

Country	Government Securities (Description & Bloomberg Code)	Term	Haircut (Conventional Bonds)
Australia	Australian Treasury Bill (ACTB) Australian Government Bond (ACGB) Australian Government I/L (ACGB)	5 business days <= 2yr > 2yr <= 5yrs > 5yrs <= 7 yrs > 7yrs <= 10yrs > 10yrs <= 40yrs > 40yrs <= 60yrs	0.78% 1.23% 2.50% 3.75% 9.25% 10.35%
Austria	Austrian Treasury Bill (RATB) Austrian Government Bond (RAGB) Austria International Bond (AUST)	18 business days <= 1yr > 1yr <= 4yrs > 4yrs <= 8 yrs > 8yrs <= 12yrs	0.45% 1.75% 2.85% 3.25%
Belgium	Belgian Treasury Bill (BGTB) Belgian Government Bond (BGB)	6 business days <= 1yr > 1yr <= 2yrs > 2yrs <= 5 yrs > 5yrs <= 8yrs > 8yrs <= 17yrs > 17yrs <= 55yrs	0.89% 1.96% 3.65% 5.68% 8.00% 13.75%
Canada	Canadian Treasury Bill (CTB) Canadian Government Bond (CAN) Canada Government Real Return Bond (CAN)	15 calendar days <= 2yr > 2yr <= 5yrs > 5yrs <= 8yrs > 8yrs <= 10yrs > 10yrs <= 35yrs	0.97% 1.37% 2.56% 3.79% 7.85%
Denmark	Danish Treasury Bill (DGTB) Danish Government Bond (DGB) Danish Government I/L (DGBI)	8 business days <= 2yr > 2yr <= 6yrs > 6yrs <= 9yrs > 9yrs <= 13yrs > 13yrs <= 40yrs > 40yrs <= 60yrs	0.58% 1.69% 2.58% 2.73% 10.52% 6.87%
Finland	Finnish Treasury Bill (RFTB) Finnish Government Bonds (RFGB)	6 business days <= 2yr > 2yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 12yrs > 12yrs <= 45yrs > 45yrs <= 65yrs	0.38% 1.68% 2.71% 3.62% 10.86% 13.98%
France	Bons du Trésor à Taux Fixe et Intérêt Précompté (BTF) Bons du Trésor à Taux Fixe et Intérêt Annuel (BTNS) Bons du Trésor à Taux Fixe et Intérêt Annuel I/L (BTNS) Obligations Assimilables du Trésor (FRTR) Obligations Assimilables du Trésor I/L (FRTR)	6 business days <= 2yr > 2yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.47% 1.89% 3.55% 12.66% 14.88% 16.44%
Germany	German Treasury Bill (BUBILL) Bundesschatzanweisungen (BKO) Bundesobligationen (OBL) Bundesobligationen I/L	13 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 12yrs <= 45yrs > 45yrs <= 65yrs	0.88% 0.89% 2.77% 3.85% 10.88% 19.77%

	(OBLI) Deutsche Bundesrepublik (DBR) Deutschland I/L (DBRI)		
Italy	Buoni Ordinari del Tesoro (BOTS) Buoni del Tesoro Poliennali (BTPS) Buoni del Tesoro Poliennali I/L (BTPS) Certificati di Credito del Tesoro (CCTS) Italy International Bond (ITALY)	13 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	2.95% 6.35% 9.44% 11.54% 15.78% 28.55%
Japan	Japanese Treasury Bill (JGTB) Japanese Treasury Discount Bill (JTDB) Japanese Government Bond (JGB)	17 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	5.54% 7.78% 9.99% 13.98% 16.87% 27.88%
	None	None	None
Government Securities (Description & Bloomberg Code)	None	Term	Haircut (Conventional Bonds)
Luxembourg	Luxembougois Government Bonds (LGB)	45 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.79% 2.55% 4.78% 5.98% 6.55% 8.44%
Netherlands	Dutch Treasury Certificate (DTB) Dutch Government Bond (NETHER)	49 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.78% 0.95% 2.65% 3.48% 4.98% 7.63%
Norway	Norwegian Treasury Bill (NGTB) Norwegian Government Bond (NGB)	29 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.47% 3.45% 4.25% NA NA NA
Singapore	Singapore Treasury Bill (SITB) Singapore Government Bonds (SIGB) Monetary Authority of Singapore Bill (MASPSP)	35 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	2.70% 3.25% 4.78% 5.66% 16.50% NA
Spain	Spanish Letras del Tesoro (SGLT) Spanish Government Bond (SPGB)	37 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs	1.63% 5.13% 6.13% 15.38%

		> 13yrs <= 45yrs > 45yrs <= 65yrs	19.25% 25.75%
Sweden	Swedish Treasury Bill (SWTB) Swedish Government Bond (SGB) Swedish Government I/L (SGBI) Sweden International Bond (SWED)	64 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.98% 1.48% 2.57% 3.98% NA NA
Switzerland	Swiss Treasury Bill (SWISTB) Swiss Government Bond (SWISS)	37 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs	0.78% 0.87% 2.73% 2.90% 3.59% 16.37%
None	None	> 45yrs <= 65yrs	None
United Kingdom	United Kingdom Treasury Bill (UKTB) United Kingdom Gilt (UKT) United Kingdom Index Linked Gilt (UKTI)	90 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs	0.25% 1.30% 2.30% 3.50% 10.50% 16.63%
United States	United States Treasury Bill (B) United States Cash Management Bill (CMB) United States Treasury Bond (T) United States Treasury Inflation Indexed Bond (TII) United States Treasury Floating Rate Note (TF)	13 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.78% 1.75% 2.98% 3.88% 8.78% NA
	None	None	None
Government & Regional Agencies (Description & Bloomberg Code)	None	Term	Haircut (Conventional Bonds)
UK Agencies	Network Rail Infrastructure Finance Plc (UKRAIL)	69 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.44% 2.59% 3.00% 4.50% 12.80% NA
EUR Agencies	Kreditanstalt für Wiederaufbau (KFW) FMS Wertmanagement (FMSWER)	73 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.76% 1.34% 11.77% 13.45% 19.48% NA
EUR Agencies	Rentenbank (RENTEN)	82 business days <= 1yr > 1yr <= 3yrs	8.53% 12.35%

		> 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	13.50% NA NA NA
EUR Agencies	Caisse d'Amortissement de la Dette Sociale (CADES)	91 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.64% 2.89% 4.55% NA NA NA
US Agencies	Federal National Mortgage Association (FNMA) Federal Home Loan Mortgage Corporation (FHLMC) Federal Home Loan Banks (FHLB)	43 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.78% 1.44% 3.88% 4.55% NA NA
REG Agencies	Kommuninvest I Sverige (KOMINS)	36 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	15.00% 16.00% 17.00% 18.00% 19.00% NA
	None		None
Mortgage Backed Securities (Description & Bloomberg Code)	None	Term Since Issue	Haircut (Conventional Bonds)
US MBS	General National Mortgage Association (G2)	New (0 - 30 months) Medium (30- 60 months) Seasoned (> 60 months)	22.00% 24.50% NA
	None	None	
Supranationals (Description & Bloomberg Code)	None	Term	Haircut (Conventional Bonds)
Supranationals	International Bank for Reconstruction & Development (IBRD)	42 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	1.25% 2.25% 4.35% 8.88% NA NA
Supranationals	European Investment Bank (EIB)	99 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	2.75% 4.00% 6.75% 13.50% 18.75% NA
Supranationals	European Stability Facility Mechanism (EFSF) European Stability Mechanism (ESM) European Stability	63 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs	10.50% 12.00% 13.50% 16.50% NA

	Mechanism T Bills (ESMTB)	> 45yrs <= 65yrs	NA
Supranationals	European Bank for Reconstruction & Development (EBRD)	27 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.75% NA NA NA NA NA
Supranationals	European Union (EU) European Union T Bills (EUB)	32 business days <= 1yr > 1yr <= 3yrs > 3yrs <= 7 yrs > 7yrs <= 13yrs > 13yrs <= 45yrs > 45yrs <= 65yrs	0.75% 1.50% 2.50% 3.50% 18.50% 45.89%
	None	None	