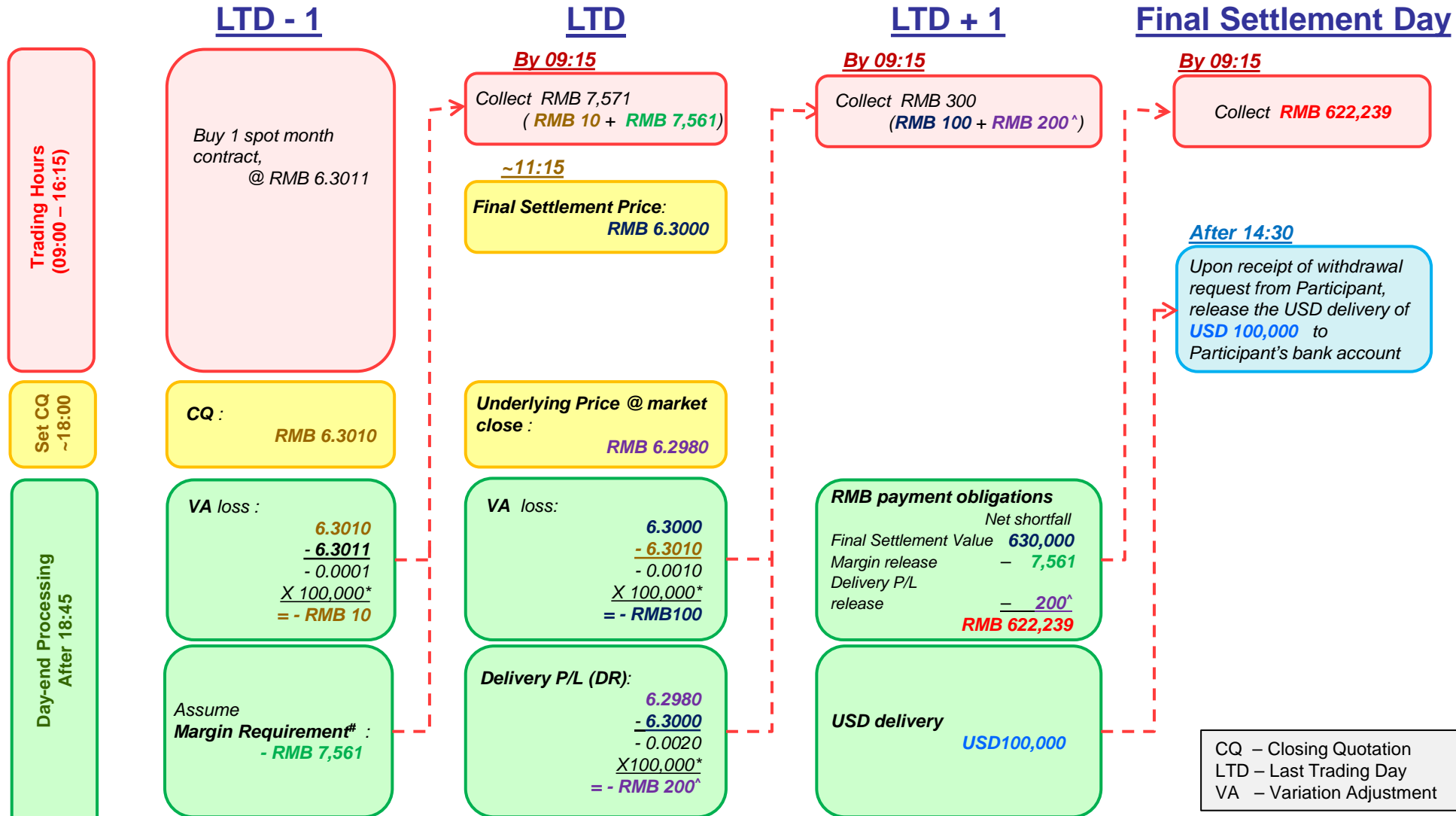


USD/CNH Currency Futures

- Final Settlement Process for Buyer (for illustration purpose only)



* Contract size = USD 100,000

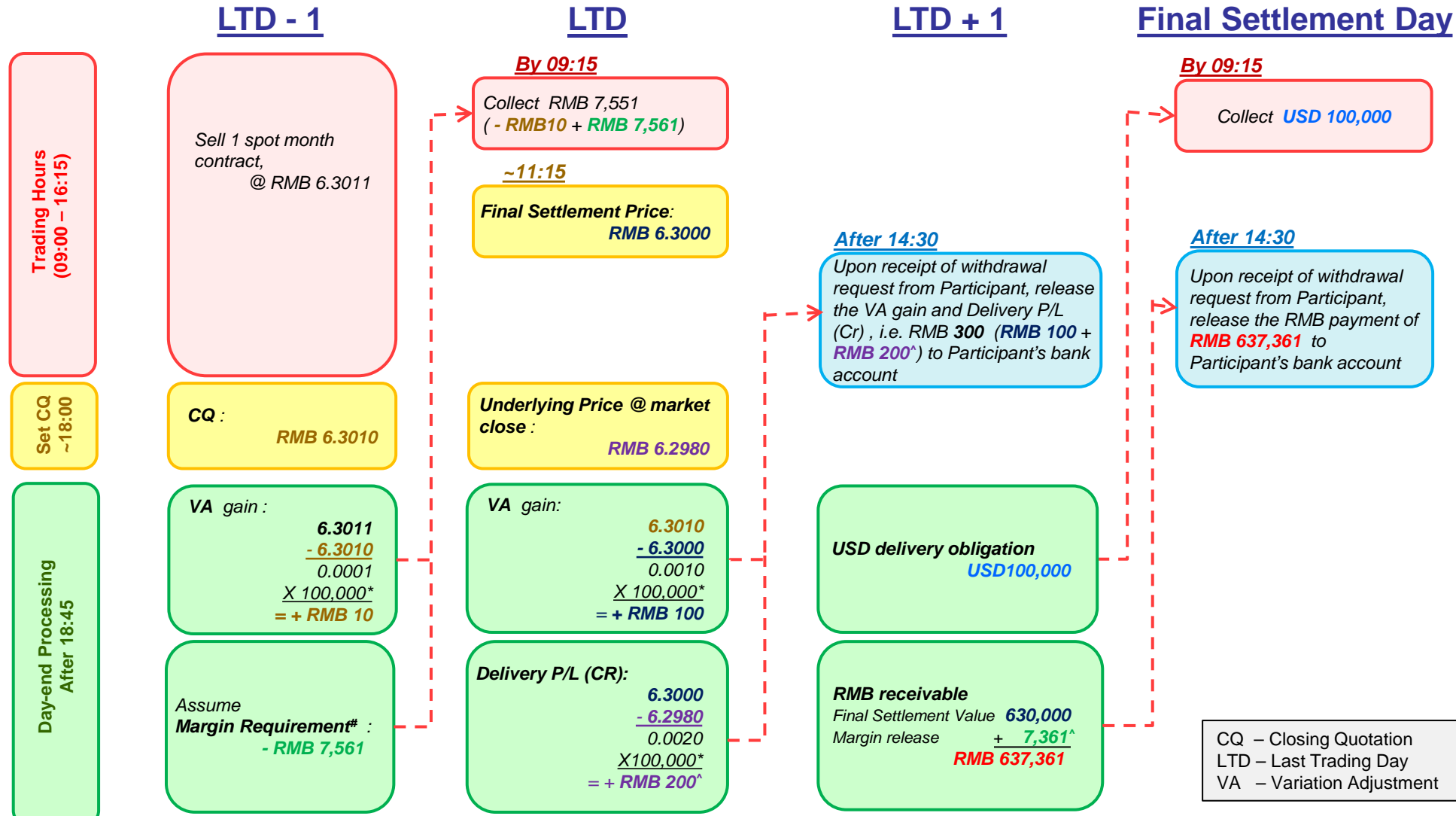
Spot month charge included, if applicable

^ Losses arising from the Delivery P/L will be added to and collected as Clearing House margin payable

CQ – Closing Quotation
LTD – Last Trading Day
VA – Variation Adjustment

USD/CNH Currency Futures

- Final Settlement Process for Seller (for illustration purpose only)



* Contract size = USD 100,000

Spot month charge included, if applicable

[^] Profits arising from the Delivery P/L will be offset against Clearing House margin payable, i.e. RMB 7,561 – RMB 200 = RMB 7,361