

(1) CCMPY02

HKEX - CCMS
POSTING / COLLATERALISATION RESULT REPORT
(1a) (DAY-END)

(2) RUN DATE : 11SEP12
(3) RUN TIME : 21:12:30
PAGE : 1

(4) CCMS DATE : 11SEP12
(5) CLEARING HOUSE : HKCC
(6) PAYMENT BATCH NO : 0013

(7) FIRM NAME :
(8) PART NAME : ABC FUT LTD

(9) FIRM ID	(10) PART ID	(11) A/C TYPE	(12) A/C NO	(13) A/C STATUS
BF01234	HKABC1			

DDI / DCI SUMMARY

DIRECT DEBIT INSTRUCTION TO BE COLLECTED

(18) CCY	(11) A/C TYPE	(12) A/C NO	(48) TOTAL AMT
HKD	CLT	0001	517,870.84
			<u>517,870.84</u>

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(7) FIRM NAME :
(8) PART NAME : ABC FUT LTD

(9) FIRM ID	(10) PART ID	(11) A/C TYPE	(12) A/C NO	(13) A/C STATUS
BF01234	HKABC1	CLT	0001	A

(14) COLLATERALISATION BATCH: 019107 COLLATERALISATION DATE: 11OCT12 START TIME: 21:08 END TIME: 21:09

PRODUCT INVOLVED

(15) PRODUCT CODE :	COM SI3	DJI SI4	EF3 STOCK	HHI VOL	HIBOR XHH	HSI XHS	MHI	RMB	SI1	SI2
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TRANSACTION SOURCE

LEDGER POSTING

(10) PART ID/CUST	(16) A/C CODE	(15) PRODUCT	(17) OB/TXN	(18) CCY	(19) AMOUNT	(19a) ORG CCY	(19b) ORG AMOUNT	(19c) EX RATE
HKCABC C1		HHI	FEES	HKD	-12.44			
HKCABC C1		HSI	FEES	HKD	-604.20			
HKCABC C1		MHI	FEES	HKD	-220.82			
HKCABC C1		HHI	VA	HKD	2,850.00			
HKCABC C9001		HHI	VA	HKD	-3,000.00			
HKCABC C1		HSI	VA	HKD	203,000.00			
HKCABC C9001		HSI	VA	HKD	9,200.00			
HKCABC C1		MHI	VA	HKD	-930.00			
HKCABC C9001		MHI	VA	HKD	-340.00			

OBLIGATION COLLATERALISATION

(10) PART ID/CUST	(16) A/C CODE	(15) PRODUCT	(17) OB/TXN	(18) CCY	(19) AMOUNT	(19a) ORG CCY	(19b) ORG AMOUNT	(19c) EX RATE
HKCABC C1		HHI	MGN	HKD	16,540.00			
HKCABC C9001		HHI	MGN	HKD	18,057.00			
HKCABC C1		HSI	MGN	HKD	8,066,307.00			
HKCABC C9001		HSI	MGN	HKD	604,109.00			
HKCABC C1		MHI	MGN	HKD	206,400.00			
HKCABC C9001		MHI	MGN	HKD	18,627.00			

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BF01234	HKABC1	CLT	0001	A

MERGED AND NETTED PRE-POSTING LEDGERS / OBLIGATIONS

LEDGER POSTING

(18) CCY	(17) OB/TXN	(15) PRODUCT	(19) AMOUNT
HKD	FEES	HHI	-12.44
	FEES	HSI	-604.20
	FEES	MHI	-220.82
	VA	HHI	-150.00
	VA	HSI	212,200.00
	VA	MHI	-1,270.00

OBLIGATION COLLATERALISATION

(18) CCY	(15) PRODUCT	(17) OB/TXN	(19) AMOUNT	(20) MULTIPLIED AMT	(20a) HKD EQUIVALENT	(20d) MIN COH AMT (CCY)
HKD	HHI	MGN	34,597.00	34,597.00	34,597.00	
	HSI	MGN	8,670,416.00	8,670,416.00	8,670,416.00	
	MHI	MGN	225,027.00	225,027.00	225,027.00	
				8,930,040.00	8,930,040.00 (SUB-TOTAL)	4,465,020.00
				(20c) TOTAL =	8,930,040.00	

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BF01234	HKABC1	CLT	0001	A

LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT

ACCOUNT BALANCE SNAPSHOT BEFORE POSTING

CASH INVENTORY

(18) CCY	(21) CONTRACT AMOUNT (A)	(22) CURRENCY ON HOLD PEND SH DDI	(23) GENERAL CASH COLLATERAL AMOUNT (B)	(24) OUTSD DR	(25) PEND SH DDI	(26) TOTAL (A) + (B)
HKD	8,185,810.00	0.00	16,416.62	0.00	0.00	8,202,226.62

ACCOUNT TDMV/TEMV BALANCE

(27) TDMV	(28) TOTAL DISCOUNTED MARKET VALUE CASH TDMV	(29) NON-CASH TDMV	(30) TEMV	(31) TOTAL EARMARKED VALUE CASH TEMV	(32) NON-CASH TEMV
16,416.62	16,416.62	0.00	0.00	0.00	0.00

LEDGER POSTING RESULT

(18) CCY	(15) PRODUCT	(17) OB/TXN	(34) DIRECT DEBIT / CREDIT RESULT	(35) NET OUT DB RESULTED
HKD	HFI	FEES	-12.44	0.00
	HSI	FEES	-604.20	0.00
	MHI	FEES	-220.82	0.00
	HFI	VA	-150.00	0.00
	HSI	VA	212,200.00	0.00
	MHI	VA	-1,270.00	0.00
			209,942.54	0.00 (SUB-TOTAL)

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OBLIGATION COLLATERALISATION RESULT (CONTRACT CURRENCY FIRST)

(18) CCY	(17) OB/TXN	(37) CONTRACT CURRENCY ON HOLD	(38) GENERAL COLLATERAL CASH	(39) EARMARKED VALUE (HKD) NON-CASH	(40) SHORTFALL	(41) SHORTFALL PENDING FOR COLLECTION
HKD	MGN	8,412,169.16	0.00	0.00	517,870.84	0.00

ACCOUNT BALANCE SNAPSHOT AFTER POSTING

CASH INVENTORY

(18) CCY	(21) CONTRACT CURRENCY ON HOLD AMOUNT (A)		(22) PEND SH DDI	(23) GENERAL CASH COLLATERAL AMOUNT (B)		(24) OUTSD DR	(25) PEND SH DDI	(26) TOTAL (A) + (B)
HKD	8,412,169.16		517,870.84	0.00		0.00	0.00	8,412,169.16

DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT TRADE DAY

(18) CCY	(48) TOTAL AMT
HKD	517,870.84

REMARKS: FOR A FULL LIST OF DIRECT DEBIT INSTRUCTIONS, REFER TO ENQUIRE COLLATERAL ACCOUNT BALANCE FUNCTION.

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PRODUCT INVOLVED

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LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT

ACCOUNT BALANCE SNAPSHOT BEFORE POSTING

CASH INVENTORY

(18) CCY	(21) CONTRACT AMOUNT (A)	(22) CURRENCY ON HOLD PENDING SH DDI	(23) AMOUNT (B)	(24) GENERAL CASH COLLATERAL OUTSD DR	(25) PENDING SH DDI	(26) TOTAL (A) + (B)
HKD	0.00	0.00	128,096.54	0.00	0.00	128,096.54

ACCOUNT TDMV/TEMV BALANCE

(27) TDMV	(28) TOTAL DISCOUNTED MARKET VALUE CASH TDMV	(29) NON-CASH TDMV	(30) TEMV	(31) TOTAL EARMARKED VALUE CASH TEMV	(32) NON-CASH TEMV
128,096.54	128,096.54	0.00	0.00	0.00	0.00

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BF01234	HKABC1	HSE	0001	A

ACCOUNT BALANCE SNAPSHOT AFTER POSTING

CASH INVENTORY

(18) CCY	(21) CONTRACT CURRENCY ON HOLD AMOUNT (A)	(22) PEND SH DDI	(23) GENERAL CASH COLLATERAL AMOUNT (B)	(24) OUTSD DR	(25) PEND SH DDI	(26) TOTAL (A) + (B)
HKD	0.00	0.00	128,096.54	0.00	0.00	128,096.54

ACCOUNT TDMV/TEMV BALANCE

(27) TDMV	(28) TOTAL DISCOUNTED MARKET VALUE CASH TDMV	(29) NON-CASH TDMV	(30) TEMV	(31) TOTAL EARMARKED VALUE CASH TEMV	(32) NON-CASH TEMV
	128,096.54	128,096.54	0.00	0.00	0.00

Sub-section below only applicable to HKCC / SEOC Participant who has chosen selected currency to settle margin shortfall.

PREFERRED SETTLEMENT CURRENCY CONVERSION RESULT

CCY	(63) CONTRACT CURRENCY SHORTFALL AMOUNT BEFORE CONVERSION	CCY	(64) PREFERRED CURRENCY CONVERTED AMOUNT
HKD	100,000.00	CNY	80,000.00

*** END OF REPORT ***