

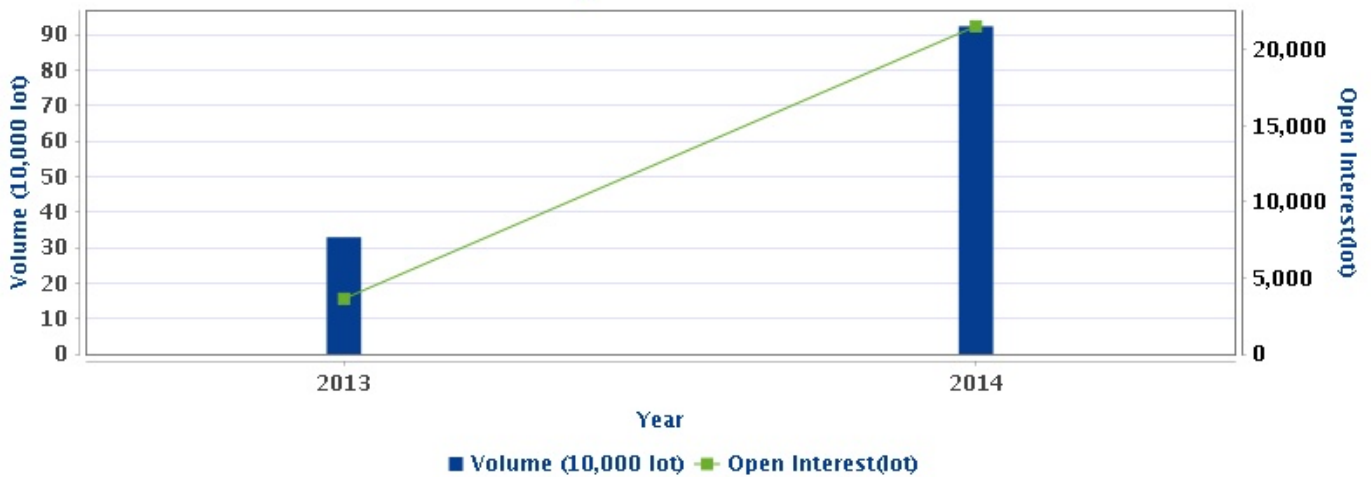
Annual Statistics of China Financial Futures Exchange 2014

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

Index Futures Market



Treasury Bond Futures Market

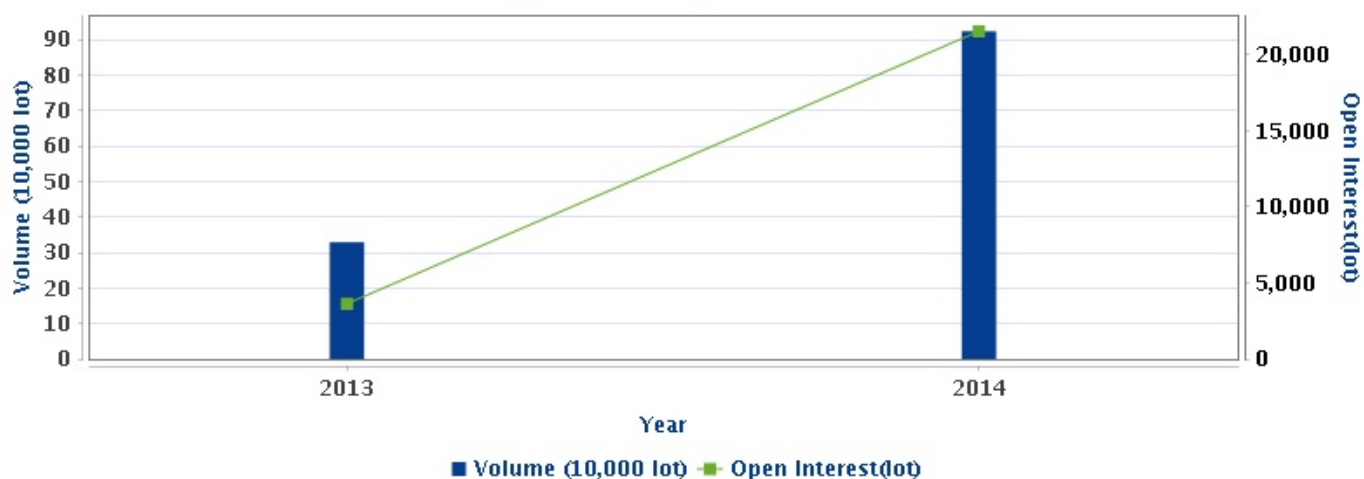


II. Annual trading volume and year-end open interest of each product since inception

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	216658274	12.13%	1631384.56	15.95%	215437	80.23%
Subtotal	216658274	12.13%	1631384.56	15.95%	215437	80.23%
TF	922871	180.68%	8785.17	186.73%	21556	493.50%
Subtotal	922871	180.68%	8785.17	186.73%	21556	493.50%
Total	217581145	12.42%	1640169.73	16.32%	236993	92.42%

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	2930128	20141209	249577	20141215	3698.8	20141231	2001.2	20140321
TF	25557	20141209	24588	20141209	98.432	20141111	91.130	20140103

V. Statistics on the settlement of treasury bonds

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TF	979	117.07%	96209.17	123.39%
Total	979	117.07%	96209.17	123.39%

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.