

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD

Date: 12 February 2018 Clearing Circular: 4/2018

Haircut for Approved Foreign Currencies (FC) & Letters of Credit (LCs) as Collateral

Please be informed that with effect from 15th February 2018, the haircut for Approved Foreign Currencies and Letters of Credits as Collateral (where applicable) for MYR and USD margin obligations will be as follows:

No	Currencies	Haircut	
		MYR Margin Obligation	USD Margin Obligation
1	Australian Dollar	7.00%	6.00%
2	Euro	3.50%	3.00%
3	Hong Kong Dollar	4.50%	1.00%
4	Japanese Yen	7.50%	4.00%
5	Malaysian Ringgit	0.00%	6.00%
6	Pound Sterling	5.50%	3.50%
7	Renminbi	5.00%	2.00%
8	Singapore Dollar	5.00%	3.00%
9	United States Dollar	4.50%	0.00%

If you have any queries, please do not hesitate to contact Risk & Compliance.

RISK & COMPLIANCE

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