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.   <u>CR/DR INTEREST ON COLLATERAL BALANCES FOR PREVIOUS MONTH</u>

Details of interest for each currency by date and collateral usage for the previous month.

B.   <u>ACCOMMODATION FEE ON COLLATERAL BALANCES FOR PREVIOUS MONTH</u>

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

This key refers to the *Monthly Interest & Accommodation Fee Report - Detail* sample 4.3.6.

Field Description:

X-Ref	Field Name	Description
(1)	CCMIA02	Report ID for *Monthly Interest Rate & Accommodation Fee Report - Detail*
(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) HKCC - HKFE Clearing Corporation Limited HKSCC - Hong Kong Securities Clearing Co. Ltd. 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 CR/ DR INTEREST ON COLLATERAL BALANCES FOR PREVIOUS MONTH 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: 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
(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 = 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 = 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