

## Subject: Derivatives Update to Margin Rates

To all Members,

Please be advised that pursuant to the Clearing Rules and Procedures, Muqassa is announcing margining parameters effective from the 19<sup>th</sup> May 2024 as outlined below:

Single Stock Option Code	Single Stock Option Name	Margin Rate	Delta Spread Ratio	Intermonth Spread Charge (SAR)	Volatility Scanning Range
2222	ARMO	11.50%	50	170	1.80%
1120	RJHO	11.00%	20	440	3.10%
2010	SABO	14.00%	20	590	6.15%
7010	STCO	12.00%	40	230	2.15%
1180	SNBO	14.00%	40	260	5.35%
1150	INMO	14.00%	50	230	3.10%
1211	MDNO	19.00%	30	490	6.15%
2350	KYNO*	17.00%	170	80	3.40%

Trading Limit utilization percentage 14.00%

Inter Commodity Spread Credit between Index Future and SSOs	30%
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Classification: Public