

To all Members,

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

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 7<sup>th</sup> of January 2024.

Acceptable Collateral	Name	Maturity	Haircut
5275	KSA Sukuk 2019-01-5	1/23/2024	4.75%
5300	KSA Sukuk 2020-07-04	7/26/2024	
5250	KSA Sukuk 2017-09-7	9/20/2024	
5281	KSA Sukuk 2019-10-05	3/23/2025	
5269	KSA Sukuk 2018-07-7	7/25/2025	
5272	KSA Sukuk 2018-10-7	10/24/2025	
5283	KSA Sukuk 2020-01-07	1/27/2027	
5320	KSA Sukuk 2022-03-05	3/17/2027	
5297	KSA Sukuk 2020-07-07	7/27/2027	
5251	KSA Sukuk 2017-09-10	9/20/2027	
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	
5274	KSA Sukuk 2019-01-10	1/23/2029	

5321	KSA Sukuk 2022-03-07	3/17/2029	<b>7.25%</b>
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	
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	2033/17/8	
5316	KSA Sukuk 2021-11-12	11/4/2033	

Assets Accepted as Eligible Collateral in the Cash Market		Collateral Composition		Default Fund Composition	
		Min	Max	Min	Max
Cash	Cash in Saudi Riyal	80%	100%	100%	-
Non-Cash	Saudi Arabian Government Sukuk denominated in SAR	0%	20%	Not Accepted	
Instrument limit (as a % of total collateral)		0%	5%	N/A	