

Annual Statistics of China Financial Futures Exchange 2011

I. Annual trading volume and year-end open interest of each market since inception

Index Futures Market



II. Annual trading volume and year-end open interest of each product since inception

CSI 300 Index Futures



III. Statistics of the current year

Product	Total trading volume	YoY Change	Total trading Turnover	YoY Change	Year-end positions	YoY Change
IF	50411860	9.89%	437658.55	6.56%	48443	62.53%
Subtotal	50411860	9.89%	437658.55	6.56%	48443	62.53%
Total	50411860	9.89%	437658.55	6.56%	48443	62.53%

Note:

- 1.Trading volume, positions: lot (measured by the number of contracts traded on a round-trip basis to avoid double-counting)
- 2.Turnover: in 100 million Yuan (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

IV. The maximum and minimum data of each product

Product	Max trading volume	Date	Max open interest	Date	Highest price	Date	Lowest price	Date
IF	420024	20111222	56212	20111215	3476.8	20110418	2293.2	20111228

Indicator description

1. This report stipulates that the trading volume, notional trading value and open interest are unilateral data.
2. Unit: Unless otherwise stated, the unit regarding trading volume and open interest in this report is "lot" ; and the notional trading value are in RMB Yuan.
3. Statistical range: "Annual" is the transaction data of the selected year(s). Historical annual data are added to the annual report for comparison purpose.
4. Statistics content: Include all products listed on China Financial Futures Exchange.
5. Rounding error: The figures in this report are calculated using rounding method.