

Report 5 - CCMIR02 Collateral Parameters Information List

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+ 1 + 2 + 3 + 4 + 5 + 6 + 7 + 8 + 9 + 0 + 1 + 2 + 3
12345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
1 CCMIR02 HKEX - CCMS RUN DATE : DDMMYY
2 COLLATERAL PARAMETERS INFORMATION LIST RUN TIME : HH:MM:SS
3 PAGE : Z,ZZ9
4
5 CCMS DATE : DDMMYY
6
7
8 CREDIT INTEREST RATE & RETENTION RATE
9 =====
10
11 CLEARING HOUSE : XXXXX
12
13 CCY USAGE INTEREST RATE(%) RETENTION RATE(%) EFFECTIVE RATE(%)
14 ---
15 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
16 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
17 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
18 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
19 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
20 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
21 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
22
23 REMARKS : IF BOTH THE INTEREST RATE AND RETENTION RATE ARE ZERO, IT WILL NOT BE SHOWN.
24
25 CLEARING HOUSE : XXXXX
26
27 CCY USAGE INTEREST RATE(%) RETENTION RATE(%) EFFECTIVE RATE(%)
28 ---
29 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
30 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
31 XXX XXX ZZ9.999999 ZZ9.999999 ZZ9.999999
32
33 REMARKS : IF BOTH THE INTEREST RATE AND RETENTION RATE ARE ZERO, IT WILL NOT BE SHOWN.
34
35
36 EXCHANGE RATE
37 =====
38
39 CCY EXCHANGE RATE □
40 ---
41 XXX ZZZZ9.9999999999
42 XXX ZZZZ9.9999999999
43 XXX ZZZZ9.9999999999
44
45
46 EXCHANGE RATE HAIRCUT
47 =====
48
49 FROM CCY TO CCY HAIRCUT(%)□
50 -----
51 XXX XXX ZZ9.99
52 XXX XXX ZZ9.99
53 XXX XXX ZZ9.99
54 XXX XXX ZZ9.99
55 XXX XXX ZZ9.99
56 XXX XXX ZZ9.99
57
58 REMARKS : IF EXCHANGE RATE HAIRCUT IS 100%, IT WILL NOT BE SHOWN.
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60

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