

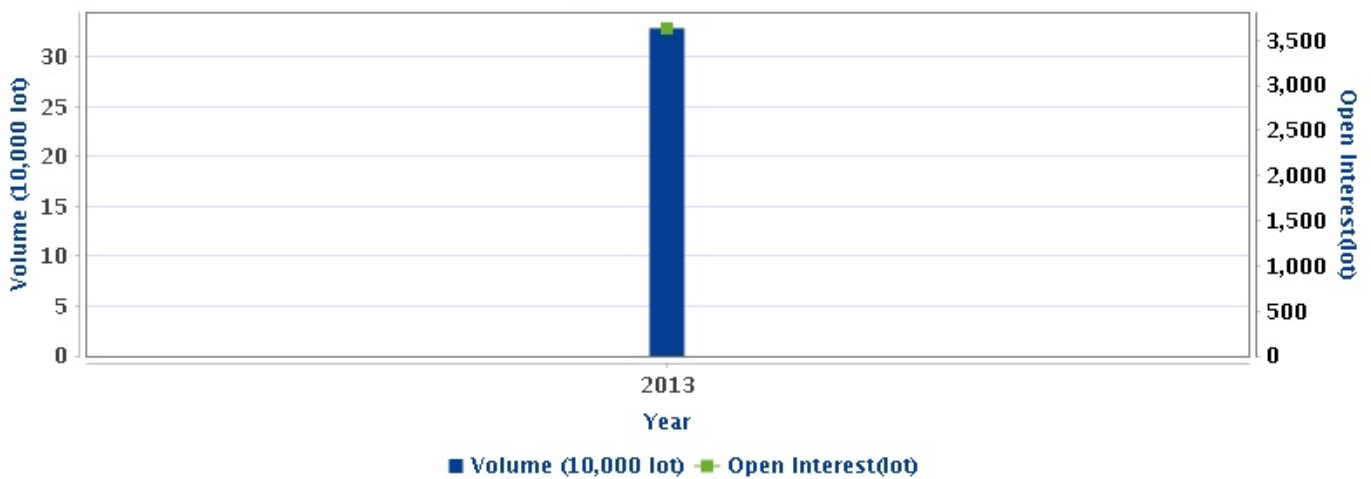
# Annual Statistics of China Financial Futures Exchange 2013

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

Index Futures Market

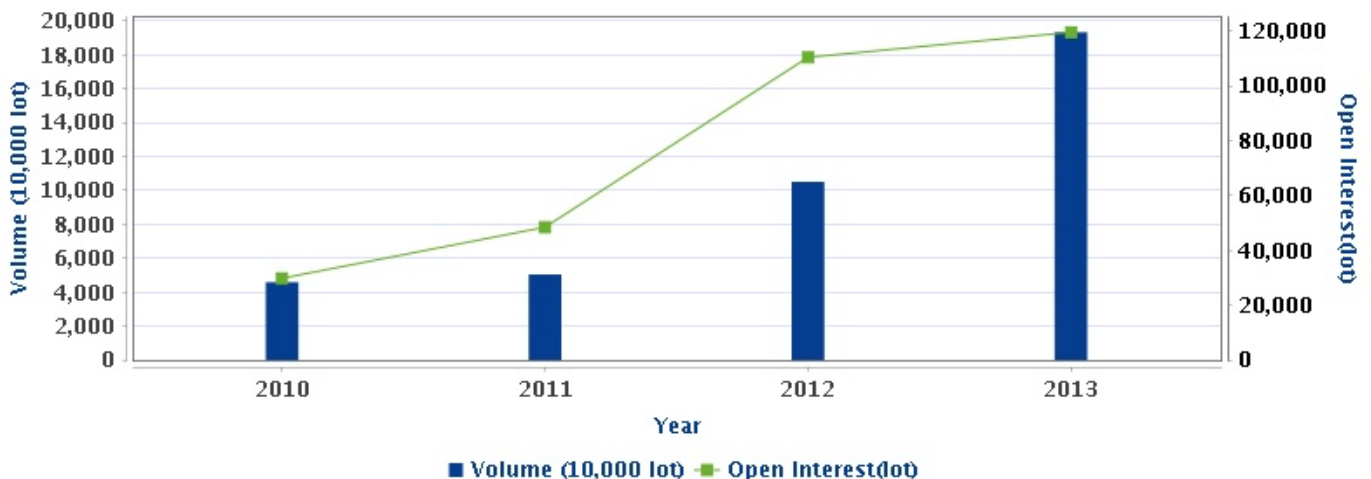


Treasury Bond Futures Market

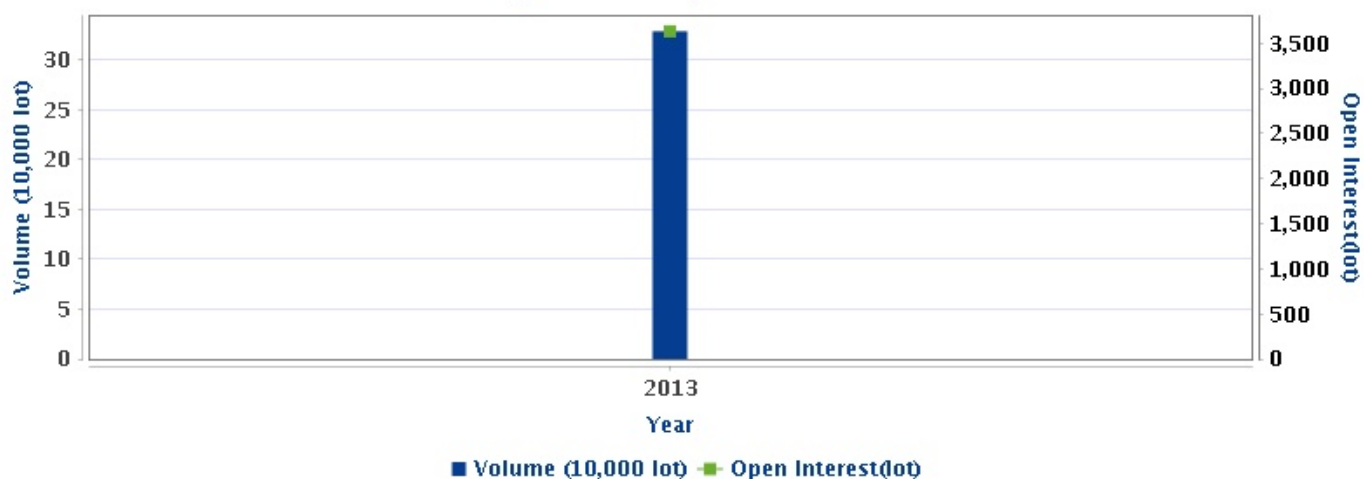


## II. Annual trading volume and year-end open interest of each product since inception

CSI 300 Index Futures



### 5-year Treasury Bond Futures



### III. Statistics of the current year

Product	Total trading volume	YoY Change	Total trading Turnover	YoY Change	Year-end positions	YoY Change
IF	193220516	83.91%	1407002.32	85.52%	119534	8.29%
Subtotal	193220516	83.91%	1407002.32	85.52%	119534	8.29%
TF	328795	--	3063.89	--	3632	--
Subtotal	328795	--	3063.89	--	3632	--
Total	193549311	84.22%	1410066.21	85.92%	123166	11.58%

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	1337553	20130625	134810	20130220	2883.8	20130208	1996.0	20130625
TF	36635	20130906	5286	20130917	94.900	20130906	90.018	20131204

### V. Statistics on the settlement of treasury bonds

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TF	451	--	43067.18	--
Total	451	--	43067.18	--

Note:

1. Settlement volume: lot (measured by the number of contracts traded on a round-trip basis to avoid double-counting)
2. Settlement amount: in 10,000 Yuan (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

#### 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.