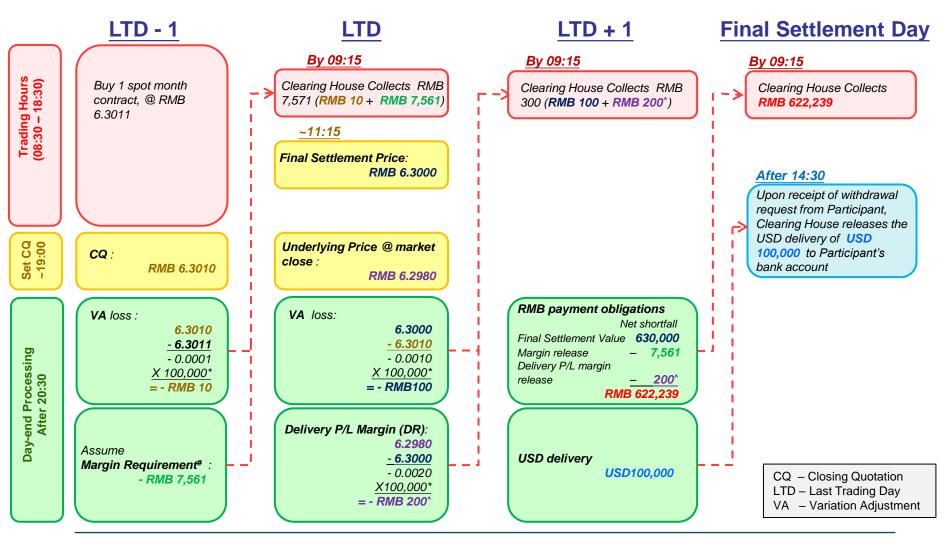
USD/CNH Currency Futures

- Final Settlement Process for <u>Buyer</u> (for illustration purpose only)



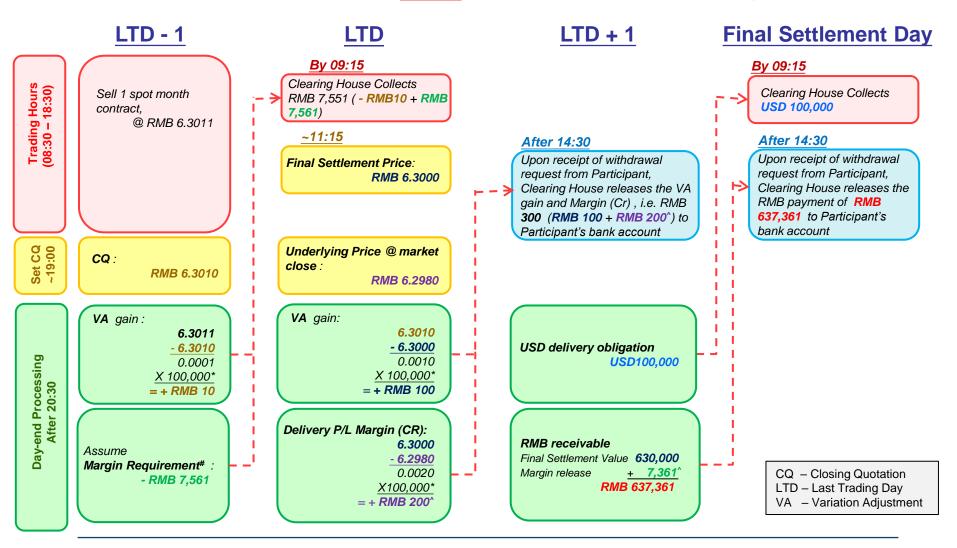


- * Contract size = USD 100,000
- # Spot month charge included, if applicable

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

USD/CNH Currency Futures

- Final Settlement Process for <u>Seller</u> (for illustration purpose only)





* Contract size = USD 100,000

[#] Spot month charge included, if applicable

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