

CCMPY02

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

RUN DATE : 18OCT18
RUN TIME : 18:53:05
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CCMS DATE : 05OCT18
CLEARING HOUSE : HKCC
PAYMENT BATCH NO : 2810

FIRM NAME :
PART NAME : HKABC1 PART SHORT NM

FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1			

DDI / DCI SUMMARY
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DIRECT DEBIT INSTRUCTION TO BE COLLECTED

CCY	A/C TYPE	A/C NO	TOTAL AMT
CNY	CLT	0001	4,294,566.99
	HSE	0001	28,882,782.27
			33,177,349.26
USD	CLT	0001	1,647,885.49
	HSE	0001	3,356,626.99
			5,004,512.48

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FIRM NAME :
PART NAME : HKABC1 PART SHORT NM

FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	CLT	0001	A

COLLATERALISATION BATCH: 001407 COLLATERALISATION DATE: 05OCT18 START TIME: 18:49 END TIME: 18:49

PRODUCT INVOLVED
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PRODUCT CODE :	DJI	FI02	FI05	FXC	HHI	HIBOR	HSI	MHI	MSC	PDTB7
	PDTB8	PDTE	PDTH	PDT10	PDT29	PDT30	PDT4	PDT8	PDT9	RCI
	RMB	SI1	SI2	SI3	SI4	STOCK	USF	VOL	WK1	XHH
	XHS									

TRANSACTION SOURCE
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LEDGER POSTING
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PART ID/CUST A/C CODE	PRODUCT	OB/TXN	CCY	AMOUNT	ORG CCY	ORG AMOUNT	EX RATE
HKCABC C1	PDT29	VA	CNY	-6,032,806.00			
HKCABC C1	PDT9	VA	CNY	-3,715,972.00			
HKCABC C1	RMB	VA	CNY	-3,291,782.00			
HKCABC C0001	HSI	VA	HKD	-2,928,655.00			
HKCABC C1	HSI	VA	HKD	-390,338,862.00			
HKCABC C1	PDT30	VA	USD	-2,386,627.00			

OBLIGATION COLLATERALISATION
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PART ID/CUST A/C CODE	PRODUCT	OB/TXN	CCY	AMOUNT	ORG CCY	ORG AMOUNT	EX RATE
HKCABC C1	FI02	MGN	CNY	1,123,357.00			
HKCABC C1	PDT29	MGN	CNY	1,322,123.00			
HKCABC C1	PDT9	MGN	CNY	793,536.00			
HKCABC C0001	HHI	MGN	HKD	5,627,156.00			
HKCABC C1	HHI	MGN	HKD	490,184.00			
HKCABC C1	PDT30	MGN	USD	84,300.00			

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BF01234	HKABC1	CLT	0001	A

MERGED AND NETTED PRE-POSTING LEDGERS / OBLIGATIONS
=====

LEDGER POSTING

CCY	OB/TXN	PRODUCT	AMOUNT
CNY	VA	FI02	1,693,774.00
	VA	PDT29	-2,972,444.00
	VA	PDT9	-2,805,257.00
	VA	RMB	-3,291,782.00
			-7,375,709.00 (SUB-TOTAL)
HKD	VA	HHI	3,549,294.00
	VA	HSI	-393,267,517.00
			-389,718,223.00 (SUB-TOTAL)
USD	VA	PDT30	-2,539,536.00
			-2,539,536.00 (SUB-TOTAL)

OBLIGATION COLLATERALISATION

CCY	PRODUCT	OB/TXN	AMOUNT	MULTIPLIED AMT	HKD EQUIVALENT	MIN COH AMT (CCY)
CNY	FI02	MGN	1,123,357.00	1,123,357.00	1,385,773.19	
	PDT29	MGN	1,322,123.00	1,322,123.00	1,630,970.93	
	PDT9	MGN	793,536.00	793,536.00	978,906.00	
				3,239,016.00	3,995,650.12 (SUB-TOTAL)	0.00
HKD	HHI	MGN	6,117,340.00	6,117,340.00	6,117,340.00	
				6,117,340.00	6,117,340.00 (SUB-TOTAL)	3,058,670.00
USD	PDT30	MGN	84,300.00	84,300.00	652,355.55	
				84,300.00	652,355.55 (SUB-TOTAL)	42,150.00
TOTAL =					10,765,345.67	

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FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	CLT	0001	A

LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT
=====

ACCOUNT BALANCE SNAPSHOT BEFORE POSTING

CASH INVENTORY

CCY	CONTRACT CURRENCY ON HOLD		GENERAL CASH COLLATERAL		TOTAL	
	AMOUNT (A)	PEND SH DDI	AMOUNT (B)	OUTSD DR	PEND SH DDI	(A) + (B)
CNY	2,826,878.86	0.00	0.00		0.00	2,826,878.86
HKD	5,801,243.00	0.00	363,829,910.54		0.00	369,631,153.54
USD	975,950.50	0.00	0.00		0.00	975,950.50

ACCOUNT TDMV/TEMV BALANCE

TOTAL DISCOUNTED MARKET VALUE			TOTAL EARMARKED VALUE		
TDMV	CASH TDMV	NON-CASH TDMV	TEMV	CASH TEMV	NON-CASH TEMV
363,829,910.56	363,829,910.56	0.00	7,672,553.34	7,672,553.34	0.00

LEDGER POSTING RESULT

CCY	PRODUCT	OB/TXN	DIRECT DEBIT / CREDIT RESULT	NET OUT DB RESULTED
CNY	FI02	VA	1,693,774.00	0.00
	PDT29	VA	0.00	2,972,444.00
	PDT9	VA	-2,805,257.00	0.00
	RMB	VA	-1,715,395.86	0.00
			-2,826,878.86	2,972,444.00 (SUB-TOTAL)
HKD	HHI	VA	3,549,294.00	0.00
	HSI	VA	-373,180,447.54	0.00
			-369,631,153.54	0.00 (SUB-TOTAL)
USD	PDT30	VA	-975,950.50	1,563,585.50
			-975,950.50	1,563,585.50 (SUB-TOTAL)

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PART NAME : HKABC1 PART SHORT NM

FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	CLT	0001	A

OBLIGATION COLLATERALISATION RESULT (CONTRACT CURRENCY FIRST)

CCY	OB/TXN	CONTRACT CURRENCY ON HOLD	GENERAL COLLATERAL CASH	EARMARKED VALUE (HKD) NON-CASH	SHORTFALL	SHORTFALL PENDING FOR COLLECTION
CNY	MGN	0.00	0.00	0.00	3,239,015.97	0.00
HKD	MGN	0.00	0.00	0.00	6,117,340.00	0.00
USD	MGN	0.00	0.00	0.00	84,299.99	0.00

ACCOUNT BALANCE SNAPSHOT AFTER POSTING

CASH INVENTORY

CCY	CONTRACT CURRENCY ON HOLD AMOUNT (A)	PEND SH DDI	GENERAL CASH COLLATERAL AMOUNT (B)	OUTSD DR	PEND SH DDI	TOTAL (A) + (B)
CNY	0.00	1,322,122.99	0.00	0.00	0.00	0.00
USD	0.00	84,299.99	0.00	0.00	0.00	0.00

SHORTFALL / OUTSTANDING DEBIT NOT INCLUDED IN DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT HK BUSINESS DAY

CCY	SHORTFALL AMOUNT	OUTSD DR
CNY	1,916,892.98	1,576,386.14
HKD	6,117,340.00	20,087,069.46

DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT TRADE DAY

CCY	TOTAL AMT
CNY	4,294,566.99
USD	1,647,885.49

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PART NAME : HKABC1 PART SHORT NM

FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	CLT	0001	A

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

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FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	HSE	0001	A

COLLATERALISATION BATCH: 001407 COLLATERALISATION DATE: 05OCT18 START TIME: 18:49 END TIME: 18:49

PRODUCT INVOLVED
=====

PRODUCT CODE :	DJI	FI02	FI05	FXC	HHI	HIBOR	HSI	MHI	MSC	PDTB7
	PDTB8	PDTE	PDTH	PDT10	PDT29	PDT30	PDT4	PDT8	PDT9	RCI
	RMB	SI1	SI2	SI3	SI4	STOCK	USF	VOL	WK1	XHH
	XHS									

TRANSACTION SOURCE
=====

LEDGER POSTING

PART ID/CUST	A/C CODE	PRODUCT	OB/TXN	CCY	AMOUNT	ORG CCY	ORG AMOUNT	EX RATE
HKCABC H1		PDT29	VA	CNY	-50,356,310.00			
HKCABC H1		PDT9	VA	CNY	-2,793,251.00			
HKCABC H1		HSI	VA	HKD	-1,277,781.00			
HKCABC H1		PDT30	VA	USD	-2,782,971.00			

OBLIGATION COLLATERALISATION

PART ID/CUST	A/C CODE	PRODUCT	OB/TXN	CCY	AMOUNT	ORG CCY	ORG AMOUNT	EX RATE
HKCABC H1		PDT29	MGN	CNY	1,864,101.00			
HKCABC H1		PDT9	MGN	CNY	251,433.00			
HKCABC H1		HHI	MGN	HKD	255,190.00			
HKCABC H1		PDT30	MGN	USD	2,922,156.00			

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PART NAME : HKABC1 PART SHORT NM

FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	HSE	0001	A

MERGED AND NETTED PRE-POSTING LEDGERS / OBLIGATIONS
=====

LEDGER POSTING

CCY	OB/TXN	PRODUCT	AMOUNT
CNY	VA	PDT29	-50,200,467.00
	VA	PDT9	-3,371,035.00
			-53,571,502.00 (SUB-TOTAL)
HKD	VA	HHI	526,174.00
	VA	HSI	-1,277,781.00
			-751,607.00 (SUB-TOTAL)
USD	VA	PDT30	-1,259,215.00
			-1,259,215.00 (SUB-TOTAL)

OBLIGATION COLLATERALISATION

CCY	PRODUCT	OB/TXN	AMOUNT	MULTIPLIED AMT	HKD EQUIVALENT	MIN COH AMT (CCY)
CNY	PDT29	MGN	1,864,101.00	1,864,101.00	2,299,554.99	
	PDT9	MGN	251,433.00	251,433.00	310,167.74	
				2,115,534.00	2,609,722.73 (SUB-TOTAL)	0.00
HKD	HHI	MGN	255,190.00	255,190.00	255,190.00	
				255,190.00	255,190.00 (SUB-TOTAL)	127,595.00
USD	PDT30	MGN	2,922,156.00	2,922,156.00	22,613,104.20	
				2,922,156.00	22,613,104.20 (SUB-TOTAL)	1,461,078.00
TOTAL =					25,478,016.93	

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FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	HSE	0001	A

LEDGER POSTING / OBLIGATION COLLATERALISATION RESULT
=====

ACCOUNT BALANCE SNAPSHOT BEFORE POSTING

CASH INVENTORY

CCY	CONTRACT CURRENCY ON HOLD		GENERAL CASH COLLATERAL			TOTAL
	AMOUNT (A)	PEND SH DDI	AMOUNT (B)	OUTSD DR	PEND SH DDI	(A) + (B)
CNY	1,683,198.00	0.00	24,869,622.72	0.00	0.00	26,552,820.72
USD	824,744.00	0.00	0.00	0.00	0.00	824,744.00

ACCOUNT TDMV/TEMV BALANCE

TOTAL DISCOUNTED MARKET VALUE			TOTAL EARMARKED VALUE		
TDMV	CASH TDMV	NON-CASH TDMV	TEMV	CASH TEMV	NON-CASH TEMV
29,007,927.96	29,007,927.96	0.00	6,712,297.44	6,712,297.44	0.00

LEDGER POSTING RESULT

CCY	PRODUCT	OB/TXN	DIRECT DEBIT / CREDIT RESULT	NET OUT DB RESULTED
CNY	PDT29	VA	-23,181,785.72	27,018,681.28
	PDT9	VA	-3,371,035.00	0.00
			-26,552,820.72	27,018,681.28 (SUB-TOTAL)
HKD	HHI	VA	526,174.00	0.00
	HSI	VA	-526,174.00	0.00
			0.00	0.00 (SUB-TOTAL)
USD	PDT30	VA	-824,744.00	434,471.00
			-824,744.00	434,471.00 (SUB-TOTAL)

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FIRM ID	PART ID	A/C TYPE	A/C NO	A/C STATUS
BF01234	HKABC1	HSE	0001	A

OBLIGATION COLLATERALISATION RESULT (CONTRACT CURRENCY FIRST)

CCY	OB/TXN	CONTRACT CURRENCY ON HOLD	GENERAL COLLATERAL CASH	EARMARKED VALUE (HKD) NON-CASH	SHORTFALL	SHORTFALL PENDING FOR COLLECTION
CNY	MGN	0.00	0.00	0.00	2,115,533.98	0.00
HKD	MGN	0.00	0.00	0.00	255,190.00	0.00
USD	MGN	0.00	0.00	0.00	2,922,155.99	0.00

ACCOUNT BALANCE SNAPSHOT AFTER POSTING

CASH INVENTORY

CCY	CONTRACT CURRENCY ON HOLD AMOUNT (A)	PEND SH DDI	GENERAL CASH COLLATERAL AMOUNT (B)	OUTSD DR	PEND SH DDI	TOTAL (A) + (B)
CNY	0.00	1,864,100.99	0.00	0.00	0.00	0.00
USD	0.00	2,922,155.99	0.00	0.00	0.00	0.00

SHORTFALL / OUTSTANDING DEBIT NOT INCLUDED IN DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT HK BUSINESS DAY

CCY	SHORTFALL AMOUNT	OUTSD DR
CNY	251,432.99	0.00
HKD	255,190.00	751,607.00

DIRECT DEBIT INSTRUCTION TO BE COLLECTED ON NEXT TRADE DAY

CCY	TOTAL AMT
CNY	28,882,782.27
USD	3,356,626.99

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BF01234	HKABC1	HSE	0001	A

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

*** END OF REPORT ***