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IDCG Announcement #2010-0011

International Derivatives Clearinghouse Initial Margin Report

August 3, 2010

To: All Clearing Participants
 From: Market Operations
 Subject: Indicative Margin Levels as of August 03, 2010
 Contract Size: 1
 Notional Value Per Contract: 100,000
 Currency: USD

Product Type	Initial Margin Risk Bucket	Current Initial Margin Levels (03-Aug-2010)	Previous Initial Margin Levels (2-July-2010)	Change
		USD	USD	USD
IRSU	USD_IRS_3M_30Y	6,500	7,000	-500
IRSU	USD_IRS_3M_25Y	5,900	6,300	-400
IRSU	USD_IRS_3M_20Y	5,000	5,300	-300
IRSU	USD_IRS_3M_15Y	4,000	4,200	-200
IRSU	USD_IRS_3M_10Y	2,800	2,900	-100
IRSU	USD_IRS_3M_09Y	2,600	2,600	0
IRSU	USD_IRS_3M_08Y	2,300	2,400	-100
IRSU	USD_IRS_3M_07Y	2,000	2,100	-100
IRSU	USD_IRS_3M_06Y	1,700	1,700	0
IRSU	USD_IRS_3M_05Y	1,400	1,400	0
IRSU	USD_IRS_3M_04Y	1,100	1,000	100
IRSU	USD_IRS_3M_03Y	800	800	0
IRSU	USD_IRS_3M_02Y	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	6,600	7,100	-500
IRS1M	USD_IRS_1M_25Y	6,000	6,400	-400
IRS1M	USD_IRS_1M_20Y	5,200	5,400	-200
IRS1M	USD_IRS_1M_15Y	4,200	4,300	-100
IRS1M	USD_IRS_1M_10Y	3,000	3,100	-100
IRS1M	USD_IRS_1M_09Y	2,700	2,800	-100
IRS1M	USD_IRS_1M_08Y	2,400	2,500	-100
IRS1M	USD_IRS_1M_07Y	2,100	2,200	-100
IRS1M	USD_IRS_1M_06Y	1,800	1,800	0
IRS1M	USD_IRS_1M_05Y	1,400	1,500	-100
IRS1M	USD_IRS_1M_04Y	1,100	1,100	0
IRS1M	USD_IRS_1M_03Y	700	700	0
IRS1M	USD_IRS_1M_02Y	400	400	0
FRA1M	USD_FRA_1M_24M	100	100	0

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 (03-Aug-2010)	Previous Initial Margin Levels (2-July-2010)	Change
		USD	USD	USD
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	500	500	0
OIS	USD_OIS_OIS_12M	200	200	0

Please call or e-mail one of the following contacts if you have any questions:

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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



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IDCH Margin Offset/Relief Rate Table

ID	Offset Ratio	Relief Rate	Priority
USD_IRS_3M_30YxUSD_IRS_3M_30Y	1.00	0.90	1
USD_IRS_3M_25YxUSD_IRS_3M_25Y	1.00	0.90	2
USD_IRS_3M_20YxUSD_IRS_3M_20Y	1.00	0.90	3
USD_IRS_3M_15YxUSD_IRS_3M_15Y	1.00	0.90	4
USD_IRS_3M_10YxUSD_IRS_3M_10Y	1.00	0.90	5
USD_IRS_3M_09YxUSD_IRS_3M_09Y	1.00	0.90	6
USD_IRS_3M_08YxUSD_IRS_3M_08Y	1.00	0.90	7
USD_IRS_3M_07YxUSD_IRS_3M_07Y	1.00	0.90	8
USD_IRS_3M_06YxUSD_IRS_3M_06Y	1.00	0.90	9
USD_IRS_3M_05YxUSD_IRS_3M_05Y	1.00	0.90	10
USD_IRS_3M_04YxUSD_IRS_3M_04Y	1.00	0.90	11
USD_IRS_3M_03YxUSD_IRS_3M_03Y	1.00	0.90	12
USD_IRS_3M_02YxUSD_IRS_3M_02Y	1.00	0.90	13
USD_IRS_3M_01YxUSD_IRS_3M_01Y	1.00	0.90	14
USD_FRA_3M_24MxUSD_FRA_3M_24M	1.00	0.90	15
USD_FRA_3M_18MxUSD_FRA_3M_18M	1.00	0.90	16
USD_FRA_3M_12MxUSD_FRA_3M_12M	1.00	0.90	17
USD_FRA_3M_06MxUSD_FRA_3M_06M	1.00	0.90	18
USD_IRS_1M_30YxUSD_IRS_1M_30Y	1.00	0.90	19
USD_IRS_1M_25YxUSD_IRS_1M_25Y	1.00	0.90	20
USD_IRS_1M_20YxUSD_IRS_1M_20Y	1.00	0.90	21
USD_IRS_1M_15YxUSD_IRS_1M_15Y	1.00	0.90	22
USD_IRS_1M_10YxUSD_IRS_1M_10Y	1.00	0.90	23
USD_IRS_1M_09YxUSD_IRS_1M_09Y	1.00	0.90	24
USD_IRS_1M_08YxUSD_IRS_1M_08Y	1.00	0.90	25
USD_IRS_1M_07YxUSD_IRS_1M_07Y	1.00	0.90	26
USD_IRS_1M_06YxUSD_IRS_1M_06Y	1.00	0.90	27
USD_IRS_1M_05YxUSD_IRS_1M_05Y	1.00	0.90	28
USD_IRS_1M_04YxUSD_IRS_1M_04Y	1.00	0.90	29
USD_IRS_1M_03YxUSD_IRS_1M_03Y	1.00	0.90	30
USD_IRS_1M_02YxUSD_IRS_1M_02Y	1.00	0.90	31
USD_IRS_1M_01YxUSD_IRS_1M_01Y	1.00	0.90	32
USD_FRA_1M_24MxUSD_FRA_1M_24M	1.00	0.90	33
USD_FRA_1M_18MxUSD_FRA_1M_18M	1.00	0.90	34
USD_FRA_1M_12MxUSD_FRA_1M_12M	1.00	0.90	35
USD_FRA_1M_06MxUSD_FRA_1M_06M	1.00	0.90	36

USD_OIS_OIS_02YxUSD_OIS_OIS_02Y	1.00	0.90	37
USD_OIS_OIS_12MxUSD_OIS_OIS_12M	1.00	0.90	38
USD_IRS_3M_30YxUSD_IRS_3M_25Y	1.09	0.90	39
USD_IRS_3M_30YxUSD_IRS_3M_20Y	1.26	0.90	40
USD_IRS_3M_30YxUSD_IRS_3M_15Y	1.52	0.90	41
USD_IRS_3M_30YxUSD_IRS_3M_10Y	2.08	0.90	42
USD_IRS_3M_30YxUSD_IRS_3M_09Y	2.29	0.85	43
USD_IRS_3M_30YxUSD_IRS_3M_08Y	2.56	0.85	44
USD_IRS_3M_30YxUSD_IRS_3M_07Y	2.92	0.80	45
USD_IRS_3M_30YxUSD_IRS_3M_06Y	3.49	0.75	46
USD_IRS_3M_30YxUSD_IRS_3M_05Y	4.32	0.70	47
USD_IRS_3M_30YxUSD_IRS_3M_04Y	5.93	0.60	48
USD_IRS_3M_30YxUSD_IRS_3M_03Y	9.05	0.45	49
USD_IRS_3M_30YxUSD_IRS_3M_02Y	18.25	0.00	50
USD_IRS_3M_30YxUSD_IRS_3M_01Y	48.38	0.45	51
USD_IRS_3M_25YxUSD_IRS_3M_20Y	1.15	0.90	52
USD_IRS_3M_25YxUSD_IRS_3M_15Y	1.39	0.90	53
USD_IRS_3M_25YxUSD_IRS_3M_10Y	1.90	0.90	54
USD_IRS_3M_25YxUSD_IRS_3M_09Y	2.09	0.90	55
USD_IRS_3M_25YxUSD_IRS_3M_08Y	2.34	0.85	56
USD_IRS_3M_25YxUSD_IRS_3M_07Y	2.68	0.85	57
USD_IRS_3M_25YxUSD_IRS_3M_06Y	3.19	0.80	58
USD_IRS_3M_25YxUSD_IRS_3M_05Y	3.95	0.75	59
USD_IRS_3M_25YxUSD_IRS_3M_04Y	5.43	0.65	60
USD_IRS_3M_25YxUSD_IRS_3M_03Y	8.29	0.50	61
USD_IRS_3M_25YxUSD_IRS_3M_02Y	16.71	0.00	62
USD_IRS_3M_25YxUSD_IRS_3M_01Y	44.29	0.45	63
USD_IRS_3M_20YxUSD_IRS_3M_15Y	1.21	0.90	64
USD_IRS_3M_20YxUSD_IRS_3M_10Y	1.65	0.90	65
USD_IRS_3M_20YxUSD_IRS_3M_09Y	1.82	0.90	66
USD_IRS_3M_20YxUSD_IRS_3M_08Y	2.03	0.90	67
USD_IRS_3M_20YxUSD_IRS_3M_07Y	2.33	0.85	68
USD_IRS_3M_20YxUSD_IRS_3M_06Y	2.77	0.80	69
USD_IRS_3M_20YxUSD_IRS_3M_05Y	3.44	0.75	70
USD_IRS_3M_20YxUSD_IRS_3M_04Y	4.72	0.65	71
USD_IRS_3M_20YxUSD_IRS_3M_03Y	7.21	0.50	72
USD_IRS_3M_20YxUSD_IRS_3M_02Y	14.53	0.00	73
USD_IRS_3M_20YxUSD_IRS_3M_01Y	38.52	0.40	74
USD_IRS_3M_15YxUSD_IRS_3M_10Y	1.37	0.90	75
USD_IRS_3M_15YxUSD_IRS_3M_09Y	1.51	0.90	76
USD_IRS_3M_15YxUSD_IRS_3M_08Y	1.69	0.90	77
USD_IRS_3M_15YxUSD_IRS_3M_07Y	1.93	0.90	78
USD_IRS_3M_15YxUSD_IRS_3M_06Y	2.30	0.85	79
USD_IRS_3M_15YxUSD_IRS_3M_05Y	2.85	0.80	80
USD_IRS_3M_15YxUSD_IRS_3M_04Y	3.91	0.70	81
USD_IRS_3M_15YxUSD_IRS_3M_03Y	5.97	0.55	82
USD_IRS_3M_15YxUSD_IRS_3M_02Y	12.04	0.00	83

USD_IRS_3M_15YxUSD_IRS_3M_01Y	31.92	0.40	84
USD_IRS_3M_10YxUSD_IRS_3M_09Y	1.10	0.90	85
USD_IRS_3M_10YxUSD_IRS_3M_08Y	1.23	0.90	86
USD_IRS_3M_10YxUSD_IRS_3M_07Y	1.41	0.90	87
USD_IRS_3M_10YxUSD_IRS_3M_06Y	1.68	0.90	88
USD_IRS_3M_10YxUSD_IRS_3M_05Y	2.08	0.85	89
USD_IRS_3M_10YxUSD_IRS_3M_04Y	2.86	0.80	90
USD_IRS_3M_10YxUSD_IRS_3M_03Y	4.36	0.65	91
USD_IRS_3M_10YxUSD_IRS_3M_02Y	8.79	0.40	92
USD_IRS_3M_10YxUSD_IRS_3M_01Y	23.30	0.00	93
USD_IRS_3M_09YxUSD_IRS_3M_08Y	1.12	0.90	94
USD_IRS_3M_09YxUSD_IRS_3M_07Y	1.28	0.90	95
USD_IRS_3M_09YxUSD_IRS_3M_06Y	1.52	0.90	96
USD_IRS_3M_09YxUSD_IRS_3M_05Y	1.89	0.90	97
USD_IRS_3M_09YxUSD_IRS_3M_04Y	2.59	0.80	98
USD_IRS_3M_09YxUSD_IRS_3M_03Y	3.96	0.65	99
USD_IRS_3M_09YxUSD_IRS_3M_02Y	7.98	0.40	100
USD_IRS_3M_09YxUSD_IRS_3M_01Y	21.16	0.00	101
USD_IRS_3M_08YxUSD_IRS_3M_07Y	1.14	0.90	102
USD_IRS_3M_08YxUSD_IRS_3M_06Y	1.36	0.90	103
USD_IRS_3M_08YxUSD_IRS_3M_05Y	1.69	0.90	104
USD_IRS_3M_08YxUSD_IRS_3M_04Y	2.32	0.85	105
USD_IRS_3M_08YxUSD_IRS_3M_03Y	3.54	0.70	106
USD_IRS_3M_08YxUSD_IRS_3M_02Y	7.14	0.45	107
USD_IRS_3M_08YxUSD_IRS_3M_01Y	18.93	0.00	108
USD_IRS_3M_07YxUSD_IRS_3M_06Y	1.19	0.90	109
USD_IRS_3M_07YxUSD_IRS_3M_05Y	1.48	0.90	110
USD_IRS_3M_07YxUSD_IRS_3M_04Y	2.03	0.90	111
USD_IRS_3M_07YxUSD_IRS_3M_03Y	3.10	0.75	112
USD_IRS_3M_07YxUSD_IRS_3M_02Y	6.24	0.50	113
USD_IRS_3M_07YxUSD_IRS_3M_01Y	16.55	0.00	114
USD_IRS_3M_06YxUSD_IRS_3M_05Y	1.24	0.90	115
USD_IRS_3M_06YxUSD_IRS_3M_04Y	1.70	0.90	116
USD_IRS_3M_06YxUSD_IRS_3M_03Y	2.60	0.80	117
USD_IRS_3M_06YxUSD_IRS_3M_02Y	5.24	0.55	118
USD_IRS_3M_06YxUSD_IRS_3M_01Y	13.88	0.00	119
USD_IRS_3M_05YxUSD_IRS_3M_04Y	1.37	0.90	120
USD_IRS_3M_05YxUSD_IRS_3M_03Y	2.10	0.85	121
USD_IRS_3M_05YxUSD_IRS_3M_02Y	4.23	0.60	122
USD_IRS_3M_05YxUSD_IRS_3M_01Y	11.21	0.00	123
USD_IRS_3M_04YxUSD_IRS_3M_03Y	1.53	0.90	124
USD_IRS_3M_04YxUSD_IRS_3M_02Y	3.08	0.70	125
USD_IRS_3M_04YxUSD_IRS_3M_01Y	8.16	0.00	126
USD_IRS_3M_03YxUSD_IRS_3M_02Y	2.02	0.75	127
USD_IRS_3M_03YxUSD_IRS_3M_01Y	5.34	0.00	128
USD_IRS_3M_02YxUSD_IRS_3M_01Y	2.65	0.50	129
USD_FRA_3M_24MxUSD_FRA_3M_18M	1.31	0.50	130

USD_FRA_3M_24MxUSD_FRA_3M_12M	1.82	0.40	131
USD_FRA_3M_24MxUSD_FRA_3M_06M	2.32	0.00	132
USD_FRA_3M_18MxUSD_FRA_3M_12M	1.39	0.80	133
USD_FRA_3M_18MxUSD_FRA_3M_06M	1.77	0.00	134
USD_FRA_3M_12MxUSD_FRA_3M_06M	1.28	0.45	135
USD_IRS_1M_30YxUSD_IRS_1M_25Y	1.09	0.90	136
USD_IRS_1M_30YxUSD_IRS_1M_20Y	1.26	0.90	137
USD_IRS_1M_30YxUSD_IRS_1M_15Y	1.52	0.90	138
USD_IRS_1M_30YxUSD_IRS_1M_10Y	2.10	0.90	139
USD_IRS_1M_30YxUSD_IRS_1M_09Y	2.31	0.90	140
USD_IRS_1M_30YxUSD_IRS_1M_08Y	2.59	0.90	141
USD_IRS_1M_30YxUSD_IRS_1M_07Y	2.97	0.85	142
USD_IRS_1M_30YxUSD_IRS_1M_06Y	3.53	0.85	143
USD_IRS_1M_30YxUSD_IRS_1M_05Y	4.43	0.80	144
USD_IRS_1M_30YxUSD_IRS_1M_04Y	6.10	0.70	145
USD_IRS_1M_30YxUSD_IRS_1M_03Y	9.63	0.55	146
USD_IRS_1M_30YxUSD_IRS_1M_02Y	20.20	0.00	147
USD_IRS_1M_30YxUSD_IRS_1M_01Y	58.21	0.00	148
USD_IRS_1M_25YxUSD_IRS_1M_20Y	1.15	0.90	149
USD_IRS_1M_25YxUSD_IRS_1M_15Y	1.40	0.90	150
USD_IRS_1M_25YxUSD_IRS_1M_10Y	1.93	0.90	151
USD_IRS_1M_25YxUSD_IRS_1M_09Y	2.12	0.90	152
USD_IRS_1M_25YxUSD_IRS_1M_08Y	2.37	0.90	153
USD_IRS_1M_25YxUSD_IRS_1M_07Y	2.72	0.85	154
USD_IRS_1M_25YxUSD_IRS_1M_06Y	3.23	0.85	155
USD_IRS_1M_25YxUSD_IRS_1M_05Y	4.06	0.80	156
USD_IRS_1M_25YxUSD_IRS_1M_04Y	5.59	0.70	157
USD_IRS_1M_25YxUSD_IRS_1M_03Y	8.82	0.55	158
USD_IRS_1M_25YxUSD_IRS_1M_02Y	18.50	0.00	159
USD_IRS_1M_25YxUSD_IRS_1M_01Y	53.30	0.00	160
USD_IRS_1M_20YxUSD_IRS_1M_15Y	1.21	0.90	161
USD_IRS_1M_20YxUSD_IRS_1M_10Y	1.67	0.90	162
USD_IRS_1M_20YxUSD_IRS_1M_09Y	1.84	0.90	163
USD_IRS_1M_20YxUSD_IRS_1M_08Y	2.06	0.90	164
USD_IRS_1M_20YxUSD_IRS_1M_07Y	2.35	0.90	165
USD_IRS_1M_20YxUSD_IRS_1M_06Y	2.80	0.85	166
USD_IRS_1M_20YxUSD_IRS_1M_05Y	3.52	0.80	167
USD_IRS_1M_20YxUSD_IRS_1M_04Y	4.84	0.75	168
USD_IRS_1M_20YxUSD_IRS_1M_03Y	7.64	0.55	169
USD_IRS_1M_20YxUSD_IRS_1M_02Y	16.03	0.00	170
USD_IRS_1M_20YxUSD_IRS_1M_01Y	46.20	0.00	171
USD_IRS_1M_15YxUSD_IRS_1M_10Y	1.38	0.90	172
USD_IRS_1M_15YxUSD_IRS_1M_09Y	1.52	0.90	173
USD_IRS_1M_15YxUSD_IRS_1M_08Y	1.70	0.90	174
USD_IRS_1M_15YxUSD_IRS_1M_07Y	1.95	0.90	175
USD_IRS_1M_15YxUSD_IRS_1M_06Y	2.31	0.90	176
USD_IRS_1M_15YxUSD_IRS_1M_05Y	2.91	0.85	177

USD_IRS_1M_15YxUSD_IRS_1M_04Y	4.00	0.75	178
USD_IRS_1M_15YxUSD_IRS_1M_03Y	6.32	0.60	179
USD_IRS_1M_15YxUSD_IRS_1M_02Y	13.25	0.40	180
USD_IRS_1M_15YxUSD_IRS_1M_01Y	38.19	0.00	181
USD_IRS_1M_10YxUSD_IRS_1M_09Y	1.10	0.90	182
USD_IRS_1M_10YxUSD_IRS_1M_08Y	1.23	0.90	183
USD_IRS_1M_10YxUSD_IRS_1M_07Y	1.41	0.90	184
USD_IRS_1M_10YxUSD_IRS_1M_06Y	1.68	0.90	185
USD_IRS_1M_10YxUSD_IRS_1M_05Y	2.11	0.90	186
USD_IRS_1M_10YxUSD_IRS_1M_04Y	2.90	0.85	187
USD_IRS_1M_10YxUSD_IRS_1M_03Y	4.58	0.70	188
USD_IRS_1M_10YxUSD_IRS_1M_02Y	9.60	0.50	189
USD_IRS_1M_10YxUSD_IRS_1M_01Y	27.67	0.00	190
USD_IRS_1M_09YxUSD_IRS_1M_08Y	1.12	0.90	191
USD_IRS_1M_09YxUSD_IRS_1M_07Y	1.28	0.90	192
USD_IRS_1M_09YxUSD_IRS_1M_06Y	1.52	0.90	193
USD_IRS_1M_09YxUSD_IRS_1M_05Y	1.92	0.90	194
USD_IRS_1M_09YxUSD_IRS_1M_04Y	2.64	0.85	195
USD_IRS_1M_09YxUSD_IRS_1M_03Y	4.16	0.70	196
USD_IRS_1M_09YxUSD_IRS_1M_02Y	8.73	0.50	197
USD_IRS_1M_09YxUSD_IRS_1M_01Y	25.16	0.00	198
USD_IRS_1M_08YxUSD_IRS_1M_07Y	1.15	0.90	199
USD_IRS_1M_08YxUSD_IRS_1M_06Y	1.36	0.90	200
USD_IRS_1M_08YxUSD_IRS_1M_05Y	1.71	0.90	201
USD_IRS_1M_08YxUSD_IRS_1M_04Y	2.36	0.90	202
USD_IRS_1M_08YxUSD_IRS_1M_03Y	3.72	0.75	203
USD_IRS_1M_08YxUSD_IRS_1M_02Y	7.80	0.55	204
USD_IRS_1M_08YxUSD_IRS_1M_01Y	22.48	0.00	205
USD_IRS_1M_07YxUSD_IRS_1M_06Y	1.19	0.90	206
USD_IRS_1M_07YxUSD_IRS_1M_05Y	1.49	0.90	207
USD_IRS_1M_07YxUSD_IRS_1M_04Y	2.06	0.90	208
USD_IRS_1M_07YxUSD_IRS_1M_03Y	3.25	0.80	209
USD_IRS_1M_07YxUSD_IRS_1M_02Y	6.81	0.60	210
USD_IRS_1M_07YxUSD_IRS_1M_01Y	19.62	0.00	211
USD_IRS_1M_06YxUSD_IRS_1M_05Y	1.26	0.90	212
USD_IRS_1M_06YxUSD_IRS_1M_04Y	1.73	0.90	213
USD_IRS_1M_06YxUSD_IRS_1M_03Y	2.73	0.80	214
USD_IRS_1M_06YxUSD_IRS_1M_02Y	5.73	0.60	215
USD_IRS_1M_06YxUSD_IRS_1M_01Y	16.51	0.00	216
USD_IRS_1M_05YxUSD_IRS_1M_04Y	1.38	0.90	217
USD_IRS_1M_05YxUSD_IRS_1M_03Y	2.17	0.85	218
USD_IRS_1M_05YxUSD_IRS_1M_02Y	4.56	0.65	219
USD_IRS_1M_05YxUSD_IRS_1M_01Y	13.13	0.00	220
USD_IRS_1M_04YxUSD_IRS_1M_03Y	1.58	0.90	221
USD_IRS_1M_04YxUSD_IRS_1M_02Y	3.31	0.75	222
USD_IRS_1M_04YxUSD_IRS_1M_01Y	9.54	0.00	223
USD_IRS_1M_03YxUSD_IRS_1M_02Y	2.10	0.80	224

USD_IRS_1M_03YxUSD_IRS_1M_01Y	6.04	0.40	225
USD_IRS_1M_02YxUSD_IRS_1M_01Y	2.88	0.50	226
USD_FRA_1M_24MxUSD_FRA_1M_18M	1.06	0.85	227
USD_FRA_1M_24MxUSD_FRA_1M_12M	1.13	0.70	228
USD_FRA_1M_24MxUSD_FRA_1M_06M	1.89	0.40	229
USD_FRA_1M_18MxUSD_FRA_1M_12M	1.06	0.70	230
USD_FRA_1M_18MxUSD_FRA_1M_06M	1.78	0.45	231
USD_FRA_1M_12MxUSD_FRA_1M_06M	1.67	0.50	232
USD_OIS_OIS_02YxUSD_OIS_OIS_12M	3.52	0.00	233
USD_IRS_3M_30YxUSD_FRA_3M_24M	56.85	0.00	234
USD_IRS_3M_30YxUSD_FRA_3M_18M	74.50	0.45	235
USD_IRS_3M_30YxUSD_FRA_3M_12M	103.20	0.00	236
USD_IRS_3M_30YxUSD_FRA_3M_06M	132.07	0.40	237
USD_IRS_3M_30YxUSD_IRS_1M_30Y	1.00	0.85	238
USD_IRS_3M_30YxUSD_IRS_1M_25Y	1.09	0.85	239
USD_IRS_3M_30YxUSD_IRS_1M_20Y	1.26	0.85	240
USD_IRS_3M_30YxUSD_IRS_1M_15Y	1.52	0.85	241
USD_IRS_3M_30YxUSD_IRS_1M_10Y	2.10	0.80	242
USD_IRS_3M_30YxUSD_IRS_1M_09Y	2.31	0.75	243
USD_IRS_3M_30YxUSD_IRS_1M_08Y	2.58	0.75	244
USD_IRS_3M_30YxUSD_IRS_1M_07Y	2.96	0.70	245
USD_IRS_3M_30YxUSD_IRS_1M_06Y	3.52	0.70	246
USD_IRS_3M_30YxUSD_IRS_1M_05Y	4.42	0.65	247
USD_IRS_3M_30YxUSD_IRS_1M_04Y	6.09	0.55	248
USD_IRS_3M_30YxUSD_IRS_1M_03Y	9.61	0.40	249
USD_IRS_3M_30YxUSD_IRS_1M_02Y	20.15	0.00	250
USD_IRS_3M_30YxUSD_IRS_1M_01Y	58.07	0.00	251
USD_IRS_3M_30YxUSD_FRA_1M_24M	218.85	0.50	252
USD_IRS_3M_30YxUSD_FRA_1M_18M	232.24	0.00	253
USD_IRS_3M_30YxUSD_FRA_1M_12M	247.24	0.00	254
USD_IRS_3M_30YxUSD_FRA_1M_06M	412.79	0.00	255
USD_IRS_3M_30YxUSD_OIS_OIS_02Y	24.17	0.45	256
USD_IRS_3M_30YxUSD_OIS_OIS_12M	84.95	0.00	257
USD_IRS_3M_25YxUSD_FRA_3M_24M	52.04	0.00	258
USD_IRS_3M_25YxUSD_FRA_3M_18M	68.20	0.45	259
USD_IRS_3M_25YxUSD_FRA_3M_12M	94.47	0.00	260
USD_IRS_3M_25YxUSD_FRA_3M_06M	120.90	0.00	261
USD_IRS_3M_25YxUSD_IRS_1M_30Y	0.91	0.85	262
USD_IRS_3M_25YxUSD_IRS_1M_25Y	1.00	0.85	263
USD_IRS_3M_25YxUSD_IRS_1M_20Y	1.15	0.85	264
USD_IRS_3M_25YxUSD_IRS_1M_15Y	1.39	0.85	265
USD_IRS_3M_25YxUSD_IRS_1M_10Y	1.92	0.80	266
USD_IRS_3M_25YxUSD_IRS_1M_09Y	2.11	0.80	267
USD_IRS_3M_25YxUSD_IRS_1M_08Y	2.36	0.75	268
USD_IRS_3M_25YxUSD_IRS_1M_07Y	2.71	0.75	269
USD_IRS_3M_25YxUSD_IRS_1M_06Y	3.22	0.70	270
USD_IRS_3M_25YxUSD_IRS_1M_05Y	4.05	0.65	271

USD_IRS_3M_25YxUSD_IRS_1M_04Y	5.57	0.55	272
USD_IRS_3M_25YxUSD_IRS_1M_03Y	8.79	0.40	273
USD_IRS_3M_25YxUSD_IRS_1M_02Y	18.44	0.00	274
USD_IRS_3M_25YxUSD_IRS_1M_01Y	53.15	0.00	275
USD_IRS_3M_25YxUSD_FRA_1M_24M	200.33	0.50	276
USD_IRS_3M_25YxUSD_FRA_1M_18M	212.59	0.00	277
USD_IRS_3M_25YxUSD_FRA_1M_12M	226.32	0.00	278
USD_IRS_3M_25YxUSD_FRA_1M_06M	377.86	0.00	279
USD_IRS_3M_25YxUSD_OIS_OIS_02Y	22.12	0.45	280
USD_IRS_3M_25YxUSD_OIS_OIS_12M	77.76	0.00	281
USD_IRS_3M_20YxUSD_FRA_3M_24M	45.26	0.00	282
USD_IRS_3M_20YxUSD_FRA_3M_18M	59.31	0.50	283
USD_IRS_3M_20YxUSD_FRA_3M_12M	82.16	0.00	284
USD_IRS_3M_20YxUSD_FRA_3M_06M	105.15	0.00	285
USD_IRS_3M_20YxUSD_IRS_1M_30Y	0.79	0.85	286
USD_IRS_3M_20YxUSD_IRS_1M_25Y	0.87	0.85	287
USD_IRS_3M_20YxUSD_IRS_1M_20Y	1.00	0.85	288
USD_IRS_3M_20YxUSD_IRS_1M_15Y	1.21	0.85	289
USD_IRS_3M_20YxUSD_IRS_1M_10Y	1.67	0.80	290
USD_IRS_3M_20YxUSD_IRS_1M_09Y	1.84	0.80	291
USD_IRS_3M_20YxUSD_IRS_1M_08Y	2.06	0.75	292
USD_IRS_3M_20YxUSD_IRS_1M_07Y	2.36	0.75	293
USD_IRS_3M_20YxUSD_IRS_1M_06Y	2.80	0.70	294
USD_IRS_3M_20YxUSD_IRS_1M_05Y	3.52	0.65	295
USD_IRS_3M_20YxUSD_IRS_1M_04Y	4.85	0.55	296
USD_IRS_3M_20YxUSD_IRS_1M_03Y	7.65	0.40	297
USD_IRS_3M_20YxUSD_IRS_1M_02Y	16.04	0.00	298
USD_IRS_3M_20YxUSD_IRS_1M_01Y	46.23	0.00	299
USD_IRS_3M_20YxUSD_FRA_1M_24M	174.23	0.50	300
USD_IRS_3M_20YxUSD_FRA_1M_18M	184.89	0.00	301
USD_IRS_3M_20YxUSD_FRA_1M_12M	196.83	0.00	302
USD_IRS_3M_20YxUSD_FRA_1M_06M	328.63	0.00	303
USD_IRS_3M_20YxUSD_OIS_OIS_02Y	19.24	0.45	304
USD_IRS_3M_20YxUSD_OIS_OIS_12M	67.63	0.00	305
USD_IRS_3M_15YxUSD_FRA_3M_24M	37.51	0.00	306
USD_IRS_3M_15YxUSD_FRA_3M_18M	49.16	0.55	307
USD_IRS_3M_15YxUSD_FRA_3M_12M	68.10	0.00	308
USD_IRS_3M_15YxUSD_FRA_3M_06M	87.14	0.00	309
USD_IRS_3M_15YxUSD_IRS_1M_30Y	0.66	0.80	310
USD_IRS_3M_15YxUSD_IRS_1M_25Y	0.72	0.80	311
USD_IRS_3M_15YxUSD_IRS_1M_20Y	0.83	0.85	312
USD_IRS_3M_15YxUSD_IRS_1M_15Y	1.00	0.85	313
USD_IRS_3M_15YxUSD_IRS_1M_10Y	1.38	0.80	314
USD_IRS_3M_15YxUSD_IRS_1M_09Y	1.52	0.80	315
USD_IRS_3M_15YxUSD_IRS_1M_08Y	1.70	0.80	316
USD_IRS_3M_15YxUSD_IRS_1M_07Y	1.95	0.75	317
USD_IRS_3M_15YxUSD_IRS_1M_06Y	2.32	0.75	318

USD_IRS_3M_15YxUSD_IRS_1M_05Y	2.92	0.70	319
USD_IRS_3M_15YxUSD_IRS_1M_04Y	4.02	0.60	320
USD_IRS_3M_15YxUSD_IRS_1M_03Y	6.34	0.45	321
USD_IRS_3M_15YxUSD_IRS_1M_02Y	13.30	0.00	322
USD_IRS_3M_15YxUSD_IRS_1M_01Y	38.31	0.00	323
USD_IRS_3M_15YxUSD_FRA_1M_24M	144.40	0.50	324
USD_IRS_3M_15YxUSD_FRA_1M_18M	153.24	0.00	325
USD_IRS_3M_15YxUSD_FRA_1M_12M	163.13	0.00	326
USD_IRS_3M_15YxUSD_FRA_1M_06M	272.36	0.00	327
USD_IRS_3M_15YxUSD_OIS_OIS_02Y	15.94	0.40	328
USD_IRS_3M_15YxUSD_OIS_OIS_12M	56.05	0.00	329
USD_IRS_3M_10YxUSD_FRA_3M_24M	27.38	0.40	330
USD_IRS_3M_10YxUSD_FRA_3M_18M	35.88	0.60	331
USD_IRS_3M_10YxUSD_FRA_3M_12M	49.71	0.40	332
USD_IRS_3M_10YxUSD_FRA_3M_06M	63.61	0.00	333
USD_IRS_3M_10YxUSD_IRS_1M_30Y	0.48	0.75	334
USD_IRS_3M_10YxUSD_IRS_1M_25Y	0.52	0.75	335
USD_IRS_3M_10YxUSD_IRS_1M_20Y	0.61	0.80	336
USD_IRS_3M_10YxUSD_IRS_1M_15Y	0.73	0.80	337
USD_IRS_3M_10YxUSD_IRS_1M_10Y	1.01	0.80	338
USD_IRS_3M_10YxUSD_IRS_1M_09Y	1.11	0.80	339
USD_IRS_3M_10YxUSD_IRS_1M_08Y	1.24	0.80	340
USD_IRS_3M_10YxUSD_IRS_1M_07Y	1.43	0.80	341
USD_IRS_3M_10YxUSD_IRS_1M_06Y	1.69	0.75	342
USD_IRS_3M_10YxUSD_IRS_1M_05Y	2.13	0.75	343
USD_IRS_3M_10YxUSD_IRS_1M_04Y	2.93	0.65	344
USD_IRS_3M_10YxUSD_IRS_1M_03Y	4.63	0.50	345
USD_IRS_3M_10YxUSD_IRS_1M_02Y	9.70	0.00	346
USD_IRS_3M_10YxUSD_IRS_1M_01Y	27.97	0.00	347
USD_IRS_3M_10YxUSD_FRA_1M_24M	105.40	0.55	348
USD_IRS_3M_10YxUSD_FRA_1M_18M	111.85	0.40	349
USD_IRS_3M_10YxUSD_FRA_1M_12M	119.08	0.00	350
USD_IRS_3M_10YxUSD_FRA_1M_06M	198.81	0.00	351
USD_IRS_3M_10YxUSD_OIS_OIS_02Y	11.64	0.00	352
USD_IRS_3M_10YxUSD_OIS_OIS_12M	40.91	0.00	353
USD_IRS_3M_09YxUSD_FRA_3M_24M	24.87	0.40	354
USD_IRS_3M_09YxUSD_FRA_3M_18M	32.59	0.60	355
USD_IRS_3M_09YxUSD_FRA_3M_12M	45.14	0.45	356
USD_IRS_3M_09YxUSD_FRA_3M_06M	57.77	0.00	357
USD_IRS_3M_09YxUSD_IRS_1M_30Y	0.44	0.75	358
USD_IRS_3M_09YxUSD_IRS_1M_25Y	0.48	0.75	359
USD_IRS_3M_09YxUSD_IRS_1M_20Y	0.55	0.75	360
USD_IRS_3M_09YxUSD_IRS_1M_15Y	0.67	0.80	361
USD_IRS_3M_09YxUSD_IRS_1M_10Y	0.92	0.80	362
USD_IRS_3M_09YxUSD_IRS_1M_09Y	1.01	0.80	363
USD_IRS_3M_09YxUSD_IRS_1M_08Y	1.13	0.80	364
USD_IRS_3M_09YxUSD_IRS_1M_07Y	1.29	0.80	365

USD_IRS_3M_09YxUSD_IRS_1M_06Y	1.54	0.80	366
USD_IRS_3M_09YxUSD_IRS_1M_05Y	1.93	0.75	367
USD_IRS_3M_09YxUSD_IRS_1M_04Y	2.66	0.70	368
USD_IRS_3M_09YxUSD_IRS_1M_03Y	4.20	0.55	369
USD_IRS_3M_09YxUSD_IRS_1M_02Y	8.81	0.00	370
USD_IRS_3M_09YxUSD_IRS_1M_01Y	25.40	0.00	371
USD_IRS_3M_09YxUSD_FRA_1M_24M	95.73	0.55	372
USD_IRS_3M_09YxUSD_FRA_1M_18M	101.59	0.40	373
USD_IRS_3M_09YxUSD_FRA_1M_12M	108.15	0.00	374
USD_IRS_3M_09YxUSD_FRA_1M_06M	180.56	0.00	375
USD_IRS_3M_09YxUSD_OIS_OIS_02Y	10.57	0.40	376
USD_IRS_3M_09YxUSD_OIS_OIS_12M	37.16	0.00	377
USD_IRS_3M_08YxUSD_FRA_3M_24M	22.25	0.40	378
USD_IRS_3M_08YxUSD_FRA_3M_18M	29.16	0.65	379
USD_IRS_3M_08YxUSD_FRA_3M_12M	40.39	0.45	380
USD_IRS_3M_08YxUSD_FRA_3M_06M	51.69	0.00	381
USD_IRS_3M_08YxUSD_IRS_1M_30Y	0.39	0.70	382
USD_IRS_3M_08YxUSD_IRS_1M_25Y	0.43	0.75	383
USD_IRS_3M_08YxUSD_IRS_1M_20Y	0.49	0.75	384
USD_IRS_3M_08YxUSD_IRS_1M_15Y	0.60	0.75	385
USD_IRS_3M_08YxUSD_IRS_1M_10Y	0.82	0.80	386
USD_IRS_3M_08YxUSD_IRS_1M_09Y	0.90	0.80	387
USD_IRS_3M_08YxUSD_IRS_1M_08Y	1.01	0.80	388
USD_IRS_3M_08YxUSD_IRS_1M_07Y	1.16	0.80	389
USD_IRS_3M_08YxUSD_IRS_1M_06Y	1.38	0.80	390
USD_IRS_3M_08YxUSD_IRS_1M_05Y	1.73	0.75	391
USD_IRS_3M_08YxUSD_IRS_1M_04Y	2.38	0.70	392
USD_IRS_3M_08YxUSD_IRS_1M_03Y	3.76	0.55	393
USD_IRS_3M_08YxUSD_IRS_1M_02Y	7.89	0.00	394
USD_IRS_3M_08YxUSD_IRS_1M_01Y	22.72	0.00	395
USD_IRS_3M_08YxUSD_FRA_1M_24M	85.65	0.55	396
USD_IRS_3M_08YxUSD_FRA_1M_18M	90.89	0.40	397
USD_IRS_3M_08YxUSD_FRA_1M_12M	96.76	0.00	398
USD_IRS_3M_08YxUSD_FRA_1M_06M	161.55	0.00	399
USD_IRS_3M_08YxUSD_OIS_OIS_02Y	9.46	0.40	400
USD_IRS_3M_08YxUSD_OIS_OIS_12M	33.25	0.00	401
USD_IRS_3M_07YxUSD_FRA_3M_24M	19.45	0.45	402
USD_IRS_3M_07YxUSD_FRA_3M_18M	25.49	0.70	403
USD_IRS_3M_07YxUSD_FRA_3M_12M	35.31	0.50	404
USD_IRS_3M_07YxUSD_FRA_3M_06M	45.18	0.00	405
USD_IRS_3M_07YxUSD_IRS_1M_30Y	0.34	0.70	406
USD_IRS_3M_07YxUSD_IRS_1M_25Y	0.37	0.70	407
USD_IRS_3M_07YxUSD_IRS_1M_20Y	0.43	0.70	408
USD_IRS_3M_07YxUSD_IRS_1M_15Y	0.52	0.75	409
USD_IRS_3M_07YxUSD_IRS_1M_10Y	0.72	0.75	410
USD_IRS_3M_07YxUSD_IRS_1M_09Y	0.79	0.80	411
USD_IRS_3M_07YxUSD_IRS_1M_08Y	0.88	0.80	412

USD_IRS_3M_07YxUSD_IRS_1M_07Y	1.01	0.80	413
USD_IRS_3M_07YxUSD_IRS_1M_06Y	1.20	0.80	414
USD_IRS_3M_07YxUSD_IRS_1M_05Y	1.51	0.75	415
USD_IRS_3M_07YxUSD_IRS_1M_04Y	2.08	0.75	416
USD_IRS_3M_07YxUSD_IRS_1M_03Y	3.29	0.60	417
USD_IRS_3M_07YxUSD_IRS_1M_02Y	6.89	0.40	418
USD_IRS_3M_07YxUSD_IRS_1M_01Y	19.86	0.00	419
USD_IRS_3M_07YxUSD_FRA_1M_24M	74.87	0.60	420
USD_IRS_3M_07YxUSD_FRA_1M_18M	79.45	0.45	421
USD_IRS_3M_07YxUSD_FRA_1M_12M	84.58	0.40	422
USD_IRS_3M_07YxUSD_FRA_1M_06M	141.21	0.00	423
USD_IRS_3M_07YxUSD_OIS_OIS_02Y	8.27	0.00	424
USD_IRS_3M_07YxUSD_OIS_OIS_12M	29.06	0.40	425
USD_IRS_3M_06YxUSD_FRA_3M_24M	16.31	0.45	426
USD_IRS_3M_06YxUSD_FRA_3M_18M	21.38	0.75	427
USD_IRS_3M_06YxUSD_FRA_3M_12M	29.61	0.55	428
USD_IRS_3M_06YxUSD_FRA_3M_06M	37.90	0.00	429
USD_IRS_3M_06YxUSD_IRS_1M_30Y	0.29	0.65	430
USD_IRS_3M_06YxUSD_IRS_1M_25Y	0.31	0.65	431
USD_IRS_3M_06YxUSD_IRS_1M_20Y	0.36	0.65	432
USD_IRS_3M_06YxUSD_IRS_1M_15Y	0.44	0.70	433
USD_IRS_3M_06YxUSD_IRS_1M_10Y	0.60	0.75	434
USD_IRS_3M_06YxUSD_IRS_1M_09Y	0.66	0.75	435
USD_IRS_3M_06YxUSD_IRS_1M_08Y	0.74	0.75	436
USD_IRS_3M_06YxUSD_IRS_1M_07Y	0.85	0.80	437
USD_IRS_3M_06YxUSD_IRS_1M_06Y	1.01	0.80	438
USD_IRS_3M_06YxUSD_IRS_1M_05Y	1.27	0.80	439
USD_IRS_3M_06YxUSD_IRS_1M_04Y	1.75	0.75	440
USD_IRS_3M_06YxUSD_IRS_1M_03Y	2.76	0.65	441
USD_IRS_3M_06YxUSD_IRS_1M_02Y	5.78	0.40	442
USD_IRS_3M_06YxUSD_IRS_1M_01Y	16.66	0.00	443
USD_IRS_3M_06YxUSD_FRA_1M_24M	62.79	0.60	444
USD_IRS_3M_06YxUSD_FRA_1M_18M	66.64	0.45	445
USD_IRS_3M_06YxUSD_FRA_1M_12M	70.94	0.00	446
USD_IRS_3M_06YxUSD_FRA_1M_06M	118.44	0.00	447
USD_IRS_3M_06YxUSD_OIS_OIS_02Y	6.93	0.00	448
USD_IRS_3M_06YxUSD_OIS_OIS_12M	24.38	0.40	449
USD_IRS_3M_05YxUSD_FRA_3M_24M	13.17	0.45	450
USD_IRS_3M_05YxUSD_FRA_3M_18M	17.26	0.80	451
USD_IRS_3M_05YxUSD_FRA_3M_12M	23.92	0.65	452
USD_IRS_3M_05YxUSD_FRA_3M_06M	30.61	0.00	453
USD_IRS_3M_05YxUSD_IRS_1M_30Y	0.23	0.60	454
USD_IRS_3M_05YxUSD_IRS_1M_25Y	0.25	0.60	455
USD_IRS_3M_05YxUSD_IRS_1M_20Y	0.29	0.60	456
USD_IRS_3M_05YxUSD_IRS_1M_15Y	0.35	0.65	457
USD_IRS_3M_05YxUSD_IRS_1M_10Y	0.49	0.70	458
USD_IRS_3M_05YxUSD_IRS_1M_09Y	0.53	0.70	459

USD_IRS_3M_05YxUSD_IRS_1M_08Y	0.60	0.75	460
USD_IRS_3M_05YxUSD_IRS_1M_07Y	0.69	0.75	461
USD_IRS_3M_05YxUSD_IRS_1M_06Y	0.82	0.75	462
USD_IRS_3M_05YxUSD_IRS_1M_05Y	1.02	0.80	463
USD_IRS_3M_05YxUSD_IRS_1M_04Y	1.41	0.75	464
USD_IRS_3M_05YxUSD_IRS_1M_03Y	2.23	0.65	465
USD_IRS_3M_05YxUSD_IRS_1M_02Y	4.67	0.45	466
USD_IRS_3M_05YxUSD_IRS_1M_01Y	13.46	0.00	467
USD_IRS_3M_05YxUSD_FRA_1M_24M	50.71	0.60	468
USD_IRS_3M_05YxUSD_FRA_1M_18M	53.82	0.45	469
USD_IRS_3M_05YxUSD_FRA_1M_12M	57.29	0.00	470
USD_IRS_3M_05YxUSD_FRA_1M_06M	95.65	0.00	471
USD_IRS_3M_05YxUSD_OIS_OIS_02Y	5.60	0.00	472
USD_IRS_3M_05YxUSD_OIS_OIS_12M	19.69	0.45	473
USD_IRS_3M_04YxUSD_FRA_3M_24M	9.59	0.50	474
USD_IRS_3M_04YxUSD_FRA_3M_18M	12.57	0.85	475
USD_IRS_3M_04YxUSD_FRA_3M_12M	17.41	0.70	476
USD_IRS_3M_04YxUSD_FRA_3M_06M	22.28	0.00	477
USD_IRS_3M_04YxUSD_IRS_1M_30Y	0.17	0.50	478
USD_IRS_3M_04YxUSD_IRS_1M_25Y	0.18	0.50	479
USD_IRS_3M_04YxUSD_IRS_1M_20Y	0.21	0.50	480
USD_IRS_3M_04YxUSD_IRS_1M_15Y	0.26	0.55	481
USD_IRS_3M_04YxUSD_IRS_1M_10Y	0.35	0.60	482
USD_IRS_3M_04YxUSD_IRS_1M_09Y	0.39	0.65	483
USD_IRS_3M_04YxUSD_IRS_1M_08Y	0.44	0.65	484
USD_IRS_3M_04YxUSD_IRS_1M_07Y	0.50	0.70	485
USD_IRS_3M_04YxUSD_IRS_1M_06Y	0.59	0.70	486
USD_IRS_3M_04YxUSD_IRS_1M_05Y	0.75	0.75	487
USD_IRS_3M_04YxUSD_IRS_1M_04Y	1.03	0.75	488
USD_IRS_3M_04YxUSD_IRS_1M_03Y	1.62	0.70	489
USD_IRS_3M_04YxUSD_IRS_1M_02Y	3.40	0.50	490
USD_IRS_3M_04YxUSD_IRS_1M_01Y	9.79	0.00	491
USD_IRS_3M_04YxUSD_FRA_1M_24M	36.92	0.60	492
USD_IRS_3M_04YxUSD_FRA_1M_18M	39.18	0.45	493
USD_IRS_3M_04YxUSD_FRA_1M_12M	41.70	0.00	494
USD_IRS_3M_04YxUSD_FRA_1M_06M	69.63	0.00	495
USD_IRS_3M_04YxUSD_OIS_OIS_02Y	4.08	0.00	496
USD_IRS_3M_04YxUSD_OIS_OIS_12M	14.33	0.50	497
USD_IRS_3M_03YxUSD_FRA_3M_24M	6.28	0.55	498
USD_IRS_3M_03YxUSD_FRA_3M_18M	8.23	0.85	499
USD_IRS_3M_03YxUSD_FRA_3M_12M	11.40	0.80	500
USD_IRS_3M_03YxUSD_FRA_3M_06M	14.59	0.00	501
USD_IRS_3M_03YxUSD_IRS_1M_30Y	0.11	0.00	502
USD_IRS_3M_03YxUSD_IRS_1M_25Y	0.12	0.00	503
USD_IRS_3M_03YxUSD_IRS_1M_20Y	0.14	0.00	504
USD_IRS_3M_03YxUSD_IRS_1M_15Y	0.17	0.40	505
USD_IRS_3M_03YxUSD_IRS_1M_10Y	0.23	0.45	506

USD_IRS_3M_03YxUSD_IRS_1M_09Y	0.26	0.50	507
USD_IRS_3M_03YxUSD_IRS_1M_08Y	0.29	0.55	508
USD_IRS_3M_03YxUSD_IRS_1M_07Y	0.33	0.55	509
USD_IRS_3M_03YxUSD_IRS_1M_06Y	0.39	0.60	510
USD_IRS_3M_03YxUSD_IRS_1M_05Y	0.49	0.60	511
USD_IRS_3M_03YxUSD_IRS_1M_04Y	0.67	0.70	512
USD_IRS_3M_03YxUSD_IRS_1M_03Y	1.06	0.75	513
USD_IRS_3M_03YxUSD_IRS_1M_02Y	2.23	0.55	514
USD_IRS_3M_03YxUSD_IRS_1M_01Y	6.41	0.00	515
USD_IRS_3M_03YxUSD_FRA_1M_24M	24.18	0.60	516
USD_IRS_3M_03YxUSD_FRA_1M_18M	25.66	0.50	517
USD_IRS_3M_03YxUSD_FRA_1M_12M	27.31	0.40	518
USD_IRS_3M_03YxUSD_FRA_1M_06M	45.60	0.00	519
USD_IRS_3M_03YxUSD_OIS_OIS_02Y	2.67	0.00	520
USD_IRS_3M_03YxUSD_OIS_OIS_12M	9.39	0.55	521
USD_IRS_3M_02YxUSD_FRA_3M_24M	3.11	0.00	522
USD_IRS_3M_02YxUSD_FRA_3M_18M	4.08	0.70	523
USD_IRS_3M_02YxUSD_FRA_3M_12M	5.65	0.90	524
USD_IRS_3M_02YxUSD_FRA_3M_06M	7.24	0.55	525
USD_IRS_3M_02YxUSD_IRS_1M_30Y	0.05	0.00	526
USD_IRS_3M_02YxUSD_IRS_1M_25Y	0.06	0.00	527
USD_IRS_3M_02YxUSD_IRS_1M_20Y	0.07	0.00	528
USD_IRS_3M_02YxUSD_IRS_1M_15Y	0.08	0.00	529
USD_IRS_3M_02YxUSD_IRS_1M_10Y	0.12	0.00	530
USD_IRS_3M_02YxUSD_IRS_1M_09Y	0.13	0.00	531
USD_IRS_3M_02YxUSD_IRS_1M_08Y	0.14	0.00	532
USD_IRS_3M_02YxUSD_IRS_1M_07Y	0.16	0.00	533
USD_IRS_3M_02YxUSD_IRS_1M_06Y	0.19	0.40	534
USD_IRS_3M_02YxUSD_IRS_1M_05Y	0.24	0.45	535
USD_IRS_3M_02YxUSD_IRS_1M_04Y	0.33	0.50	536
USD_IRS_3M_02YxUSD_IRS_1M_03Y	0.53	0.55	537
USD_IRS_3M_02YxUSD_IRS_1M_02Y	1.10	0.70	538
USD_IRS_3M_02YxUSD_IRS_1M_01Y	3.18	0.00	539
USD_IRS_3M_02YxUSD_FRA_1M_24M	11.99	0.00	540
USD_IRS_3M_02YxUSD_FRA_1M_18M	12.72	0.40	541
USD_IRS_3M_02YxUSD_FRA_1M_12M	13.55	0.00	542
USD_IRS_3M_02YxUSD_FRA_1M_06M	22.62	0.00	543
USD_IRS_3M_02YxUSD_OIS_OIS_02Y	1.32	0.00	544
USD_IRS_3M_02YxUSD_OIS_OIS_12M	4.65	0.45	545
USD_IRS_3M_01YxUSD_FRA_3M_24M	1.18	0.00	546
USD_IRS_3M_01YxUSD_FRA_3M_18M	1.54	0.00	547
USD_IRS_3M_01YxUSD_FRA_3M_12M	2.13	0.40	548
USD_IRS_3M_01YxUSD_FRA_3M_06M	2.73	0.90	549
USD_IRS_3M_01YxUSD_IRS_1M_30Y	0.02	0.50	550
USD_IRS_3M_01YxUSD_IRS_1M_25Y	0.02	0.50	551
USD_IRS_3M_01YxUSD_IRS_1M_20Y	0.03	0.45	552
USD_IRS_3M_01YxUSD_IRS_1M_15Y	0.03	0.45	553

USD_IRS_3M_01YxUSD_IRS_1M_10Y	0.04	0.40	554
USD_IRS_3M_01YxUSD_IRS_1M_09Y	0.05	0.40	555
USD_IRS_3M_01YxUSD_IRS_1M_08Y	0.05	0.40	556
USD_IRS_3M_01YxUSD_IRS_1M_07Y	0.06	0.40	557
USD_IRS_3M_01YxUSD_IRS_1M_06Y	0.07	0.40	558
USD_IRS_3M_01YxUSD_IRS_1M_05Y	0.09	0.00	559
USD_IRS_3M_01YxUSD_IRS_1M_04Y	0.13	0.00	560
USD_IRS_3M_01YxUSD_IRS_1M_03Y	0.20	0.00	561
USD_IRS_3M_01YxUSD_IRS_1M_02Y	0.42	0.45	562
USD_IRS_3M_01YxUSD_IRS_1M_01Y	1.20	0.60	563
USD_IRS_3M_01YxUSD_FRA_1M_24M	4.52	0.00	564
USD_IRS_3M_01YxUSD_FRA_1M_18M	4.80	0.00	565
USD_IRS_3M_01YxUSD_FRA_1M_12M	5.11	0.50	566
USD_IRS_3M_01YxUSD_FRA_1M_06M	8.53	0.50	567
USD_IRS_3M_01YxUSD_OIS_OIS_02Y	0.50	0.00	568
USD_IRS_3M_01YxUSD_OIS_OIS_12M	1.76	0.00	569
USD_FRA_3M_24MxUSD_IRS_1M_30Y	0.02	0.00	570
USD_FRA_3M_24MxUSD_IRS_1M_25Y	0.02	0.00	571
USD_FRA_3M_24MxUSD_IRS_1M_20Y	0.02	0.00	572
USD_FRA_3M_24MxUSD_IRS_1M_15Y	0.03	0.00	573
USD_FRA_3M_24MxUSD_IRS_1M_10Y	0.04	0.00	574
USD_FRA_3M_24MxUSD_IRS_1M_09Y	0.04	0.00	575
USD_FRA_3M_24MxUSD_IRS_1M_08Y	0.05	0.40	576
USD_FRA_3M_24MxUSD_IRS_1M_07Y	0.05	0.40	577
USD_FRA_3M_24MxUSD_IRS_1M_06Y	0.06	0.40	578
USD_FRA_3M_24MxUSD_IRS_1M_05Y	0.08	0.40	579
USD_FRA_3M_24MxUSD_IRS_1M_04Y	0.11	0.45	580
USD_FRA_3M_24MxUSD_IRS_1M_03Y	0.17	0.50	581
USD_FRA_3M_24MxUSD_IRS_1M_02Y	0.35	0.00	582
USD_FRA_3M_24MxUSD_IRS_1M_01Y	1.02	0.00	583
USD_FRA_3M_24MxUSD_FRA_1M_24M	3.85	0.55	584
USD_FRA_3M_24MxUSD_FRA_1M_18M	4.09	0.45	585
USD_FRA_3M_24MxUSD_FRA_1M_12M	4.35	0.00	586
USD_FRA_3M_24MxUSD_FRA_1M_06M	7.26	0.00	587
USD_FRA_3M_24MxUSD_OIS_OIS_02Y	0.43	0.00	588
USD_FRA_3M_24MxUSD_OIS_OIS_12M	1.49	0.40	589
USD_FRA_3M_18MxUSD_IRS_1M_30Y	0.01	0.00	590
USD_FRA_3M_18MxUSD_IRS_1M_25Y	0.01	0.00	591
USD_FRA_3M_18MxUSD_IRS_1M_20Y	0.02	0.00	592
USD_FRA_3M_18MxUSD_IRS_1M_15Y	0.02	0.40	593
USD_FRA_3M_18MxUSD_IRS_1M_10Y	0.03	0.45	594
USD_FRA_3M_18MxUSD_IRS_1M_09Y	0.03	0.50	595
USD_FRA_3M_18MxUSD_IRS_1M_08Y	0.03	0.50	596
USD_FRA_3M_18MxUSD_IRS_1M_07Y	0.04	0.55	597
USD_FRA_3M_18MxUSD_IRS_1M_06Y	0.05	0.55	598
USD_FRA_3M_18MxUSD_IRS_1M_05Y	0.06	0.60	599
USD_FRA_3M_18MxUSD_IRS_1M_04Y	0.08	0.65	600

USD_FRA_3M_18MxUSD_IRS_1M_03Y	0.13	0.65	601
USD_FRA_3M_18MxUSD_IRS_1M_02Y	0.27	0.50	602
USD_FRA_3M_18MxUSD_IRS_1M_01Y	0.78	0.00	603
USD_FRA_3M_18MxUSD_FRA_1M_24M	2.94	0.60	604
USD_FRA_3M_18MxUSD_FRA_1M_18M	3.12	0.50	605
USD_FRA_3M_18MxUSD_FRA_1M_12M	3.32	0.40	606
USD_FRA_3M_18MxUSD_FRA_1M_06M	5.54	0.00	607
USD_FRA_3M_18MxUSD_OIS_OIS_02Y	0.32	0.00	608
USD_FRA_3M_18MxUSD_OIS_OIS_12M	1.14	0.55	609
USD_FRA_3M_12MxUSD_IRS_1M_30Y	0.01	0.00	610
USD_FRA_3M_12MxUSD_IRS_1M_25Y	0.01	0.00	611
USD_FRA_3M_12MxUSD_IRS_1M_20Y	0.01	0.00	612
USD_FRA_3M_12MxUSD_IRS_1M_15Y	0.01	0.00	613
USD_FRA_3M_12MxUSD_IRS_1M_10Y	0.02	0.00	614
USD_FRA_3M_12MxUSD_IRS_1M_09Y	0.02	0.00	615
USD_FRA_3M_12MxUSD_IRS_1M_08Y	0.03	0.00	616
USD_FRA_3M_12MxUSD_IRS_1M_07Y	0.03	0.00	617
USD_FRA_3M_12MxUSD_IRS_1M_06Y	0.03	0.40	618
USD_FRA_3M_12MxUSD_IRS_1M_05Y	0.04	0.45	619
USD_FRA_3M_12MxUSD_IRS_1M_04Y	0.06	0.50	620
USD_FRA_3M_12MxUSD_IRS_1M_03Y	0.09	0.55	621
USD_FRA_3M_12MxUSD_IRS_1M_02Y	0.20	0.65	622
USD_FRA_3M_12MxUSD_IRS_1M_01Y	0.56	0.00	623
USD_FRA_3M_12MxUSD_FRA_1M_24M	2.12	0.45	624
USD_FRA_3M_12MxUSD_FRA_1M_18M	2.25	0.45	625
USD_FRA_3M_12MxUSD_FRA_1M_12M	2.40	0.40	626
USD_FRA_3M_12MxUSD_FRA_1M_06M	4.00	0.00	627
USD_FRA_3M_12MxUSD_OIS_OIS_02Y	0.23	0.00	628
USD_FRA_3M_12MxUSD_OIS_OIS_12M	0.82	0.55	629
USD_FRA_3M_06MxUSD_IRS_1M_30Y	0.01	0.40	630
USD_FRA_3M_06MxUSD_IRS_1M_25Y	0.01	0.40	631
USD_FRA_3M_06MxUSD_IRS_1M_20Y	0.01	0.40	632
USD_FRA_3M_06MxUSD_IRS_1M_15Y	0.01	0.40	633
USD_FRA_3M_06MxUSD_IRS_1M_10Y	0.02	0.00	634
USD_FRA_3M_06MxUSD_IRS_1M_09Y	0.02	0.00	635
USD_FRA_3M_06MxUSD_IRS_1M_08Y	0.02	0.00	636
USD_FRA_3M_06MxUSD_IRS_1M_07Y	0.02	0.00	637
USD_FRA_3M_06MxUSD_IRS_1M_06Y	0.03	0.00	638
USD_FRA_3M_06MxUSD_IRS_1M_05Y	0.03	0.00	639
USD_FRA_3M_06MxUSD_IRS_1M_04Y	0.05	0.00	640
USD_FRA_3M_06MxUSD_IRS_1M_03Y	0.07	0.00	641
USD_FRA_3M_06MxUSD_IRS_1M_02Y	0.15	0.45	642
USD_FRA_3M_06MxUSD_IRS_1M_01Y	0.44	0.50	643
USD_FRA_3M_06MxUSD_FRA_1M_24M	1.66	0.00	644
USD_FRA_3M_06MxUSD_FRA_1M_18M	1.76	0.00	645
USD_FRA_3M_06MxUSD_FRA_1M_12M	1.87	0.45	646
USD_FRA_3M_06MxUSD_FRA_1M_06M	3.13	0.40	647

USD_FRA_3M_06MxUSD_OIS_OIS_02Y	0.18	0.00	648
USD_FRA_3M_06MxUSD_OIS_OIS_12M	0.64	0.00	649
USD_IRS_1M_30YxUSD_FRA_1M_24M	219.39	0.60	650
USD_IRS_1M_30YxUSD_FRA_1M_18M	232.81	0.45	651
USD_IRS_1M_30YxUSD_FRA_1M_12M	247.84	0.45	652
USD_IRS_1M_30YxUSD_FRA_1M_06M	413.80	0.40	653
USD_IRS_1M_30YxUSD_OIS_OIS_02Y	24.22	0.50	654
USD_IRS_1M_30YxUSD_OIS_OIS_12M	85.16	0.00	655
USD_IRS_1M_25YxUSD_FRA_1M_24M	200.91	0.60	656
USD_IRS_1M_25YxUSD_FRA_1M_18M	213.20	0.50	657
USD_IRS_1M_25YxUSD_FRA_1M_12M	226.97	0.45	658
USD_IRS_1M_25YxUSD_FRA_1M_06M	378.95	0.40	659
USD_IRS_1M_25YxUSD_OIS_OIS_02Y	22.18	0.50	660
USD_IRS_1M_25YxUSD_OIS_OIS_12M	77.99	0.00	661
USD_IRS_1M_20YxUSD_FRA_1M_24M	174.14	0.60	662
USD_IRS_1M_20YxUSD_FRA_1M_18M	184.79	0.50	663
USD_IRS_1M_20YxUSD_FRA_1M_12M	196.73	0.45	664
USD_IRS_1M_20YxUSD_FRA_1M_06M	328.45	0.00	665
USD_IRS_1M_20YxUSD_OIS_OIS_02Y	19.23	0.50	666
USD_IRS_1M_20YxUSD_OIS_OIS_12M	67.60	0.00	667
USD_IRS_1M_15YxUSD_FRA_1M_24M	143.94	0.65	668
USD_IRS_1M_15YxUSD_FRA_1M_18M	152.75	0.50	669
USD_IRS_1M_15YxUSD_FRA_1M_12M	162.61	0.50	670
USD_IRS_1M_15YxUSD_FRA_1M_06M	271.49	0.00	671
USD_IRS_1M_15YxUSD_OIS_OIS_02Y	15.89	0.45	672
USD_IRS_1M_15YxUSD_OIS_OIS_12M	55.87	0.40	673
USD_IRS_1M_10YxUSD_FRA_1M_24M	104.28	0.65	674
USD_IRS_1M_10YxUSD_FRA_1M_18M	110.66	0.55	675
USD_IRS_1M_10YxUSD_FRA_1M_12M	117.81	0.50	676
USD_IRS_1M_10YxUSD_FRA_1M_06M	196.69	0.00	677
USD_IRS_1M_10YxUSD_OIS_OIS_02Y	11.51	0.40	678
USD_IRS_1M_10YxUSD_OIS_OIS_12M	40.48	0.45	679
USD_IRS_1M_09YxUSD_FRA_1M_24M	94.82	0.70	680
USD_IRS_1M_09YxUSD_FRA_1M_18M	100.62	0.60	681
USD_IRS_1M_09YxUSD_FRA_1M_12M	107.12	0.50	682
USD_IRS_1M_09YxUSD_FRA_1M_06M	178.84	0.00	683
USD_IRS_1M_09YxUSD_OIS_OIS_02Y	10.47	0.45	684
USD_IRS_1M_09YxUSD_OIS_OIS_12M	36.80	0.50	685
USD_IRS_1M_08YxUSD_FRA_1M_24M	84.71	0.70	686
USD_IRS_1M_08YxUSD_FRA_1M_18M	89.90	0.60	687
USD_IRS_1M_08YxUSD_FRA_1M_12M	95.70	0.55	688
USD_IRS_1M_08YxUSD_FRA_1M_06M	159.78	0.00	689
USD_IRS_1M_08YxUSD_OIS_OIS_02Y	9.35	0.45	690
USD_IRS_1M_08YxUSD_OIS_OIS_12M	32.88	0.50	691
USD_IRS_1M_07YxUSD_FRA_1M_24M	73.97	0.70	692
USD_IRS_1M_07YxUSD_FRA_1M_18M	78.49	0.60	693
USD_IRS_1M_07YxUSD_FRA_1M_12M	83.56	0.55	694

USD_IRS_1M_07YxUSD_FRA_1M_06M	139.51	0.00	695
USD_IRS_1M_07YxUSD_OIS_OIS_02Y	8.17	0.45	696
USD_IRS_1M_07YxUSD_OIS_OIS_12M	28.71	0.55	697
USD_IRS_1M_06YxUSD_FRA_1M_24M	62.22	0.75	698
USD_IRS_1M_06YxUSD_FRA_1M_18M	66.03	0.65	699
USD_IRS_1M_06YxUSD_FRA_1M_12M	70.30	0.55	700
USD_IRS_1M_06YxUSD_FRA_1M_06M	117.37	0.00	701
USD_IRS_1M_06YxUSD_OIS_OIS_02Y	6.87	0.40	702
USD_IRS_1M_06YxUSD_OIS_OIS_12M	24.15	0.55	703
USD_IRS_1M_05YxUSD_FRA_1M_24M	49.49	0.75	704
USD_IRS_1M_05YxUSD_FRA_1M_18M	52.52	0.65	705
USD_IRS_1M_05YxUSD_FRA_1M_12M	55.91	0.55	706
USD_IRS_1M_05YxUSD_FRA_1M_06M	93.34	0.00	707
USD_IRS_1M_05YxUSD_OIS_OIS_02Y	5.46	0.40	708
USD_IRS_1M_05YxUSD_OIS_OIS_12M	19.21	0.60	709
USD_IRS_1M_04YxUSD_FRA_1M_24M	35.96	0.80	710
USD_IRS_1M_04YxUSD_FRA_1M_18M	38.16	0.65	711
USD_IRS_1M_04YxUSD_FRA_1M_12M	40.62	0.55	712
USD_IRS_1M_04YxUSD_FRA_1M_06M	67.82	0.00	713
USD_IRS_1M_04YxUSD_OIS_OIS_02Y	3.97	0.40	714
USD_IRS_1M_04YxUSD_OIS_OIS_12M	13.96	0.65	715
USD_IRS_1M_03YxUSD_FRA_1M_24M	22.78	0.80	716
USD_IRS_1M_03YxUSD_FRA_1M_18M	24.17	0.70	717
USD_IRS_1M_03YxUSD_FRA_1M_12M	25.74	0.60	718
USD_IRS_1M_03YxUSD_FRA_1M_06M	42.97	0.00	719
USD_IRS_1M_03YxUSD_OIS_OIS_02Y	2.52	0.40	720
USD_IRS_1M_03YxUSD_OIS_OIS_12M	8.84	0.70	721
USD_IRS_1M_02YxUSD_FRA_1M_24M	10.86	0.60	722
USD_IRS_1M_02YxUSD_FRA_1M_18M	11.53	0.70	723
USD_IRS_1M_02YxUSD_FRA_1M_12M	12.27	0.65	724
USD_IRS_1M_02YxUSD_FRA_1M_06M	20.49	0.00	725
USD_IRS_1M_02YxUSD_OIS_OIS_02Y	1.20	0.00	726
USD_IRS_1M_02YxUSD_OIS_OIS_12M	4.22	0.70	727
USD_IRS_1M_01YxUSD_FRA_1M_24M	3.77	0.40	728
USD_IRS_1M_01YxUSD_FRA_1M_18M	4.00	0.40	729
USD_IRS_1M_01YxUSD_FRA_1M_12M	4.26	0.50	730
USD_IRS_1M_01YxUSD_FRA_1M_06M	7.11	0.75	731
USD_IRS_1M_01YxUSD_OIS_OIS_02Y	0.42	0.00	732
USD_IRS_1M_01YxUSD_OIS_OIS_12M	1.46	0.40	733
USD_FRA_1M_24MxUSD_OIS_OIS_02Y	0.11	0.60	734
USD_FRA_1M_24MxUSD_OIS_OIS_12M	0.39	0.60	735
USD_FRA_1M_18MxUSD_OIS_OIS_02Y	0.10	0.00	736
USD_FRA_1M_18MxUSD_OIS_OIS_12M	0.37	0.55	737
USD_FRA_1M_12MxUSD_OIS_OIS_02Y	0.10	0.00	738
USD_FRA_1M_12MxUSD_OIS_OIS_12M	0.34	0.55	739
USD_FRA_1M_06MxUSD_OIS_OIS_02Y	0.06	0.00	740
USD_FRA_1M_06MxUSD_OIS_OIS_12M	0.21	0.00	741