

# LSF Eligible Collateral Schedule

## ALL ELIGIBLE ASSETS



### FIXED INCOME

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

### SPECIFIC LIST

Supranational Issuances Issued by African Multilateral Development Banks  
CRRH Trust Guaranteed Notes due 2040

### GENERAL TERMS

**Concentration limits apply:** Per Trade

**Margin (= or > 100%) / Haircut (= or < 100%):** 85%

---

## RULES BY ASSETS: FIXED INCOME

### UNSTRIPPED NON-US NATIONAL BOND, STRIPPED NATIONAL BOND:

#### ELIGIBILITY

##### Country of Incorporation:

Angola	Benin	Cameroon	DRC	Egypt
Gabon	Ivory Coast	Kenya	Morocco	Mozambique
Namibia	Nigeria	Rwanda	Senegal	Seychelles
South Africa	Tanzania	Tunisia		

**Depository:** EUROCLEAR **Position Currency:** USD

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

#### CONCENTRATION LIMITS

**Concentration Type:** maximum 25% of the Collateral Amount

**Limits Apply:** Per Country of Incorporation

---

### SPECIFIC LIST:

#### ELIGIBILITY

##### Supra-National Bonds issued by:

AFC	AfDB	Afreximbank
BADEA	BOAD	TDB

**And:** CRRH Trust Guaranteed Notes due 2040

**Depository:** EUROCLEAR **Position Currency:** USD

**Outstanding Issue Size in USD eq:** >= USD 100,000,000

#### CONCENTRATION LIMITS

**Concentration Type:** maximum 10% of the Collateral Amount

**Limits Apply:** Per Issuer

---

### US TREASURY BILL:

#### ELIGIBILITY

##### Country of Incorporation:

UNITED STATES

**Depository:** FEDERAL RESERVE **Position Currency:** USD

**Outstanding Issue Size in USD eq:** >= USD 150,000,000

#### CONCENTRATION LIMITS

**Concentration Type:** maximum 25% of the Collateral Amount

**Limits Apply:** Per Country of Incorporation