



## NOTICE TO MEMBERS

No. 2022 – 083

June 30, 2022

### UPDATED FOREIGN CURRENCY HAIRCUT DEPOSITED AS COLLATERAL

CDCC revises on a quarterly basis its haircut on foreign currencies that are eligible for collateral deposit.

Following this review, CDCC has decided to update the haircut values. CDCC is employing its discretion to decrease the foreign currency haircut from 3.5% to 3.25%. The updated values will be effective as of July 4<sup>th</sup> 2022.

Currency	Haircut
US Dollar	3.25%
Euro	3.25%
British Pound	3.25%
Hong Kong Dollar	3.25%

For any further information, please contact the Risk Management Department at (514) 871-3505.

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CDCC