

PDEX REPO PROGRAM
GS That Shall Become Ineligible as Underlying or Top-Up Collateral for Repo
Within the Next Ten (10) Trading Days

Note: Securities identified as ineligible must be substituted prior to date of ineligibility.

Date: as of 02/04/2020

ISIN	Series Name	Remaining Tenor	Maturity Date	Effective Date of Ineligibility*
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** Government Securities (GS) are delisted from the PDEX FI Trading Platform two (2) days prior to maturity based on the T+1 settlement convention and adjusted for the effect of weekends. Delisted GS will consequently not have a market valuation input needed for collateral valuation and should be substituted. If the delisted GS is not substituted, the collateral value calculated shall be based on the market price on the last trading day prior to its delisting.*