

COLLATERAL PARAMETERS INFORMATION LIST

Report ID	:	CCMIR02
Report Name	:	<i>Collateral Parameters Information List</i>
Purpose	:	The <i>Collateral Parameters Information List</i> shows the day end interest rate, retention rate, exchange rate and haircut rate of each cash collateral currency, the accommodate fee rate for utilized non-cash collateral of the clearing house involved, and also non-cash collateral cap rate of each clearing house. This report has four sections: Credit Interest Rate & Retention Rate, Exchange Rate / Haircut and all miscellaneous rate.
Section Content:		<div><div>A. <u>CREDIT INTEREST RATE & RETENTION RATE</u></div><div>Details of interest rate and retention rate by currency code and by cash collateral usage.</div><div>B. <u>EXCHANGE RATE</u></div><div>Details of exchange rate by currency code.</div><div>C. <u>EXCHANGE RATE HAIRCUT</u></div><div>Details of exchange rate haircut ratio by currency code.</div><div>D. <u>ALL MISC. RATE</u></div><div>Details of other miscellaneous rate by clearing house.</div></div>
Time available	:	at the beginning of each business day and Saturday from 9:00 a.m.
Frequency	:	Daily

Section 4.3

Report Description

This key refers to the *Collateral Parameters Information List* sample 4.3.5.

Field Description :

X-Ref	Field Name	Description
(1)	CCMIR02	Report ID for <i>Collateral Parameters Information List</i>
(2)	RUN DATE	Date of running the report
(3)	RUN TIME	Time of running the report
(4)	CCMS DATE	Date to which the report details refer
(5)	(variable)	Section heading
(6)	CLEARING HOUSE	Code of the Clearing House HKCC - HKFE Clearing Corporation Limited HKSCC - Hong Kong Securities Clearing Co. Ltd. SECH - The SEHK Options Clearing House Ltd.
(7)	CCY	Currency Code
(8)	USAGE	The collateral usage type: DEP -- Depository services related GEN -- General collateral NOM -- Nominees services related STM -- Settlement services related XSC -- Exceed settlement cap BTM -- Block trade special margin COM -- Concentration additional margin EFC -- Collateral for delivery of EFN Futures GRA -- Additional deposit for Guarantee/ Reserve Fund GRI -- Initial deposit for Guarantee/Reserve Fund PLM -- Capital Based Position Limit additional margin
(9)	INTEREST RATE (%)	Interest rate to be applied on cash collateral credit balance for the type of usage as determined by the clearing house from time to time
(10)	RETENTION RATE (%)	Retention rate to be applied on cash collateral credit balance for the type of usage as administrative costs of the clearing house, and determined from time to time
(11)	EFFECTIVE RATE (%)	Effective rate to be applied on cash collateral credit balance, i.e. interest rate minus retention rate
(12)	EXCHANGE RATE	Exchange rate to be applied for conversion of involved currencies
(13)	FROM CCY	The original currency code which applicable to a exchange rate haircut
(14)	TO CCY	The target currency code of exchange rate haircut which will convert to
(15)	HAIRCUT (%)	Haircut rate to be applied when the currency conversion is involved

X-Ref	Field Name	Description
(16)	ACCOMMODATION FEE RATE (%)	Accommodation fee rate to be applied on non-cash collateral balance used for collateral purpose as administrative costs of the clearing house, and determined from time to time
(17)	NON-CASH COLLATERAL CAP RATE (%)	Non-cash collateral cap rate set by the clearing house to define the maximum limit of the total obligation amount that can be covered by non-cash collateral
(18)	MINIMUM COH RATE (%)	The minimum COH rate