Attachment

The Instruction for Message Amount and OTR

Executed orders: If an order is partially or fully filled, it will be counted as 1 executed order. If an order is filled separately by multiple times, it will still be counted as 1 executed order.

FAK/FOK order: If an FAK/FOK order is fully filled, the message amount for this FAK/FOK order will be 1; if that order is withdrawn due to partial or no execution, the message amount will be 1 for order placement and 1 for order cancellation.

Market order: If an order is fully filled, the message amount will be 1; if no order is filled or is partially filled, the message amount will be 1 for order placement and 1 for order cancellation.

Spread order: Message amount for each spread will be calculated into message amount for each separate contract.

Forced liquidation order: Message amount will be calculated for this kind of order.

Forced position reduction order: Message amount will not be calculated for this kind of order.

For any client that maintains trading codes with multiple FB members, or clients or non-FB members linked by actual controlling relationship, the Exchange shall calculate indicators like order placement, order cancellation, message amount, executed orders and OTR aggregately.

Disclaimer: This English version may be used for reference only. If there is any discrepancy between the English version and the Chinese version, the Chinese version shall prevail.