

CCMS DATE : 11APR11

CREDIT INTEREST RATE & RETENTION RATE
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CLEARING HOUSE : HKCC

CCY	USAGE	INTEREST RATE (%)	RETENTION RATE (%)	EFFECTIVE RATE (%)
CNY	GEN	0.316700	0.000000	0.316700
	OCA	0.316700	0.000000	0.316700
EUR	GEN	0.023300	0.000000	0.023300
	OCA	0.023300	0.000000	0.023300
HKD	BTM	0.007000	0.000000	0.007000
	COM	0.007000	0.000000	0.007000
	GEN	0.007000	0.000000	0.007000
	GRA	0.018900	0.000000	0.018900
	OCA	0.007000	0.000000	0.007000
	PLM	0.007000	0.000000	0.007000
JPY	GEN	0.003400	0.000000	0.003400
	OCA	0.003400	0.000000	0.003400
USD	BTM	0.007000	0.000000	0.007000
	COM	0.007000	0.000000	0.007000
	GEN	0.007000	0.000000	0.007000
	OCA	0.007000	0.000000	0.007000
	PLM	0.007000	0.000000	0.007000

REMARKS : IF BOTH THE INTEREST RATE AND RETENTION RATE ARE ZERO, IT WILL NOT BE SHOWN.

CLEARING HOUSE : HKSCC

CCY	USAGE	INTEREST RATE (%)	RETENTION RATE (%)	EFFECTIVE RATE (%)
HKD	DEP	0.007000	0.000000	0.007000
	GEN	0.007000	0.000000	0.007000
	NOM	0.007000	0.000000	0.007000
	STM	0.007000	0.000000	0.007000
	XSC	0.007000	0.000000	0.007000

REMARKS : IF BOTH THE INTEREST RATE AND RETENTION RATE ARE ZERO, IT WILL NOT BE SHOWN.

CLEARING HOUSE : SEOCH

CCY	USAGE	INTEREST RATE (%)	RETENTION RATE (%)	EFFECTIVE RATE (%)
CNY	GEN	0.316700	0.000000	0.316700
	OCA	0.316700	0.000000	0.316700
EUR	GEN	0.023300	0.000000	0.023300
	OCA	0.023300	0.000000	0.023300

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CCY	USAGE	INTEREST RATE (%)	RETENTION RATE (%)	EFFECTIVE RATE (%)
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HKD	BTM	0.007000	0.000000	0.007000
	COM	0.007000	0.000000	0.007000
	GEN	0.007000	0.000000	0.007000
	GRA	0.005000	0.000000	0.005000
	OCA	0.007000	0.000000	0.007000
	PLM	0.007000	0.000000	0.007000
JPY	GEN	0.003400	0.000000	0.003400
	OCA	0.003400	0.000000	0.003400
USD	GEN	0.007000	0.000000	0.007000
	OCA	0.007000	0.000000	0.007000

REMARKS : IF BOTH THE INTEREST RATE AND RETENTION RATE ARE ZERO, IT WILL NOT BE SHOWN.

EXCHANGE RATE

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CCY	EXCHANGE RATE
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CNY	1.4375000000
EUR	11.2325000000
HKD	1.0000000000
JPY	0.0916865000
USD	7.7690000000

EXCHANGE RATE HAIRCUT

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FROM CCY	TO CCY	HAIRCUT (%)
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CNY	HKD	1.00
EUR	HKD	6.00
	USD	6.00
HKD	CNY	1.00
	EUR	6.00
	JPY	7.00
	USD	0.50
JPY	HKD	7.00
	USD	7.00
USD	EUR	6.00
	HKD	0.50
	JPY	7.00

REMARKS : IF EXCHANGE RATE HAIRCUT IS 100%, IT WILL NOT BE SHOWN.

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MINIMUM CONTRACT CURRENCY ON-HOLD RATE
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CLEARING HOUSE : HKCC

CCY	MINIMUM COH(%)
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CNY	0.000000
HKD	50.000000
USD	50.000000

CLEARING HOUSE : HKSCC

CCY	MINIMUM COH(%)
---	-----
CNY	0.000000
HKD	0.000000
USD	0.000000

CLEARING HOUSE : SEOCH

CCY	MINIMUM COH(%)
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CNY	50.000000
HKD	50.000000
USD	50.000000

ALL MISC. RATE
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TYPE OF RATE	HKCC	HKSCC	SEOCH
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ACCOMMODATE FEE RATE (%)	0.500000	0.000000	0.500000
NON-CASH COLLATERAL CAP RATE (%)	50.000000	0.000000	50.000000

*** END OF REPORT ***