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## MONTHLY INTEREST & ACCOMMODATION FEE REPORT - DETAIL

- Report ID** : CCMIA02
- Report Name** : *Monthly Interest & Accommodation Fee Report - Detail*
- Purpose** : The *Monthly Interest & Accommodation Fee Report - Detail* lists the interest on cash collateral balances and accommodation fee on non-cash collateral balances used (i.e. earmarked) for the previous month. Interest and accommodation fee (if any) are calculated daily and posted on monthly basis. This report has two sections: CR/DR Interest on Collateral Balances for Previous Month, and Accommodation Fee on Collateral Balance for Previous Month.
- Section Content:**
- A. CR/DR INTEREST ON COLLATERAL BALANCES FOR PREVIOUS MONTH  
  
Details of interest for each currency by date and collateral usage for the previous month.
  - B. ACCOMMODATION FEE ON COLLATERAL BALANCES FOR PREVIOUS MONTH  
  
Details of accommodation fee by collateral account and date for the previous month.
- Time available:** after 9:00 am on the 1st working day of each month
- Frequency** : Monthly

**Field Description:**

| <b>X-Ref</b> | <b>Field Name</b>          | <b>Description</b>  |
|--------------|----------------------------|---|
| (1)          | CCMIA02                    | Report ID for <i>Monthly Interest Rate &amp; Accommodation Fee Report - Detail</i>  |
| (2)          | RUN DATE                   | Date of running the report  |
| (3)          | RUN TIME                   | Time of running the report  |
| (4)          | POSTING MONTH              | Month to which the report details refer   |
| (5)          | FIRM POOL / CLEARING HOUSE | Code of Clearing House if not at Firm Pool level (which is reserved for future use)<br>HKCC - HKFE Clearing Corporation Limited<br>HKSCC - Hong Kong Securities Clearing Co. Ltd.<br>SEOCH - The SEHK Options Clearing House Ltd. |
| (6)          | FIRM NAME                  | Name of the firm (or the holding company of related participants)   |
| (7)          | PART NAME                  | Participant Name (in CCMS)  |
| (8)          | (variable)                 | Section heading<br>CR/ DR INTEREST ON COLLATERAL BALANCES FOR PREVIOUS MONTH<br>ACCOMMODATION FEE ON COLLATERAL BALANCES FOR PREVIOUS MONTH   |
| (9)          | CCY                        | Currency Code   |
| (10)         | NO. OF CALCULATION DAYS    | The number of day in a year for the purpose of interest calculation of that currency involved   |
| (11)         | ACCOUNT INFO               | The collateral account in which cash collateral balance was held, which has 4 components: Firm ID, Participant ID, Account Type and Number  |
| (12)         | CAL DATE                   | The interest calculation date   |
| (13)         | SNAPSHOT DATE/ TIME        | The cash collateral balance snapshot date and time.   |

| X-Ref | Field Name              | Description   |
|-------|-------------------------|---|
| (14)  | AC USAGE                | The collateral usage type:<br>DEP -- Depository services related<br>GEN -- General collateral<br>NOM -- Nominees services related<br>STM -- Settlement services related<br>XSC -- Exceed settlement cap<br>BTM -- Block trade special margin<br>COM -- Concentration additional margin<br>EFC -- Collateral for delivery of EFN Futures<br>GRA -- Additional basic contribution for Default Fund (for HKSCC)<br>Additional deposit for Guarantee/ Reserve Fund (for HKCC & SEOCH)<br>GRD -- Dynamic contribution for Default Fund (for HKSCC)GRI -- Minimum basic contribution for Default Fund (for HKSCC)<br>Initial deposit for Guarantee/Reserve Fund (for HKCC & SEOCH)<br>PLM -- Capital Based Position Limit additional margin |
| (15)  | CASH BALANCE            | Balance of cash collateral as at the snapshot taking date and time  |
| (16)  | INTEREST RATE (%)       | Interest rate applied.  |
| (17)  | RETENTION RATE (%)      | Retention rate applied  |
| (18)  | OVERRIDDEN RET RATE (%) | Override retention rate applicable to the particular collateral account as determined by the Clearing House   |
| (19)  | INTEREST AMOUNT         | Calculated interest amount =<br>Cash balance * (Interest Rate - Retention or Override Retention Rate) * No. of Interest Days / No. of Interest Calculation Days in a Year   |
| (20)  | SUBTOTAL OF THE ACCOUNT | Total calculated interest amount for a collateral account for a particular currency   |
| (21)  | TOTAL OF THE CURRENCY   | Total calculated interest amount for all collateral accounts of the month for a particular currency   |
| (22)  | RATE(%)                 | Accommodation fee rate applied  |
| (23)  | NON-CASH EMV            | Earmarked value (in HKD), i.e. utilised amount of non-cash collateral to cover obligations  |
| (24)  | FEE AMOUNT              | Calculated accommodation fee amount =<br>Non-cash EMV * Accommodation fee rate * No. of calculation days within the period / 365  |
| (25)  | TOTAL OF ALL ACCOUNTS   | Total calculated accommodation fee amount for all collateral accounts of the month  |

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