



## NOTICE TO MEMBERS

No. 2024 - 030

March 27, 2024

### 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 maintain the foreign currency haircut at 3.25%. The updated values will be effective as of March 28, 2024.

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.

Anna Linardakis  
Director, Business Operations  
CDCC

---

**Canadian Derivatives Clearing Corporation**

EY Tower  
300-100 Adelaide Street West  
Toronto, Ontario  
M5H 1S3  
Tel. : 416-367-2470

1700-1190 av des Canadiens-de-Montréal  
C.P. 37  
Montréal, Québec  
H3B 0G7  
Tel. : 514-871-3545

[www.cdcc.ca](http://www.cdcc.ca)