

To all Members,

### Subject: Derivatives Update to Margin Rates

Please be advised that pursuant to the Clearing Rules and Procedures, Muqassa is updating margining parameters effective on 7<sup>th</sup> of June 2023 as outlined below:

| Single Stock Future Code | Single Stock Future Name | Margin Rate/<br>Trading Limit<br>utilization<br>percentage (%) | Delta Spread<br>Ratio | Intermonth Spread<br>Charge (SAR) |
|--------------------------|--------------------------|--|-----------------------|-----------------------------------|
| 2222                     | ARMF                     | 12.50%   | 50*                   | 200*                              |
| 1120                     | RJHF                     | 11.00%*  | 20                    | 390*                              |
| 1150                     | INMF                     | 15.00%*  | 40*                   | 240*                              |
| 2010                     | SABF                     | 14.00%   | 20                    | 630*                              |
| 7010                     | STCF                     | 12.00%   | 30                    | 250*                              |
| 2350                     | KYNF                     | 17.00%   | 110*                  | 110                               |
| 1180                     | SNBF                     | 14.00%   | 40*                   | 260*                              |
| 5110                     | SECF                     | 14.00%   | 70*                   | 150*                              |
| 2280                     | MRIF                     | 13.50%   | 30                    | 370*                              |
| 1211                     | MDNF                     | 20.50%   | 20                    | 650*                              |

\* Change in percentages

|   |     |
|---|-----|
| Inter Commodity Spread<br>Credit between Index<br>Future and SSFs | 30% |
|---|-----|