The added questions for the “Replacement Rates” section of the self-assessment tool are as follows:

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| 1. Are the identified replacement rates sufficiently robust? Consider in your assessment: |
| 1. During a stress period, will the rates reflect competitive forces of supply and demand from a sufficient number of arms-length transactions? |
| 1. Can market participants independently confirm the rates published by the benchmark administrator? |
| 1. Is the market for financial instruments that use the rate deep and liquid enough to allow the bank to easily manage the market risk of assets and liabilities that use the rate? |
| 1. Does the underlying data span at least one full economic cycle? |