

APPLICABLE HAIRCUT FOR TRADE DATE
Friday, December 20, 2019

Remaining Tenor	Volatility	Haircut for Repo
1Y	0.069248	0.242 %
2Y	0.087453	0.660 %
3Y	0.117433	1.378 %
4Y	0.078298	1.611 %
5Y	0.156553	4.792 %
7Y	0.115042	4.228 %
10Y	0.106743	5.107 %
20Y	0.067744	6.164 %
25Y	0.065566	6.502 %