

LSF eligible collateral



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%

RULES BY ASSETS: **FIXED INCOME**

UNSTRIPPED NON-US NATIONAL BOND, STRIPPED NATIONAL BOND

ELIGIBILITY

Country of Incorporation:

Angola	Benin	Cameroon	Democratic Republic of the Congo	Egypt
Gabon	Ivory Coast	Kenya	Morocco	Mozambique
Namibia	Nigeria	Rwanda	Senegal	Seychelles
South Africa	Tanzania	Tunisia	Zambia	

Depository: EUROCLEAR

Outstanding Issue Size in USD eq: \geq 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: \geq 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

OTHERS ISSUERS

- AfDB
- Afreximbank
- Housing Corp
- Trade Development Bank

Outstanding Issue Size in USD eq: \geq USD 250,000,000.00

Position Currency:

EUR	USD
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RULE GROUP CONCENTRATION LIMITS:

Concentration Type: Maximum 25% per issuer