

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 6<sup>th</sup> of February 2024.

| Acceptable Collateral | Name                 | Maturity   | Haircut |
|-----------------------|----------------------|------------|---------|
| 5300                  | KSA Sukuk 2020-07-04 | 7/26/2024  | 4.75%   |
| 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  |         |

|      |                      |           |              |
|------|----------------------|-----------|--------------|
| 5312 | KSA Sukuk 2021-08-08 | 8/19/2029 | <b>7.25%</b> |
| 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 | 8/17/2033 |              |
| 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                      |     |