Attachment

The Instruction for Collecting Order Fees

1. Applicable Scope

This fee collection plan applies to clients or non-FB members whose daily message amount on a single contract exceed the benchmark. In particular, order fees on market-making transactions of market makers are exempted.

2. Fee Formula

Order fees are calculated according to the levels of OTR (Order to Trade Ratio) and message amount of clients or non-FB members. Order fees are collected on a daily basis.

Order fees for a certain futures contract = ∑(Client or non-FB member’s message amount for that futures contract at different levels × corresponding fee rate)

In particular, message amount = total number of trading orders such as order placement and order cancellation. OTR = (message amount / number of executed orders)-1.

If any client or non-FB member has message amount on the certain contract but no order is filled, the current day’s OTR on that contract will be considered as more than 2.

3. The Instruction for Message Amount

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order: If the FAK/FOK order is fully filled, the message amount for this FAK/FOK order will be 1; if that order is withdrawn due to partial or no execution, the message amount will be 1 for order placement and 1 for order cancellation.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

4. Fee Collection

Order fees will be deducted from the clearing reserve of relevant members during daily clearing.

Clients or non-FB members linked by actual controlling relationship are treated as a single client or a single non-FB member for the calculation of order fees, and order fee payable is calculated proportional to the percentage of each client or each non-FB member’s message amount. For any client or non-FB member that is involved in more than one group of accounts linked by actual controlling relationship, the Exchange will first calculate the order fee payable by each group, and then that by the client or non-FB member within each group (the latter hereinafter refers to as “group-specific payment”). The largest of the group-specific payments will be the order fees actually payable by the client or non-FB member.

For any client that maintains trading codes with multiple FB-members, order fee payable through each member is calculated proportional to the percentage of that client’s message amount through that member.