NOTICE TO MEMBERS

No. 2026 - 135

September 21, 2026

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 3.00%. The updated values will be effective as of September 22, 2026.

Currency	Haircut
US Dollar	3.00%
Euro	3.00%
British Pound	3.00%
Hong Kong Dollar	3.00%

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

Pascual Caraballo
Director, Business Operations
CDCC