

Report 5 - CCMIR02 Collateral Parameters Information List

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CCMIR02

COLLATERAL PARAMETERS INFORMATION LIST

CCMS DATE : DDMMYY

CREDIT INTEREST RATE & RETENTION RATE

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CLEARING HOUSE : XXXXX

CCY	USAGE	INTEREST RATE(%)	RETENTION RATE(%)	EFFECTIVE RATE(%)
---	---	-----	-----	-----
XXX	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
XXX	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999

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

CLEARING HOUSE : XXXXX

CCY	USAGE	INTEREST RATE(%)	RETENTION RATE(%)	EFFECTIVE RATE(%)
---	---	-----	-----	-----
XXX	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999
	XXX	ZZ9.999999	ZZ9.999999	ZZ9.999999

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
---	-----
XXX	ZZZZ9.9999999999
XXX	ZZZZ9.9999999999
XXX	ZZZZ9.9999999999

EXCHANGE RATE HAIRCUT

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FROM CCY	TO CCY	HAIRCUT(%)
-----	-----	-----
XXX	XXX	ZZ9.99
	XXX	ZZ9.99
	XXX	ZZ9.99
XXX	XXX	ZZ9.99
	XXX	ZZ9.99
	XXX	ZZ9.99

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

HKEX - CCMS

RUN DATE : DDMMYY

RUN TIME : HH:MM:SS

PAGE : Z,ZZ9

[illegible]