

APPLICABLE HAIRCUT FOR TRADE DATE
Monday, December 09, 2019

Remaining Tenor	Volatility	Haircut for Repo
1Y	0.069248	0.240 %
2Y	0.087453	0.694 %
3Y	0.117433	1.431 %
4Y	0.078298	1.684 %
5Y	0.156553	5.004 %
7Y	0.115042	5.756 %
10Y	0.106743	5.302 %
20Y	0.067744	6.199 %
25Y	0.065566	6.493 %