Triparty repo mechanisms

LSF — THE LIQUIDITY & SUSTAINABILITY FACILITY

Trading

Collateral TAKER Cash PROVIDER

Cash
EUR USD GBP JPY …

LSF GC Africa

The Master basket consists of securities pre-selected by LSF

Collateral GIVER Cash TAKER

Legal agreement :
GMRA
CSA

Post-trade

Triparty Agents

- Matching
- Asset / ISINs selection
- Delivery VS Payment
- Mark-to-Market
- Margin call
- Substitution
- Reporting

Legal agreement :
TRSA