

## Subject: Cash Market - Acceptable Collateral and Haircut:

To all Members,

In conjunction with the regular review of market volatility to ensure adequate Collateral coverage, please find below the current acceptable Collateral and Haircut for Muqassa pursuant to the Clearing Rules and Procedures. The following Collateral and associated Haircut will be effective on 04/13/2025.

### Foreign Currencies:

| Acceptable Collateral | Name                   | Haircut |
|-----------------------|------------------------|---------|
| USD                   | United States Dollar   | 0.40%   |
| EUR                   | Euro                   | 4.31%   |
| JPY                   | Japanese Yen           | 6.74%   |
| GBP                   | British Pound Sterling | 10.54%  |
| CHF                   | Swiss Franc            | 4.73%   |

### Government Sukuk / Bonds:

| Acceptable Collateral | Name                 | Maturity   | Haircut |
|-----------------------|----------------------|------------|---------|
| 5269                  | KSA Sukuk 2018-07-7  | 7/25/2025  | 4.75%   |
| 5231                  | GDBs 1003-10         | 10/20/2025 |         |
| 5272                  | KSA Sukuk 2018-10-7  | 10/24/2025 |         |
| 5234                  | GDBs 1004-10         | 11/24/2025 |         |
| 5212                  | FRN 1001-10          | 2/23/2026  |         |
| 5213                  | FRNs 1002-10         | 3/22/2026  |         |
| 5214                  | FRNs 1003-10         | 4/26/2026  |         |
| 5216                  | FRNs 1004-10         | 5/24/2026  |         |
| 5218                  | FRNs 1005-10         | 6/28/2026  |         |
| 5220                  | FRNs 1006-10         | 7/26/2026  |         |
| 5221                  | FRNs 1007-10         | 8/23/2026  |         |
| 5222                  | FRNs 1008-10         | 9/27/2026  |         |
| 5283                  | KSA Sukuk 2020-01-07 | 1/27/2027  |         |
| 5320                  | KSA Sukuk 2022-03-05 | 3/17/2027  |         |
| 5245                  | KSA Sukuk 2017-07-10 | 7/26/2027  |         |
| 5297                  | KSA Sukuk 2020-07-07 | 7/27/2027  |         |
| 5248                  | KSA Sukuk 2017-08-10 | 8/23/2027  |         |
| 5251                  | KSA Sukuk 2017-09-10 | 9/20/2027  |         |

|      |                      |            |       |
|------|----------------------|------------|-------|
| 5254 | KSA Sukuk 2017-10-10 | 10/25/2027 |       |
| 5306 | KSA Sukuk 2021-01-07 | 1/21/2028  |       |
| 5264 | KSA Sukuk 2018-01-10 | 1/24/2028  |       |
| 5267 | KSA Sukuk 2018-04-10 | 4/25/2028  |       |
| 5270 | KSA Sukuk 2018-07-10 | 7/25/2028  |       |
| 5301 | KSA Sukuk 2020-07-08 | 7/26/2028  |       |
| 5273 | KSA Sukuk 2018-10-10 | 10/24/2028 |       |
| 5314 | KSA Sukuk 2021-11-07 | 1/4/2029   |       |
| 5274 | KSA Sukuk 2019-01-10 | 1/23/2029  |       |
| 5321 | KSA Sukuk 2022-03-07 | 3/17/2029  |       |
| 5312 | KSA Sukuk 2021-08-08 | 8/19/2029  |       |
| 5318 | KSA Sukuk 2022-01-08 | 1/20/2030  |       |
| 5282 | KSA Sukuk 2019-10-10 | 3/23/2030  |       |
| 5325 | KSA Sukuk 2022-06-08 | 6/23/2030  |       |
| 5277 | KSA Sukuk 2019-02-12 | 2/20/2031  |       |
| 5309 | KSA Sukuk 2021-03-10 | 3/18/2031  |       |
| 5343 | KSA Sukuk 2024-04-07 | 4/25/2031  |       |
| 5311 | KSA Sukuk 2021-06-10 | 6/17/2031  |       |
| 5332 | KSA Sukuk 2023-08-08 | 8/17/2031  |       |
| 5315 | KSA Sukuk 2021-11-10 | 11/4/2031  |       |
| 5322 | KSA Sukuk 2022-03-10 | 3/17/2032  |       |
| 5302 | KSA Sukuk 2020-07-12 | 7/26/2032  |       |
| 5333 | KSA Sukuk 2023-08-09 | 8/17/2032  |       |
| 5308 | KSA Sukuk 2021-01-12 | 1/21/2033  |       |
| 5334 | KSA Sukuk 2023-08-10 | 8/17/2033  |       |
| 5316 | KSA Sukuk 2021-11-12 | 11/4/2033  |       |
| 5338 | KSA Sukuk 2024-01-10 | 1/18/2034  |       |
| 5319 | KSA Sukuk 2022-01-12 | 1/20/2034  |       |
| 5279 | KSA Sukuk 2019-03-15 | 3/27/2034  |       |
| 5326 | KSA Sukuk 2022-06-12 | 6/23/2034  |       |
| 5284 | KSA Sukuk 2020-02-15 | 2/24/2035  |       |
| 5303 | KSA Sukuk 2020-07-15 | 7/26/2035  |       |
| 5344 | KSA Sukuk 2024-04-12 | 4/25/2036  |       |
| 5313 | KSA Sukuk 2021-08-15 | 8/19/2036  |       |
| 5317 | KSA Sukuk 2021-11-15 | 11/4/2036  |       |
| 5323 | KSA Sukuk 2022-03-15 | 3/17/2037  |       |
| 5336 | KSA Sukuk 2023-08-15 | 8/17/2038  |       |
| 5339 | KSA Sukuk 2024-01-15 | 1/18/2039  |       |
| 5346 | KSA Sukuk 2024-05-15 | 5/27/2039  |       |
| 5280 | KSA Sukuk 2019-04-30 | 4/24/2049  |       |
| 5285 | KSA Sukuk 2020-03-30 | 3/30/2050  |       |
|      |                      |            | 7.00% |
|      |                      |            | 9.50% |

| Assets Accepted as Eligible Collateral |   | Maximum Collateral Composition (% of total collateral) | Minimum Margin Requirement % | Default Fund Composition % |
|--|---|--|------------------------------|----------------------------|
| Cash                                   | Cash in SAR   | 100  | 80                           | 100                        |
|  | Cash in Non-SAR   | 20   | 0                            | Not Accepted               |
| Non-Cash                               | Saudi Arabian Government Sukuk & bonds denominated in SAR | 20   | 0                            | Not Accepted               |
| Instrument Concentration               | Cash in Non-SAR   | 20   | N/A                          | N/A                        |
|  | Saudi Arabian Government Sukuk & bonds denominated in SAR | 10   | N/A                          | N/A                        |