11/2024	101.77897	101.314148	100.8535026	100.396979	99.9445222	99.49607781	99.05159256	98.6110141	98.174291
240321A00006	3/21/2024	4.88	9/22/2025	104.47775	103.2440128	102.0395781	100.8634116	99.71452439	98.59197332	97.49485834	96.42232005	95.37353741
240321A00007	3/21/2024	4.7	3/23/2026	106.35732	104.617949	102.915592	101.2491326	99.61749853	98.01966077	96.45463107	94.92145997	93.41923487
240321A00019	3/21/2024	4.88	9/22/2025	104.47775	103.2440128	102.0395781	100.8634116	99.71452439	98.59197332	97.49485834	96.42232005	95.37353741
240321A00021	3/21/2024	5.43	9/18/2024	100.88866	100.6627383	100.4378238	100.2139108	99.99099247	99.76906221	99.54811338	99.32813944	99.10913387
240321A00025	3/21/2024	5.06	4/17/2025	102.97976	102.1775935	101.3879744	100.6106121	99.84522226	99.09152912	98.34926549	97.61817221	96.89799794
240321A00026	3/21/2024	5.03	5/19/2025	103.31837	102.4282051	101.5534488	100.6937038	99.84858515	99.01772109	98.20075237	97.39733174	96.60712345
240321A00029	3/21/2024	5.44	8/21/2024	100.59118	100.4444924	100.2982422	100.1524249	100.0070386	99.86208128	99.71755109	99.57344609	99.42976436
240321A00031	3/21/2024	5.41	10/21/2024	101.24548	100.9258678	100.6082463	100.292601	99.97891353	99.66716564	99.3573393	99.04941671	98.74338028
240322A00007	3/22/2024	4.67	3/23/2026	106.30533	104.5664183	102.8645167	101.1985045	99.56730964	97.96990332	96.4052975	94.87254294	93.37072722
240322A00008	3/22/2024	4.65	4/22/2026	106.61554	104.7919323	103.008671	101.2645976	99.55859556	97.88958848	96.25653824	94.65844339	93.0943376
240322A00012	3/22/2024	4.92	3/21/2025	102.67298	101.9438519	101.2251151	100.5165524	99.81794844	99.12909383	98.44978507	97.77982427	97.11901899

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240322A00013	3/22/2024	4.18	3/22/2029	117.65077	112.7121662	108.0150965	103.5463683	99.29358713	95.24510241	91.38995873	87.71785	84.21907716
240322A00014	3/22/2024	4.51	5/22/2026	106.95244	105.0403621	103.1723327	101.3470776	99.56336448	97.82000491	96.11585194	94.44979864	92.82077635
240322A00015	3/22/2024	4.65	11/21/2025	105.05111	103.6529058	102.280243	100.9324801	99.60899759	98.30919611	97.03249562	95.77833465	94.54616951
240322A00018	3/22/2024	4.34	3/22/2027	110.02139	107.2415653	104.5472039	101.9351143	99.40225153	96.94570648	94.5626983	92.2505678	90.0067711
240322A00020	3/22/2024	4.92	3/21/2025	102.67298	101.9438519	101.2251151	100.5165524	99.81794844	99.12909383	98.44978507	97.77982427	97.11901899
240322A00021	3/22/2024	4.93	3/21/2025	102.68028	101.951117	101.2323511	100.5237597	99.8251272	99.13624438	98.45690769	97.78691923	97.12608656
240322A00022	3/22/2024	5.08	3/17/2025	102.63856	101.9217879	101.2150683	100.5181895	99.83094635	99.15313961	98.48457543	97.82506522	97.17442553
240322A00029	3/22/2024	4.36	3/22/2027	110.07597	107.2953923	104.600297	101.9874905	99.45392749	96.9966982	94.61302131	92.30023716	90.05580142
240322A00032	3/22/2024	4.67	3/23/2026	106.30533	104.5664183	102.8645167	101.1985045	99.56730964	97.96990332	96.4052975	94.87254294	93.37072722
240325A00023	3/25/2024	4.71	9/25/2025	104.45806	103.2139848	101.9996939	100.8141214	99.6562555	98.52513142	97.4198287	96.33946879	95.28321261
240325A00024	3/25/2024	4.71	9/25/2025	104.45806	103.2139848	101.9996939	100.8141214	99.6562555	98.52513142	97.4198287	96.33946879	95.28321261
240325A00027	4/1/2024	4.91	10/1/2025	104.60915	103.3507011	102.122359	100.9230449	99.75173512	98.60745359	97.48926922	96.39629331	95.32767721
240325A00028	4/1/2024	4.91	10/1/2025	104.60915	103.3507011	102.122359	100.9230449	99.75173512	98.60745359	97.48926922	96.39629331	95.32767721
240325A00040	3/25/2024	4.46	4/30/2027	110.38849	107.5050213	104.7130169	102.0090953	99.39001478	96.85267013	94.39408661	92.01141355	89.70191856
240325A00060	3/25/2024	4.57	3/25/2026	106.38328	104.6343185	102.922729	101.2473748	99.60716944	98.00107035	96.42807652	94.88722641	93.37759594
240326A00012	3/26/2024	5.44	9/26/2024	100.97547	100.7270275	100.479793	100.2337569	99.98891054	99.74524531	99.50275265	99.26142413	99.02125138
240326A00013	3/26/2024	4.91	9/26/2025	104.55574	103.3108454	102.0957623	100.9094309	99.75083743	98.61901526	97.51304231	96.43203844	95.3751631
240326A00027	3/26/2024	4.95	3/26/2025	102.74874	102.0057434	101.2735257	100.5518566	99.84050879	99.13926166	98.4479008	97.76621783	97.09401021
240326A00042	3/26/2024	4.71	3/26/2026	106.4095	104.6616537	102.9511327	101.2768012	99.63757418	98.03241061	96.46031081	94.92031454	93.411499
240327A00008	3/27/2024	4.72	10/1/2025	104.53323	103.2727699	102.0425054	100.8413586	99.6683013	98.5223533	97.40257957	96.30808775	95.23802568
240327A00014	3/27/2024	4.88	9/24/2025	104.49804	103.258847	102.0492095	100.8680796	99.71445611	98.58738425	97.48595299	96.40929264	95.35657248
240327A00016	3/27/2024	4.56	3/27/2026	106.38902	104.6346541	102.9178595	101.2374914	99.59245511	97.9817	96.40421752	94.85903899	93.34523358
240327A00025	3/27/2024	4.35	3/26/2027	110.09278	107.3012066	104.5957157	101.9730882	99.43024728	96.96425365	94.57229821	92.25169526	89.99987595
240327A00028	3/27/2024	4.4	3/27/2028	113.94727	110.099847	106.4061536	102.8591383	99.45211774	96.17875547	93.03304162	90.00927379	87.10203919
240328A00016	3/29/2024	4.98	3/28/2025	102.79275	102.0441416	101.3064724	100.579503	99.86300155	99.15674278	98.46050785	97.77408414	97.097265
240328A00017	3/28/2024	4.6	3/30/2026	106.49391	104.7305652	103.005108	101.316381	99.66327615	98.0447304	96.45972345	94.90727547	93.3864451
240328A00018	3/28/2024	4.39	3/29/2027	110.23578	107.4341417	104.7190872	102.0873698	99.53588773	97.06167803	94.66190955	92.33387576	90.07498826
240328A00022	3/28/2024	4.3	3/28/2028	114.1374	110.2691998	106.5559714	102.9905839	99.56628429	96.2766714	93.11567457	90.07753447	87.15678506
240328A00023	3/28/2024	4.22	3/28/2029	117.9021	112.9412	108.2235628	103.7358614	99.46558047	95.40095833	91.53093708	87.84511619	84.33370949
240328A00024	3/28/2024	5.14	3/24/2025	102.75788	102.0217013	101.2961074	100.580874	99.87577983	99.18060995	98.49515553	97.81921352	97.15258651
240328A00026	3/28/2024	4.6	3/27/2026	106.45886	104.7038699	102.9864588	101.3054855	99.65985477	98.04851579	96.4704597	94.92471754	93.41035823
240328A00027	3/28/2024	4.39	3/29/2027	110.23578	107.4341417	104.7190872	102.0873698	99.53588773	97.06167803	94.66190955	92.33387576	90.07498826
240328A00031	3/28/2024	4.92	9/24/2025	104.54771	103.3081899	102.0982332	100.9167893	99.762857	98.63548127	97.53375099	96.45679633	95.40378644

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240328A00039	3/28/2024	5.14	3/28/2025	102.80143	102.0542451	101.3179549	100.5923242	99.87712259	99.17212601	98.47711687	97.79188372	97.11622102
240328A00049	3/28/2024	5.39	11/26/2024	101.63066	101.2090009	100.7907818	100.3759625	99.96450158	99.5563585	99.15149323	98.7498664	98.35143929
240328A00050	3/28/2024	5.39	11/26/2024	101.63066	101.2090009	100.7907818	100.3759625	99.96450158	99.5563585	99.15149323	98.7498664	98.35143929
240328A00051	3/28/2024	5.39	11/26/2024	101.63066	101.2090009	100.7907818	100.3759625	99.96450158	99.5563585	99.15149323	98.7498664	98.35143929
240328A00052	3/28/2024	4.34	3/28/2029	117.75692	112.8210827	108.1267257	103.6606456	99.41044151	95.36445811	91.51173611	87.84196652	84.34544822
240328A00054	3/28/2024	5.2	2/27/2025	102.5391	101.8711675	101.2119544	100.5612942	99.91902103	99.28497337	98.65899376	98.04092877	97.43062884
240328A00055	3/28/2024	5.2	2/27/2025	102.5391	101.8711675	101.2119544	100.5612942	99.91902103	99.28497337	98.65899376	98.04092877	97.43062884
240328A00057	3/28/2024	5.2	2/27/2025	102.5391	101.8711675	101.2119544	100.5612942	99.91902103	99.28497337	98.65899376	98.04092877	97.43062884
240328A00058	3/28/2024	5.1	4/28/2025	103.13674	102.3041073	101.48497	100.6789986	99.88587718	99.10529973	98.33696992	97.58060072	96.83591398
240328A00059	3/28/2024	5.1	4/28/2025	103.13674	102.3041073	101.48497	100.6789986	99.88587718	99.10529973	98.33696992	97.58060072	96.83591398
240328A00061	3/28/2024	4.35	3/28/2029	117.80412	112.867179	108.1717561	103.7046478	99.45345175	95.40651088	91.55286446	87.88220208	84.38482126
240328A00063	3/28/2024	4.47	3/28/2030	121.93021	115.8794238	110.177355	104.8018852	99.73242576	94.94979971	90.43613701	86.17477815	82.15018551
240328A00064	3/28/2024	4.48	3/28/2031	125.12402	117.9727966	111.2950273	105.056556	99.22587997	93.77392569	88.6738488	83.90085121	79.43201438
240401A00003	4/1/2024	4.81	10/1/2025	104.6468	103.3855856	102.1545795	100.9527036	99.77892916	98.6322758	97.51180813	96.41663347	95.34589938
240401A00004	4/1/2024	4.81	10/1/2025	104.6468	103.3855856	102.1545795	100.9527036	99.77892916	98.6322758	97.51180813	96.41663347	95.34589938
240401A00006	4/1/2024	4.32	4/2/2029	117.16026	112.5002571	108.0667232	103.8473153	99.83042847	96.00514835	92.36120646	88.88893863	85.57924643
240401A00009	4/1/2024	4.79	4/1/2026	106.62013	104.85429	103.1264118	101.4353444	99.77998037	98.15925732	96.5721552	95.01769425	93.49493297
240401A00016	4/1/2024	4.47	4/1/2027	110.49	107.6766479	104.9504383	102.3080934	99.74648832	97.26263815	94.85369068	92.51691925	90.24971624
240401A00023	4/1/2024	5.17	4/1/2025	102.86828	102.109995	101.3629225	100.6268159	99.9014346	99.18654527	98.48192117	97.78734208	97.10259403
240401A00024	4/1/2024	4.97	10/1/2025	104.68479	103.4258481	102.1970127	100.9972137	99.82542694	98.68067624	97.56203027	96.46860016	95.39953703
240401A00027	4/1/2024	4.82	4/1/2026	106.67286	104.9065439	103.1781976	101.4866705	99.8308551	98.20968867	96.62215097	95.06726204	93.54408017
240402A00006	4/2/2024	5.47	7/1/2024	100.03325	100.030441	100.0276374	100.0248362	100.0220374	100.0192411	100.0164471	100.0136556	100.0108665
240402A00015	4/2/2024	4.61	11/15/2027	113.13037	109.662824	106.3224965	103.1040434	100.0023739	97.01263738	94.13020997	91.35068324	88.66985279
240402A00044	4/2/2024	4.83	4/2/2026	106.70273	104.9333789	103.2021233	101.5078035	99.8493118	98.22558468	96.63560104	95.07837986	93.55297825
240403A00002	4/3/2024	5.01	10/3/2025	104.76079	103.4962598	102.2614013	101.0551742	99.87658458	98.72468427	97.59856827	96.49737219	95.42027006
240403A00006	4/3/2024	4.71	4/3/2026	106.73588	104.9593694	103.2212231	101.5202794	99.85542384	98.22558667	96.62974044	95.06689795	93.53611023
240403A00008	4/3/2024	4.67	4/2/2027	110.65282	107.8432553	105.1205971	102.481585	99.92310955	97.44220006	95.0360173	92.70184662	90.43709143
240403A00010	4/3/2024	4.54	4/5/2027	110.73035	107.9025199	105.1625632	102.5071909	99.93325684	97.43775478	95.01781107	92.67067764	90.39372554
240403A00013	4/3/2024	4.58	4/17/2028	114.87121	110.9481722	107.1838758	103.5710126	100.1026567	96.77223795	93.57352216	90.50059132	87.54782605
240403A00018	4/3/2024	4.67	4/5/2027	110.68817	107.8698022	105.1388421	102.4920188	99.9262085	97.43842597	95.02581741	92.68565351	90.41532304
240403A00022	4/3/2024	4.53	4/3/2029	118.71905	113.7440903	109.0129638	104.5123271	100.2296399	96.15311619	92.27167427	88.5748904	85.05295593
240404A00004	4/4/2024	4.45	4/4/2029	118.35087	113.3817574	108.6564372	104.1615598	99.88458145	95.81371272	91.93786864	88.24662244	84.73016267
240404A00012	4/4/2024	4.46	4/4/2029	118.39826	113.428034	108.7016396	104.2057262	99.92774836	95.85591505	91.97913979	88.28699438	84.76966598

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240404A00014	4/4/2024	4.78	4/6/2026	106.66329	104.883279	103.1417975	101.437695	99.76986212	98.1372334	96.53878469	94.97353133	93.44052612
240404A00015	4/4/2024	4.6	4/5/2027	110.49485	107.6791783	104.9508473	102.3065914	99.74328873	97.25795599	94.84774113	92.50991659	90.24187281
240404A00018	4/4/2024	5.46	7/3/2024	100.05478	100.0463659	100.0379566	100.0295551	100.0211613	100.0127753	100.0043969	99.99602627	99.98766333
240404A00021	4/4/2024	4.57	4/1/2031	122.60591	116.3351045	110.4641521	104.9647267	99.81067247	94.97782462	90.44384693	86.18808418	82.19142692
240404A00022	4/4/2024	4.78	4/6/2026	106.66329	104.883279	103.1417975	101.437695	99.76986212	98.1372334	96.53878469	94.97353133	93.44052612
240404A00023	4/4/2024	4.51	4/24/2028	114.68935	110.7501749	106.9711673	103.3449517	99.86453288	96.52327356	93.31487394	90.23335272	87.27302928
240404A00062	4/4/2024	5.13	4/4/2025	102.87208	102.1056858	101.3507511	100.6070196	99.87424275	99.15217952	98.44059579	97.73926424	97.04796408
240405A00002	4/5/2024	5.48	7/5/2024	100.07699	100.0629587	100.0489427	100.0349405	100.0209519	100.0069769	99.99301559	99.97906789	99.96513379
240405A00004	4/5/2024	4.99	10/6/2025	104.77365	103.5014051	102.2581695	101.0429477	99.85479162	98.69279615	97.55609622	96.44386486	95.35531099
240405A00005	4/5/2024	4.81	4/6/2026	106.71643	104.935935	103.1939784	101.4894094	99.82111848	98.18803986	96.58914921	95.02346162	93.49002971
240405A00006	4/5/2024	4.63	4/5/2027	110.5777	107.7608743	105.0314165	102.3860603	99.82168292	97.33530026	94.92405954	92.58523241	90.31620863
240405A00017	4/5/2024	4.5	4/5/2027	110.61967	107.7933806	105.0549322	102.4010327	99.828537	97.33444012	94.91586936	92.57007766	90.29443703
240408A00015	4/8/2024	4.54	4/5/2029	118.78836	113.8061513	109.0683747	104.5616434	100.2733816	96.19176912	92.30569208	88.60469619	85.07894391
240408A00018	4/8/2024	4.87	10/6/2025	104.78633	103.5114447	102.265667	101.0480001	99.8574917	98.69323242	97.5543533	96.44002366	95.34944893
240408A00020	4/8/2024	4.86	4/8/2026	106.82973	105.0426809	103.2944183	101.5837874	99.90967733	98.27102062	96.66679078	95.0960005	93.55769966
240408A00025	4/8/2024	5.03	10/8/2025	104.8503	103.5724564	102.3231849	101.1015237	99.90655547	98.7374036	97.59322977	96.47323196	95.37664244
240408A00026	4/8/2024	4.86	4/8/2026	106.82973	105.0426809	103.2944183	101.5837874	99.90967733	98.27102062	96.66679078	95.0960005	93.55769966
240409A00009	4/9/2024	5.53	7/8/2024	100.11061	100.0881642	100.0657448	100.0433491	100.0209772	99.99862893	99.97630434	99.95400335	99.93172593
240409A00021	4/9/2024	4.83	4/9/2026	106.78871	104.9992755	103.2487345	101.5359315	99.85975554	98.21913855	96.61305344	95.04051203	93.50056322
240409A00033	4/9/2024	5.46	9/9/2024	100.79476	100.594856	100.3957479	100.1974286	99.99989321	99.80313706	99.60715552	99.41194394	99.21749776
240409A00035	4/9/2024	4.66	4/9/2027	110.70758	107.8778495	105.1361934	102.4793216	99.90409118	97.40749782	94.98666822	92.63885359	90.36142328
240410A00004	4/10/2024	5.54	7/10/2024	100.13315	100.1050983	100.0770737	100.0490803	100.0211181	99.99318709	99.96528717	99.93741829	99.90958039
240410A00005	4/10/2024	5.14	4/10/2025	103.06479	102.2798356	101.5068855	100.7456699	99.99592241	99.25738467	98.52980606	97.8129434	97.10656065
240410A00007	4/10/2024	4.64	4/10/2028	115.5739	111.642415	107.8694919	104.2478274	100.7704987	97.43094128	94.22292813	91.14054996	88.17819722
240410A00008	4/10/2024	4.56	4/10/2029	119.66114	114.6222629	109.8315995	105.2755187	100.9412173	96.816662	92.890539	89.15220647	85.59165109
240412A00003	4/12/2024	5.47	10/11/2024	101.14408	100.8538005	100.5651754	100.2781915	99.99283462	99.70909091	99.42694663	99.1463882	98.86740218
240412A00005	4/12/2024	5.46	11/12/2024	101.50146	101.1203526	100.7420731	100.3665931	99.99388164	99.62390807	99.2566422	98.89205428	98.53011501
240412A00006	4/12/2024	5.44	12/12/2024	101.82774	101.3613231	100.8991258	100.4410896	99.9871582	99.53727662	99.09139069	98.64944727	98.21139415
240412A00007	4/12/2024	5.54	7/12/2024	100.1552	100.1215322	100.0879082	100.0543235	100.0207781	99.98727191	99.9538049	99.92037696	99.88698803
240412A00009	4/12/2024	5.47	10/11/2024	101.14408	100.8538005	100.5651754	100.2781915	99.99283462	99.70909091	99.42694663	99.1463882	98.86740218
240412A00010	4/12/2024	5.26	4/11/2025	103.05405	102.2679849	101.4939635	100.7317119	99.98096258	99.24145592	98.51294018	97.79517109	97.08791158
240412A00012	4/12/2024	5.46	11/12/2024	101.50146	101.1203526	100.7420731	100.3665931	99.99388164	99.62390807	99.2566422	98.89205428	98.53011501
240412A00015	4/12/2024	5.54	7/12/2024	100.1552	100.1215322	100.0879082	100.0543235	100.0207781	99.98727191	99.9538049	99.92037696	99.88698803

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240412A00017	4/12/2024	4.84	4/10/2026	107.05422	105.2554093	103.4958155	101.7742695	100.0896526	98.44088905	96.82694436	95.24682302	93.69956677
240412A00019	4/12/2024	5.47	10/11/2024	101.14408	100.8538005	100.5651754	100.2781915	99.99283462	99.70909091	99.42694663	99.1463882	98.86740218
240412A00030	4/12/2024	5.54	7/12/2024	100.1552	100.1215322	100.0879082	100.0543235	100.0207781	99.98727191	99.9538049	99.92037696	99.88698803
240412A00031	4/12/2024	5.54	7/12/2024	100.1552	100.1215322	100.0879082	100.0543235	100.0207781	99.98727191	99.9538049	99.92037696	99.88698803
240415A00018	4/15/2024	5.41	1/15/2025	102.19206	101.6419764	101.0978363	100.5595477	100.0270164	99.50015001	98.97885821	98.46305259	97.95264661
240415A00019	4/15/2024	5.41	1/15/2025	102.19206	101.6419764	101.0978363	100.5595477	100.0270164	99.50015001	98.97885821	98.46305259	97.95264661
240415A00020	4/15/2024	5.41	1/15/2025	102.19206	101.6419764	101.0978363	100.5595477	100.0270164	99.50015001	98.97885821	98.46305259	97.95264661
240415A00036	4/15/2024	5.52	7/30/2024	100.35618	100.2719083	100.1877773	100.1037867	100.0199362	99.93622541	99.85265402	99.76922169	99.68592809
240415A00060	4/15/2024	5.06	4/15/2026	107.26937	105.4590439	103.6883751	101.9562014	100.2614068	98.60291728	96.97969859	95.39075444	93.83512479
240415A00070	4/15/2024	5.51	8/15/2024	100.53055	100.4012772	100.2723499	100.143766	100.015524	99.88762256	99.76006022	99.63283562	99.50594736
240416A00008	4/16/2024	5.52	8/16/2024	100.54259	100.4105151	100.278801	100.1474446	100.0164443	99.88579858	99.75550599	99.62556505	99.4959743
240416A00017	4/16/2024	5.17	10/16/2025	105.13523	103.8350869	102.5617719	101.3144569	100.0923492	98.89468839	97.72074497	96.5698186	95.44123667
240416A00018	4/16/2024	5.04	4/16/2026	107.2463	105.4334173	103.6603049	101.9257978	100.22878	98.56817655	96.94295253	95.35211064	93.79468967
240416A00019	4/16/2024	4.91	4/16/2027	111.48775	108.6276225	105.8569886	103.1725203	100.5710331	98.04948091	95.60494892	93.23464686	90.93590295
240416A00020	4/16/2024	4.85	4/17/2028	115.89361	111.9512498	108.1682007	104.5371412	101.0511242	97.70355973	94.48819418	91.39909131	88.43061418
240416A00030	4/16/2024	4.78	4/16/2027	111.53207	108.6622577	105.8824275	103.1892236	100.5794388	98.05000526	95.59798777	93.22057675	90.91508212
240416A00050	4/16/2024	5.14	4/16/2025	103.13579	102.3342638	101.5452525	100.7684643	100.0036162	99.25043358	98.50865054	97.77800903	97.05825878
240417A00003	4/17/2024	5.51	7/17/2024	100.20925	100.1615679	100.1139521	100.0663987	100.0189075	99.97147847	99.92411142	99.87680625	99.82956283
240417A00004	4/17/2024	5.51	7/17/2024	100.20925	100.1615679	100.1139521	100.0663987	100.0189075	99.97147847	99.92411142	99.87680625	99.82956283
240417A00005	4/17/2024	5.51	9/17/2024	100.89037	100.6680949	100.4467971	100.2264731	100.0071166	99.78872099	99.57128005	99.35478742	99.13923684
240417A00015	4/17/2024	4.76	4/16/2027	111.47613	108.6071046	105.8280445	103.1355924	100.5265418	97.99782531	95.54650832	93.16978175	90.86495601
240417A00016	4/17/2024	4.63	4/17/2029	120.07679	115.0081516	110.189988	105.6085274	101.2508317	97.10473992	93.15881666	89.40230535	85.82508408
240417A00017	4/17/2024	4.63	4/17/2029	120.07679	115.0081516	110.189988	105.6085274	101.2508317	97.10473992	93.15881666	89.40230535	85.82508408
240418A00001	4/18/2024	5.15	4/18/2025	103.16752	102.3604262	101.5660228	100.784007	100.01409	99.25599194	98.50944152	97.77417574	97.04993953
240418A00004	4/18/2024	4.87	4/18/2031	127.92949	120.6273815	113.8107972	107.4445761	101.4962909	95.93601908	90.73613617	85.87112823	81.31741986
240418A00006	4/18/2024	5.5	9/20/2024	100.92059	100.6898804	100.4602256	100.2316167	100.0040466	99.77750821	99.55199443	99.32749828	99.10401285
240418A00010	4/18/2024	5.5	7/17/2024	100.2085	100.1608321	100.1132247	100.0656796	100.0181968	99.97077606	99.92341733	99.87612047	99.82888534
240418A00012	4/18/2024	5.19	10/17/2025	105.17454	103.8715759	102.5952257	101.3446754	100.119148	98.91789777	97.74020902	96.58539431	95.45279312
240418A00018	4/18/2024	5.31	4/18/2025	103.19251	102.3866971	101.5935336	100.8127183	100.0439637	99.28699138	98.5415313	97.80732166	97.08410854
240418A00019	4/18/2024	5.05	4/17/2026	107.27715	105.4612211	103.6851757	101.9478552	100.2481428	98.58496273	96.95727901	95.3640931	93.80444243
240419A00010	4/19/2024	5.51	7/19/2024	100.23118	100.1778986	100.1246896	100.0715533	100.0184895	99.96549805	99.91257878	99.85973154	99.80695619
240419A00017	4/19/2024	5.51	7/19/2024	100.23118	100.1778986	100.1246896	100.0715533	100.0184895	99.96549805	99.91257878	99.85973154	99.80695619
240419A00018	4/19/2024	5.51	7/19/2024	100.23118	100.1778986	100.1246896	100.0715533	100.0184895	99.96549805	99.91257878	99.85973154	99.80695619

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240419A00025	4/19/2024	5.51	7/1/2024	100.02926	100.0264658	100.0236691	100.0208748	100.018083	100.0152935	100.0125065	100.0097219	100.0069397
240419A00026	4/23/2024	5.07	4/1/2026	107.11229	105.3419934	103.6097459	101.9143883	100.2548112	98.62994987	97.03878235	95.48032692	93.95364018
240422A00038	4/22/2024	5.03	10/22/2025	105.20162	103.8830397	102.590059	101.3219486	100.078008	98.85756334	97.65996588	96.48459101	95.33083702
240422A00040	4/22/2024	4.85	10/22/2026	109.50854	107.1524134	104.8595504	102.6278682	100.4553701	98.34013786	96.28032774	94.2741675	92.31995289
240422A00041	4/22/2024	4.92	4/22/2026	107.3519	105.5170168	103.7227814	101.9680215	100.2516107	98.57246301	96.92953141	95.32180583	93.7483117
240423A00024	4/23/2024	5.33	3/31/2025	102.97782	102.2217717	101.4768631	100.7428462	100.0194832	99.30654305	98.60380142	97.91104037	97.22804813
240423A00025	4/23/2024	5.28	6/30/2025	104.04213	103.035006	102.0474816	101.0789845	100.1289677	99.19690504	98.28229017	97.38463559	96.50347186
240423A00027	4/23/2024	4.93	3/31/2027	111.34375	108.5301492	105.8033506	103.1600982	100.5972848	98.11194228	95.70123463	93.36245052	91.09299695
240423A00028	4/23/2024	5.08	3/31/2026	107.1169	105.3493232	103.6196842	101.9268237	100.2696328	98.64704739	97.05804611	95.50164816	93.97691124
240423A00032	4/23/2024	5.06	4/20/2026	107.33386	105.5090957	103.7245731	101.9791288	100.2716442	98.60104125	96.9662806	95.3663602	93.80031343
240423A00033	4/23/2024	5.15	4/23/2025	103.22679	102.4058757	101.5980717	100.8030681	100.0205618	99.25025903	98.49187546	97.74513539	97.00977161
240423A00034	4/23/2024	4.92	4/19/2027	111.55305	108.6836394	105.9042495	103.2115331	100.6022907	98.07346059	95.62211245	93.24544047	90.94075741
240424A00008	4/24/2024	5.29	4/24/2025	103.24762	102.4253211	101.6161797	100.81988	100.0361173	99.26459675	98.5050325	97.75714764	97.02067376
240424A00013	4/24/2024	5.13	4/24/2025	103.22219	102.3985771	101.5881648	100.7906352	100.005682	99.23300898	98.47232904	97.72336394	96.98584404
240424A00014	4/24/2024	5.4	1/24/2025	102.28796	101.7130926	101.14471	100.5827025	100.0269629	99.47738662	98.93387134	98.39631696	97.86462559
240424A00015	4/24/2024	5.48	11/25/2024	101.65248	101.2350875	100.8210807	100.4104189	100.0030615	99.59896885	99.19810178	98.80042177	98.40589092
240424A00030	4/24/2024	4.89	4/21/2027	111.49381	108.6196679	105.8358557	103.139023	100.5259609	97.99359848	95.53899596	93.15933803	90.85192797
240425A00010	4/25/2024	4.83	4/26/2027	111.79837	108.8967542	106.0868961	103.3653909	100.7289787	98.17453871	95.69908242	93.29974696	90.97378927
240425A00011	4/25/2024	5.51	7/25/2024	100.29699	100.2269018	100.1569245	100.0870542	100.0172908	99.9476341	99.87808377	99.80863961	99.73930137
240425A00012	4/25/2024	5.51	7/25/2024	100.29699	100.2269018	100.1569245	100.0870542	100.0172908	99.9476341	99.87808377	99.80863961	99.73930137
240425A00019	4/25/2024	5.34	4/21/2025	103.25272	102.4385213	101.637227	100.8485286	100.07213	99.30774449	98.55509427	97.81390995	97.08393036
240425A00021	4/25/2024	4.83	4/26/2027	111.79837	108.8967542	106.0868961	103.3653909	100.7289787	98.17453871	95.69908242	93.29974696	90.97378927
240425A00028	4/25/2024	4.9	4/25/2028	116.1865	112.2160625	108.4068663	104.7514937	101.242908	97.87443171	94.63972673	91.53277497	88.54786056
240425A00029	4/25/2024	4.85	4/25/2029	120.49439	115.4154126	110.5877186	105.9975033	101.6317905	97.47837992	93.52579734	89.76324722	86.18056927
240425A00030	4/25/2024	4.85	4/25/2029	120.49439	115.4154126	110.5877186	105.9975033	101.6317905	97.47837992	93.52579734	89.76324722	86.18056927
240425A00032	4/25/2024	4.92	4/25/2030	124.77934	118.5693791	112.7204004	107.2093806	102.0148819	97.11693639	92.49693803	88.13754278	84.02257685
240425A00033	4/25/2024	4.96	4/27/2026	107.48968	105.6395988	103.83077	102.062021	100.3322215	98.64028094	96.98514637	95.36580112	93.78126326
240425A00034	4/25/2024	4.96	4/27/2026	107.48968	105.6395988	103.83077	102.062021	100.3322215	98.64028094	96.98514637	95.36580112	93.78126326
240426A00004	4/26/2024	5.52	7/26/2024	100.3087	100.2358181	100.1630457	100.0903868	100.017841	99.94540815	99.87308792	99.80088007	99.72878434
240426A00011	4/26/2024	5.17	10/27/2025	105.28059	103.9513812	102.6465813	101.3655543	100.1076843	98.87237625	97.65905573	96.46716762	95.29617545
240426A00012	4/26/2024	4.92	4/27/2026	107.41645	105.5670542	103.7589012	101.9908155	100.2616673	98.57036616	96.91585953	95.29713106	93.7131991
240426A00013	4/26/2024	5.52	7/26/2024	100.3087	100.2358181	100.1630457	100.0903868	100.017841	99.94540815	99.87308792	99.80088007	99.72878434
240426A00017	4/26/2024	5.52	9/5/2024	100.75944	100.5712567	100.3837766	100.1969942	100.0109056	99.82550693	99.64079425	99.45676377	99.27341168

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240426A00019	4/26/2024	5.5	10/28/2024	101.34554	101.0076329	100.6719484	100.3384692	100.0071737	99.67804044	99.35104842	99.02617675	98.70340487
240426A00024	4/26/2024	4.79	4/26/2029	118.92308	114.168678	109.647271	105.3460456	101.2529587	97.35669086	93.64659911	90.11267278	86.74549278
240426A00025	4/26/2024	5.32	4/21/2025	103.23643	102.4223089	101.6210861	100.8324583	100.0561297	99.29181335	98.53923154	97.79811489	97.06820226
240426A00026	4/26/2024	5.05	4/30/2026	107.44445	105.5909407	103.7788463	102.0070058	100.274294	98.57962394	96.92194562	95.30024451	93.71354007
240426A00027	4/26/2024	5.32	4/25/2025	103.28424	102.4590741	101.6471466	100.8481448	100.0617614	99.28769837	98.52566744	97.77538906	97.03659232
240426A00029	4/26/2024	5.19	10/27/2025	105.30723	103.9778329	102.6728503	101.3916439	100.1335973	98.89811563	97.68462431	96.49256815	95.32141063
240426A00044	4/26/2024	4.78	4/26/2027	111.65715	108.7575466	105.9496507	103.2300607	100.5955184	98.0429046	95.56923194	93.17163897	90.84738389
240429A00006	4/29/2024	4.86	10/29/2026	109.61794	107.2415865	104.9294868	102.6795472	100.4897521	98.35816308	96.28291573	94.26221619	92.29433811
240429A00007	4/29/2024	5.04	10/29/2025	105.30739	103.9701516	102.6569753	101.3672543	100.1004023	98.85585238	97.6330561	96.43148284	95.25061905
240429A00008	4/29/2024	4.93	4/29/2026	107.46063	105.6052536	103.7913605	102.0177756	100.2833676	98.58704419	96.92775043	95.30446728	93.71621012
240429A00009	4/29/2024	5.52	7/29/2024	100.34169	100.2604089	100.1792597	100.0982436	100.0173605	99.93660989	99.85599154	99.77550513	99.69515033
240429A00019	4/29/2024	5.53	8/26/2024	100.65089	100.4909301	100.331484	100.1725459	100.0141135	99.85618428	99.69875587	99.54182588	99.38539194
240429A00021	4/29/2024	5.51	9/25/2024	100.97523	100.7307877	100.4875168	100.2454135	100.0044695	99.76467646	99.52602605	99.28851017	99.05212071
240429A00024	4/29/2024	5.5	11/26/2024	101.67114	101.2511656	100.8346197	100.42146	100.0116453	99.6051351	99.20188962	98.80186963	98.40503656
240429A00028	4/29/2024	5.32	4/29/2025	103.33205	102.4958188	101.6731801	100.8638003	100.06736	99.2835505	98.51207248	97.75263618	97.00496082
240429A00045	4/29/2024	5.1	8/5/2025	104.38684	103.2793338	102.1954618	101.1344679	100.095632	99.07826368	98.08170112	97.10530944	96.14847939
240429A00047	4/29/2024	5.46	1/6/2025	102.11607	101.5795675	101.0486334	100.523178	100.0031167	99.4883669	98.97884745	98.47447893	97.97518352
240429A00052	4/29/2024	4.91	5/3/2027	111.69811	108.7879075	105.9701158	103.2413083	100.5982038	98.03765951	95.55666515	93.15233623	90.82190823
240430A00008	4/30/2024	5.52	8/15/2024	100.52852	100.399535	100.2708946	100.1425967	100.01464	99.88702309	99.75974453	99.63280294	99.50619696
240430A00016	4/30/2024	5.08	10/30/2025	105.37427	104.0339957	102.7175745	101.4244131	100.1539415	98.90560793	97.67887847	96.47323591	95.28817933
240430A00017	4/30/2024	5.08	10/30/2025	105.37427	104.0339957	102.7175745	101.4244131	100.1539415	98.90560793	97.67887847	96.47323591	95.28817933
240430A00026	4/30/2024	5.53	9/3/2024	100.73852	100.5560654	100.3742714	100.1931311	100.012641	99.83279744	99.65359704	99.47503634	99.2971119
240430A00029	4/30/2024	5.51	11/1/2024	101.39303	101.0439686	100.6972818	100.3529431	100.0109289	99.67121559	99.33378016	98.99859976	98.6656519
240430A00030	4/30/2024	5.44	2/3/2025	102.42491	101.8224159	101.2270276	100.6386215	100.0570753	99.48226924	98.91408655	98.35241305	97.79713719
240430A00031	4/30/2024	5.36	5/1/2025	103.38992	102.5480197	101.7198868	100.9051854	100.1035901	99.31478593	98.53846817	97.77434152	97.02211998
240430A00034	4/30/2024	4.69	4/30/2029	120.51795	115.401717	110.5399042	105.9184888	101.5242912	97.34492077	93.36872491	89.58474133	85.98265378
240430A00035	4/30/2024	4.94	4/30/2027	111.74668	108.8438394	106.0329306	103.3105561	100.6734594	98.11852169	95.64275481	93.24329532	90.91739854
240430A00036	4/30/2024	5.51	9/30/2024	101.02955	100.7710184	100.5137928	100.2578619	100.0032159	99.74984531	99.4977405	99.2468921	98.99729077
240430A00038	4/30/2024	5.37	3/28/2025	102.97353	102.2256318	101.4886399	100.7623147	100.0464257	99.34074867	98.64506591	97.95916585	97.28284286
240430A00075	4/30/2024	5.2	4/30/2025	103.35173	102.5112356	101.6844641	100.8710792	100.0707573	99.28318512	98.50805929	97.74508607	96.9939809
240501A00008	5/1/2024	5.51	8/1/2024	100.37375	100.2840745	100.1945552	100.105195	100.0159934	99.92695014	99.83806468	99.74933666	99.66076564
240501A00017	5/1/2024	5.13	5/1/2026	107.60413	105.7464435	103.9303198	102.1545864	100.4181126	98.71980649	97.05861326	95.43351375	93.84352303
240501A00054	5/6/2024	4.79	5/4/2029	120.3094	115.2097481	110.3636443	105.7571123	101.3770166	97.21100833	93.24747432	89.47548939	85.88477236

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240502A00002	5/2/2024	5.53	9/4/2024	100.74908	100.5638738	100.3793457	100.1954928	100.0123113	99.82979767	99.64794814	99.46675909	99.28622691
240502A00010	5/2/2024	5.53	7/2/2024	100.03738	100.0317942	100.0262112	100.0206332	100.0150602	100.0094922	100.0039291	99.99837106	99.99281793
240502A00012	5/2/2024	5.53	8/2/2024	100.38636	100.2938844	100.2015841	100.1094549	100.0174964	99.92570816	99.83408964	99.74264039	99.65135994
240502A00013	5/2/2024	4.68	5/2/2028	116.00577	112.004041	108.1659813	104.4840313	100.9510207	97.56014534	94.3049468	91.17929297	88.17735994
240502A00014	5/2/2024	5.5	11/4/2024	101.42304	101.0656179	100.7106884	100.3582258	100.0082042	99.66059845	99.3153835	98.97253476	98.63202795
240502A00017	5/2/2024	4.81	5/2/2028	115.93192	111.9468289	108.1243666	104.457039	100.9377343	97.55970315	94.31653851	91.20215651	88.21077842
240502A00027	5/2/2024	5.53	8/2/2024	100.38636	100.2938844	100.2015841	100.1094549	100.0174964	99.92570816	99.83408964	99.74264039	99.65135994
240502A00030	5/2/2024	4.75	5/2/2029	120.09453	115.005464	110.1692292	105.5719015	101.2003931	97.04239937	93.08634803	89.32135173	85.7371643
240502A00048	5/2/2024	4.89	5/3/2027	111.64136	108.731965	105.9149653	103.186931	100.5445812	97.98477394	95.50449939	93.10087363	90.77113264
240503A00007	5/3/2024	5.22	4/28/2025	103.23675	102.4036676	101.5840814	100.7776663	99.98410606	99.20309472	98.43433584	97.67754229	96.93243584
240503A00009	5/3/2024	4.61	5/3/2029	119.43113	114.355185	109.5317614	104.9469374	100.5876302	96.44153992	92.49709953	88.74342709	85.17028204
240503A00016	5/3/2024	4.72	5/3/2028	115.59956	111.6181081	107.7993136	104.1356697	100.6200579	97.24572277	94.00625183	90.8955562	87.90785266
240503A00020	5/3/2024	5.46	11/4/2024	101.40876	101.0514606	100.6966548	100.344315	99.99441535	99.6469307	99.30183603	98.95910675	98.61871858
240503A00021	5/3/2024	5.3	3/3/2025	102.65121	101.9720431	101.3018881	100.6405697	99.98791364	99.34375032	98.70791448	98.08024515	97.46058549
240503A00022	5/3/2024	5.22	5/5/2025	103.32001	102.4676402	101.629394	100.8049236	99.99389081	99.19596838	98.41083967	97.63819817	96.87774708
240503A00023	5/3/2024	5.13	8/4/2025	104.2662	103.1641803	102.0855819	101.029667	99.99572385	98.98307048	97.99105284	97.01904343	96.06644003
240503A00024	5/3/2024	5.04	11/3/2025	105.19546	103.8484177	102.5251716	101.2251405	99.94776505	98.69250347	97.45883082	96.2462384	95.0542331
240503A00028	5/3/2024	5.48	10/3/2024	101.05451	100.7876754	100.5222386	100.2581871	99.9955102	99.73419715	99.47423734	99.21562028	98.95833557
240503A00035	5/3/2024	4.92	5/1/2026	107.21784	105.3638069	103.5512625	101.7790422	100.0460172	98.35109735	96.69322945	95.07139604	93.48461375
240503A00041	5/3/2024	5.51	8/2/2024	100.38425	100.2917923	100.1995105	100.1073999	100.01546	99.92369018	99.83209011	99.74065927	99.64939719
240503A00042	5/3/2024	5.51	9/3/2024	100.73424	100.5518836	100.370184	100.1891378	100.0087413	99.82899114	99.64988377	99.47141576	99.29358369
240503A00043	5/3/2024	5.48	10/2/2024	101.04343	100.7794159	100.5167655	100.2554697	99.99551835	99.7369009	99.47960718	99.22362704	98.96895045
240503A00044	5/3/2024	5.46	11/1/2024	101.37528	101.0264634	100.6800166	100.3359163	99.99413888	99.65466079	99.31745898	98.98251064	98.64979329
240503A00046	5/3/2024	5.46	12/2/2024	101.72107	101.2844059	100.8514455	100.4221402	99.99644386	99.57431124	99.15569774	98.74055952	98.32885349
240503A00047	5/3/2024	5.41	1/6/2025	102.08927	101.5532589	101.0228113	100.4978372	99.97825239	99.46397413	98.95492145	98.45101498	97.95217698
240503A00048	5/3/2024	5.35	2/3/2025	102.37068	101.7683718	101.1731666	100.5849422	100.003576	99.42894858	98.86094301	98.29944518	97.74434355
240503A00050	5/3/2024	5.3	3/3/2025	102.65121	101.9720431	101.3018881	100.6405697	99.98791364	99.34375032	98.70791448	98.08024515	97.46058549
240503A00051	5/3/2024	5.26	4/1/2025	102.93661	102.1780401	101.4306853	100.6942992	99.96864134	99.25347829	98.54858325	97.85373595	97.1687224
240503A00052	5/3/2024	5.22	5/1/2025	103.27208	102.4307231	101.6031239	100.78895	99.98787617	99.19958771	98.42377983	97.6601574	96.90843452
240506A00010	5/6/2024	5.51	8/6/2024	100.42737	100.3237511	100.2203546	100.117179	100.0142236	99.91148779	99.8089707	99.70667165	99.60458992
240506A00011	5/6/2024	4.46	5/4/2029	119.45078	114.3491166	109.5020074	104.8953877	100.5160372	96.35152896	92.39017785	88.62099281	85.0336321
240506A00012	5/6/2024	5.04	11/6/2025	105.23203	103.8765191	102.5450809	101.237127	99.9520886	98.68941477	97.44857188	96.2290429	95.0303267
240506A00016	5/6/2024	5.23	5/6/2025	103.34055	102.4853809	101.6444328	100.8173488	100.0037876	99.20341872	98.41592261	97.64098984	96.87832087

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240506A00017	5/6/2024	5.48	11/6/2024	101.43773	101.0748982	100.7146416	100.3569303	100.0017375	99.64903656	99.29880125	98.95100576	98.60562461
240506A00020	5/6/2024	4.73	5/6/2027	111.22217	108.3107359	105.4920442	102.7626447	100.1192353	97.55865399	95.07787238	92.6739889	90.34422303
240506A00031	5/6/2024	5.08	5/6/2025	103.32272	102.4661322	101.6238111	100.7953988	99.9805521	99.17893921	98.39023893	97.61414047	96.85034292
240506A00040	5/6/2024	5.21	5/6/2025	103.32344	102.468352	101.6274823	100.800476	99.98699146	99.18669846	98.39927732	97.62441869	96.86182302
240507A00017	5/7/2024	4.51	5/8/2028	115.42509	111.4181532	107.5758504	103.890546	100.3549985	96.96233806	93.70604541	90.5799319	87.5781212
240507A00019	5/7/2024	4.51	5/8/2028	115.42509	111.4181532	107.5758504	103.890546	100.3549985	96.96233806	93.70604541	90.5799319	87.5781212
240507A00020	5/7/2024	4.6	5/7/2027	111.27856	108.3542962	105.5234488	102.7825361	100.1282233	97.55731753	95.06676089	92.65362419	90.31510072
240507A00021	5/7/2024	4.77	5/7/2026	107.26426	105.3892519	103.5566141	101.7651365	100.013656	98.30104957	96.62623292	94.98815873	93.38581521
240507A00034	5/7/2024	4.9	5/7/2026	107.2537	105.3833555	103.5551926	101.7680161	100.0206694	98.31203615	96.64103825	95.00663429	93.40781808
240507A00042	5/7/2024	4.57	5/7/2029	119.28062	114.1974095	109.3676489	104.7773341	100.4133081	96.26320311	92.31538961	88.55892839	84.98352627
240507A00043	5/7/2024	4.9	5/7/2026	107.2537	105.3833555	103.5551926	101.7680161	100.0206694	98.31203615	96.64103825	95.00663429	93.40781808
240507A00048	5/7/2024	4.73	5/7/2027	111.23378	108.3195046	105.498136	102.7662194	100.1204438	97.55763929	95.07476944	92.66892546	90.33731993
240507A00049	5/7/2024	4.64	5/8/2028	115.35254	111.3622984	107.5356443	103.8650058	100.3432008	96.96341489	93.71918078	90.60435852	87.61311747
240507A00051	5/7/2024	4.57	5/7/2029	119.28062	114.1974095	109.3676489	104.7773341	100.4133081	96.26320311	92.31538961	88.55892839	84.98352627
240508A00003	5/8/2024	5.51	7/8/2024	100.10296	100.0806139	100.0582937	100.0359972	100.0137243	99.99147497	99.96924921	99.94704696	99.92486817
240508A00004	5/8/2024	5.51	8/7/2024	100.43787	100.3314768	100.2253222	100.1194014	100.0137136	99.90825786	99.8030335	99.69803971	99.59327569
240508A00005	5/8/2024	4.59	5/8/2031	127.28342	119.9063759	113.0253061	106.603982	100.6090069	95.00957961	89.77728032	84.8858751	80.31113725
240508A00006	5/8/2024	4.92	5/8/2026	107.30298	105.4295005	103.5983286	101.8082614	100.0581377	98.34683632	96.67327483	95.03640759	93.43522445
240508A00007	5/8/2024	5.51	8/8/2024	100.44882	100.3396253	100.2306811	100.1219837	100.0135322	99.90532571	99.79736338	99.68964435	99.58216776
240508A00010	5/8/2024	5.48	12/9/2024	101.80819	101.3519491	100.8997581	100.4515637	100.0073129	99.56695391	99.13043558	98.69770776	98.26872117
240509A00005	5/9/2024	4.62	5/9/2029	119.54339	114.4484505	109.6077209	105.0071429	100.6335094	96.47440673	92.51816272	88.75379869	85.17098489
240509A00007	5/9/2024	5.22	5/8/2025	103.35595	102.4953155	101.6490798	100.8168843	99.99838095	99.19323305	98.40111497	97.62171154	96.85471775
240509A00008	5/9/2024	4.6	5/10/2027	111.31359	108.3807317	105.5418084	102.7933032	100.1318548	97.55424534	95.05739343	92.63834772	90.29428052
240509A00009	5/9/2024	5.33	3/13/2025	102.78639	102.0796692	101.3827116	100.695314	100.0172803	99.34841937	98.68854568	98.03747844	97.39504178
240509A00010	5/9/2024	4.6	5/10/2027	111.31359	108.3807317	105.5418084	102.7933032	100.1318548	97.55424534	95.05739343	92.63834772	90.29428052
240509A00011	5/9/2024	5.37	2/12/2025	102.48406	101.8569873	101.2376214	100.6258175	100.0214375	99.42434645	98.83441281	98.25150811	97.67550696
240509A00012	5/9/2024	5.5	10/10/2024	101.13659	100.8502478	100.565526	100.2824071	100.0008776	99.72092391	99.44253287	99.16569129	98.8903862
240509A00014	5/9/2024	5.52	8/15/2024	100.52652	100.3977088	100.269243	100.1411193	100.0133363	99.88589266	99.7587869	99.63201766	99.50558358
240509A00022	5/9/2024	4.66	5/9/2028	115.44134	111.4466925	107.6158972	103.9413679	100.4159069	97.03268523	93.78522169	90.66736363	87.67326843
240509A00023	5/9/2024	4.6	5/9/2029	119.44672	114.3540954	109.5155982	104.9171718	100.5456129	96.38851116	92.43419766	88.67169681	85.09068178
240509A00039	5/9/2024	4.87	11/10/2025	105.22637	103.8571147	102.5123957	101.191604	99.89415533	98.61948381	97.36704157	96.1362979	94.92673861
240510A00007	5/10/2024	5.52	8/12/2024	100.49338	100.3730011	100.252928	100.1331551	100.0136814	99.89450555	99.7756265	99.65704308	99.53875415
240510A00015	5/10/2024	4.91	11/10/2025	105.28122	103.9115774	102.5664718	101.2453002	99.94747785	98.67243884	97.4196351	96.18853577	94.97862651

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240510A00016	5/10/2024	4.91	11/10/2025	105.28122	103.9115774	102.5664718	101.2453002	99.94747785	98.67243884	97.4196351	96.18853577	94.97862651
240510A00020	5/10/2024	4.63	5/10/2027	111.39946	108.4653691	105.6252375	102.8755531	100.2129536	97.63422023	95.13627087	92.71615327	90.37103895
240513A00007	5/13/2024	5.51	9/13/2024	100.84146	100.6312984	100.4220143	100.2136064	100.0060692	99.79939716	99.59358481	99.38862675	99.18451759
240513A00010	5/13/2024	5.52	8/13/2024	100.50368	100.3805558	100.2577477	100.1352534	100.0130719	99.89120169	99.76964171	99.64839068	99.52744739
240513A00011	5/13/2024	5.52	8/12/2024	100.4927	100.3723827	100.252364	100.1326454	100.0132259	99.89410408	99.77527894	99.6567493	99.538514
240513A00012	5/13/2024	5.52	8/12/2024	100.4927	100.3723827	100.252364	100.1326454	100.0132259	99.89410408	99.77527894	99.6567493	99.538514
240513A00013	5/13/2024	5.52	8/12/2024	100.4927	100.3723827	100.252364	100.1326454	100.0132259	99.89410408	99.77527894	99.6567493	99.538514
240513A00016	5/13/2024	5.52	8/12/2024	100.4927	100.3723827	100.252364	100.1326454	100.0132259	99.89410408	99.77527894	99.6567493	99.538514
240513A00020	5/13/2024	5.23	5/13/2025	103.42458	102.5501221	101.6905215	100.8454052	100.0144085	99.19717869	98.39337499	97.60266767	96.82473778
240513A00022	5/13/2024	4.92	5/13/2026	107.36378	105.4763979	103.6319086	101.8290859	100.066745	98.34374268	96.65897502	95.0113761	93.3999164
240513A00024	5/13/2024	4.74	5/13/2027	111.33211	108.4003343	105.5624936	102.815076	100.1547179	97.57819918	95.08243656	92.6644768	90.32149056
240513A00025	5/13/2024	4.67	5/12/2028	115.51568	111.5114823	107.6718323	103.9890935	100.456025	97.06575765	93.81177292	90.68788319	87.68821327
240513A00026	5/13/2024	4.6	5/14/2029	119.49984	114.3923492	109.5403587	104.9297023	100.5470745	96.37997063	92.41663521	88.64601289	85.05770345
240513A00032	5/13/2024	5.5	11/13/2024	101.52257	101.1402932	100.7608748	100.3842851	100.0104924	99.63946562	99.27117396	98.90558718	98.54267548
240513A00041	5/13/2024	5.06	11/13/2025	105.34492	103.9694225	102.6186597	101.2920182	99.9889067	98.70875266	97.45100176	96.21511713	95.00057867
240513A00045	5/17/2024	4.73	6/17/2027	111.71453	108.6819505	105.7494957	102.9133002	100.1696726	97.51508484	94.94616319	92.45968097	90.05255117
240514A00029	5/14/2024	5.52	9/13/2024	100.84336	100.6332141	100.4239544	100.2155709	100.008058	99.80141012	99.59562185	99.39068776	99.18660247
240514A00049	5/14/2024	4.84	2/5/2026	106.23607	104.6235113	103.043601	101.4954099	99.97804775	98.49065766	97.03241418	95.60252195	94.20021431
240514A00065	5/14/2024	4.59	5/14/2029	119.45137	114.3450431	109.4941748	104.8846	100.5030148	96.33691663	92.37455137	88.6048653	85.01745966
240515A00002	5/15/2024	4.4	11/13/2028	117.21565	112.6487971	108.2907553	104.1308623	100.1590568	96.36583948	92.74223951	89.27978186	85.97045768
240515A00003	5/15/2024	4.36	5/15/2029	119.08166	113.9587606	109.0930429	104.4702062	100.0768214	95.90027	91.9286914	88.15093324	84.5565058
240515A00005	5/15/2024	5.52	8/15/2024	100.52518	100.3964912	100.2681419	100.1401343	100.0124672	99.88513903	99.75814848	99.63149415	99.50517466
240515A00014	5/15/2024	4.81	11/17/2025	105.22762	103.8391236	102.4758128	101.1370599	99.82225791	98.53081945	97.26217594	96.01577685	94.79108901
240515A00020	5/15/2024	5.45	1/15/2025	102.21407	101.6639167	101.1197081	100.5813516	100.0487528	99.52181944	99.00046119	98.48458963	97.9741182
240515A00023	5/15/2024	4.51	5/15/2029	119.07398	113.9740108	109.1294316	104.5260732	100.1506259	95.99058189	92.03418294	88.27037171	84.68874656
240515A00024	5/15/2024	4.59	5/15/2028	115.24255	111.2354936	107.3934765	103.7088216	100.1742522	96.78286598	93.52811361	90.40377898	87.40396042
240515A00026	5/15/2024	4.64	5/17/2027	111.0911	108.1520796	105.30758	102.5540494	99.88809209	97.30645766	94.80603425	92.38384181	90.03702573
240515A00027	5/15/2024	4.5	5/19/2027	111.12994	108.1754898	105.3164145	102.549116	99.87015623	97.27624477	94.76423206	92.33110237	89.97396743
240515A00030	5/15/2024	5.52	9/16/2024	100.87601	100.6574699	100.4398794	100.2232351	100.0075307	99.79276003	99.57891701	99.36599558	99.15398971
240515A00034	5/15/2024	5.2	5/15/2025	103.42219	102.5423307	101.6775214	100.8273734	99.99151526	99.16958795	98.36124448	97.5661493	96.78397786
240515A00035	5/15/2024	4.57	5/15/2028	115.1653	111.1597317	107.3191584	103.6359037	100.1026927	96.7126246	93.45915164	90.33605913	87.33744679
240515A00036	5/17/2024	4.63	6/17/2027	111.41854	108.3903729	105.4622169	102.6302141	99.89067694	97.24008033	94.67505386	92.19237392	89.78895641
240515A00037	5/15/2024	4.5	5/15/2029	119.02548	113.9266789	109.0832232	104.4809475	100.106544	95.94750667	91.99207886	88.22920481	84.64848434

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240515A00038	5/15/2024	4.5	5/15/2029	119.02548	113.9266789	109.0832232	104.4809475	100.106544	95.94750667	91.99207886	88.22920481	84.64848434
240515A00039	5/15/2024	4.57	5/15/2030	122.93483	116.7228581	110.8759182	105.3705223	100.1848126	95.29844062	90.69245531	86.34920065	82.25222074
240515A00043	5/15/2024	5.2	5/15/2025	103.42219	102.5423307	101.6775214	100.8273734	99.99151526	99.16958795	98.36124448	97.5661493	96.78397786
240515A00044	5/15/2024	4.97	11/14/2025	105.23286	103.8554353	102.5028181	101.1743986	99.86958248	98.5877946	97.32847803	96.0910934	94.87511822
240515A00051	5/15/2024	5.52	7/15/2024	100.1805	100.138616	100.0967848	100.055006	100.0132797	99.9716056	99.92998371	99.88841391	99.84689607
240515A00064	5/15/2024	5.45	1/15/2025	102.21407	101.6639167	101.1197081	100.5813516	100.0487528	99.52181944	99.00046119	98.48458963	97.9741182
240515A00089	5/15/2024	4.5	5/15/2029	119.02548	113.9266789	109.0832232	104.4809475	100.106544	95.94750667	91.99207886	88.22920481	84.64848434
240516A00024	5/16/2024	5.29	4/16/2025	103.15264	102.3524135	101.5646662	100.7891028	100.0254414	99.27340909	98.53274093	97.80318016	97.08447766
240516A00025	5/17/2024	4.55	10/16/2028	116.89326	112.4293978	108.1659641	104.0928522	100.2005175	96.47994683	92.92262571	89.52050812	86.265988
240516A00026	5/16/2024	5.21	5/20/2025	103.49071	102.597014	101.7188264	100.8557493	100.0073941	99.17338573	98.35336155	97.54697117	96.75387583
240516A00030	5/16/2024	5	11/17/2025	105.31053	103.9243137	102.5632015	101.2265661	99.91380348	98.62432888	97.35757629	96.11299763	94.89006206
240516A00038	5/16/2024	4.9	5/18/2026	107.38046	105.4797022	103.6224155	101.8073486	100.0332935	98.29908473	96.60359716	94.94574475	93.32447869
240517A00011	5/17/2024	4.61	5/17/2028	115.34339	111.3289785	107.4800997	103.7890434	100.2485031	96.85154825	93.59160359	90.46242856	87.45809874
240517A00017	5/17/2024	4.4	5/17/2029	119.29735	114.1637815	109.288117	104.6560081	100.2539769	96.06935975	92.09025427	88.30546954	84.70448009
240517A00026	5/17/2024	4.68	5/17/2027	111.20613	108.2654423	105.4193171	102.6642003	99.99669463	97.41354865	94.9116493	92.48801539	90.13979125
240517A00033	5/17/2024	5.3	4/17/2025	103.17254	102.3695287	101.5790737	100.8008847	100.034677	99.28017491	98.53711094	97.80522581	97.08426804
240517A00034	5/17/2024	5.02	11/17/2025	105.33831	103.9518974	102.5905871	101.2537572	99.94080313	98.65114029	97.38420254	96.13944172	94.91632689
240517A00038	5/17/2024	5.43	1/22/2025	102.28252	101.7131105	101.1500667	100.5932811	100.0426493	99.49806947	98.95944208	98.42666964	97.8996568
240520A00010	5/20/2024	5.35	3/20/2025	102.86684	102.1410414	101.4255337	100.7200956	100.024515	99.3385859	98.6621079	97.99488618	97.33673124
240520A00011	5/20/2024	5.25	5/20/2025	103.52647	102.6325953	101.7542371	100.8909915	100.0424698	99.20829686	98.38811009	97.58155902	96.78830485
240520A00012	5/20/2024	5.18	7/21/2025	104.17015	103.1061277	102.0639655	101.0429964	100.0425773	99.0620906	98.10094366	97.15856693	96.23441311
240520A00016	5/20/2024	4.57	8/16/2027	112.38691	109.1701288	106.0642491	103.0647852	100.1674664	97.36822069	94.66316406	92.0485907	89.5209635
240520A00017	5/20/2024	4.94	4/15/2026	107.05387	105.2455332	103.4768158	101.7465578	100.0536442	98.39700194	96.77559771	95.18843611	93.63455792
240520A00018	5/20/2024	4.84	10/15/2026	109.0691	106.7436419	104.4800736	102.2763505	100.1305091	98.04066489	96.00500816	94.02180058	92.08937181
240520A00020	5/20/2024	4.79	1/15/2027	110.04082	107.4546329	104.9437623	102.505559	100.1374879	97.83711924	95.60212281	93.43026361	91.31939709
240520A00025	5/20/2024	4.75	4/15/2027	111.02911	108.1782106	105.4164906	102.7406255	100.1474404	97.63389864	95.1970947	92.83424748	90.54269415
240520A00026	5/20/2024	5.52	8/20/2024	100.57895	100.4363386	100.2941444	100.1523644	100.0109967	99.87003945	99.72949095	99.58934932	99.44961278
240520A00027	5/20/2024	4.7	10/15/2027	113.05909	109.6776462	106.4174385	103.2734291	100.2408166	97.3150274	94.4917033	91.76668965	89.13602478
240520A00031	5/20/2024	4.96	9/19/2025	104.70502	103.4753587	102.2747515	101.1021747	99.95665263	98.83725485	97.74309299	96.67331865	95.62712113
240520A00040	5/20/2024	4.89	11/20/2025	105.37532	103.9774958	102.6051596	101.2576715	99.93441439	98.63479092	97.35822309	96.10415135	94.87203387
240520A00041	5/20/2024	4.83	11/25/2026	109.5383	107.0952541	104.7200514	102.4104222	100.1641911	97.97926795	95.85364356	93.78538647	91.77263932
240521A00002	5/21/2024	5.38	2/21/2025	102.59183	101.9399721	101.2964323	100.6610477	100.0336636	99.41412933	98.80229789	98.198026	97.60117393
240521A00005	5/21/2024	5.04	11/21/2025	105.41484	104.0168918	102.6444365	101.2968328	99.97346298	98.67372971	97.39705468	96.14287808	94.91065782

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240521A00006	5/21/2024	4.9	5/21/2026	107.41674	105.507629	103.6423452	101.8196222	100.0382376	98.29701214	96.59480786	94.93052622	93.30310658
240521A00030	5/21/2024	5.52	8/21/2024	100.5897	100.4443096	100.2993478	100.1548151	100.0107096	99.86702931	99.72377238	99.58093689	99.43852095
240521A00031	5/21/2024	5.5	9/25/2024	100.96852	100.7248832	100.4824215	100.2411237	100.0009812	99.76198582	99.52412932	99.28740356	99.05180048
240521A00032	5/21/2024	5.5	9/20/2024	100.91405	100.6844777	100.4559539	100.228471	100.0020217	99.77659899	99.55219587	99.32880538	99.10642062
240521A00033	5/21/2024	5.48	11/21/2024	101.60338	101.1989748	100.7977643	100.3997141	100.0047868	99.61294591	99.22415514	98.83837896	98.45558235
240522A00009	5/22/2024	5.51	8/22/2024	100.59897	100.4508004	100.3030752	100.1557942	100.0089554	99.8625566	99.71659598	99.57107148	99.42598115
240522A00012	5/22/2024	4.67	5/22/2028	115.63524	111.6016536	107.7348507	104.0270474	100.470861	97.0592899	93.78569225	90.6437656	87.62752766
240522A00027	5/22/2024	4.62	5/21/2027	111.49984	108.5346121	105.6652271	102.8880638	100.199662	97.59671088	95.07604129	92.63461908	90.26953849
240522A00028	5/22/2024	5.48	12/23/2024	101.96466	101.4696569	100.9794219	100.4938838	100.0129753	99.53663035	99.06478419	98.59737325	98.13433521
240522A00031	5/22/2024	5.51	8/22/2024	100.59897	100.4508004	100.3030752	100.1557942	100.0089554	99.8625566	99.71659598	99.57107148	99.42598115
240522A00037	5/22/2024	5.11	5/22/2025	103.54088	102.639919	101.7547159	100.8848555	100.0299405	99.18958735	98.36342542	97.55109665	96.75225495
240522A00039	5/22/2024	4.76	5/24/2027	111.51803	108.5540206	105.685855	102.9099095	100.2227217	97.62097898	95.10151043	92.66128034	90.29738155
240523A00021	5/23/2024	4.96	11/24/2025	105.5226	104.1126844	102.7286535	101.3698543	100.0356556	98.72544724	97.43863856	96.17465801	94.93295225
240523A00025	5/23/2024	4.96	11/18/2025	105.44855	104.055694	102.6881487	101.3452785	100.0264726	98.73113974	97.45870768	96.2086224	94.98034736
240523A00027	5/23/2024	4.49	5/24/2029	119.81115	114.6459674	109.7410303	105.081815	100.6546806	96.44681323	92.44617193	88.64143776	85.02196709
240523A00033	5/24/2024	4.8	12/24/2027	114.25108	110.6581246	107.200663	103.8728429	100.6690934	97.58411424	94.61286073	91.7505301	88.99254846
240523A00035	5/24/2024	4.78	11/24/2027	113.81538	110.3111934	106.9363337	103.6853298	100.5529759	97.53431295	94.6246155	91.81937967	89.11431139
240523A00037	5/24/2024	4.78	1/24/2028	114.56441	110.8817799	107.3406351	103.9347377	100.6581635	97.50528218	94.47074097	91.54944924	88.73656413
240523A00043	5/24/2024	4.81	2/24/2028	115.07484	111.2942136	107.6615199	104.170115	100.8136919	97.58626365	94.48214487	91.49593459	88.62250025
240523A00056	5/23/2024	5.48	11/25/2024	101.64788	101.2322728	100.8200357	100.4111293	100.0055132	99.60314783	99.20399429	98.80801418	98.41516977
240524A00001	5/24/2024	4.98	11/24/2025	105.55079	104.1406712	102.7564365	101.3974369	100.0630413	98.75263911	97.46563987	96.20147185	94.95958164
240524A00011	5/24/2024	5.02	5/19/2026	107.61917	105.713434	103.8513303	102.0316003	100.2530299	98.51444804	96.81472429	95.15276745	93.52752381
240524A00017	5/24/2024	5.51	8/23/2024	100.60948	100.4585513	100.3080823	100.1580725	100.00852	99.85942258	99.71077815	99.56258462	99.41483994
240524A00020	5/24/2024	5.31	5/19/2025	103.56788	102.676513	101.8005696	100.9396518	100.0933743	99.2613652	98.44326487	97.63872583	96.84741208
240524A00027	5/24/2024	4.82	6/30/2027	112.13858	109.0637205	106.0914948	103.217897	100.4391022	97.75145607	95.15146651	92.63579528	90.20125035
970806A00017	8/1/1997	7.02	7/23/2026	106.42618	105.3149627	104.2257344	103.157864	102.1107467	101.0838004	100.0764648	99.08819964	98.11848463
970806A00018	8/1/1997	6.7	10/23/2026	106.84504	105.6045232	104.3901513	103.2011513	102.0367766	100.8963089	99.77905719	98.68435653	97.61156659
970806A00059	8/1/1997	8.25	9/22/2025	104.38045	103.7268067	103.0841663	102.4522225	101.8306795	101.2192528	100.6176688	100.0256643	99.4429862
ADV1006426	5/28/2024	5.512	7/29/2024	100.33427	100.2533419	100.1725497	100.09189	100.0113627	99.93096734	99.85070364	99.77057129	99.69056998
ADV1006427	5/28/2024	5.471	10/23/2024	101.27479	100.9526224	100.6325012	100.3144041	99.99831214	99.68420625	99.37206771	99.06187803	98.75361894
ADV1006431	5/28/2024	5.468	10/31/2024	101.36254	101.0178087	100.6754041	100.3352982	99.99746777	99.66189027	99.32854323	98.99740453	98.66845233
ADV1006436	5/28/2024	5.272	6/30/2025	104.03432	103.0272406	102.0397599	101.0713059	100.1213318	99.18931125	98.27473799	97.37712452	96.49600142
ADV1006437	5/28/2024	4.799	6/28/2027	112.05178	108.9837531	106.0179632	103.1504288	100.3773459	97.69507981	95.10015699	92.58925665	90.15920319

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006438	5/28/2024	4.644	5/29/2029	119.87444	114.7170511	109.8195031	105.1672865	100.7467774	96.54517798	92.55046268	88.75132759	85.1371435
ADV1006439	5/28/2024	5.51	7/1/2024	100.0195	100.0167211	100.0139409	100.0111631	100.0083877	100.0056147	100.0028442	100.000076	99.99731019
ADV1006450	5/28/2024	5.047	5/28/2026	107.78283	105.8514368	103.9647656	102.1215083	100.3204073	98.56024955	96.83986503	95.15812461	93.51393844
ADV1006451	5/28/2024	5.204	11/28/2025	105.73311	104.3135834	102.9202535	101.5524552	100.2095467	98.89090721	97.59593629	96.32405277	95.07469414
ADV1006454	5/28/2024	5.333	5/28/2025	103.69912	102.7827419	101.8826346	100.9983705	100.1295333	99.27572091	98.43654547	97.61163216	96.80061893
ADV1006456	5/28/2024	5.456	11/26/2024	101.6484	101.2303165	100.8156483	100.404351	99.99638359	99.59170584	99.19027807	98.79206125	98.39701698
ADV1006457	5/28/2024	5.436	1/28/2025	102.35433	101.7683478	101.1890933	100.6164513	100.0503089	99.49055562	98.93708371	98.38978769	97.84856448
ADV1006458	5/28/2024	5.492	9/24/2024	100.95434	100.7137818	100.4743661	100.2360881	99.99893966	99.76291269	99.52799925	99.29419145	99.06148148
ADV1006464	5/28/2024	5.174	5/28/2025	103.6719	102.7540099	101.8524471	100.9667779	100.096584	99.24146146	98.40102063	97.57488506	96.76269106
ADV1006473	5/28/2024	5.505	8/28/2024	100.66251	100.4976552	100.3333396	100.1695618	100.0063192	99.84360896	99.68142868	99.51977573	99.35864756
ADV1006474	5/28/2024	5.044	5/28/2026	107.77709	105.8457539	103.9591379	102.1159348	100.3148869	98.55478128	96.83444795	95.15275779	93.50862097
ADV1006478	5/28/2024	4.775	5/30/2028	116.14097	112.075835	108.1795407	104.4441642	100.8621985	97.42652644	94.13039812	90.96741029	87.93148656
ADV1006508	5/29/2024	4.746	9/12/2028	117.31868	112.9399779	108.7540447	104.7512777	100.9226137	97.25949182	93.75382221	90.39795744	87.18466545
ADV1006512	5/29/2024	4.762	7/17/2028	116.68416	112.4754835	108.4466991	104.5891154	100.8945089	97.35509684	93.96351104	90.71277328	87.59627258
ADV1006529	5/29/2024	5.175	5/29/2025	103.68502	102.7643462	101.8600982	100.9718355	100.0991363	99.24159341	98.39881383	97.57041804	96.75603945
ADV1006531	5/29/2024	5.446	11/29/2024	101.67745	101.2509631	100.828022	100.4085816	99.99259851	99.58003024	99.17083493	98.76497142	98.36239919
ADV1006532	5/29/2024	5.092	2/27/2026	106.73207	105.0537052	103.4100853	101.8001917	100.2230484	98.67771718	97.16329571	95.67891578	94.22374169
ADV1006538	5/29/2024	4.952	11/25/2026	109.83202	107.38539	105.006676	102.6936122	100.444021	98.25580969	96.12696711	94.05555972	92.03972813
ADV1006539	5/29/2024	5.504	7/1/2024	100.01923	100.0164458	100.0136661	100.0108887	100.0081138	100.0053413	100.0025711	99.99980336	99.99703801
ADV1006540	5/29/2024	5.496	9/27/2024	100.98776	100.7387974	100.4910587	100.2445325	99.99920999	99.75508235	99.5121409	99.27037699	99.0297821
ADV1006544	5/29/2024	5.306	5/29/2025	103.6866	102.7675682	101.8649069	100.9781788	100.1069639	99.250857	98.40946694	97.5824159	96.76933891
ADV1006550	5/29/2024	5.453	11/21/2024	101.59133	101.1874561	100.7867723	100.3892447	99.99483606	99.60350962	99.21522933	98.82995968	98.44766568
ADV1006551	5/29/2024	5.5	8/29/2024	100.67239	100.5047541	100.337677	100.1711536	100.0051814	99.83975761	99.67487951	99.51054444	99.34674972
ADV1006553	5/29/2024	5.471	10/29/2024	101.3412	101.0021618	100.665377	100.330821	99.99847178	99.66830756	99.34030686	99.01444852	98.6907116
ADV1006558	5/29/2024	5.422	12/30/2024	102.01358	101.4993982	100.9903434	100.486344	99.98732513	99.49321339	99.00393675	98.51942463	98.03960778
ADV1006559	5/29/2024	4.894	7/30/2027	112.73028	109.5650879	106.5075311	103.5533215	100.6983681	97.93876753	95.27079351	92.69088819	90.19565322
ADV1006562	5/29/2024	4.768	6/29/2029	120.82546	115.558247	110.5604522	105.8167872	101.3129158	97.03538557	92.97156942	89.10961021	85.43836999
ADV1006570	5/29/2024	4.908	5/28/2027	111.99505	109.0133079	106.1282475	103.336209	100.6336892	98.01733668	95.48394416	93.03044138	90.65388858
ADV1006582	5/30/2024	5.037	5/29/2026	107.77593	105.8419455	103.9527931	102.1071661	100.3038019	98.54148331	96.81903571	95.1353259	93.4892601
ADV1006583	5/30/2024	4.859	5/28/2027	111.85245	108.8728046	105.9897881	103.1997437	100.49917	97.884717	95.35317892	92.90148696	90.52670271
ADV1006584	5/30/2024	5.447	11/27/2024	101.65549	101.2347198	100.817408	100.4035093	99.99298196	99.58578492	99.18187781	98.78122093	98.38377517
ADV1006587	5/30/2024	5.5	9/30/2024	101.02123	100.7638702	100.5078073	100.2530332	99.99953822	99.74731283	99.49634754	99.24663297	98.99815983
ADV1006588	5/30/2024	5.446	11/29/2024	101.67729	101.2508706	100.8279918	100.4086131	99.9926912	99.58018366	99.17104857	98.76524479	98.36273182

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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006589	5/30/2024	5.268	5/30/2025	103.66356	102.7419462	101.8367932	100.9476626	100.0741308	99.2157894	98.37224402	97.54311381	96.72803092
ADV1006592	5/30/2024	5.517	7/30/2024	100.34545	100.2617504	100.1781911	100.0947712	100.0114904	99.92834837	99.84534481	99.76247938	99.67975173
ADV1006593	5/30/2024	5.512	8/30/2024	100.68513	100.5147127	100.3448671	100.1755917	100.0068836	99.83873995	99.67115797	99.50413487	99.33766788
ADV1006594	5/30/2024	5.501	9/30/2024	101.02149	100.764125	100.5080612	100.2532863	99.99979045	99.74756421	99.49659808	99.24688267	98.9984087
ADV1006595	5/30/2024	5.031	5/29/2026	107.76444	105.8305641	103.9415223	102.0960038	100.2927462	98.53053216	96.8081872	95.12457816	93.47861131
ADV1006596	5/30/2024	4.859	5/28/2027	111.85245	108.8728046	105.9897881	103.1997437	100.49917	97.884717	95.35317892	92.90148696	90.52670271
ADV1006597	5/30/2024	5.452	11/21/2024	101.59078	101.1869589	100.7863362	100.3888691	99.99452047	99.60325362	99.21503246	98.82982147	98.44758568
ADV1006598	5/30/2024	4.783	5/30/2028	116.17197	112.1062299	108.2093502	104.4734066	100.8908914	97.45468661	94.15804179	90.99455301	87.95814333
ADV1006599	5/30/2024	4.695	5/30/2029	120.13436	114.9679535	110.0618864	105.4016185	100.9734952	96.76469057	92.76315283	88.95755371	85.33724135
ADV1006600	5/30/2024	5.512	8/29/2024	100.67418	100.5065713	100.3395143	100.1730111	100.0070589	99.8416551	99.67679691	99.51248168	99.34870673
ADV1006605	5/30/2024	5.517	7/1/2024	100.01903	100.0162506	100.0134713	100.0106943	100.0079198	100.0051476	100.0023779	99.9996105	99.99684553
ADV1006606	5/30/2024	4.579	5/30/2029	117.99475	113.3735916	108.9800508	104.8014486	100.8258872	97.0421948	93.43987774	90.00907526	86.74051805
ADV1006609	5/30/2024	5.445	11/29/2024	101.67687	101.2504521	100.8275754	100.4081988	99.99227902	99.57977351	99.17064045	98.76483868	98.3623277
ADV1006611	5/30/2024	5.452	11/21/2024	101.59078	101.1869589	100.7863362	100.3888691	99.99452047	99.60325362	99.21503246	98.82982147	98.44758568
ADV1006629	5/31/2024	5.447	12/2/2024	101.71118	101.2763455	100.8451942	100.4176827	99.99376517	99.57339643	99.15653209	98.74312853	98.3331428
ADV1006633	5/31/2024	4.653	5/28/2027	111.678	108.691256	105.8016016	103.0053471	100.2989679	97.67909242	95.14249422	92.68608517	90.30690861
ADV1006634	5/31/2024	4.572	5/31/2028	115.94288	111.8631701	107.9534412	104.205699	100.612366	97.1662591	93.86056717	90.68882957	87.64491638
ADV1006635	5/31/2024	5.528	7/31/2024	100.35742	100.2709302	100.184591	100.0983982	100.0123516	99.9264508	99.84069537	99.755085	99.66961933
ADV1006640	5/31/2024	5.525	7/2/2024	100.03008	100.0245177	100.0189593	100.013406	100.0078576	100.0023142	99.99677572	99.99124218	99.98571359
ADV1006649	5/31/2024	5.135	5/30/2025	103.66011	102.7368597	101.830122	100.9394588	100.0644447	99.20466935	98.35973653	97.52926367	96.71288129
ADV1006650	5/31/2024	4.854	5/29/2026	107.69226	105.7541993	103.8611526	102.0118038	100.2048833	98.43916699	96.71347385	95.02666453	93.37763942
ADV1006651	5/31/2024	5.134	5/30/2025	103.65919	102.7359424	101.8292092	100.9385505	100.0635408	99.20376987	98.35884136	97.52837277	96.71199459
ADV1006652	5/31/2024	4.854	5/29/2026	107.69226	105.7541993	103.8611526	102.0118038	100.2048833	98.43916699	96.71347385	95.02666453	93.37763942
ADV1006656	5/31/2024	4.99	5/29/2026	107.68589	105.7527834	103.8644968	102.0197178	100.2171844	98.45567979	96.73402993	95.05110206	93.40580287
ADV1006657	5/31/2024	4.811	5/28/2027	111.71297	108.7353629	105.8543377	103.0662346	100.3675539	97.7549471	95.22521005	92.77527534	90.40220601
ADV1006659	5/31/2024	4.732	5/31/2028	115.985	111.9201922	108.024346	104.2895311	100.7082299	97.27331526	93.97802821	90.81595712	87.78101787
230406A00046	6/28/2024	3.35	6/30/2027	107.73573	104.7272144	101.8196675	99.00914005	96.29185987	93.66422352	91.12278761	88.66426072	86.28549577
230719A00085	6/10/2024	3.95	6/12/2026	105.82918	103.8764101	101.9698488	100.1081234	98.2899082	96.51392555	94.77894384	93.08377555	91.42727532
230921A00033	6/7/2024	5.01	6/6/2025	103.50394	102.5642856	101.6417719	100.7359288	99.84630633	98.97247088	98.11400411	97.27050234	96.44157595
230921A00034	6/14/2024	4.98	6/13/2025	103.55291	102.5941876	101.6533016	100.7297572	99.8230773	98.93280192	98.0584878	97.19970753	96.35604887
230921A00035	6/21/2024	4.96	6/20/2025	103.61049	102.6326292	101.6733137	100.7320187	99.80823879	98.90148737	98.01129576	97.13721234	96.27880181
230921A00036	6/28/2024	4.94	6/27/2025	103.66727	102.6702538	101.6924994	100.7334511	99.79257492	98.86935703	97.96330285	97.07393614	96.20079812
240103A00039	6/28/2024	4.11	10/29/2025	103.88944	102.5648611	101.2640873	99.98651916	98.73157795	97.49870379	96.28735507	95.09700773	93.92715447

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240103A00042	6/28/2024	4.11	10/29/2025	103.88944	102.5648611	101.2640873	99.98651916	98.73157795	97.49870379	96.28735507	95.09700773	93.92715447
240103A00043	6/28/2024	4.11	10/29/2025	103.88944	102.5648611	101.2640873	99.98651916	98.73157795	97.49870379	96.28735507	95.09700773	93.92715447
240103A00044	6/28/2024	4.11	10/29/2025	103.88944	102.5648611	101.2640873	99.98651916	98.73157795	97.49870379	96.28735507	95.09700773	93.92715447
240103A00045	6/28/2024	4.11	10/29/2025	103.88944	102.5648611	101.2640873	99.98651916	98.73157795	97.49870379	96.28735507	95.09700773	93.92715447
240103A00047	6/28/2024	4.05	1/29/2026	104.68175	103.1056817	101.5612589	100.047597	98.56384293	97.10917478	95.68280059	94.28395679	92.91190696
240103A00049	6/28/2024	4.05	1/29/2026	104.68175	103.1056817	101.5612589	100.047597	98.56384293	97.10917478	95.68280059	94.28395679	92.91190696
240103A00050	6/28/2024	4.05	1/29/2026	104.68175	103.1056817	101.5612589	100.047597	98.56384293	97.10917478	95.68280059	94.28395679	92.91190696
240103A00051	6/28/2024	4.05	1/29/2026	104.68175	103.1056817	101.5612589	100.047597	98.56384293	97.10917478	95.68280059	94.28395679	92.91190696
240103A00052	6/28/2024	4.05	1/29/2026	104.68175	103.1056817	101.5612589	100.047597	98.56384293	97.10917478	95.68280059	94.28395679	92.91190696
240103A00054	6/28/2024	3.94	6/29/2026	105.96761	103.9673289	102.0154511	100.1105066	98.25107583	96.43579234	94.66333999	92.93245082	91.24190298
240103A00056	6/28/2024	3.94	6/29/2026	105.96761	103.9673289	102.0154511	100.1105066	98.25107583	96.43579234	94.66333999	92.93245082	91.24190298
240103A00057	6/28/2024	3.94	6/29/2026	105.96761	103.9673289	102.0154511	100.1105066	98.25107583	96.43579234	94.66333999	92.93245082	91.24190298
240103A00058	6/28/2024	3.94	6/29/2026	105.96761	103.9673289	102.0154511	100.1105066	98.25107583	96.43579234	94.66333999	92.93245082	91.24190298
240103A00059	6/28/2024	3.94	6/29/2026	105.96761	103.9673289	102.0154511	100.1105066	98.25107583	96.43579234	94.66333999	92.93245082	91.24190298
240404A00019	6/3/2024	4.55	6/1/2027	110.99937	108.0214168	105.1404685	102.3528376	99.65499609	97.04356929	94.51532809	92.06718198	89.69617228
240404A00020	6/3/2024	4.55	6/1/2027	110.99937	108.0214168	105.1404685	102.3528376	99.65499609	97.04356929	94.51532809	92.06718198	89.69617228
240515A00066	6/28/2024	4.8	6/29/2026	107.68771	105.6698355	103.700712	101.7788541	99.90283331	98.07127398	96.28285135	94.53628916	92.83035751
240515A00067	6/28/2024	4.8	6/29/2026	107.68771	105.6698355	103.700712	101.7788541	99.90283331	98.07127398	96.28285135	94.53628916	92.83035751
240515A00068	6/28/2024	4.8	6/29/2026	107.68771	105.6698355	103.700712	101.7788541	99.90283331	98.07127398	96.28285135	94.53628916	92.83035751
ADV1006968	6/12/2024	5.195	6/12/2025	103.75181	102.7946882	101.8553237	100.9332201	100.0279036	99.13891779	98.26582259	97.40819369	96.56562177
ADV1006733	6/4/2024	5.194	6/4/2025	103.65963	102.7245588	101.8064403	100.9048131	100.0192347	99.14927879	98.29453367	97.4546022	96.62910093
ADV1007438	6/27/2024	5.536	7/5/2024	100.05732	100.0434629	100.0296214	100.0157934	100.001979	99.988178	99.9743905	99.96061644	99.9468558
ADV1007213	6/20/2024	5.531	7/22/2024	100.25137	100.190235	100.1291872	100.0682278	100.0073567	99.94657351	99.88587819	99.8252705	99.76475026
ADV1006868	6/10/2024	4.737	6/10/2031	127.52561	120.0917292	113.1620306	106.6993356	100.6694001	95.04066796	89.78404655	84.87270236	80.28187468
ADV1007086	6/17/2024	5.504	7/15/2024	100.17184	100.1301621	100.0885411	100.0469723	100.0054557	99.96399103	99.92257832	99.88121741	99.83990823
ADV1006936	6/12/2024	4.561	6/14/2027	111.18376	108.1673272	105.2502876	102.4288119	99.69924439	97.05809024	94.50200732	92.02779872	89.63240556
ADV1007282	6/24/2024	5.517	7/23/2024	100.26082	100.196941	100.1331535	100.0694602	100.0058608	99.94235506	99.87894287	99.81562399	99.7523982
ADV1006869	6/10/2024	5.493	8/9/2024	100.45041	100.3389786	100.227804	100.1168881	100.0062298	99.89582828	99.78568258	99.67579178	99.56615496
ADV1007471	6/28/2024	5.554	7/16/2024	100.18264	100.1382595	100.0939338	100.049665	100.005453	99.96129755	99.91719861	99.87315607	99.8291698
ADV1006727	6/4/2024	5.523	7/2/2024	100.02907	100.0235062	100.0179513	100.0124014	100.0068564	100.0013163	99.99578126	99.99025111	99.9847259
ADV1006687	6/3/2024	5.528	7/2/2024	100.02935	100.0237895	100.0182337	100.0126829	100.007137	100.0015961	99.99606019	99.99052918	99.9850031
ADV1007408	6/27/2024	5.516	8/27/2024	100.64693	100.4856131	100.324814	100.1645342	100.0047713	99.84552267	99.68678593	99.52855857	99.37083816
ADV1007052	6/14/2024	4.323	6/14/2029	118.46703	113.2995302	108.3950598	103.7387889	99.31680401	95.11604383	91.12424218	87.32987575	83.72211533

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007155	6/18/2024	5.495	9/18/2024	100.88556	100.6625536	100.4405417	100.2195185	99.99947706	99.78041097	99.56231364	99.34517862	99.12899948
ADV1007455	6/28/2024	5.553	7/12/2024	100.13678	100.1035117	100.0702804	100.037088	100.0039344	99.97081964	99.93774355	99.90470608	99.87170716
ADV1007474	6/28/2024	5.545	7/29/2024	100.3297	100.2491521	100.1687374	100.0884548	100.0083038	99.92828418	99.8483956	99.76863776	99.68901035
ADV1007145	6/18/2024	5.495	9/18/2024	100.88556	100.6625536	100.4405417	100.2195185	99.99947706	99.78041097	99.56231364	99.34517862	99.12899948
ADV1006999	6/13/2024	4.935	12/15/2025	105.55362	104.0902329	102.6546697	101.2462023	99.86413003	98.50777576	97.17648507	95.86962532	94.58658469
ADV1007020	6/13/2024	4.251	2/2/2029	117.45101	112.6557469	108.0893868	103.7397234	99.59527284	95.64522275	91.87938936	88.28817739	84.86254281
ADV1007493	6/28/2024	5.371	1/28/2025	102.31624	101.7303801	101.1512514	100.5787341	100.0127153	99.45308469	98.89973444	98.35255912	97.81145564
ADV1007352	6/25/2024	4.827	6/25/2026	107.69443	105.68743	103.7286671	101.8166784	99.95005744	98.12744962	96.34755018	94.60910184	92.91089278
ADV1007148	6/18/2024	5.511	7/18/2024	100.20564	100.1556205	100.105672	100.0557904	100.0059755	99.95622706	99.90654505	99.85692931	99.80737969
ADV1006962	6/12/2024	4.822	6/12/2026	107.53688	105.5669936	103.6436513	101.7654655	99.93110145	98.13927285	96.38873977	94.67830663	93.00682036
ADV1007354	6/25/2024	5.395	12/26/2024	101.95184	101.4510536	100.9551641	100.4641009	99.97779373	99.49617381	99.01917361	98.54672693	98.07876881
ADV1006726	6/4/2024	5.521	7/5/2024	100.06282	100.0489146	100.0350244	100.0211478	100.0072847	99.99343519	99.97959916	99.96577663	99.95196756
ADV1007317	6/25/2024	4.989	12/26/2025	105.76076	104.2666918	102.8015581	101.3645946	99.95505959	98.5722371	97.21543543	95.88398634	94.57724398
ADV1007353	6/25/2024	4.575	6/25/2027	111.34851	108.299307	105.3515343	102.5012503	99.74468879	97.07825149	94.49849881	92.00214215	89.58603632
ADV1006792	6/6/2024	4.967	12/8/2025	105.51967	104.0750809	102.6576202	101.2665921	99.90132098	98.56115374	97.24545885	95.95362557	94.68506304
ADV1007367	6/26/2024	5.524	7/26/2024	100.29464	100.2224267	100.1503254	100.0783365	100.0064597	99.93469475	99.86304141	99.79149941	99.7200685
ADV1007429	6/27/2024	4.826	6/29/2026	107.73994	105.7215206	103.7518651	101.8294869	99.95295707	98.12089973	96.33198973	94.58495049	92.87855179
ADV1006698	6/3/2024	5.407	1/3/2025	102.05	101.524908	101.0051701	100.4907081	99.98144187	99.47729315	98.97818515	98.48404258	97.9947917
ADV1006779	6/5/2024	5.052	6/5/2025	103.65915	102.7196959	101.7973427	100.8916301	100.0021101	99.12835031	98.26993381	97.42645824	96.59753521
ADV1006872	6/10/2024	4.778	6/10/2027	111.77682	108.7626222	105.8473154	103.0271091	100.2983797	97.65766233	95.10164286	92.62715071	90.2311516
ADV1007170	6/18/2024	5.434	12/18/2024	101.8824	101.4036127	100.9293115	100.459432	99.99391247	99.53269235	99.07571218	98.62291361	98.17423934
ADV1007143	6/18/2024	5.511	7/18/2024	100.20564	100.1556205	100.105672	100.0557904	100.0059755	99.95622706	99.90654505	99.85692931	99.80737969
ADV1006827	6/7/2024	5.504	7/16/2024	100.18547	100.1409495	100.0964831	100.0520736	100.0077211	99.96342541	99.91918638	99.87500392	99.83087792
ADV1007300	6/24/2024	5.141	6/24/2025	103.83486	102.8449895	101.8740891	100.921615	99.98704506	99.06987696	98.16962691	97.28582894	96.41803408
ADV1006844	6/7/2024	4.772	6/7/2027	111.7236	108.7184891	105.8117096	102.9995063	100.2782851	97.64460914	95.09519066	92.6268838	90.23667761
ADV1007114	6/17/2024	4.74	6/18/2029	116.16148	112.122359	108.2724002	104.6013295	101.0994928	97.75781811	94.5677768	91.521348	88.61098528
ADV1007272	6/21/2024	5.405	12/23/2024	101.92395	101.4313193	100.9434351	100.4602252	99.98162275	99.50756194	99.03797835	98.57280872	98.11199101
ADV1007164	6/18/2024	5.032	6/18/2025	103.78733	102.8120861	101.8552578	100.9163291	99.99479994	99.0901889	98.20203212	97.32988262	96.47330948
ADV1006945	6/12/2024	5.018	10/1/2025	104.74942	103.4900674	102.2608282	101.0606306	99.88845043	98.74331138	97.62428201	96.53047337	95.46103647
ADV1007484	6/28/2024	5.035	6/30/2025	103.92626	102.9179021	101.9291998	100.9595792	100.0084909	99.07540642	98.15981731	97.26123408	96.37918537
ADV1007450	6/28/2024	5.396	12/30/2024	101.99634	101.4844708	100.9777098	100.4759814	99.97921116	99.4873259	99.00025396	98.51792507	98.04027029
ADV1007019	6/13/2024	4.42	6/14/2027	111.19677	108.1702561	105.2436736	102.4131682	99.6750575	97.02582162	94.46209479	91.98065775	89.57843048
ADV1007070	6/14/2024	5.406	12/16/2024	101.84748	101.3741335	100.9051674	100.4405237	99.98014296	99.52396651	99.07193685	98.62399754	98.18009314

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007377	6/26/2024	5.528	7/10/2024	100.11387	100.0861467	100.0584497	100.0307836	100.0031483	99.9755438	99.94797004	99.92042696	99.8929145
ADV1007160	6/18/2024	4.638	1/19/2027	109.70247	107.1098366	104.5929544	102.149152	99.77587118	97.47065988	95.23116735	93.0551391	90.9404123
ADV1007424	6/27/2024	5.497	9/27/2024	100.98239	100.734515	100.4878525	100.2423974	99.99814069	99.75507368	99.51318769	99.27247413	99.03292451
ADV1006693	6/3/2024	5.528	7/3/2024	100.04063	100.0322834	100.0239492	100.0156226	100.0073037	99.99899243	99.99068883	99.98239288	99.97410455
ADV1007385	6/26/2024	4.302	6/26/2029	119.23259	113.9893063	109.0150169	104.2944349	99.81322508	95.55793749	91.5159477	87.67540206	84.02516657
ADV1007436	6/27/2024	5.536	7/11/2024	100.12516	100.0946569	100.0641925	100.033763	100.0033683	99.97300829	99.9426829	99.91239208	99.88213578
ADV1007489	6/28/2024	4.799	8/14/2026	108.23353	106.0863069	103.9929904	101.9518541	99.96124111	98.01956035	96.12528316	94.27694037	92.47311947
ADV1006830	6/7/2024	5.51	7/2/2024	100.02823	100.0226723	100.01712	100.0115726	100.0060302	100.0004928	99.99496027	99.98943272	99.98391009
ADV1006774	6/5/2024	5.522	7/2/2024	100.02881	100.0232501	100.0176961	100.012147	100.0066028	100.0010637	99.99552942	99.99000013	99.98447577
ADV1007327	6/25/2024	5.502	7/2/2024	100.02369	100.0181473	100.0126102	100.0070781	100.0015509	99.99602866	99.99051136	99.98499898	99.97949152
ADV1007001	6/13/2024	4.268	6/13/2029	117.56216	112.7036373	108.0895421	103.7060782	99.54030343	95.5800741	91.81399141	88.23135168	84.82210017
ADV1007330	6/25/2024	5.497	7/2/2024	100.02366	100.0181184	100.0125813	100.0070492	100.001522	99.99599978	99.99048249	99.98497011	99.97946265
ADV1007308	6/24/2024	5.517	7/8/2024	100.09156	100.0693713	100.0472101	100.0250725	100.0029582	99.98086745	99.95880004	99.93675596	99.91473519
ADV1007406	6/27/2024	4.515	6/27/2028	115.4549	111.3254494	107.3708727	103.5828063	99.95333208	96.47495138	93.14056037	89.94342706	86.87716985
ADV1007296	6/24/2024	5.488	9/24/2024	100.94812	100.7085322	100.4700875	100.2327759	99.99658918	99.76151944	99.52755871	99.29469914	99.06293294
ADV1007124	6/17/2024	5.503	7/1/2024	100.01447	100.0117002	100.0089285	100.0061592	100.0033922	100.0006277	99.99786557	99.99510583	99.99234847
ADV1006980	6/13/2024	4.665	6/15/2026	107.53763	105.5544308	103.6183693	101.7280298	99.88205287	98.07912903	96.31799619	94.59743775	92.91628057
ADV1006761	6/5/2024	5.463	11/5/2024	101.41538	101.0570052	100.7011486	100.3477858	99.99689071	99.64843744	99.30240056	98.95875496	98.61747589
ADV1007059	6/14/2024	5.015	6/16/2025	103.74848	102.7788409	101.8274168	100.8936957	99.97718582	99.07741331	98.19392169	97.32627099	96.47403694
ADV1006757	6/5/2024	4.883	12/5/2025	105.55196	104.1120398	102.699068	101.3123505	99.95121864	98.615026	97.30314753	96.01497865	94.74993441
ADV1007452	6/28/2024	4.403	6/28/2029	119.00081	113.7813237	108.8292944	104.1295351	99.66780461	95.43074019	91.40579871	87.58120221	83.94588727
ADV1007475	6/28/2024	5.545	7/29/2024	100.3297	100.2491521	100.1687374	100.0884548	100.0083038	99.92828418	99.8483956	99.76863776	99.68901035
ADV1006794	6/6/2024	5.503	7/17/2024	100.19689	100.1495696	100.1023136	100.0551195	100.0079871	99.96091641	99.91390725	99.86695949	99.82007302
ADV1007486	6/28/2024	5.55	7/5/2024	100.05726	100.0434116	100.0295722	100.0157464	100.001934	99.98813512	99.9743497	99.96057772	99.94681916
ADV1007351	6/25/2024	4.983	12/26/2025	105.75179	104.2577858	102.7927206	101.3558244	99.94635565	98.56359826	97.20686061	95.87547448	94.56879405
ADV1007195	6/20/2024	5.331	3/20/2025	102.8549	102.1290936	101.4135771	100.708131	100.0125432	99.3266076	98.65012384	97.98289705	97.32473771
ADV1007372	6/26/2024	5.522	7/10/2024	100.11371	100.0859791	100.0582822	100.0306161	100.0029809	99.97537646	99.94780277	99.92025975	99.89274735
ADV1006841	6/7/2024	5.505	8/7/2024	100.43052	100.3246116	100.2189387	100.1134984	100.0082901	99.90331282	99.79856587	99.69404843	99.58975972
ADV1006760	6/5/2024	5.504	9/5/2024	100.74811	100.561065	100.3747195	100.1890675	100.004105	99.8198283	99.63623345	99.45331668	99.27107419
ADV1007380	6/26/2024	4.622	6/28/2032	130.20921	121.625503	113.6996095	106.377029	99.60806039	93.34735828	87.55352939	82.18876895	77.21853209
ADV1007465	6/28/2024	5.544	7/3/2024	100.03451	100.0262036	100.0179011	100.0096063	100.0013192	99.99303969	99.98476781	99.97650354	99.96824686
ADV1007322	6/25/2024	5.518	7/25/2024	100.28318	100.2137391	100.1444056	100.0751782	100.0060568	99.93704102	99.86813067	99.7993255	99.73062528
ADV1006876	6/10/2024	5.495	7/11/2024	100.12804	100.0974587	100.066916	100.0364082	100.0059352	99.97549707	99.94509364	99.91472488	99.88439071

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007153	6/20/2024	4.502	2/25/2028	113.96677	110.2034131	106.5876064	103.1127167	99.77244537	96.56081374	93.47214448	90.50104468	87.64238971
ADV1006802	6/6/2024	4.287	6/6/2029	118.95574	113.775394	108.8581098	104.1890969	99.75447293	95.54120285	91.53704349	87.73049117	84.11073333
ADV1007174	6/18/2024	5.512	7/2/2024	100.0255	100.0199474	100.0144044	100.0088664	100.0033333	99.99780512	99.9922819	99.98676361	99.98125024
ADV1007325	6/25/2024	5.406	12/18/2024	101.86818	101.3899453	100.9161949	100.4468611	99.98188226	99.52119781	99.06474838	98.6124757	98.16432253
ADV1007102	6/17/2024	5.504	7/17/2024	100.19429	100.1470552	100.0998781	100.0527628	100.0057091	99.95871705	99.9117864	99.86491706	99.81810889
ADV1007419	6/27/2024	5.531	7/29/2024	100.32881	100.248247	100.167821	100.0875271	100.0073648	99.92733387	99.84743404	99.76766496	99.68802633
ADV1006782	6/5/2024	5.4	12/19/2024	101.87933	101.3968833	100.9189846	100.4455661	99.9765649	99.51191935	99.05156888	98.59545405	98.14351651
ADV1006688	6/3/2024	5.527	7/3/2024	100.04062	100.0322739	100.0239396	100.0156131	100.0072942	99.99898291	99.99067932	99.98238337	99.97409505
ADV1006958	6/12/2024	5.504	7/12/2024	100.13904	100.1056852	100.0723735	100.0391007	100.0058668	99.97267185	99.93951565	99.90639816	99.87331932
ADV1006845	6/7/2024	4.686	6/7/2028	115.89552	111.8130357	107.9010629	104.1515609	100.5569084	97.10988204	93.80363339	90.63166766	87.58782345
ADV1007388	6/26/2024	5.521	7/3/2024	100.03482	100.0265064	100.0182014	100.0099041	100.0016145	99.99333248	99.98505809	99.97679131	99.96853213
ADV1006858	6/10/2024	5.496	7/10/2024	100.11689	100.0890905	100.0613263	100.0335931	100.0058908	99.97821934	99.95057871	99.92296884	99.89538966
ADV1006933	6/12/2024	5.497	7/24/2024	100.27357	100.2067875	100.1401016	100.073516	100.0070305	99.94064468	99.87435849	99.80817165	99.74208394
ADV1007425	6/27/2024	4.798	7/31/2026	108.06504	105.9572079	103.9016716	101.8967798	99.94094754	98.03265147	96.17042702	94.35286559	92.57861191
ADV1007378	6/26/2024	4.529	6/26/2030	123.06399	116.7328976	110.780564	105.1821783	99.91467991	94.95663007	90.28808937	85.89050552	81.74660992
ADV1007410	6/27/2024	4.998	12/29/2025	105.80891	104.3065315	102.8333972	101.3887279	99.97177092	98.58179921	97.21811086	95.88002777	94.5668947
ADV1007357	6/25/2024	5.506	7/2/2024	100.02371	100.0181704	100.0126333	100.0071012	100.001574	99.99605177	99.99053446	99.98502208	99.97951461
ADV1006728	6/4/2024	5.523	7/2/2024	100.02907	100.0235062	100.0179513	100.0124014	100.0068564	100.0013163	99.99578126	99.99025111	99.9847259
ADV1007159	6/18/2024	5.336	3/18/2025	102.83662	102.1162794	101.4060797	100.7058033	100.0152426	99.33419602	98.66246738	97.99986591	97.34620605
ADV1007460	6/28/2024	5.027	6/30/2025	103.9182	102.9098892	101.9212299	100.9516516	100.000605	99.06756168	98.15201321	97.25347009	96.37146096
ADV1007010	6/13/2024	5.498	7/15/2024	100.17255	100.1308482	100.0892021	100.0476082	100.0060665	99.9645768	99.92313909	99.88175322	99.84041909
ADV1007328	6/25/2024	5.502	7/2/2024	100.02369	100.0181473	100.0126102	100.0070781	100.0015509	99.99602866	99.99051136	99.98499898	99.97949152
ADV1007426	6/27/2024	4.473	6/28/2027	111.51336	108.4433376	105.4759073	102.6070603	99.83297146	97.14998653	94.55461332	92.04351367	89.61349563
ADV1007106	6/17/2024	5.501	7/1/2024	100.01447	100.0116935	100.0089217	100.0061524	100.0033855	100.000621	99.99785885	99.99509911	99.99234175
ADV1007060	6/14/2024	4.361	5/21/2029	118.41419	113.3138746	108.4699573	103.8681687	99.4951029	95.33816464	91.3855158	87.62602629	84.04922812
ADV1007253	6/21/2024	5.514	7/29/2024	100.32883	100.2482036	100.1677053	100.0873391	100.0071048	99.92700186	99.84703016	99.76718934	99.68747907
ADV1007320	6/25/2024	5.518	7/25/2024	100.28318	100.2137391	100.1444056	100.0751782	100.0060568	99.93704102	99.86813067	99.7993255	99.73062528
ADV1006939	6/12/2024	5.503	7/15/2024	100.173	100.1312949	100.0896423	100.0480419	100.0064937	99.96499753	99.92355332	99.88216098	99.84082038
ADV1006763	6/5/2024	5.515	7/12/2024	100.14112	100.1077303	100.0743827	100.0410741	100.0078044	99.9745737	99.94138181	99.90822867	99.87511421
ADV1007344	6/25/2024	5.506	7/2/2024	100.02371	100.0181704	100.0126333	100.0071012	100.001574	99.99605177	99.99053446	99.98502208	99.97951461
ADV1006955	6/12/2024	4.371	6/12/2029	118.6842	113.5169652	108.612389	103.9556868	99.53298019	95.33123961	91.33822785	87.54244794	83.93309461
ADV1007310	6/24/2024	5.207	5/27/2025	103.57296	102.6599012	101.7630107	100.8818654	100.0160525	99.16517366	98.32884414	97.50669237	96.69835934
ADV1007227	6/20/2024	4.835	6/22/2026	107.67465	105.6760704	103.7253396	101.8210097	99.96169094	98.14604462	96.372781	94.64065716	92.94847491

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007466	6/28/2024	5.55	7/5/2024	100.05726	100.0434116	100.0295722	100.0157464	100.001934	99.98813512	99.9743497	99.96057772	99.94681916
ADV1007039	6/14/2024	5.523	7/5/2024	100.06036	100.0464821	100.0326131	100.0187576	100.0049157	99.99108724	99.97727232	99.96347086	99.94968286
ADV1007175	6/18/2024	5.506	8/23/2024	100.60346	100.4531027	100.3032026	100.15376	100.004773	99.85623931	99.7081569	99.56052371	99.41333765
ADV1007140	6/18/2024	5.511	7/18/2024	100.20564	100.1556205	100.105672	100.0557904	100.0059755	99.95622706	99.90654505	99.85692931	99.80737969
ADV1006917	6/11/2024	5.499	7/2/2024	100.02716	100.0216065	100.0160576	100.0105136	100.0049746	99.99944062	99.99391153	99.98838738	99.98286815
ADV1007295	6/24/2024	5.516	7/24/2024	100.27202	100.2053519	100.1387864	100.072321	100.0059554	99.93968943	99.87352287	99.80745549	99.74148707
ADV1007171	6/18/2024	5.265	4/18/2025	103.15903	102.3532946	101.5602064	100.7794667	100.010788	99.25389163	98.50850767	97.77437424	97.05123741
ADV1006954	6/12/2024	4.466	6/12/2028	115.08911	111.0085211	107.0991074	103.3527659	99.7618175	96.31898539	93.01737207	89.8504375	86.81197859
ADV1006695	6/3/2024	5.516	9/3/2024	100.72883	100.5473199	100.3664638	100.186258	100.0066989	99.82778313	99.64950718	99.47186762	99.29486105
ADV1007092	6/17/2024	5.504	7/15/2024	100.17184	100.1301621	100.0885411	100.0469723	100.0054557	99.96399103	99.92257832	99.88121741	99.83990823
ADV1007011	6/13/2024	5.497	7/15/2024	100.1725	100.1308058	100.0891597	100.0475659	100.0060242	99.9645346	99.92309692	99.88171109	99.840377
ADV1007196	6/20/2024	5.165	6/20/2025	103.81298	102.8340085	101.8735954	100.931218	100.0063707	99.09856657	98.20733647	97.33222851	96.47280705
ADV1007061	6/14/2024	4.959	12/15/2025	105.58881	104.125158	102.6893309	101.2806042	99.89827706	98.54167215	97.21013498	95.90303279	94.61975367
ADV1007355	6/25/2024	5.31	3/25/2025	102.89572	102.1562244	101.4274014	100.7090196	100.0008555	99.30269157	98.61431683	97.93552598	97.26611951
ADV1006683	6/3/2024	4.637	6/5/2028	115.68005	111.6073847	107.7046432	103.9638194	100.3773273	96.93797617	93.63894827	90.47377737	87.43632876
ADV1006867	6/10/2024	5.495	7/10/2024	100.11686	100.0890619	100.0612977	100.0335645	100.0058622	99.9781908	99.95055019	99.92294034	99.89536119
ADV1006826	6/7/2024	5.51	7/2/2024	100.02823	100.0226723	100.01712	100.0115726	100.0060302	100.0004928	99.99496027	99.98943272	99.98391009
ADV1007194	6/20/2024	5.425	12/20/2024	101.90024	101.4159682	100.9362829	100.4611195	99.99041414	99.52410425	99.0621284	98.6044263	98.15093877
ADV1007271	6/21/2024	5.522	7/25/2024	100.2844	100.2149188	100.1455427	100.0762728	100.007109	99.9380508	99.86909813	99.80025071	99.73150831
ADV1007157	6/18/2024	4.969	12/18/2025	105.63815	104.1661801	102.7223386	101.3058881	99.91611675	98.55233669	97.21388341	95.90011453	94.61040896
ADV1007056	6/14/2024	5.507	7/25/2024	100.285	100.2154468	100.1459978	100.0766552	100.0074186	99.93828782	99.86926267	99.80034288	99.73152822
ADV1006907	6/11/2024	5.438	12/11/2024	101.80673	101.3472191	100.8918413	100.4405383	99.99325542	99.54993914	99.11053673	98.67499644	98.24326742
ADV1007418	6/27/2024	5.536	7/5/2024	100.05732	100.0434629	100.0296214	100.0157934	100.001979	99.988178	99.9743905	99.96061644	99.9468558
ADV1007454	6/28/2024	5.506	10/4/2024	101.06193	100.7945103	100.5285022	100.2638986	100.0006884	99.73886055	99.47840418	99.21930851	98.96156289
ADV1006863	6/10/2024	5.495	7/10/2024	100.11686	100.0890619	100.0612977	100.0335645	100.0058622	99.9781908	99.95055019	99.92294034	99.89536119
ADV1006766	6/5/2024	5.523	7/2/2024	100.02882	100.0232568	100.0177027	100.0121536	100.0066095	100.0010703	99.99553608	99.99000679	99.98448242
ADV1006846	6/7/2024	4.579	6/7/2029	119.65657	114.4795762	109.5647205	104.8972917	100.4634822	96.25032618	92.24564374	88.43798964	84.81660503
ADV1007016	6/13/2024	4.324	6/13/2028	115.1263	111.0262736	107.0987467	103.3355269	99.72885646	96.27138529	92.95614738	89.77653865	86.7262962
ADV1007117	6/17/2024	5.506	7/17/2024	100.19439	100.1471506	100.0999734	100.052858	100.0058043	99.95881218	99.91188145	99.86501203	99.81820378
ADV1007167	6/18/2024	4.805	6/18/2026	107.56793	105.5813972	103.6421761	101.748845	99.90003638	98.09443304	96.3307656	94.60781051	92.92438801
ADV1007307	6/24/2024	5.51	8/1/2024	100.36127	100.2723245	100.1835348	100.0949029	100.0064284	99.91811083	99.82994982	99.74194494	99.6540958
ADV1007003	6/13/2024	5.484	9/13/2024	100.82975	100.6205799	100.4122841	100.2048603	99.99830315	99.79260707	99.58776663	99.38377643	99.18063113
ADV1006989	6/13/2024	4.955	12/15/2025	105.58295	104.1193371	102.683554	101.2748706	99.89258589	98.53602275	97.20452666	95.89746488	94.6142255

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006919	6/11/2024	5.486	9/11/2024	100.80881	100.6051726	100.4023629	100.2003797	99.99921806	99.79887277	99.59933886	99.40061132	99.20268524
ADV1007161	6/18/2024	5.495	9/18/2024	100.88556	100.6625536	100.4405417	100.2195185	99.99947706	99.78041097	99.56231364	99.34517862	99.12899948
ADV1006865	6/10/2024	5.495	7/10/2024	100.11686	100.0890619	100.0612977	100.0335645	100.0058622	99.9781908	99.95055019	99.92294034	99.89536119
ADV1007340	6/25/2024	5.505	7/2/2024	100.02371	100.0181646	100.0126275	100.0070954	100.0015682	99.99604599	99.99052869	99.9850163	99.97950884
ADV1007409	6/27/2024	5.168	6/27/2025	103.89506	102.8968173	101.9178545	100.9576143	100.0155624	99.09118452	98.18398576	97.29348952	96.41923671
ADV1007433	6/27/2024	5.178	6/27/2025	103.90504	102.9067451	101.9277297	100.9674376	100.0253344	99.10090592	98.19365724	97.30311173	96.42881027
ADV1007458	6/28/2024	5.55	7/5/2024	100.05726	100.0434116	100.0295722	100.0157464	100.001934	99.98813512	99.9743497	99.96057772	99.94681916
ADV1007281	6/24/2024	5.518	7/22/2024	100.24962	100.1885229	100.1275131	100.0665916	100.0057583	99.94501293	99.88435534	99.82378532	99.7633027
ADV1006855	6/10/2024	5.499	7/3/2024	100.03861	100.0302756	100.0219504	100.0136329	100.0053231	99.99702087	99.98872631	99.98043939	99.97216008
ADV1007054	6/14/2024	5.519	7/9/2024	100.10531	100.0803165	100.0553452	100.0304012	100.0054842	99.98059434	99.9557315	99.93089563	99.9060867
ADV1006822	6/7/2024	5.487	10/7/2024	101.09419	100.8175262	100.5423728	100.2687211	99.99655871	99.72587356	99.45665352	99.18888667	98.92256123
ADV1006941	6/12/2024	5.51	7/3/2024	100.03821	100.0298816	100.0215589	100.0132439	100.0049365	99.99663677	99.98834468	99.98006023	99.97178339
ADV1007044	6/14/2024	5.513	7/15/2024	100.17294	100.131248	100.0896077	100.0480196	100.0064837	99.96499976	99.92356781	99.8821877	99.84085932
ADV1006860	6/10/2024	4.544	6/10/2030	123.92677	117.5828954	111.6165345	106.0030863	100.7196809	95.74504775	91.05939595	86.64430396	82.48261805
ADV1007492	6/28/2024	5.473	10/28/2024	101.32553	100.990808	100.6582955	100.3279675	99.9998025	99.6737794	99.34987726	99.02807544	98.70835357
ADV1006833	6/7/2024	5.504	8/7/2024	100.43041	100.3245055	100.2188327	100.1133926	100.0081845	99.90320737	99.79846059	99.69394332	99.58965479
ADV1006998	6/13/2024	5.149	6/13/2025	103.71854	102.7589095	101.8171271	100.8926989	99.98514741	99.09401241	98.21885036	97.35923357	96.51474952
ADV1006953	6/12/2024	4.55	6/14/2027	111.15128	108.1353317	105.2187626	102.3977459	99.6686261	97.02790883	94.4722523	91.99845995	89.6034732
ADV1007414	6/27/2024	4.997	12/29/2025	105.80741	104.3050393	102.8319165	101.3872586	99.97031272	98.58035197	97.2166744	95.87860192	94.56547926
ADV1006842	6/7/2024	5.458	12/9/2024	101.79382	101.3396479	100.8895059	100.4433425	100.0011048	99.56274126	99.12820097	98.69743402	98.27039135
ADV1006704	6/3/2024	5.517	9/3/2024	100.72901	100.5475006	100.366644	100.1864377	100.0068782	99.82796196	99.64968556	99.47204555	99.29503853
ADV1007165	6/18/2024	5.512	7/18/2024	100.20569	100.1556709	100.1057224	100.0558408	100.0060258	99.95627734	99.90659529	99.8569795	99.80742985
ADV1006940	6/12/2024	5.018	10/1/2025	104.74942	103.4900674	102.2608282	101.0606306	99.88845043	98.74331138	97.62428201	96.53047337	95.46103647
ADV1007439	6/27/2024	5.516	7/1/2024	100.01201	100.0092426	100.0064751	100.00371	100.0009473	99.99818698	99.99542905	99.99267351	99.98992036
ADV1006979	6/13/2024	5.496	7/15/2024	100.17246	100.1307635	100.0891174	100.0475236	100.005982	99.9644924	99.92305475	99.88166896	99.84033491
ADV1006791	6/6/2024	5.171	6/6/2025	103.66049	102.7200186	101.7966996	100.8900619	99.99965539	99.12504623	98.26581581	97.42156023	96.59188966
ADV1007464	6/28/2024	5.553	7/12/2024	100.13678	100.1035117	100.0702804	100.037088	100.0039344	99.97081964	99.93774355	99.90470608	99.87170716
ADV1006756	6/5/2024	5.504	9/5/2024	100.74811	100.561065	100.3747195	100.1890675	100.004105	99.8198283	99.63623345	99.45331668	99.27107419
ADV1006906	6/11/2024	5.485	9/11/2024	100.80861	100.6049702	100.402161	100.2001784	99.99901723	99.79867245	99.59913904	99.40041201	99.20248642
ADV1007446	6/28/2024	5.544	7/30/2024	100.34095	100.2576184	100.174425	100.0913704	100.0084544	99.92567645	99.8430364	99.76053385	99.67816849
ADV1007199	6/20/2024	5.531	7/22/2024	100.25137	100.190235	100.1291872	100.0682278	100.0073567	99.94657351	99.88587819	99.8252705	99.76475026
ADV1007356	6/25/2024	5.141	6/25/2025	103.84609	102.853471	101.879923	100.9248995	99.98787433	99.0683412	98.16581261	97.27981909	96.40990829
ADV1007089	6/17/2024	5.504	7/15/2024	100.17184	100.1301621	100.0885411	100.0469723	100.0054557	99.96399103	99.92257832	99.88121741	99.83990823

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006952	6/12/2024	5.489	9/12/2024	100.82011	100.613699	100.4081439	100.2034381	99.99957622	99.79655304	99.5943633	99.39300181	99.19246344
ADV1006838	6/7/2024	4.941	1/7/2026	106.03599	104.5044665	103.0030928	101.531054	100.0875617	98.67185544	97.28320145	95.92089123	94.58424063
ADV1007076	6/14/2024	4.562	6/14/2027	111.18609	108.1696069	105.2525185	102.4309954	99.70138197	97.06018324	94.50405706	92.02980646	89.63437252
ADV1007193	6/20/2024	5.534	7/19/2024	100.21763	100.164843	100.112131	100.059491	100.0069228	99.9544263	99.90200128	99.84964764	99.79736521
ADV1007448	6/28/2024	5.542	7/31/2024	100.35211	100.2659916	100.1800191	100.0941924	100.0085113	99.92297525	99.83758402	99.75233723	99.66723453
ADV1007387	6/26/2024	5.52	7/3/2024	100.03481	100.0264979	100.0181929	100.0098956	100.001606	99.99332397	99.98504958	99.97678281	99.96852363
ADV1006934	6/12/2024	4.933	12/12/2025	105.5163	104.0611401	102.6335018	101.2326716	99.85795957	98.5086989	97.18424517	95.88397523	94.60728635
ADV1007026	6/13/2024	5.506	7/5/2024	100.06036	100.0464794	100.0326084	100.018751	100.0049071	99.99107669	99.9772598	99.96345638	99.94966641
ADV1006793	6/6/2024	4.835	6/8/2026	107.51465	105.5559707	103.6433179	101.7753318	99.95069922	98.16815438	96.42647695	94.72448998	93.06105811
ADV1007337	6/25/2024	5.522	7/5/2024	100.05762	100.0437591	100.0299134	100.0160812	100.0022626	99.98845742	99.97466574	99.9608875	99.94712269
ADV1007147	6/18/2024	5.503	7/2/2024	100.02544	100.0198926	100.0143496	100.0088116	100.0032785	99.99775033	99.99222713	99.98670885	99.9811955
ADV1006864	6/10/2024	4.684	6/10/2030	123.84108	117.5317754	111.596944	106.0122314	100.7549968	95.80417987	91.14018236	86.74475938	82.6009193
ADV1007230	6/20/2024	4.494	6/20/2028	115.29092	111.1841408	107.2505102	103.4817853	99.87015977	96.40823884	93.08901525	89.90584686	86.85243559
ADV1007298	6/24/2024	5.409	12/23/2024	101.92547	101.4330454	100.9453654	100.4623578	99.98395568	99.51009329	99.04070625	98.57573133	98.1151065
ADV1007066	6/14/2024	4.562	6/14/2027	111.18609	108.1696069	105.2525185	102.4309954	99.70138197	97.06018324	94.50405706	92.02980646	89.63437252
ADV1006965	6/17/2024	4.601	7/1/2027	111.49692	108.4290628	105.4637523	102.5969809	99.82492304	97.14392398	94.55049136	92.04128689	89.61311863
ADV1007262	6/21/2024	5.495	9/23/2024	100.93947	100.7025748	100.4667933	100.2321208	99.99854934	99.76607123	99.53467876	99.3043643	99.07512032
ADV1006799	6/6/2024	5.505	7/8/2024	100.09571	100.0734636	100.0512416	100.0290433	100.0068684	99.98471704	99.96258912	99.9404846	99.91840345
ADV1007342	6/25/2024	4.995	12/26/2025	105.76974	104.2755979	102.8103956	101.3733647	99.96376353	98.58087593	97.22401025	95.8924982	94.58569391
ADV1006758	6/5/2024	5.431	12/5/2024	101.7372	101.2942454	100.8551274	100.419792	99.98819053	99.56027501	99.13599838	98.71531434	98.29817739
ADV1006742	6/4/2024	4.992	12/4/2025	105.50916	104.0752455	102.6680741	101.2869601	99.93124202	98.60028013	97.29345588	96.01017085	94.74984599
ADV1007350	6/25/2024	5.527	7/16/2024	100.18217	100.1377634	100.093418	100.0491295	100.0048977	99.96072261	99.91660401	99.87254183	99.82853595
ADV1006697	6/3/2024	5.459	11/4/2024	101.40313	101.0474689	100.6942873	100.3435602	99.99526231	99.64936827	99.30585328	98.96469285	98.6258628
ADV1006724	6/4/2024	4.536	6/4/2027	111.42415	108.4220003	105.5180712	102.7086058	99.99001698	97.35887411	94.81189541	92.34594057	89.95800385
ADV1007260	6/21/2024	5.495	9/23/2024	100.93947	100.7025748	100.4667933	100.2321208	99.99854934	99.76607123	99.53467876	99.3043643	99.07512032
ADV1007103	6/17/2024	5.504	7/17/2024	100.19429	100.1470552	100.0998781	100.0527628	100.0057091	99.95871705	99.9117864	99.86491706	99.81810889
ADV1007286	6/24/2024	5.488	9/24/2024	100.94812	100.7085322	100.4700875	100.2327759	99.99658918	99.76151944	99.52755871	99.29469914	99.06293294
ADV1006676	6/3/2024	5.528	7/1/2024	100.01807	100.0152939	100.0125162	100.0097409	100.0069681	100.0041976	100.0014295	99.99866379	99.99590049
ADV1006759	6/5/2024	4.502	6/5/2029	119.25806	114.0963567	109.1958715	104.5419583	100.1208682	95.9196897	91.92629336	88.12928052	84.51793557
ADV1007236	6/20/2024	5.545	7/11/2024	100.12715	100.0966194	100.0661222	100.0356599	100.0052323	99.97483952	99.94448139	99.91415788	99.88386892
ADV1007331	6/25/2024	5.517	7/25/2024	100.28311	100.2136695	100.1443361	100.0751088	100.0059874	99.93697172	99.86806142	99.79925631	99.73055615
ADV1006946	6/12/2024	5.143	6/12/2025	103.702	102.7451415	101.8060303	100.8841767	99.97910698	99.0903648	98.21751019	97.36011887	96.51778159
ADV1007107	6/17/2024	4.278	6/18/2029	119.03273	113.816823	108.867442	104.1695097	99.70887638	95.47226242	91.44719986	87.62197873	83.98559706

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007152	6/18/2024	5.516	7/9/2024	100.10426	100.0792723	100.0543164	100.0293876	100.0044859	99.9796113	99.95476369	99.92994304	99.9051493
ADV1007068	6/18/2024	4.512	11/1/2027	112.63826	109.2177981	105.9215818	102.7444435	99.68145992	96.72793741	93.87939952	91.13157607	88.48039244
ADV1007301	6/24/2024	5.488	9/24/2024	100.94812	100.7085322	100.4700875	100.2327759	99.99658918	99.76151944	99.52755871	99.29469914	99.06293294
ADV1007206	6/20/2024	5.531	7/22/2024	100.25137	100.190235	100.1291872	100.0682278	100.0073567	99.94657351	99.88587819	99.8252705	99.76475026
ADV1006935	6/12/2024	4.796	6/12/2026	107.48606	105.5166802	103.5938364	101.7161396	99.88225531	98.0908975	96.34082647	94.6308469	92.95980592
ADV1007007	6/13/2024	5.506	7/5/2024	100.06036	100.0464794	100.0326084	100.018751	100.0049071	99.99107669	99.9772598	99.96345638	99.94966641
ADV1007063	6/14/2024	4.804	6/15/2026	107.53051	105.5525808	103.6215715	101.7360783	99.89475036	98.09628621	96.33943141	94.62297665	92.9457557
ADV1007085	6/17/2024	5.502	7/17/2024	100.1942	100.1469597	100.0997827	100.0526675	100.0056139	99.95862193	99.91169136	99.86482209	99.818014
ADV1006947	6/12/2024	5.018	10/1/2025	104.74942	103.4900674	102.2608282	101.0606306	99.88845043	98.74331138	97.62428201	96.53047337	95.46103647
ADV1006960	6/12/2024	4.668	6/12/2026	107.50792	105.5332897	103.605398	101.7228552	99.88431834	98.08849371	96.33413416	94.62003726	92.94504342
ADV1006889	6/11/2024	5.492	7/11/2024	100.1277	100.0971259	100.0665879	100.0360848	100.0056165	99.97518306	99.94478433	99.91442025	99.88409077
ADV1007395	6/27/2024	5.498	9/27/2024	100.98264	100.7347607	100.4880977	100.2426419	99.99838462	99.755317	99.51343039	99.27271623	99.03316601
ADV1007306	6/24/2024	5.14	6/24/2025	103.83387	102.8440047	101.8731095	100.9206404	99.98607557	99.06891246	98.16866732	97.28487421	96.41708415
ADV1007487	6/28/2024	5.085	9/30/2025	104.81703	103.5597528	102.3328219	101.1351485	99.96569323	98.82346519	97.70751958	96.61695487	95.55091038
ADV1007137	6/18/2024	5.491	9/30/2024	101.0153	100.7586737	100.5033469	100.2493052	99.99653893	99.74503863	99.4947948	99.2457981	98.99803926
ADV1007228	6/20/2024	4.588	6/21/2027	111.3419	108.3038125	105.3664336	102.5258608	99.77836785	97.12039351	94.54853327	92.05953148	89.65027394
ADV1006700	6/3/2024	5.362	3/3/2025	102.6999	102.0205391	101.3501947	100.6886889	100.0358476	99.39150108	98.75548403	98.12763546	97.50779848
ADV1007156	6/18/2024	5.495	9/18/2024	100.88556	100.6625536	100.4405417	100.2195185	99.99947706	99.78041097	99.56231364	99.34517862	99.12899948
ADV1007053	6/14/2024	5.498	9/13/2024	100.83247	100.6233177	100.4150459	100.2076461	100.0011127	99.79544038	99.59062356	99.38665689	99.18353502
ADV1006780	6/5/2024	4.435	6/1/2029	118.88832	113.7467456	108.8649363	104.2283582	99.82336311	95.63713234	91.6576221	87.87351271	84.27416146
ADV1007096	6/17/2024	4.852	6/17/2026	107.64861	105.6640043	103.7266005	101.8349794	99.98777879	98.18368609	96.4214365	94.69981078	93.01763328
ADV1006902	6/11/2024	5.241	6/12/2025	103.79611	102.8387705	101.8991886	100.9768703	100.0713417	99.18214627	98.30884403	97.45101055	96.60823647
ADV1006982	6/13/2024	5.496	7/15/2024	100.17246	100.1307635	100.0891174	100.0475236	100.005982	99.9644924	99.92305475	99.88166896	99.84033491
ADV1006912	6/11/2024	4.816	6/11/2026	107.78535	105.8106938	103.8827068	101.9999982	100.1612294	98.36511008	96.61039683	94.89589058	93.22043491
ADV1006944	6/12/2024	5.018	10/1/2025	104.74942	103.4900674	102.2608282	101.0606306	99.88845043	98.74331138	97.62428201	96.53047337	95.46103647
ADV1007220	6/20/2024	4.59	6/21/2027	111.34784	108.3096659	105.3722003	102.531543	99.78396767	97.12591293	94.55397423	92.06489585	89.65556354
ADV1007336	6/25/2024	5.155	6/25/2025	103.85999	102.8672964	101.8936754	100.9385798	100.0014835	99.08188022	98.17928239	97.2932205	96.42324221
ADV1006684	6/3/2024	5.528	7/2/2024	100.02935	100.0237895	100.0182337	100.0126829	100.007137	100.0015961	99.99606019	99.99052918	99.9850031
ADV1007303	6/24/2024	5.511	7/1/2024	100.01275	100.0099778	100.007209	100.0044426	100.0016787	99.99891707	99.99615789	99.99340108	99.99064667
ADV1006894	6/11/2024	5.489	7/18/2024	100.2062	100.1561298	100.1061292	100.0561955	100.0063285	99.95652814	99.90679426	99.85712671	99.80752535
ADV1006831	6/7/2024	5.501	9/9/2024	100.79083	100.5926565	100.3952689	100.1986632	100.0028346	99.8077786	99.61349048	99.41996569	99.22719967
ADV1006735	6/4/2024	5.523	7/3/2024	100.04033	100.0319873	100.0236544	100.0153291	100.0070115	99.99870156	99.99039927	99.98210461	99.97381758
ADV1007473	6/28/2024	5.545	7/29/2024	100.3297	100.2491521	100.1687374	100.0884548	100.0083038	99.92828418	99.8483956	99.76863776	99.68901035

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006681	6/3/2024	4.731	6/3/2027	111.55684	108.5652463	105.6712156	102.8710306	100.1611377	97.53813809	94.99877999	92.5399513	90.15867293
ADV1007135	6/18/2024	5.511	7/18/2024	100.20564	100.1556205	100.105672	100.0557904	100.0059755	99.95622706	99.90654505	99.85692931	99.80737969
ADV1006942	6/12/2024	4.955	11/28/2025	105.38353	103.9666178	102.5758555	101.2105794	99.87014915	98.55394507	97.26136785	95.99183747	94.7447925
ADV1006873	6/10/2024	4.612	6/4/2029	119.78615	114.6143824	109.7040248	105.0404342	100.6098632	96.39940067	92.39691728	88.59101376	84.97097341
ADV1006995	6/13/2024	5.5	7/11/2024	100.12746	100.0968988	100.0663698	100.0358758	100.0054166	99.97499224	99.94460255	99.91424751	99.88392706
ADV1007423	6/28/2024	5.529	7/29/2024	100.32841	100.2478644	100.1674509	100.0871694	100.0070195	99.92700095	99.84711347	99.76735672	99.6877304
ADV1006950	6/12/2024	4.952	11/28/2025	105.37927	103.9623889	102.5716576	101.206412	99.86601167	98.54983703	97.25728877	95.98778687	94.74076993
ADV1006949	6/12/2024	4.955	11/28/2025	105.38353	103.9666178	102.5758555	101.2105794	99.87014915	98.55394507	97.26136785	95.99183747	94.7447925
ADV1007413	6/27/2024	4.827	6/29/2026	107.74194	105.7235003	103.7538247	101.8314269	99.95487776	98.12280149	96.33387292	94.58681545	92.88039887
ADV1007151	6/18/2024	5.502	7/2/2024	100.02543	100.0198865	100.0143435	100.0088055	100.0032724	99.99774424	99.99222104	99.98670277	99.98118942
ADV1007463	6/28/2024	5.55	7/5/2024	100.05726	100.0434116	100.0295722	100.0157464	100.001934	99.98813512	99.9743497	99.96057772	99.94681916
ADV1007146	6/18/2024	4.482	6/20/2028	115.2442	111.1383581	107.205631	103.4377813	99.82700407	96.36590546	93.04747925	89.8650842	86.81242317
ADV1006971	6/12/2024	5.506	7/12/2024	100.1391	100.1057534	100.0724416	100.0391687	100.0059348	99.97273979	99.93958354	99.906466	99.8733871
ADV1007333	6/25/2024	5.517	7/25/2024	100.28311	100.2136695	100.1443361	100.0751088	100.0059874	99.93697172	99.86806142	99.79925631	99.73055615
ADV1006703	6/3/2024	5.223	6/3/2025	103.67556	102.7431102	101.8275124	100.928312	100.0450706	99.17736525	98.32478794	97.48694477	96.66345546
ADV1007494	6/28/2024	5.514	9/30/2024	101.01924	100.7629871	100.5080286	100.2543533	100.0019516	99.75081409	99.5009312	99.25229363	99.00489215
ADV1007467	6/28/2024	5.534	8/28/2024	100.66064	100.4965493	100.3329939	100.1699737	100.0074862	99.84552876	99.68409876	99.52319365	99.36281088
ADV1007349	6/25/2024	5.141	6/25/2025	103.84609	102.853471	101.879923	100.9248995	99.98787433	99.0683412	98.16581261	97.27981909	96.40990829
ADV1007398	6/27/2024	5.498	9/27/2024	100.98264	100.7347607	100.4880977	100.2426419	99.99838462	99.755317	99.51343039	99.27271623	99.03316601
ADV1006835	6/7/2024	5.508	7/8/2024	100.09553	100.0732909	100.0510723	100.0288772	100.0067057	99.98455765	99.96243305	99.94033183	99.91825398
ADV1006787	6/6/2024	5.501	8/6/2024	100.41937	100.3162413	100.2133301	100.1106388	100.0081668	99.90591313	99.80387724	99.70205837	99.60045581
ADV1007326	6/25/2024	5.271	4/15/2025	103.12678	102.3293515	101.5443168	100.7713842	100.0102748	99.26071808	98.52245186	97.79522181	97.07878119
ADV1006862	6/10/2024	4.698	6/12/2028	116.00343	111.9049034	107.9781049	104.2149103	100.6076198	97.14893693	93.83194554	90.65008763	87.59714307
ADV1006769	6/5/2024	5.514	8/5/2024	100.40997	100.3096056	100.2094537	100.1095091	100.0097711	99.91023917	99.81091254	99.71179058	99.61287263
ADV1006781	6/5/2024	4.998	10/31/2025	105.10817	103.7699964	102.4553288	101.1636012	99.89426402	98.64678461	97.42064685	96.21535048	95.03041047
ADV1007088	6/17/2024	5.504	7/15/2024	100.17184	100.1301621	100.0885411	100.0469723	100.0054557	99.96399103	99.92257832	99.88121741	99.83990823
ADV1007267	6/21/2024	4.49	6/21/2028	115.28676	111.1772832	107.2411855	103.4702063	99.85652384	96.39272928	93.07180213	89.88708798	86.83227737
ADV1007258	6/21/2024	5.154	6/23/2025	103.8367	102.8495167	101.8811994	100.9312111	99.9990337	99.08416874	98.18613612	97.30447338	96.4387349
ADV1007138	6/18/2024	5.439	12/12/2024	101.81738	101.3555167	100.8978348	100.4442731	99.99477629	99.54928966	99.10775967	98.67013367	98.23635996
ADV1007218	6/20/2024	4.777	8/20/2026	108.25921	106.0955394	103.9864694	101.9302369	99.92515421	97.96960081	96.06202037	94.20091757	92.38485517
ADV1007002	6/13/2024	5.487	8/13/2024	100.4927	100.3701565	100.2479308	100.1260175	100.0044154	99.88312314	99.76213964	99.64146363	99.5210939
ADV1007427	6/27/2024	5.53	7/29/2024	100.32872	100.2481665	100.1677406	100.0874467	100.0072845	99.92725364	99.84735388	99.76758487	99.68794631
ADV1007299	6/24/2024	5.141	6/24/2025	103.83486	102.8449895	101.8740891	100.921615	99.98704506	99.06987696	98.16962691	97.28582894	96.41803408

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007292	6/24/2024	5.51	7/1/2024	100.01275	100.0099747	100.0072059	100.0044396	100.0016756	99.99891403	99.99615484	99.99339804	99.99064362
ADV1007211	6/20/2024	4.562	9/27/2027	112.39865	109.076839	105.8726576	102.781216	99.79786005	96.91815966	94.13789619	91.45305085	88.85979371
ADV1006901	6/11/2024	5.24	6/11/2025	103.78341	102.8288233	101.8918946	100.9721329	100.0690684	99.1822484	98.31123637	97.45561135	96.61496724
ADV1007250	6/21/2024	5.518	7/22/2024	100.25033	100.189208	100.1281702	100.0672209	100.0063597	99.94558649	99.88490112	99.82430338	99.76379306
ADV1006981	6/13/2024	5.496	7/15/2024	100.17246	100.1307635	100.0891174	100.0475236	100.005982	99.9644924	99.92305475	99.88166896	99.84033491
ADV1007108	6/17/2024	5.505	7/17/2024	100.19434	100.1471029	100.0999257	100.0528104	100.0057567	99.95876461	99.91183393	99.86496454	99.81815634
ADV1006943	6/12/2024	5.018	10/1/2025	104.74942	103.4900674	102.2608282	101.0606306	99.88845043	98.74331138	97.62428201	96.53047337	95.46103647
ADV1006701	6/3/2024	5.527	7/3/2024	100.04062	100.0322739	100.0239396	100.0156131	100.0072942	99.99898291	99.99067932	99.98238337	99.97409505
ADV1006918	6/11/2024	5.494	7/11/2024	100.12776	100.0971886	100.0666505	100.0361474	100.0056791	99.97524558	99.94484679	99.91448267	99.88415314
ADV1006988	6/13/2024	4.393	6/13/2029	118.80211	113.6292075	108.7193541	104.0577329	99.63043907	95.4244188	91.42741247	87.62790244	84.01506433
ADV1007304	6/24/2024	5.409	12/24/2024	101.93661	101.4413645	100.9509127	100.4651848	99.98411267	99.50762972	99.03567043	98.5681706	98.10506721
ADV1007264	6/21/2024	5.495	9/23/2024	100.93947	100.7025748	100.4667933	100.2321208	99.99854934	99.76607123	99.53467876	99.3043643	99.07512032
ADV1007472	6/28/2024	5.553	7/12/2024	100.13678	100.1035117	100.0702804	100.037088	100.0039344	99.97081964	99.93774355	99.90470608	99.87170716
ADV1006832	6/7/2024	5.511	7/2/2024	100.02824	100.0226789	100.0171265	100.0115792	100.0060368	100.0004994	99.99496685	99.98943929	99.98391665
ADV1006679	6/3/2024	5.527	7/3/2024	100.04062	100.0322739	100.0239396	100.0156131	100.0072942	99.99898291	99.99067932	99.98238337	99.97409505
ADV1007422	6/27/2024	5.53	7/29/2024	100.32872	100.2481665	100.1677406	100.0874467	100.0072845	99.92725364	99.84735388	99.76758487	99.68794631
ADV1006874	6/11/2024	4.614	6/1/2029	119.7636	114.6007597	109.6984662	105.042151	100.6181322	96.41355925	92.41635816	88.61518056	84.99935655
ADV1006956	6/12/2024	4.382	6/12/2029	118.73839	113.5698304	108.6639806	104.0060515	99.58216275	95.3792826	91.385172	87.58833217	83.97795615
ADV1006762	6/5/2024	5.197	6/5/2025	103.67405	102.7362111	101.8154207	100.9112176	100.0231556	99.15080444	98.29374898	97.4515887	96.62393693
ADV1007389	6/26/2024	5.523	7/10/2024	100.11374	100.0860071	100.0583101	100.030644	100.0030088	99.97540435	99.94783064	99.92028762	99.89277521
ADV1007332	6/25/2024	5.15	6/25/2025	103.85503	102.8623587	101.8887638	100.933694	99.9966231	99.07704486	98.17447175	97.28843428	96.4184801
ADV1007256	6/21/2024	5.508	8/21/2024	100.5812	100.4364881	100.2922087	100.1483563	100.0049292	99.86192523	99.71934264	99.57717952	99.43543397
ADV1007417	6/27/2024	5.536	7/5/2024	100.05732	100.0434629	100.0296214	100.0157934	100.001979	99.988178	99.9743905	99.96061644	99.9468558
ADV1006899	6/11/2024	5.276	5/12/2025	103.45718	102.5852128	101.7280154	100.8852174	100.0564572	99.24138538	98.43966405	97.6509663	96.87497587
ADV1007098	6/17/2024	4.614	6/17/2027	111.3739	108.3463604	105.4188153	102.58741	99.8484573	97.19843244	94.63396533	92.15183265	89.74895064
ADV1007347	6/25/2024	5.519	7/25/2024	100.28325	100.2138086	100.1444751	100.0752477	100.0061262	99.93711032	99.86819991	99.79939469	99.73069441
ADV1007173	6/18/2024	4.389	6/20/2034	120.08569	114.3510083	109.0051602	104.0172216	99.35900248	95.00478179	90.93107311	87.11641395	83.54117636
ADV1007168	6/18/2024	4.556	6/18/2027	111.21341	108.1854979	105.2577094	102.4261726	99.68719201	97.03723574	94.47292671	91.99103509	89.58847104
ADV1006734	6/4/2024	4.987	12/4/2025	105.50197	104.0681152	102.6609965	101.2799344	99.92426735	98.59335563	97.28658073	96.00334424	94.74306713
ADV1007302	6/24/2024	5.252	4/24/2025	103.21774	102.3955296	101.5864721	100.790256	100.0065769	99.23513955	98.47565833	97.72785626	96.99146489
ADV1007240	6/20/2024	5.424	12/20/2024	101.89976	101.4154931	100.9358102	100.4606491	99.98994609	99.5236385	99.06166494	98.6039651	98.15047981
ADV1007318	6/25/2024	5.503	7/2/2024	100.0237	100.018153	100.012616	100.0070839	100.0015567	99.99603444	99.99051714	99.98500476	99.97949729
ADV1006993	6/13/2024	5.413	12/13/2024	101.81742	101.3524611	100.8917288	100.4351692	99.98272573	99.53434282	99.08996587	98.64954127	98.21301637

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006690	6/3/2024	5.528	7/3/2024	100.04063	100.0322834	100.0239492	100.0156226	100.0073037	99.99899243	99.99068883	99.98239288	99.97410455
ADV1007449	6/28/2024	4.391	6/28/2029	118.94118	113.7231688	108.7725525	104.0741539	99.61373434	95.37793317	91.35420947	87.53078729	83.89660514
ADV1006904	6/11/2024	5.456	11/12/2024	101.49004	101.1122918	100.7373526	100.3651883	99.99576808	99.62906156	99.26503883	98.9036704	98.54492724
ADV1007113	6/17/2024	5.501	8/19/2024	100.55918	100.4199695	100.2811592	100.1427466	100.0047299	99.86710736	99.72987725	99.59303787	99.45658752
ADV1007055	6/14/2024	5.503	8/14/2024	100.50539	100.3800709	100.2550841	100.1304235	100.0060879	99.88207583	99.75838608	99.63501731	99.51196825
ADV1007297	6/24/2024	5.511	7/1/2024	100.01275	100.0099778	100.007209	100.0044426	100.0016787	99.99891707	99.99615789	99.99340108	99.99064667
ADV1006984	6/13/2024	5.5	7/11/2024	100.12746	100.0968988	100.0663698	100.0358758	100.0054166	99.97499224	99.94460255	99.91424751	99.88392706
ADV1007163	6/18/2024	5.032	6/18/2025	103.78733	102.8120861	101.8552578	100.9163291	99.99479994	99.0901889	98.20203212	97.32988262	96.47330948
ADV1006828	6/7/2024	5.503	8/2/2024	100.37553	100.2835676	100.1917744	100.1001515	100.0086982	99.9174143	99.82629917	99.73535237	99.64457345
ADV1007229	6/20/2024	5.328	3/20/2025	102.85272	102.1269225	101.4114147	100.7059772	100.0103979	99.3244707	98.64799527	97.98077674	97.32262557
ADV1007457	6/28/2024	5.55	7/5/2024	100.05726	100.0434116	100.0295722	100.0157464	100.001934	99.98813512	99.9743497	99.96057772	99.94681916
ADV1006967	6/12/2024	4.643	6/14/2027	111.42586	108.4058385	105.4852916	102.6603949	99.92748985	97.28307893	94.72381742	92.24650591	89.84808313
ADV1007401	6/27/2024	5.164	6/27/2025	103.89107	102.8928461	101.9139044	100.953685	100.0116536	99.08729596	98.18011717	97.28964064	96.41540728
ADV1007139	6/18/2024	5.505	8/19/2024	100.55952	100.4203269	100.2815367	100.1431441	100.0051474	99.8675447	99.73033443	99.59351482	99.45708419
ADV1007383	6/26/2024	5.519	7/10/2024	100.11362	100.0858953	100.0581984	100.0305324	100.0028972	99.97529279	99.94771913	99.92017614	99.89266378
ADV1007274	6/21/2024	5.144	6/23/2025	103.82683	102.8396943	101.8714287	100.9214913	99.9893642	99.07454885	98.1765652	97.29495081	96.42926005
ADV1007017	6/13/2024	4.543	8/4/2027	111.71058	108.5476841	105.4928275	102.5416907	99.69015142	96.93427696	94.27031424	91.69468038	89.20395383
ADV1007309	6/24/2024	5.524	7/15/2024	100.17098	100.1293544	100.0877773	100.0462523	100.0047794	99.96335849	99.92198942	99.88067211	99.83940647
ADV1006866	6/10/2024	4.751	6/10/2032	131.06063	122.49367	114.5787761	107.2622616	100.4951441	94.23270706	88.43410759	83.06202171	78.08232436
ADV1007290	6/24/2024	5.514	7/8/2024	100.09149	100.0693039	100.0471427	100.0250051	100.0028909	99.98080013	99.95873274	99.93668869	99.91466794
ADV1007305	6/24/2024	5.316	3/24/2025	102.88902	102.1522555	101.4260846	100.7102805	100.0046221	99.30889423	98.62288794	97.94640008	97.27923313
ADV1007432	6/27/2024	5.316	3/27/2025	102.92198	102.1769972	101.4428384	100.7192699	100.0060635	99.30299739	98.60985597	97.92642984	97.25251544
ADV1006930	6/12/2024	5.489	9/11/2024	100.80922	100.6056066	100.4028259	100.2008716	99.99973868	99.79942201	99.59991659	99.40121743	99.20331961
ADV1007288	6/24/2024	5.514	7/8/2024	100.09149	100.0693039	100.0471427	100.0250051	100.0028909	99.98080013	99.95873274	99.93668869	99.91466794
ADV1006680	6/3/2024	4.924	6/3/2026	107.62693	105.6808732	103.780236	101.9236817	100.1099232	98.33771958	96.60587408	94.91323218	93.25867987
ADV1007058	6/14/2024	5.144	6/16/2025	103.74815	102.7802842	101.8305674	100.8984956	99.98357931	99.08534687	98.20334389	97.33713234	96.48628986
ADV1006686	6/3/2024	5.528	7/2/2024	100.02935	100.0237895	100.0182337	100.0126829	100.007137	100.0015961	99.99606019	99.99052918	99.9850031
ADV1006937	6/12/2024	4.656	6/12/2026	107.48444	105.5100368	103.5823759	101.7000594	99.86174466	98.06613796	96.3119923	94.59810536	92.92331763
ADV1007400	6/27/2024	5.535	7/15/2024	100.17072	100.129106	100.0875477	100.0460416	100.0045875	99.96318533	99.92183501	99.88053644	99.8392895
ADV1006905	6/11/2024	5.49	8/12/2024	100.4826	100.3628103	100.2433241	100.1241367	100.0052469	99.88665359	99.76835561	99.65035181	99.53264106
ADV1007099	6/17/2024	4.522	6/20/2028	115.40283	111.2938617	107.3581061	103.5873208	99.97369716	96.50983796	93.18873366	90.00373992	86.94855659
ADV1007447	6/28/2024	4.576	6/28/2027	111.38507	108.3270655	105.371053	102.5130532	99.74926978	97.07607603	94.49000564	91.98774491	89.56612501
ADV1007172	6/21/2024	5.515	7/19/2024	100.21638	100.1636022	100.1108991	100.0582679	100.0057085	99.95322079	99.90080457	99.84845971	99.79618605

	Parallel-Shift Sensitivity Analysis											
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REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1007208	6/20/2024	5.519	8/20/2024	100.57201	100.4300732	100.2885457	100.1474305	100.0067256	99.86642938	99.72653989	99.58705537	99.44797404
ADV1007321	6/25/2024	5.518	7/25/2024	100.28318	100.2137391	100.1444056	100.0751782	100.0060568	99.93704102	99.86813067	99.7993255	99.73062528
ADV1007226	6/20/2024	5.535	7/19/2024	100.21768	100.1648961	100.1121841	100.0595441	100.0069758	99.95447926	99.9020542	99.84970052	99.79741805
ADV1007116	6/17/2024	5.494	9/17/2024	100.87464	100.6543963	100.4351262	100.216821	99.99947433	99.78307986	99.56763127	99.35312229	99.13954674
ADV1007000	6/13/2024	4.793	6/15/2026	107.50892	105.5312085	103.6004117	101.7151271	99.87400373	98.07574034	96.31908257	94.60282121	92.92579013
ADV1007335	6/25/2024	5.154	6/25/2025	103.859	102.8663088	101.892693	100.9376026	100.0005114	99.08091315	98.17832026	97.29226326	96.42228979
ADV1007373	6/26/2024	5.523	7/10/2024	100.11374	100.0860071	100.0583101	100.030644	100.0030088	99.97540435	99.94783064	99.92028762	99.89277521
ADV1007324	6/25/2024	5.399	12/26/2024	101.95382	101.4530188	100.9571195	100.4660465	99.97972969	99.49810019	99.0210905	98.54863442	98.08066699
ADV1007397	6/27/2024	5.529	7/30/2024	100.33993	100.2565903	100.1733852	100.090319	100.0073914	99.92460194	99.84195035	99.7594363	99.67705944
ADV1007166	6/18/2024	4.965	12/18/2025	105.63225	104.1603275	102.7165305	101.3001237	99.91039523	98.54665739	97.20824563	95.89451758	94.60485218
ADV1007323	6/25/2024	5.489	9/25/2024	100.95904	100.7166956	100.4755125	100.235487	99.9966108	99.75887565	99.52227337	99.28679587	99.05243513
ADV1006801	6/6/2024	5.505	7/8/2024	100.09571	100.0734636	100.0512416	100.0290433	100.0068684	99.98471704	99.96258912	99.9404846	99.91840345
ADV1007075	6/14/2024	4.422	6/14/2027	111.20269	108.1760852	105.2494169	102.4188276	99.68063522	97.03131958	94.46751492	91.9860019	89.58370046
ADV1007162	6/18/2024	5.159	6/18/2025	103.785	102.8115464	101.8564484	100.9191912	99.99927716	99.09622698	98.20957893	97.33888805	96.48372532
ADV1006843	6/7/2024	5.512	7/5/2024	100.06194	100.0480419	100.0341582	100.020288	100.0064314	99.99258827	99.97875867	99.96494256	99.95113991
ADV1007482	6/28/2024	5.554	7/16/2024	100.18264	100.1382595	100.0939338	100.049665	100.005453	99.96129755	99.91719861	99.87315607	99.8291698
ADV1006966	6/12/2024	4.44	6/12/2029	119.02411	113.8485743	108.9360091	104.2716112	99.84148899	95.63260019	91.6326957	87.83026724	84.21449881
ADV1006682	6/3/2024	5.525	7/8/2024	100.09691	100.0746585	100.052426	100.0302171	100.0080317	99.98586978	99.96373133	99.94161629	99.91952462
ADV1007430	6/27/2024	5.403	12/27/2024	101.96664	101.4631533	100.9646174	100.4709584	99.98210515	99.49798766	99.01853745	98.54368729	98.07337125
ADV1006721	6/4/2024	5.207	6/4/2025	103.6718	102.7366672	101.8184882	100.9168012	100.0311638	99.1611496	98.30634691	97.46635857	96.64080112
ADV1007100	6/17/2024	4.415	6/18/2029	118.96103	113.7703402	108.8442434	104.1678017	99.72699526	95.50866409	91.50045123	87.69074951	84.0686522
ADV1007219	6/20/2024	4.682	12/21/2026	109.48054	106.9684719	104.5280721	102.1568848	99.85255003	97.61280296	95.43546937	93.31846142	91.2597737
ADV1006948	6/12/2024	4.955	11/28/2025	105.38353	103.9666178	102.5758555	101.2105794	99.87014915	98.55394507	97.26136785	95.99183747	94.7447925
ADV1007158	6/18/2024	5.434	12/18/2024	101.8824	101.4036127	100.9293115	100.459432	99.99391247	99.53269235	99.07571218	98.62291361	98.17423934
ADV1007384	6/26/2024	5.525	7/26/2024	100.29471	100.2224989	100.1503976	100.0784086	100.0065318	99.93476677	99.86311336	99.79157131	99.72014034
ADV1007379	6/26/2024	4.573	6/26/2031	126.53823	119.0935411	112.1573949	105.6920436	99.66273682	94.03746952	88.78675119	83.88339601	79.30233146
ADV1007269	6/21/2024	5.496	9/23/2024	100.93971	100.7028098	100.4670277	100.2323546	99.99878251	99.7663038	99.53491073	99.30459569	99.07535112
ADV1007405	6/27/2024	5.53	7/29/2024	100.32872	100.2481665	100.1677406	100.0874467	100.0072845	99.92725364	99.84735388	99.76758487	99.68794631
ADV1006892	6/11/2024	5.492	7/11/2024	100.1277	100.0971259	100.0665879	100.0360848	100.0056165	99.97518306	99.94478433	99.91442025	99.88409077
ADV1007183	6/18/2024	5.508	7/2/2024	100.02547	100.0199231	100.0143801	100.008842	100.0033089	99.99778077	99.99225756	99.98673927	99.98122591
ADV1007291	6/24/2024	5.505	8/26/2024	100.63486	100.4762615	100.3181692	100.1605807	100.0034934	99.84690516	99.69081343	99.53521589	99.3801102
ADV1007273	6/21/2024	5.309	3/21/2025	102.85027	102.1217711	101.4036403	100.6956533	99.99759574	99.30925941	98.63044174	97.96094584	97.30058017
ADV1007329	6/25/2024	4.377	6/25/2029	118.84219	113.6349332	108.6941407	104.0047051	99.55245729	95.32410117	91.3071548	87.48989652	83.86131473

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
ADV1006931	6/12/2024	4.404	6/12/2029	118.84677	113.6755608	108.7671638	104.1067811	99.68052788	95.47536859	91.4790603	87.68010065	84.06767923
ADV1007266	6/21/2024	5.524	7/2/2024	100.02482	100.0192723	100.0137318	100.0081962	100.0026656	99.99713999	99.99161928	99.9861035	99.98059264
130416A00025	4/16/2013	2.27	4/18/2028	100.03274	99.61610361	98.63606524	97.18568666	95.49874389	93.76875465	92.07409127	90.42760455	88.82836967
140723A00038	7/23/2014	2.3	7/23/2024	100.06318	99.99935536	99.93562992	99.87199956	99.80846398	99.74502291	99.68167628	99.61842387	99.55526541
141119A00005	11/19/2014	2.53	11/19/2024	100.09425	99.97975568	99.76786034	99.52364781	99.27966959	99.03711603	98.79597557	98.55623472	98.31787986
150202A00006	2/2/2015	1.92	2/3/2025	100.03757	99.82865846	99.48689778	99.12406452	98.76363832	98.40641822	98.05235983	97.7014171	97.35354479
151223A00007	12/23/2015	3.76	12/23/2030	100.1931	100.0298958	99.31961905	97.53426871	94.57266522	90.75189204	86.56887596	82.44276575	78.54165974
161012A00020	10/11/2016	2.96	10/14/2031	100.04425	99.44670038	97.79845273	94.83616775	90.79558869	86.244012	81.6863769	77.36938948	73.3352933
170515A00052	5/15/2017	3.78	5/15/2042	99.987399	99.7577814	98.42319808	95.40312686	90.85242105	85.39207376	79.74193618	74.40202775	69.55242232
170519A00006	5/19/2017	3	5/19/2032	100.11413	99.82625134	98.82731136	96.87839623	94.14574495	91.02210671	87.86138538	84.8285033	81.95081972
170705A00037	7/5/2017	2.85	7/6/2032	104.97119	102.3153065	99.54774826	96.58492291	93.40562652	90.11576851	86.87763069	83.7912013	80.87044181
170802A00074	8/2/2017	2.92	8/2/2027	99.986341	99.8328321	99.03883448	97.54355767	95.55464826	93.36465606	91.1756724	89.04986249	86.9914906
170809A00042	8/9/2017	2.35	8/9/2027	100.05495	99.72162495	98.89282816	97.65774243	96.23068083	94.77171167	93.34000828	91.94377054	90.5822227
171004A00022	10/4/2017	2.74	10/4/2027	100.09625	99.82469225	98.94879358	97.36416149	95.26657402	92.96158443	90.65956661	88.42661971	86.26766187
171005A00047	10/5/2017	3.29	10/5/2032	100.12838	99.80402374	98.63602517	96.24355372	92.74904953	88.62042299	84.37058639	80.30245134	76.49708263
180105A00005	1/5/2018	3.07	1/5/2028	100.15139	100.0163371	99.52174504	98.49091788	97.06732426	95.47160608	93.85922645	92.28369552	90.75090444
180105A00006	1/5/2018	3.07	1/5/2028	100.15139	100.0163371	99.52174504	98.49091788	97.06732426	95.47160608	93.85922645	92.28369552	90.75090444
180130A00087	1/30/2018	2.92	1/31/2028	100.13346	99.9634972	99.39434119	98.28771447	96.82004714	95.21103143	93.59922466	92.02678929	90.49714771
180302A00003	3/2/2018	3.89	3/2/2033	100.2165	100.0495865	99.3279415	97.40996035	94.14934305	89.87804023	85.15064147	80.46505381	76.07062581
180315A00030	3/15/2018	3.76	3/15/2033	101.82785	100.7430768	99.19992061	96.75312017	93.11665924	88.57049765	83.67712588	78.90517127	74.45059696
180504A00024	5/4/2018	3.62	5/4/2028	100.00401	99.97901902	99.64849651	98.44094159	96.35321234	93.63108108	90.64183904	87.66384115	84.79432134
180627A00005	6/27/2018	3.63	6/30/2033	100.19956	100.054776	99.49124788	97.97329636	95.45483712	92.2410819	88.76627615	85.35545476	82.12543021
180703A00033	7/3/2018	3.4	7/3/2028	100.16907	100.0473993	99.6365394	98.63874409	97.15175849	95.40486112	93.59985231	91.8300615	90.11258376
190111A00040	1/11/2019	3.74	1/11/2034	100.00427	99.89221374	99.02092296	96.80184353	93.2958525	88.92856876	84.26098961	79.72932256	75.50456379
190116A00015	1/16/2019	3.61	1/17/2034	100.17843	100.0118342	99.24715334	97.46709709	94.66387542	91.20979476	87.55855968	84.01571909	80.6755232
190204A00054	2/4/2019	3.98	2/6/2034	100.20398	100.0199945	99.13042339	96.9604454	93.38959583	88.8091356	83.81212351	78.90343715	74.32906158
190222A00023	2/22/2019	3.66	2/22/2034	103.93965	101.8257999	99.23640742	95.84174582	91.45893943	86.30149122	80.89880406	75.70243888	70.89828853
190301A00015	3/1/2019	3.86	3/1/2034	104.09076	102.1032737	99.67110186	96.46777498	92.2998961	87.32440548	82.02059966	76.871505	72.09802263
190409A00016	4/9/2019	2.91	4/9/2029	100.10884	99.83550435	98.89776646	97.07892031	94.52223242	91.58081439	88.57900903	85.67455171	82.89704527
190409A00017	4/9/2019	3.01	4/9/2029	100.11961	99.86115589	98.93859546	97.06901137	94.35772183	91.16790125	87.8728207	84.67738799	81.62693595
190430A00020	4/30/2019	3.41	4/28/2034	103.61314	101.3010165	98.40265035	94.6216066	89.84107594	84.40323167	78.86202848	73.61534073	68.78807956
190520A00018	5/20/2019	3.7	5/20/2044	99.91691	99.43212554	97.49053168	93.74618526	88.50485222	82.54037044	76.57888773	71.05590928	66.09577223
190530A00044	5/30/2019	2.85	5/30/2034	100.05691	99.54019699	98.07251862	95.48333166	92.04703339	88.26135956	84.5183392	80.97643584	77.65386984

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
190807A00041	8/7/2019	2.27	8/7/2034	99.775885	98.72260551	96.51674601	93.2601813	89.42728983	85.51944897	81.78624424	78.28506859	75.00702687
190807A00044	8/7/2019	2.27	8/7/2034	99.826801	98.72390367	96.51674601	93.2601813	89.42728983	85.51944897	81.78624424	78.28506859	75.00702687
190827A00044	8/27/2019	1.9	8/27/2029	99.910671	99.12615853	97.67877079	95.69027723	93.46079543	91.21691134	89.04048155	86.94318761	84.92229055
190930A00079	9/30/2019	2.04	10/1/2029	99.982927	99.26977101	97.90244137	95.95220949	93.71509102	91.43834081	89.22464418	87.09187957	85.03781781
190930A00083	9/30/2019	2.04	10/1/2029	99.982927	99.26977101	97.90244137	95.95220949	93.71509102	91.43834081	89.22464418	87.09187957	85.03781781
191007A00012	10/7/2019	2	10/5/2029	99.966263	99.08069218	97.57757837	95.53131751	93.24225359	90.94199917	88.71327174	86.56757607	84.5018988
191007A00013	10/7/2019	2	10/5/2029	99.966263	99.08069218	97.57757837	95.53131751	93.24225359	90.94199917	88.71327174	86.56757607	84.5018988
191028A00015	10/28/2019	2.49	10/27/2034	100.11076	99.0634238	97.06841534	93.97878984	90.1980393	86.24539341	82.43504978	78.85762374	75.51091208
191031A00036	10/31/2019	2.9	10/31/2039	99.961032	98.70452915	96.11737703	92.07526913	87.09856575	81.90369973	76.94757918	72.39395774	68.24161314
191031A00037	10/31/2019	2.59	10/30/2034	100.02303	99.01694461	97.00987057	93.90545733	90.12312121	86.1812943	82.38563228	78.82242803	75.48853811
191220A00029	12/20/2019	2.57	12/19/2031	100.4187	99.49025905	97.9533582	95.61631529	92.72009682	89.65997292	86.67310467	83.82650759	81.12046691
200108A00009	1/8/2020	2.4	1/8/2035	100.17308	98.78297675	96.4323309	93.00536131	88.93122134	84.75339023	80.76149012	77.0308466	73.55323205
200108A00040	1/8/2020	2.52	1/8/2030	100.40387	99.30754316	97.49856887	94.73545508	91.28056505	87.60183695	84.0026119	80.57855933	77.33222707
200110A00012	1/10/2020	2.57	1/10/2035	100.28763	99.01318715	96.86348101	93.666634	89.79842566	85.78510904	81.92883603	78.31428503	74.93698927
200115A00023	1/15/2020	2.16	1/15/2030	100.25194	99.27526246	97.79145978	95.74202704	93.38919401	90.99451947	88.66923498	86.43316398	84.28368849
200115A00025	1/15/2020	2.1	1/15/2025	99.963708	99.71171176	99.17507235	98.573668	97.97431009	97.3820945	96.79695444	96.21876443	95.64739979
200306A00021	3/6/2020	1.16	3/6/2030	99.253159	97.68965105	95.5390608	93.07391607	90.58108839	88.16906266	85.85318503	83.63003081	81.4950661
200309A00013	3/9/2020	1.1	3/8/2030	99.172741	97.57282389	95.39113051	92.91426195	90.42223922	88.01410741	85.70224278	83.48295139	81.35170076
200316A00030	3/16/2020	1.35	3/15/2030	99.649253	98.25849857	96.28508569	93.89343363	91.39789133	88.96082874	86.61829756	84.36966107	82.21041027
200316A00032	3/16/2020	1.35	3/15/2030	99.649253	98.25849857	96.28508569	93.89343363	91.39789133	88.96082874	86.61829756	84.36966107	82.21041027
200318A00015	3/18/2020	1.69	3/18/2030	99.687681	98.71418342	96.95142996	94.63002098	92.10004234	89.59047645	87.17355442	84.85572609	82.63248078
200326A00035	3/26/2020	1.68	3/26/2030	99.88576	98.60012379	96.75123338	94.43434614	91.95521327	89.51258885	87.16102171	84.90339114	82.73535265
200423A00008	4/23/2020	1.59	4/23/2030	99.478024	97.52848297	94.5574027	90.71702895	86.56233261	82.48882342	78.62378341	74.97485659	71.52953194
200423A00009	4/23/2020	1.59	4/23/2030	99.478024	97.52848297	94.5574027	90.71702895	86.56233261	82.48882342	78.62378341	74.97485659	71.52953194
200423A00010	4/23/2020	1.59	4/23/2030	99.478024	97.52848297	94.5574027	90.71702895	86.56233261	82.48882342	78.62378341	74.97485659	71.52953194
200430A00021	4/30/2020	1.2	4/30/2030	99.292404	97.7364146	95.58081044	93.09237848	90.56732794	88.12295626	85.77701628	83.52616876	81.36571515
200505A00010	5/5/2020	0.89	5/6/2030	99.077387	97.34218523	95.05248919	92.49291817	89.93533399	87.46984651	85.10580466	82.83887184	80.66418036
200512A00023	5/12/2020	1.78	5/11/2035	98.894444	96.23582799	92.26196257	87.28936445	82.03126238	76.98180298	72.31104558	68.02721913	64.09777731
200609A00003	6/9/2020	1.66	6/8/2035	98.265954	95.14745014	90.59447017	85.06935801	79.34109677	73.90482209	68.91595996	64.37151107	60.23083271
200612A00001	6/12/2020	0.75	6/12/2030	98.866104	97.01067175	94.62136016	92.0104913	89.42724141	86.94330071	84.56315293	82.28193766	80.09463631
201022A00008	10/22/2020	1.02	10/22/2035	98.060219	95.03065953	91.06985499	86.68105608	82.37036299	78.32579708	74.56692379	71.07403913	67.82494029
201029A00008	10/29/2020	0.92	10/29/2030	98.98436	96.98119063	94.48361969	91.75698697	89.05594735	86.4621552	83.98147448	81.60846552	79.33744042
201030A00025	10/30/2020	2.02	10/28/2050	97.672677	93.35789533	87.23178919	79.95921744	72.58557501	65.81912382	59.89359483	54.76760556	50.32298229

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
201116A00019	11/16/2020	1.32	11/15/2030	98.989966	96.3905308	92.90379113	88.8319884	84.67951984	80.70677936	76.96365442	73.44114291	70.12484088
201118A00015	11/18/2020	1.66	11/18/2036	99.428193	94.46668409	88.65689533	82.28374507	75.89358076	69.91603903	64.50116463	59.63263541	55.25350804
201118A00017	11/18/2020	1.66	11/18/2036	99.428193	94.46668409	88.65689533	82.28374507	75.89358076	69.91603903	64.50116463	59.63263541	55.25350804
201118A00018	11/18/2020	1.85	11/18/2036	99.757133	94.87126788	89.1393594	82.82849973	76.46351081	70.48678438	65.06371478	60.18496416	55.79485198
201202A00016	12/2/2020	1.32	12/3/2035	98.561642	95.60832439	91.73963451	87.36672321	83.00665576	78.89791171	75.07900907	71.53277235	68.23638484
201202A00017	12/2/2020	1.32	12/3/2035	98.561642	95.60832439	91.73963451	87.36672321	83.00665576	78.89791171	75.07900907	71.53277235	68.23638484
201229A00003	12/29/2020	1.28	12/30/2030	98.899656	96.18566009	92.59529269	88.44952162	84.24729436	80.23672789	76.46237024	72.91380345	69.57603676
201230A00018	12/30/2020	1.52	12/28/2035	99.24625	94.28413186	88.54615574	82.3143142	76.10971272	70.31377501	65.04574326	60.28453598	55.9790521
210108A00007	1/8/2021	1.65	1/8/2036	98.411867	94.8498643	89.99746344	84.26820545	78.37777497	72.81577447	67.73315995	63.12170534	58.93608198
210225A00010	2/25/2021	2.02	2/25/2041	99.371118	96.05085351	91.56901551	86.16834447	80.53229653	75.17627773	70.28505179	65.85993289	61.85419575
210405A00013	4/5/2021	1.82	4/7/2036	100.04942	97.25848024	93.67003311	89.42260783	84.96838529	80.68160057	76.68346225	72.97576805	69.53546255
210622A00004	6/22/2021	2.42	6/20/2036	100.79735	97.54492669	93.25685121	87.9423745	82.09279162	76.30993951	70.93723591	66.05546647	61.63323401
210623A00024	6/23/2021	1.56	6/23/2026	99.665021	98.7490086	97.27565629	95.5287417	93.73799434	91.98076103	90.26466887	88.58872848	86.95176428
210910A00009	9/10/2021	1.77	9/10/2036	100.589	97.51495109	93.73998542	89.36488702	84.78373913	80.36799678	76.25431397	72.44832715	68.92540615
210924A00016	9/24/2021	1.91	9/24/2036	101.00474	98.00546049	94.34254761	90.04358291	85.48258761	81.0443203	76.89739905	73.05912001	69.5062788
211019A00005	10/19/2021	2.49	10/20/2036	101.81776	98.40222111	94.07238801	88.78496973	82.89273204	76.98958865	71.46999196	66.45461432	61.92096394
211110A00017	11/10/2021	2.01	11/10/2036	101.46574	98.38381011	94.69263567	90.38770974	85.7947464	81.30116811	77.09591522	73.20566866	69.60786306
211116A00012	11/16/2021	2.22	12/18/2034	102.0519	99.29534209	96.08326518	92.36542621	88.35534874	84.37033378	80.59357876	77.06104846	73.75934089
211124A00008	11/24/2021	2.62	11/22/2041	102.50484	99.13750044	94.97573346	89.92818952	84.29084545	78.62681071	73.32929246	68.52451312	64.19109541
211215A00020	12/15/2021	1.85	12/15/2031	101.62272	99.15839811	96.443033	93.4554765	90.3447095	87.29125943	84.3754517	81.60455743	78.97067096
211227A00012	12/27/2021	2.39	12/29/2036	104.50345	99.23766956	93.44548688	87.19448007	80.75084991	74.49454467	68.71083124	63.48899171	58.79441507
220217A00024	2/17/2022	2.43	2/17/2027	100.63654	99.703173	98.43979062	96.7276041	94.72446123	92.66445019	90.64709755	88.6861107	86.78007873
220617A00069	6/17/2022	4.06	6/17/2027	102.8454	101.7998454	100.7146106	99.49412981	97.97827387	96.09464471	93.99068019	91.86683589	89.80099938
220831A00108	8/31/2022	4.07	8/31/2027	103.38794	102.1423823	100.8597802	99.45400299	97.78588087	95.78193146	93.56519815	91.33266973	89.16550923
221212A00004	12/12/2022	4.36	12/10/2032	110.80609	107.7366784	104.6967665	101.6465107	98.53134648	95.31497444	92.00225448	88.68208218	85.48894181
221214A00057	12/14/2022	4.65	12/14/2027	105.36637	103.7821266	102.1836785	100.512584	98.65015056	96.45149331	93.89587457	91.17069308	88.48861029
221222A00137	12/22/2022	5.4	12/22/2037	114.18374	110.7117615	107.1920441	103.5600375	99.73055333	95.61155549	91.17444448	86.52097948	81.96489844
230705A00050	7/5/2023	5.99	7/7/2025	100.09119	100.0689256	100.046686	100.024469	99.97095804	99.58491384	98.86951305	98.00060783	97.10142942
230804A00039	8/4/2023	5.02	8/4/2028	108.31115	106.2427948	104.1955678	102.1471509	100.0461472	97.81695466	95.39119961	92.77771222	90.13814926
240403A00012	4/3/2024	4.82	4/3/2029	110.81767	108.0417027	105.3143152	102.6090657	99.8767616	97.05410822	94.08625547	90.98688235	87.91052252
211115A00014	11/15/2021	5.59	8/15/2024	100.0204	100.0166317	100.0127103	100.00864	100.0044218	100.0000566	99.99554563	99.99088979	99.98609012
211124A00005	11/26/2021	5.71	11/26/2025	99.982168	99.99338589	99.99628043	99.99127833	99.97878375	99.95918018	99.93283154	99.90008338	99.86126386
211124A00006	11/26/2021	5.76	11/25/2026	100.02106	100.0434779	100.0500375	100.0417417	100.0195344	99.98430369	99.93688463	99.8780632	99.80857913

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
220608A00012	6/8/2022	6.09	6/8/2029	101.24165	101.2654608	101.2536038	101.2096531	101.1368616	101.0381912	100.9163387	100.7737596	100.6126897
220913A00024	9/13/2022	5.79	5/12/2025	100.18321	100.1775325	100.1700445	100.1608164	100.1499148	100.1374036	100.1233438	100.107794	100.0908101
220929A00039	9/29/2022	6.13	9/28/2029	101.35843	101.3852967	101.3746479	101.3302397	101.2554931	101.1535267	101.0271825	100.8790506	100.711491
221017A00025	10/17/2022	5.74	1/6/2025	100.10365	100.0988244	100.0928887	100.0858703	100.0777967	100.0686951	100.0585914	100.0475113	100.0354794
221018A00011	10/18/2022	5.69	7/16/2024	100.02055	100.0177511	100.0149534	100.0121573	100.0093627	100.0065698	100.0037785	100.0009888	99.99820069
221025A00004	10/25/2022	5.79	10/25/2024	100.0902	100.0873385	100.0842281	100.0808687	100.077264	100.0734181	100.0693345	100.0650171	100.0604694
221026A00013	10/26/2022	5.77	8/26/2024	100.05091	100.0481032	100.0451762	100.042132	100.0389714	100.0356955	100.0323054	100.0288018	100.0251858
221115A00039	11/15/2022	5.91	11/16/2026	100.38203	100.3996053	100.4014977	100.3886949	100.3621297	100.3226798	100.271171	100.2083805	100.1350401
221117A00015	11/17/2022	5.84	9/17/2024	100.07733	100.0744558	100.071422	100.0682279	100.0648753	100.0613662	100.0577024	100.0538857	100.0499178
221118A00020	11/18/2022	5.89	11/18/2024	100.14524	100.1422271	100.1389175	100.1353137	100.1314212	100.1272455	100.1227919	100.1180656	100.1130718
221216A00018	12/16/2022	5.91	12/16/2026	100.37462	100.3942894	100.3979311	100.3865706	100.3611721	100.3226423	100.2718334	100.2095467	100.1365362
230215A00013	2/15/2023	5.79	8/21/2025	100.12962	100.1290678	100.1285359	100.1279827	100.1273737	100.1266776	100.1258655	100.1249114	100.1237915
230215A00017	2/15/2023	5.77	3/27/2025	100.13593	100.1305463	100.1236887	100.115407	100.1057496	100.0947631	100.0824925	100.068981	100.0542705
230307A00025	3/7/2023	5.91	3/7/2028	100.39582	100.4270003	100.4322379	100.4135527	100.3728224	100.3117944	100.2320944	100.1352355	100.0226255
230313A00111	3/13/2023	6.06	2/13/2026	100.54595	100.5542296	100.5525749	100.5414685	100.5213675	100.492707	100.4559017	100.4113466	100.359418
230313A00120	3/13/2023	6.06	4/13/2026	100.61934	100.6245809	100.6180573	100.6003925	100.5721775	100.5339733	100.4863121	100.4296996	100.3646159
230313A00124	3/13/2023	6.06	5/13/2026	100.65139	100.656199	100.6483698	100.6286629	100.5977993	100.5564589	100.505283	100.4448767	100.3758109
230410A00022	4/10/2023	6.02	4/10/2028	100.82121	100.8453663	100.8426724	100.8153008	100.7652644	100.6944308	100.6045325	100.4971773	100.3738567
230511A00058	5/11/2023	5.98	5/11/2028	100.68945	100.715701	100.7142491	100.6874445	100.6374562	100.5662874	100.4757886	100.3676694	100.2435091
230717A00027	7/17/2023	5.68	7/17/2024	100.02001	100.0167657	100.0135165	100.0102671	100.0070173	100.0037673	100.0005169	99.99726634	99.99401548
230815A00018	8/15/2023	5.39	8/15/2024	100.01706	100.0141465	100.011146	100.0080615	100.0048934	100.0016422	99.99830848	99.9948926	99.99139505
230816A00019	8/16/2023	5.96	8/16/2028	100.63914	100.6716901	100.674251	100.6494069	100.5995466	100.5268745	100.4334248	100.3210751	100.1915583
230821A00008	8/21/2023	5.67	8/21/2024	100.03226	100.0284143	100.0243762	100.0201467	100.0157274	100.0111198	100.0063253	100.0013453	99.99618132
230914A00009	9/14/2023	5.88	9/14/2028	100.30746	100.3491967	100.360255	100.343265	100.300657	100.2346748	100.1473902	100.0407158	99.91641743
230922A00036	9/22/2023	5.85	9/22/2028	100.18126	100.2260742	100.2400005	100.2256843	100.1855667	100.1219015	100.0367701	99.93209422	99.80964869
230928A00034	9/28/2023	5.61	10/15/2024	100.02972	100.0261412	100.0219272	100.0170861	100.0116259	100.0055549	99.998881	99.99161215	99.98375613
231013A00011	10/13/2023	5.67	9/4/2024	100.03601	100.032123	100.0279201	100.0234033	100.0185755	100.0134396	100.0079986	100.0022554	99.99621281
231018A00011	10/18/2023	5.67	11/15/2024	100.0572	100.0531186	100.0483298	100.04285	100.0366911	100.0298647	100.0223823	100.0142549	100.0054936
231025A00027	10/25/2023	5.88	10/25/2028	100.30047	100.3535249	100.3816498	100.3870512	100.3717603	100.3376457	100.2864263	100.2196835	100.1388725
231106A00009	11/6/2023	5.85	10/15/2026	100.25093	100.2686483	100.2710229	100.2589561	100.2333045	100.1948773	100.1444387	100.0827109	100.0103765
231115A00005	11/15/2023	5.84	11/16/2026	100.21553	100.2352715	100.2392816	100.2285561	100.2040283	100.1665761	100.1170255	100.0561543	99.98469461
231130A00028	11/30/2023	5.44	11/29/2024	100.0342	100.0291461	100.0232492	100.016527	100.0089971	100.0006766	99.99158214	99.98173018	99.97113662
231215A00007	12/15/2023	5.83	12/1/2026	100.18769	100.2084066	100.2132864	100.2033421	100.1795255	100.142731	100.0937995	100.0335213	99.96263989

	Parallel-Shift Sensitivity Analysis											
6/30/2024				Price								
REFERENCE	DATE	Rate	DATE	-400	-300	-200	-100	Base	100	200	300	400
240111A00009	1/11/2024	5.58	1/13/2025	100.01895	100.0164095	100.0134401	100.0100554	100.0062657	100.0020812	99.99751177	99.99256698	99.98725612
240112A00007	1/12/2024	5.6	1/13/2025	100.02984	100.0272564	100.0242464	100.0208201	100.0169882	100.0127609	100.0081481	100.0031595	99.99780432
240112A00017	1/12/2024	5.9	1/12/2029	100.35828	100.406455	100.4223436	100.4088267	100.3685517	100.3039531	100.21727	100.1105615	99.9857214
240116A00030	1/16/2024	5.78	1/15/2027	100.03491	100.0616331	100.0715227	100.0656321	100.0449539	100.010423	99.96291949	99.90327254	99.83226325
240118A00010	1/18/2024	5.39	1/21/2025	100.00172	99.99841823	99.99469137	99.99054712	99.9859964	99.98104979	99.97571759	99.97000976	99.963936
240201A00010	2/1/2024	5.57	11/1/2024	100.0063	99.99399476	99.98062035	99.96619909	99.95074927	99.93428888	99.91683556	99.89840665	99.8790192
240206A00016	2/6/2024	5.36	2/6/2025	99.976906	99.97374258	99.97012925	99.96607863	99.96160262	99.95671271	99.95142009	99.94573556	99.93966962
240215A00011	2/15/2024	5.76	2/16/2027	99.981527	100.0064183	100.0135617	100.0040611	99.97895755	99.93923281	99.88581284	99.81957112	99.74133176
240227A00010	2/27/2024	5.55	2/27/2025	99.98258	99.98047849	99.97783707	99.97467172	99.9709979	99.96683058	99.96218419	99.95707269	99.95150957
240301A00012	3/1/2024	5.38	3/3/2025	99.978339	99.97522432	99.97160365	99.96749185	99.96290374	99.95785363	99.95235534	99.94642222	99.94006719
240314A00006	3/14/2024	5.86	3/14/2029	100.17371	100.2224526	100.2371484	100.2209068	100.1765814	100.1067934	100.0139508	99.90026599	99.76777081
240315A00011	3/15/2024	5.74	3/15/2027	99.924573	99.94911911	99.95503599	99.94351034	99.91565973	99.87253683	99.81513332	99.74438357	99.66116806
240327A00032	3/27/2024	5.72	3/26/2027	99.862936	99.889271	99.89650765	99.8858683	99.85850434	99.8155001	99.75787682	99.68659651	99.60256548
240328A00053	3/28/2024	5.85	3/28/2029	100.11787	100.1691614	100.1857915	100.1709349	100.127511	100.0581999	99.96546255	99.85155819	99.71856095
240415A00006	4/15/2024	5.71	4/15/2027	99.825175	99.8517926	99.85877252	99.84743724	99.81902733	99.77470694	99.71556864	99.64263798	99.55687775
240417A00013	4/17/2024	6.04	4/17/2031	99.842491	99.93047749	99.96726515	99.95890466	99.91080264	99.82778978	99.71418137	99.5738315	99.4101813
240423A00053	4/23/2024	5.38	4/23/2025	99.970782	99.96772163	99.96403759	99.95975319	99.95489029	99.9494699	99.94351211	99.93703621	99.9300607
240515A00015	5/15/2024	5.7	5/17/2027	99.777729	99.80558284	99.81288012	99.80109327	99.77159774	99.72567861	99.66453675	99.58929453	99.50100109
ADV1006428	5/28/2024	5.712	5/28/2027	99.804653	99.83287413	99.84013157	99.82794714	99.7977412	99.75083954	99.68847986	99.61181783	99.52193269
ADV1006699	6/3/2024	5.731	6/3/2027	99.85709	99.88470484	99.89117837	99.87805832	99.8467882	99.79871473	99.73509449	99.65710018	99.56582637
ADV1007038	6/14/2024	5.754	6/14/2027	99.921742	99.94834829	99.95350243	99.93879458	99.90570665	99.85561991	99.78982203	99.70951359	99.61581422
ADV1006738	6/4/2024	5.408	6/4/2025	99.998997	99.99576536	99.99182075	99.98719254	99.98190869	99.9759959	99.96947958	99.96238395	99.95473213
ADV1007043	6/14/2024	5.814	6/14/2029	99.881583	99.93964101	99.96057644	99.9480517	99.90540268	99.8356676	99.74161368	99.62576134	99.49040616
ADV1007203	6/20/2024	5.753	6/21/2027	99.917203	99.94386217	99.94883943	99.93375423	99.90011462	99.84932544	99.78269551	99.70144447	99.60670904
ADV1006870	6/10/2024	5.747	6/10/2027	99.902051	99.9289424	99.93449287	99.92027767	99.88776544	99.83832549	99.7732347	99.69368398	99.60078422