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IDCG Announcement #2010-0009

International Derivatives Clearinghouse Initial Margin Report

June 1, 2010

To: All Clearing Participants
 From: Market Operations
 Subject: Indicative Margin Levels as of June 01, 2010
 Contract Size: 1
 Notional Value Per Contract: 100,000
 Currency: USD

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (01-Jun-2010)	Previous Initial Margin Levels (12-May-2010)	Change
		USD	USD	USD
IRSU	USD_IRS_3M_30Y	8,000	6,900	1,100
IRSU	USD_IRS_3M_25Y	7,200	6,300	900
IRSU	USD_IRS_3M_20Y	6,100	5,500	600
IRSU	USD_IRS_3M_15Y	4,700	4,400	300
IRSU	USD_IRS_3M_10Y	3,000	3,200	-200
IRSU	USD_IRS_3M_09Y	2,800	3,000	-200
IRSU	USD_IRS_3M_08Y	2,500	2,700	-200
IRSU	USD_IRS_3M_07Y	2,100	2,400	-300
IRSU	USD_IRS_3M_06Y	1,800	2,100	-300
IRSU	USD_IRS_3M_05Y	1,500	1,700	-200
IRSU	USD_IRS_3M_04Y	1,100	1,300	-200
IRSU	USD_IRS_3M_03Y	800	1,100	-300
IRSU	USD_IRS_3M_02Y	700	700	0
IRSU	USD_IRS_3M_01Y	700	700	0
FRA3M	USD_FRA_3M_24M	200	200	0
FRA3M	USD_FRA_3M_18M	200	200	0
FRA3M	USD_FRA_3M_12M	150	150	0
FRA3M	USD_FRA_3M_06M	150	150	0
IRS1M	USD_IRS_1M_30Y	8,200	7,200	1,000
IRS1M	USD_IRS_1M_25Y	7,400	6,600	800
IRS1M	USD_IRS_1M_20Y	6,100	5,700	400
IRS1M	USD_IRS_1M_15Y	4,800	4,700	100
IRS1M	USD_IRS_1M_10Y	3,200	3,400	-200
IRS1M	USD_IRS_1M_09Y	2,900	3,200	-300
IRS1M	USD_IRS_1M_08Y	2,600	2,900	-300
IRS1M	USD_IRS_1M_07Y	2,300	2,600	-300
IRS1M	USD_IRS_1M_06Y	1,900	2,200	-300
IRS1M	USD_IRS_1M_05Y	1,500	1,800	-300
IRS1M	USD_IRS_1M_04Y	1,200	1,400	-200
IRS1M	USD_IRS_1M_03Y	800	1,000	-200

Note: All Off-The-Run contracts will be margined at the next highest maturity bucket until rolled into the next lowest spot maturity bucket

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (01-Jun-2010)	Previous Initial Margin Levels (12-May-2010)	Change
		USD	USD	USD
IRS1M	USD_IRS_1M_02Y	400	500	-100
IRS1M	USD_IRS_1M_01Y	400	500	-100
FRA1M	USD_FRA_1M_24M	100	100	0
FRA1M	USD_FRA_1M_18M	100	100	0
FRA1M	USD_FRA_1M_12M	100	100	0
FRA1M	USD_FRA_1M_06M	100	100	0
OIS	USD_OIS_OIS_02Y	700	800	-100
OIS	USD_OIS_OIS_12M	200	200	0

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Disclaimer: IDCH reserves the right to change margin requirements at anytime without prior notice

Note: All Off-The-Run contracts will be margined at the next highest maturity bucket until rolled into the next lowest spot maturity bucket

Offset Ratio

	USD_OIS_OIS_12M	USD_OIS_OIS_02Y	USD_FRA_1M_06M	USD_FRA_1M_12M	USD_FRA_1M_18M	USD_FRA_1M_24M	USD_IRS_1M_01Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							
USD_IRS_3M_03Y							
USD_IRS_3M_02Y							
USD_IRS_3M_01Y							
USD_FRA_3M_24M							
USD_FRA_3M_18M							
USD_FRA_3M_12M							
USD_FRA_3M_06M							
USD_IRS_1M_30Y							
USD_IRS_1M_25Y							
USD_IRS_1M_20Y							
USD_IRS_1M_15Y							
USD_IRS_1M_10Y							
USD_IRS_1M_09Y							
USD_IRS_1M_08Y							
USD_IRS_1M_07Y							
USD_IRS_1M_06Y							
USD_IRS_1M_05Y							
USD_IRS_1M_04Y							
USD_IRS_1M_03Y							
USD_IRS_1M_02Y							
USD_IRS_1M_01Y							1.0000
USD_FRA_1M_24M						1.0000	4.0463
USD_FRA_1M_18M					1.0000	1.1211	4.5364
USD_FRA_1M_12M				1.0000	0.9290	1.0415	4.2142
USD_FRA_1M_06M			1.0000	1.6416	1.5250	1.7097	6.9179
USD_OIS_OIS_02Y		1.0000	0.0419	0.0688	0.0639	0.0717	0.2901
USD_OIS_OIS_12M	1.0000	5.7321	0.2403	0.3945	0.3665	0.4109	1.6626

Offset Ratio

	USD_IRS_1M_02Y	USD_IRS_1M_03Y	USD_IRS_1M_04Y	USD_IRS_1M_05Y	USD_IRS_1M_06Y	USD_IRS_1M_07Y	USD_IRS_1M_08Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							
USD_IRS_3M_03Y							
USD_IRS_3M_02Y							
USD_IRS_3M_01Y							
USD_FRA_3M_24M							
USD_FRA_3M_18M							
USD_FRA_3M_12M							
USD_FRA_3M_06M							
USD_IRS_1M_30Y							
USD_IRS_1M_25Y							
USD_IRS_1M_20Y							
USD_IRS_1M_15Y							
USD_IRS_1M_10Y							
USD_IRS_1M_09Y							
USD_IRS_1M_08Y							1.0000
USD_IRS_1M_07Y						1.0000	1.1497
USD_IRS_1M_06Y					1.0000	1.2086	1.3895
USD_IRS_1M_05Y				1.0000	1.2825	1.5500	1.7820
USD_IRS_1M_04Y			1.0000	1.3970	1.7916	2.1653	2.4895
USD_IRS_1M_03Y		1.0000	1.6045	2.2414	2.8746	3.4741	3.9943
USD_IRS_1M_02Y	1.0000	2.0309	3.2584	4.5520	5.8379	7.0554	8.1118
USD_IRS_1M_01Y	2.3094	4.6901	7.5251	10.5124	13.4822	16.2939	18.7335
USD_FRA_1M_24M	9.3447	18.9777	30.4490	42.5366	54.5532	65.9306	75.8019
USD_FRA_1M_18M	10.4764	21.2762	34.1368	47.6884	61.1604	73.9158	84.9826
USD_FRA_1M_12M	9.7323	19.7650	31.7122	44.3012	56.8163	68.6657	78.9465
USD_FRA_1M_06M	15.9763	32.4456	52.0576	72.7234	93.2676	112.7192	129.5958
USD_OIS_OIS_02Y	0.6699	1.3604	2.1827	3.0492	3.9106	4.7261	5.4338
USD_OIS_OIS_12M	3.8397	7.7978	12.5113	17.4781	22.4156	27.0905	31.1466

Offset Ratio

	USD_IRS_1M_09Y	USD_IRS_1M_10Y	USD_IRS_1M_15Y	USD_IRS_1M_20Y	USD_IRS_1M_25Y	USD_IRS_1M_30Y	USD_FRA_3M_06M
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							
USD_IRS_3M_03Y							
USD_IRS_3M_02Y							
USD_IRS_3M_01Y							
USD_FRA_3M_24M							
USD_FRA_3M_18M							
USD_FRA_3M_12M							
USD_FRA_3M_06M							1.0000
USD_IRS_1M_30Y						1.0000	0.0082
USD_IRS_1M_25Y					1.0000	1.1050	0.0091
USD_IRS_1M_20Y				1.0000	1.1715	1.2946	0.0106
USD_IRS_1M_15Y			1.0000	1.2408	1.4537	1.6063	0.0132
USD_IRS_1M_10Y		1.0000	1.4371	1.7832	2.0891	2.3085	0.0189
USD_IRS_1M_09Y	1.0000	1.1024	1.5843	1.9659	2.3031	2.5450	0.0208
USD_IRS_1M_08Y	1.1157	1.2300	1.7676	2.1933	2.5695	2.8394	0.0233
USD_IRS_1M_07Y	1.2827	1.4141	2.0323	2.5217	2.9542	3.2645	0.0267
USD_IRS_1M_06Y	1.5503	1.7091	2.4561	3.0476	3.5704	3.9453	0.0323
USD_IRS_1M_05Y	1.9882	2.1919	3.1500	3.9086	4.5790	5.0599	0.0414
USD_IRS_1M_04Y	2.7775	3.0620	4.4004	5.4602	6.3968	7.0686	0.0579
USD_IRS_1M_03Y	4.4564	4.9129	7.0603	8.7607	10.2633	11.3413	0.0929
USD_IRS_1M_02Y	9.0503	9.9773	14.3385	17.7918	20.8434	23.0325	0.1886
USD_IRS_1M_01Y	20.9009	23.0418	33.1137	41.0888	48.1362	53.1918	0.4357
USD_FRA_1M_24M	84.5718	93.2348	133.9888	166.2588	194.7748	215.2313	1.7628
USD_FRA_1M_18M	94.8147	104.5269	150.2167	186.3952	218.3649	241.2990	1.9763
USD_FRA_1M_12M	88.0802	97.1026	139.5472	173.1560	202.8549	224.1601	1.8359
USD_FRA_1M_06M	144.5894	159.4003	229.0759	284.2469	332.9996	367.9735	3.0138
USD_OIS_OIS_02Y	6.0624	6.6834	9.6048	11.9180	13.9622	15.4286	0.1264
USD_OIS_OIS_12M	34.7501	38.3097	55.0552	68.3148	80.0319	88.4373	0.7243

Offset Ratio

	USD_FRA_3M_12M	USD_FRA_3M_18M	USD_FRA_3M_24M	USD_IRS_3M_01Y	USD_IRS_3M_02Y	USD_IRS_3M_03Y	USD_IRS_3M_04Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							1.0000
USD_IRS_3M_03Y						1.0000	1.5103
USD_IRS_3M_02Y					1.0000	1.8783	2.8369
USD_IRS_3M_01Y				1.0000	2.1157	3.9739	6.0018
USD_FRA_3M_24M			1.0000	1.6540	3.4993	6.5727	9.9269
USD_FRA_3M_18M		1.0000	1.2115	2.0039	4.2395	7.9631	12.0269
USD_FRA_3M_12M	1.0000	1.2507	1.5152	2.5061	5.3022	9.9591	15.0415
USD_FRA_3M_06M	1.1882	1.4860	1.8004	2.9778	6.3001	11.8335	17.8724
USD_IRS_1M_30Y	0.0097	0.0122	0.0147	0.0244	0.0516	0.0969	0.1464
USD_IRS_1M_25Y	0.0108	0.0134	0.0163	0.0270	0.0570	0.1071	0.1618
USD_IRS_1M_20Y	0.0126	0.0158	0.0191	0.0316	0.0668	0.1255	0.1895
USD_IRS_1M_15Y	0.0156	0.0196	0.0237	0.0392	0.0829	0.1557	0.2351
USD_IRS_1M_10Y	0.0225	0.0281	0.0340	0.0563	0.1191	0.2237	0.3379
USD_IRS_1M_09Y	0.0248	0.0310	0.0375	0.0621	0.1313	0.2467	0.3725
USD_IRS_1M_08Y	0.0276	0.0346	0.0419	0.0693	0.1465	0.2752	0.4156
USD_IRS_1M_07Y	0.0318	0.0397	0.0481	0.0796	0.1684	0.3164	0.4779
USD_IRS_1M_06Y	0.0384	0.0480	0.0582	0.0962	0.2036	0.3824	0.5775
USD_IRS_1M_05Y	0.0492	0.0616	0.0746	0.1234	0.2611	0.4904	0.7407
USD_IRS_1M_04Y	0.0688	0.0860	0.1042	0.1724	0.3647	0.6851	1.0347
USD_IRS_1M_03Y	0.1104	0.1380	0.1672	0.2766	0.5852	1.0992	1.6601
USD_IRS_1M_02Y	0.2241	0.2803	0.3396	0.5617	1.1885	2.2323	3.3715
USD_IRS_1M_01Y	0.5176	0.6474	0.7844	1.2973	2.7447	5.1553	7.7862
USD_FRA_1M_24M	2.0946	2.6196	3.1738	5.2493	11.1058	20.8601	31.5056
USD_FRA_1M_18M	2.3483	2.9369	3.5581	5.8851	12.4509	23.3866	35.3213
USD_FRA_1M_12M	2.1815	2.7283	3.3054	5.4671	11.5665	21.7255	32.8126
USD_FRA_1M_06M	3.5810	4.4786	5.4261	8.9746	18.9872	35.6638	53.8640
USD_OIS_OIS_02Y	0.1501	0.1878	0.2275	0.3763	0.7961	1.4953	2.2584
USD_OIS_OIS_12M	0.8607	1.0764	1.3041	2.1569	4.5633	8.5713	12.9455

Offset Ratio

	USD_IRS_3M_05Y	USD_IRS_3M_06Y	USD_IRS_3M_07Y	USD_IRS_3M_08Y	USD_IRS_3M_09Y	USD_IRS_3M_10Y	USD_IRS_3M_15Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							1.0000
USD_IRS_3M_10Y						1.0000	1.4310
USD_IRS_3M_09Y					1.0000	1.0967	1.5694
USD_IRS_3M_08Y				1.0000	1.1159	1.2238	1.7513
USD_IRS_3M_07Y			1.0000	1.1526	1.2862	1.4106	2.0186
USD_IRS_3M_06Y		1.0000	1.2014	1.3847	1.5452	1.6947	2.4251
USD_IRS_3M_05Y	1.0000	1.2688	1.5243	1.7570	1.9606	2.1503	3.0771
USD_IRS_3M_04Y	1.3843	1.7565	2.1102	2.4323	2.7142	2.9767	4.2597
USD_IRS_3M_03Y	2.0908	2.6529	3.1871	3.6736	4.0993	4.4958	6.4336
USD_IRS_3M_02Y	3.9272	4.9830	5.9863	6.9001	7.6997	8.4445	12.0842
USD_IRS_3M_01Y	8.3086	10.5423	12.6650	14.5983	16.2900	17.8657	25.5661
USD_FRA_3M_24M	13.7423	17.4367	20.9476	24.1451	26.9432	29.5495	42.2857
USD_FRA_3M_18M	16.6493	21.1254	25.3789	29.2529	32.6428	35.8005	51.2309
USD_FRA_3M_12M	20.8226	26.4206	31.7404	36.5853	40.8250	44.7741	64.0723
USD_FRA_3M_06M	24.7416	31.3931	37.7142	43.4710	48.5086	53.2009	76.1313
USD_IRS_1M_30Y	0.2026	0.2571	0.3089	0.3560	0.3973	0.4357	0.6235
USD_IRS_1M_25Y	0.2239	0.2841	0.3413	0.3934	0.4390	0.4815	0.6890
USD_IRS_1M_20Y	0.2623	0.3329	0.3999	0.4609	0.5143	0.5641	0.8072
USD_IRS_1M_15Y	0.3255	0.4130	0.4962	0.5719	0.6382	0.6999	1.0016
USD_IRS_1M_10Y	0.4678	0.5936	0.7131	0.8219	0.9172	1.0059	1.4394
USD_IRS_1M_09Y	0.5157	0.6544	0.7861	0.9061	1.0111	1.1089	1.5869
USD_IRS_1M_08Y	0.5754	0.7301	0.8771	1.0109	1.1281	1.2372	1.7705
USD_IRS_1M_07Y	0.6615	0.8394	1.0084	1.1623	1.2970	1.4224	2.0355
USD_IRS_1M_06Y	0.7995	1.0144	1.2187	1.4047	1.5675	1.7191	2.4601
USD_IRS_1M_05Y	1.0253	1.3010	1.5630	1.8015	2.0103	2.2048	3.1550
USD_IRS_1M_04Y	1.4324	1.8175	2.1834	2.5167	2.8083	3.0800	4.4075
USD_IRS_1M_03Y	2.2982	2.9160	3.5032	4.0379	4.5059	4.9417	7.0717
USD_IRS_1M_02Y	4.6673	5.9221	7.1145	8.2005	9.1508	10.0360	14.3616
USD_IRS_1M_01Y	10.7788	13.6766	16.4304	18.9384	21.1330	23.1773	33.1670
USD_FRA_1M_24M	43.6146	55.3400	66.4827	76.6308	85.5112	93.7829	134.2045
USD_FRA_1M_18M	48.8970	62.0425	74.5347	85.9119	95.8678	105.1413	150.4587
USD_FRA_1M_12M	45.4239	57.6357	69.2407	79.8098	89.0585	97.6734	139.7719
USD_FRA_1M_06M	74.5664	94.6128	113.6631	131.0130	146.1954	160.3373	229.4448
USD_OIS_OIS_02Y	3.1265	3.9670	4.7657	5.4932	6.1297	6.7227	9.6203
USD_OIS_OIS_12M	17.9210	22.7389	27.3174	31.4872	35.1361	38.5349	55.1439

Offset Ratio

	USD_IRS_3M_20Y	USD_IRS_3M_25Y	USD_IRS_3M_30Y	
USD_IRS_3M_30Y			1.0000	
USD_IRS_3M_25Y		1.0000	1.1074	
USD_IRS_3M_20Y	1.0000	1.1655	1.2908	
USD_IRS_3M_15Y	1.2396	1.4448	1.6001	
USD_IRS_3M_10Y	1.7739	2.0676	2.2897	
USD_IRS_3M_09Y	1.9455	2.2676	2.5112	
USD_IRS_3M_08Y	2.1710	2.5304	2.8022	
USD_IRS_3M_07Y	2.5024	2.9166	3.2300	
USD_IRS_3M_06Y	3.0062	3.5039	3.8803	
USD_IRS_3M_05Y	3.8144	4.4459	4.9235	
USD_IRS_3M_04Y	5.2805	6.1546	6.8158	
USD_IRS_3M_03Y	7.9753	9.2955	10.2941	
USD_IRS_3M_02Y	14.9800	17.4598	19.3355	
USD_IRS_3M_01Y	31.6927	36.9391	40.9074	
USD_FRA_3M_24M	52.4189	61.0963	67.6598	
USD_FRA_3M_18M	63.5077	74.0208	81.9728	
USD_FRA_3M_12M	79.4264	92.5746	102.5199	
USD_FRA_3M_06M	94.3751	109.9979	121.8149	
USD_IRS_1M_30Y	0.7730	0.9009	0.9977	
USD_IRS_1M_25Y	0.8541	0.9955	1.1025	
USD_IRS_1M_20Y	1.0006	1.1663	1.2916	
USD_IRS_1M_15Y	1.2416	1.4472	1.6026	
USD_IRS_1M_10Y	1.7844	2.0797	2.3032	
USD_IRS_1M_09Y	1.9671	2.2928	2.5391	
USD_IRS_1M_08Y	2.1947	2.5580	2.8329	
USD_IRS_1M_07Y	2.5233	2.9410	3.2570	
USD_IRS_1M_06Y	3.0496	3.5544	3.9363	
USD_IRS_1M_05Y	3.9111	4.5585	5.0483	
USD_IRS_1M_04Y	5.4637	6.3682	7.0523	
USD_IRS_1M_03Y	8.7663	10.2175	11.3152	
USD_IRS_1M_02Y	17.8032	20.7503	22.9795	
USD_IRS_1M_01Y	41.1151	47.9212	53.0694	
USD_FRA_1M_24M	166.3649	193.9049	214.7359	
USD_FRA_1M_18M	186.5141	217.3895	240.7436	
USD_FRA_1M_12M	173.2664	201.9489	223.6441	
USD_FRA_1M_06M	284.4282	331.5123	367.1265	
USD_OIS_OIS_02Y	11.9256	13.8998	15.3930	
USD_OIS_OIS_12M	68.3584	79.6744	88.2338	

Relief Rate

	USD_OIS_OIS_12M	USD_OIS_OIS_02Y	USD_FRA_1M_06M	USD_FRA_1M_12M	USD_FRA_1M_18M	USD_FRA_1M_24M	USD_IRS_1M_01Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							
USD_IRS_3M_03Y							
USD_IRS_3M_02Y							
USD_IRS_3M_01Y							
USD_FRA_3M_24M							
USD_FRA_3M_18M							
USD_FRA_3M_12M							
USD_FRA_3M_06M							
USD_IRS_1M_30Y							
USD_IRS_1M_25Y							
USD_IRS_1M_20Y							
USD_IRS_1M_15Y							
USD_IRS_1M_10Y							
USD_IRS_1M_09Y							
USD_IRS_1M_08Y							
USD_IRS_1M_07Y							
USD_IRS_1M_06Y							
USD_IRS_1M_05Y							
USD_IRS_1M_04Y							
USD_IRS_1M_03Y							
USD_IRS_1M_02Y							
USD_IRS_1M_01Y							90%
USD_FRA_1M_24M						90%	0%
USD_FRA_1M_18M					90%	90%	0%
USD_FRA_1M_12M				90%	70%	55%	0%
USD_FRA_1M_06M			90%	0%	0%	0%	0%
USD_OIS_OIS_02Y		90%	0%	0%	0%	0%	0%
USD_OIS_OIS_12M	90%	80%	0%	0%	0%	0%	0%

Relief Rate

	USD_IRS_1M_02Y	USD_IRS_1M_03Y	USD_IRS_1M_04Y	USD_IRS_1M_05Y	USD_IRS_1M_06Y	USD_IRS_1M_07Y	USD_IRS_1M_08Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							
USD_IRS_3M_03Y							
USD_IRS_3M_02Y							
USD_IRS_3M_01Y							
USD_FRA_3M_24M							
USD_FRA_3M_18M							
USD_FRA_3M_12M							
USD_FRA_3M_06M							
USD_IRS_1M_30Y							
USD_IRS_1M_25Y							
USD_IRS_1M_20Y							
USD_IRS_1M_15Y							
USD_IRS_1M_10Y							
USD_IRS_1M_09Y							
USD_IRS_1M_08Y							90%
USD_IRS_1M_07Y						90%	90%
USD_IRS_1M_06Y					90%	90%	90%
USD_IRS_1M_05Y				90%	90%	90%	90%
USD_IRS_1M_04Y			90%	90%	90%	90%	90%
USD_IRS_1M_03Y		90%	90%	90%	90%	90%	90%
USD_IRS_1M_02Y	90%	85%	80%	80%	75%	75%	70%
USD_IRS_1M_01Y	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_24M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_18M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_12M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_06M	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_02Y	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_12M	0%	0%	0%	0%	0%	0%	0%

Relief Rate

	USD_IRS_1M_09Y	USD_IRS_1M_10Y	USD_IRS_1M_15Y	USD_IRS_1M_20Y	USD_IRS_1M_25Y	USD_IRS_1M_30Y	USD_FRA_3M_06M
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							
USD_IRS_3M_03Y							
USD_IRS_3M_02Y							
USD_IRS_3M_01Y							
USD_FRA_3M_24M							
USD_FRA_3M_18M							
USD_FRA_3M_12M							
USD_FRA_3M_06M							90%
USD_IRS_1M_30Y						90%	0%
USD_IRS_1M_25Y					90%	90%	0%
USD_IRS_1M_20Y				90%	90%	90%	0%
USD_IRS_1M_15Y			90%	90%	90%	90%	0%
USD_IRS_1M_10Y		90%	90%	90%	90%	90%	0%
USD_IRS_1M_09Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_08Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_07Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_06Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_05Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_04Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_03Y	90%	90%	90%	90%	90%	90%	0%
USD_IRS_1M_02Y	70%	70%	70%	65%	65%	65%	0%
USD_IRS_1M_01Y	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_24M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_18M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_12M	0%	0%	0%	0%	0%	0%	40%
USD_FRA_1M_06M	0%	0%	0%	0%	0%	0%	50%
USD_OIS_OIS_02Y	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_12M	0%	0%	0%	0%	0%	0%	0%

Relief Rate

	USD_FRA_3M_12M	USD_FRA_3M_18M	USD_FRA_3M_24M	USD_IRS_3M_01Y	USD_IRS_3M_02Y	USD_IRS_3M_03Y	USD_IRS_3M_04Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							
USD_IRS_3M_10Y							
USD_IRS_3M_09Y							
USD_IRS_3M_08Y							
USD_IRS_3M_07Y							
USD_IRS_3M_06Y							
USD_IRS_3M_05Y							
USD_IRS_3M_04Y							90%
USD_IRS_3M_03Y						90%	90%
USD_IRS_3M_02Y					90%	85%	70%
USD_IRS_3M_01Y				90%	70%	0%	0%
USD_FRA_3M_24M			90%	0%	0%	0%	0%
USD_FRA_3M_18M		90%	65%	0%	0%	0%	0%
USD_FRA_3M_12M	90%	85%	60%	0%	0%	0%	0%
USD_FRA_3M_06M	80%	50%	0%	0%	0%	0%	0%
USD_IRS_1M_30Y	0%	0%	0%	0%	0%	0%	0%
USD_IRS_1M_25Y	0%	0%	0%	0%	0%	0%	0%
USD_IRS_1M_20Y	0%	0%	0%	0%	0%	0%	0%
USD_IRS_1M_15Y	0%	0%	0%	0%	0%	0%	0%
USD_IRS_1M_10Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_09Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_08Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_07Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_06Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_05Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_04Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_03Y	0%	0%	0%	0%	0%	0%	40%
USD_IRS_1M_02Y	0%	0%	0%	0%	0%	0%	0%
USD_IRS_1M_01Y	0%	0%	0%	85%	40%	0%	0%
USD_FRA_1M_24M	45%	55%	55%	0%	0%	0%	0%
USD_FRA_1M_18M	50%	50%	55%	0%	0%	0%	0%
USD_FRA_1M_12M	40%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_06M	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_02Y	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_12M	0%	0%	0%	0%	0%	0%	0%

Relief Rate

	USD_IRS_3M_05Y	USD_IRS_3M_06Y	USD_IRS_3M_07Y	USD_IRS_3M_08Y	USD_IRS_3M_09Y	USD_IRS_3M_10Y	USD_IRS_3M_15Y
USD_IRS_3M_30Y							
USD_IRS_3M_25Y							
USD_IRS_3M_20Y							
USD_IRS_3M_15Y							90%
USD_IRS_3M_10Y						90%	90%
USD_IRS_3M_09Y					90%	90%	90%
USD_IRS_3M_08Y				90%	90%	90%	90%
USD_IRS_3M_07Y			90%	90%	90%	90%	90%
USD_IRS_3M_06Y		90%	90%	90%	90%	90%	90%
USD_IRS_3M_05Y	90%	90%	90%	90%	90%	90%	80%
USD_IRS_3M_04Y	90%	90%	90%	85%	85%	80%	70%
USD_IRS_3M_03Y	85%	80%	75%	70%	65%	60%	50%
USD_IRS_3M_02Y	55%	45%	40%	0%	0%	0%	0%
USD_IRS_3M_01Y	0%	0%	0%	0%	0%	0%	0%
USD_FRA_3M_24M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_3M_18M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_3M_12M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_3M_06M	0%	0%	0%	0%	0%	0%	0%
USD_IRS_1M_30Y	45%	50%	50%	55%	55%	55%	65%
USD_IRS_1M_25Y	45%	50%	55%	55%	55%	60%	65%
USD_IRS_1M_20Y	45%	50%	55%	55%	55%	60%	65%
USD_IRS_1M_15Y	45%	50%	55%	55%	60%	60%	65%
USD_IRS_1M_10Y	50%	55%	55%	60%	60%	60%	65%
USD_IRS_1M_09Y	50%	55%	55%	60%	60%	60%	65%
USD_IRS_1M_08Y	50%	55%	55%	60%	60%	60%	65%
USD_IRS_1M_07Y	50%	55%	55%	60%	60%	60%	65%
USD_IRS_1M_06Y	50%	55%	60%	60%	60%	60%	65%
USD_IRS_1M_05Y	50%	55%	55%	60%	60%	60%	65%
USD_IRS_1M_04Y	50%	55%	55%	60%	60%	60%	65%
USD_IRS_1M_03Y	50%	50%	55%	55%	60%	60%	65%
USD_IRS_1M_02Y	40%	45%	45%	45%	45%	45%	50%
USD_IRS_1M_01Y	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_24M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_18M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_12M	0%	0%	0%	0%	0%	0%	0%
USD_FRA_1M_06M	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_02Y	0%	0%	0%	0%	0%	0%	0%
USD_OIS_OIS_12M	0%	0%	0%	0%	0%	0%	0%

Relief Rate

	USD_IRS_3M_20Y	USD_IRS_3M_25Y	USD_IRS_3M_30Y
USD_IRS_3M_30Y			90%
USD_IRS_3M_25Y		90%	90%
USD_IRS_3M_20Y	90%	90%	90%
USD_IRS_3M_15Y	90%	90%	90%
USD_IRS_3M_10Y	90%	90%	90%
USD_IRS_3M_09Y	90%	90%	90%
USD_IRS_3M_08Y	90%	90%	90%
USD_IRS_3M_07Y	90%	85%	85%
USD_IRS_3M_06Y	85%	85%	80%
USD_IRS_3M_05Y	75%	75%	75%
USD_IRS_3M_04Y	65%	65%	60%
USD_IRS_3M_03Y	45%	40%	40%
USD_IRS_3M_02Y	0%	0%	0%
USD_IRS_3M_01Y	0%	0%	0%
USD_FRA_3M_24M	0%	0%	0%
USD_FRA_3M_18M	0%	0%	0%
USD_FRA_3M_12M	0%	0%	0%
USD_FRA_3M_06M	0%	0%	0%
USD_IRS_1M_30Y	65%	70%	70%
USD_IRS_1M_25Y	65%	70%	70%
USD_IRS_1M_20Y	65%	70%	70%
USD_IRS_1M_15Y	70%	70%	70%
USD_IRS_1M_10Y	70%	70%	70%
USD_IRS_1M_09Y	70%	70%	70%
USD_IRS_1M_08Y	70%	70%	70%
USD_IRS_1M_07Y	70%	70%	70%
USD_IRS_1M_06Y	70%	70%	70%
USD_IRS_1M_05Y	70%	70%	70%
USD_IRS_1M_04Y	70%	70%	70%
USD_IRS_1M_03Y	65%	65%	70%
USD_IRS_1M_02Y	50%	50%	55%
USD_IRS_1M_01Y	0%	0%	0%
USD_FRA_1M_24M	0%	0%	0%
USD_FRA_1M_18M	0%	0%	0%
USD_FRA_1M_12M	0%	0%	0%
USD_FRA_1M_06M	0%	0%	0%
USD_OIS_OIS_02Y	0%	0%	0%
USD_OIS_OIS_12M	0%	0%	0%