



OTC FX Futures Eligible Non-Cash Collateral – Q3 2023

The clearing risk activities of FMDQ Clear Limited (“FMDQ Clear” or the “Company”) for the OTC FX Futures (“OFF”) Market, in line with section 3.2 of the OFF-Market Framework, requires that Futures Banks pledge eligible non-cash collateral as margin collateral with respect to OFF contracts credit exposure for executed transactions.

The list of eligible non-cash collateral for the OFF Market is published by FMDQ Clear on a quarterly basis. Please **Appendix 1** for the list of all eligible non-cash collateral with effect from July 1, 2023.


Appendix 1: FMDQ Clear Classified Liquid Securities (Non-Cash Eligible Collateral) as at July 1, 2023

S/N	Security Description	Coupon /Rental Rate (%)	Security Type	Maturity Date	Status as at July 1, 2023
1	All Nigerian Treasury Bills	N/A	NTB	≤ One Year	Liquid
2	All Central Bank of Nigeria Bills	N/A	CBN OMO	≤ One Year	Liquid
3	All FGN ¹ Eurobonds	All	Eurobond	All	Liquid
4	14.20 14-MAR-2024	14.20000	FGN Bond	14-Mar-24	Liquid
5	16.47 26-Sep-2024	16.47000	FGN Bond	26-Sep-24	Liquid
6	13.53 23-Mar-2025	13.53000	FGN Bond	23-Mar-25	Liquid
7	15.743 28-Dec-2025	15.74300	FGN Bond	28-Dec-25	Liquid
8	12.50 22-JAN-2026	12.50000	FGN Bond	22-Jan-26	Liquid
9	16.2884 17-MAR-2027	16.28840	FGN Bond	17-Mar-27	Liquid
10	13.98 23-FEB-2028	13.98000	FGN Bond	23-Feb-28	Liquid
11	14.55 26-Apr-2029	14.55000	FGN Bond	26-Apr-29	Liquid
12	13.00 29-Dec-2031	13.00000	FGN Bond	29-Dec-31	Liquid
13	12.50 27-APR-2032	12.50000	FGN Bond	27-Apr-32	Liquid
14	12.1493 18-JUL-2034	12.14930	FGN Bond	18-Jul-34	Liquid
15	12.50 27-Mar-2035	12.50000	FGN Bond	27-Mar-35	Liquid
16	12.40 18-MAR-2036	12.40000	FGN Bond	18-Mar-36	Liquid
17	16.2499 18-APR-2037	16.24990	FGN Bond	18-Apr-37	Liquid
18	15.45 21-Jun-2038	15.45000	FGN Bond	21-Jun-38	Liquid
19	13.00 21-JAN-2042	13.00000	FGN Bond	21-Jan-42	Liquid
20	9.80 24-JUL-2045	9.80000	FGN Bond	24-Jul-45	Liquid
21	14.80 26-Apr-2049	14.80000	FGN Bond	26-Apr-49	Liquid
22	12.98 27-Mar-2050	12.98000	FGN Bond	27-Mar-50	Liquid

¹ Federal Government of Nigeria