

LSF eligible collateral



Example

ALL ELIGIBLE ASSETS

FIXED INCOME

Unstripped non-US National Bond, Stripped National Bond, US Treasury Bill

GENERAL TERMS

Concentration limits apply: Per Trade

Margin(= or > 100%)/Haircut(= or < 100%): 90%

Allocation Over Record Date: No allocation over record date is allowed, except if otherwise described in the Rules by Assets section of the Eligible Collateral Schedule. In such a case, 'Record Date: Yes' will appear, and is the result of the receipt by BNYM of the appropriate Allocation over Record Date legal document for those specific assets.

RULES BY ASSETS: **FIXED INCOME**

UNSTRIPPED NON-US NATIONAL BOND, STRIPPED NATIONAL BOND

ELIGIBILITY

Country of Incorporation:

ALGERIA	ANGOLA	CAMEROON	COTE D IVOIRE	DEMOCRATIC REPUBLIC OF THE CONGO (DRC)
EGYPT	ETHIOPIA	GABON	KENYA	MOROCCO
MOZAMBIQUE	NAMIBIA	NIGERIA	RWANDA	SENEGAL
SEYCHELLES	SOUTH AFRICA	TANZANIA, UNITED REPUBLIC OF	TUNISIA	

Depository: EUROCLEAR

Outstanding Issue Size in USD eq: >= USD 250,000,000.00

Position Currency:

EUR	USD
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RULE GROUP CONCENTRATION LIMITS:

Concentration Type: maximum 50% of the Collateral Amount

Limits Apply: Per Country of Incorporation

US TREASURY BILL

ELIGIBILITY

Country of Incorporation: UNITED STATES

Depository: FEDERAL RESERVE

Outstanding Issue Size in USD eq: >= USD 250,000,000.00

Position Currency: USD

CONCENTRATION LIMITS FOR: US TREASURY BILL

Concentration Type: maximum 25% of the Collateral Amount

Limits Apply: Per Country of Incorporation