

APPLICABLE HAIRCUT FOR TRADE DATE
Thursday, December 12, 2019

Remaining Tenor	Volatility	Haircut for Repo
1Y	0.069248	0.247 %
2Y	0.087453	0.668 %
3Y	0.117433	1.402 %
4Y	0.078298	1.659 %
5Y	0.156553	4.981 %
7Y	0.115042	4.796 %
10Y	0.106743	5.242 %
20Y	0.067744	6.142 %
25Y	0.065566	6.425 %