

BURSA MALAYSIA DERIVATIVES CLEARING BERHAD

Date: 4 October 2021	Clearing Circular: 12/2021
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Haircut for Approved Foreign Currencies (FC) & Letters of Credit (LCs) as Collateral

Please be informed that with effect from **7th October 2021**, 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	6.90%	6.30%
2	Euro	3.00%	2.50%
3	Hong Kong Dollar	4.20%	1.00%
4	Japanese Yen	4.10%	3.30%
5	Malaysian Ringgit	0.00%	4.60%
6	Pound Sterling	7.20%	3.50%
7	Renminbi	2.50%	1.00%
8	Singapore Dollar	5.80%	2.20%
9	United States Dollar	6.20%	0.00%

If you have any queries, please do not hesitate to contact Risk & Compliance at CCPrisk@bursamalaysia.com.

RISK & COMPLIANCE