

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	Cameroon	DRC	Egypt	Ethiopia
Gabon	Ghana	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