

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 01/08/2025.

Acceptable Collateral	Name	Maturity	Haircut
5263	KSA Sukuk 2018-01-7	1/24/2025	4.75%
5281	KSA Sukuk 2019-10-05	3/23/2025	
5269	KSA Sukuk 2018-07-7	7/25/2025	
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	

Classification: Public

5254	KSA Sukuk 2017-10-10	10/25/2027	7.00%
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	

Classification: Public

5279	KSA Sukuk 2019-03-15	3/27/2034	9.50%
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	

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 & bonds denominated in SAR	0%	20%	Not Accepted	
Instrument limit (as a % of total collateral)		0%	10%	N/A	

Classification: Public