

CCMIR02 COLLATERAL PARAMETERS INFORMATION LIST

(1) CCMIR02

HKEX - CCMS  
COLLATERAL PARAMETERS INFORMATION LIST

(2) RUN DATE : 23APR02  
(3) RUN TIME : 17:56:27  
PAGE : 1

(4) CCMS DATE : 06JUL02

(5) CREDIT INTEREST RATE & RETENTION RATE  
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(6) CLEARING HOUSE : HKCC

(8) CCY	(9) USAGE	(9) INTEREST RATE (%)	(10) RETENTION RATE (%)	(11) EFFECTIVE RATE (%)
HKD	GEN	3.500000	2.000000	1.500000
	GRA	3.500000	2.000000	1.500000
	GRI	3.500000	2.000000	1.500000

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

(6) CLEARING HOUSE : HKSCC

CCY	USAGE	INTEREST RATE (%)	RETENTION RATE (%)	EFFECTIVE RATE (%)
HKD	GEN	3.500000	2.000000	1.500000
	GRA	3.500000	2.000000	1.500000
	GRI	3.500000	2.000000	1.500000

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

(6) CLEARING HOUSE : SEOCH

CCY	USAGE	INTEREST RATE (%)	RETENTION RATE (%)	EFFECTIVE RATE (%)
HKD	GEN	3.500000	2.000000	1.500000
	GRA	3.500000	2.000000	1.500000
	GRI	3.500000	2.000000	1.500000

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

(5) EXCHANGE RATE  
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CCY	(12) EXCHANGE RATE
AUD	5.5710000000
CAD	5.7240000000
EUR	10.0000000000
HKD	1.0000000000
JPY	0.0700000000
MYR	2.0000000000
SGD	4.5950000000
USD	8.0000000000

**SECTION 4.3**

**REPORT SAMPLE 4.3.5 : CCMIR02 COLLATERAL PARAMETERS INFORMATION LIST**

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(5) EXCHANGE RATE HAIRCUT

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(13) FROM CCY	(14) TO CCY	(15) HAIRCUT (%)
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AUD	HKD	15.00
CNY	EUR	5.00
	HKD	5.00
	JPY	5.00
	USD	5.00
EUR	CNY	5.00
	GBP	5.00
	HKD	5.00
	JPY	5.00
	USD	5.00

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

(5) MINIMUM CONTRACT CURRENCY ON-HOLD RATE

(6) CLEARING HOUSE : HKCC

(16)

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

(6) CLEARING HOUSE : HKSCC

(16)

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

(6) CLEARING HOUSE : SEOCH

(16)

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

REMARK: THE SPECIFIC MINIMUM CONTRACT CURRENCY ON-HOLD RATE IS APPLIED FOR DERIVATIVES HOLIDAY TRADING PARTICIPANTS ON PARTICULAR DAY(S).

**SECTION 4.3**

**REPORT SAMPLE 4.3.5 : CCMIR02 COLLATERAL PARAMETERS INFORMATION LIST**

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(5) ALL MISC. RATE  
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TYPE OF RATE	HKCC	HKSCC	SEOCH
(17) ACCOMMODATE FEE RATE (%)	1.200000	0.000000	2.000000
(18) NON-CASH COLLATERAL CAP RATE (%)	100.000000	0.000000	50.000000

\*\*\* END OF REPORT \*\*\*