

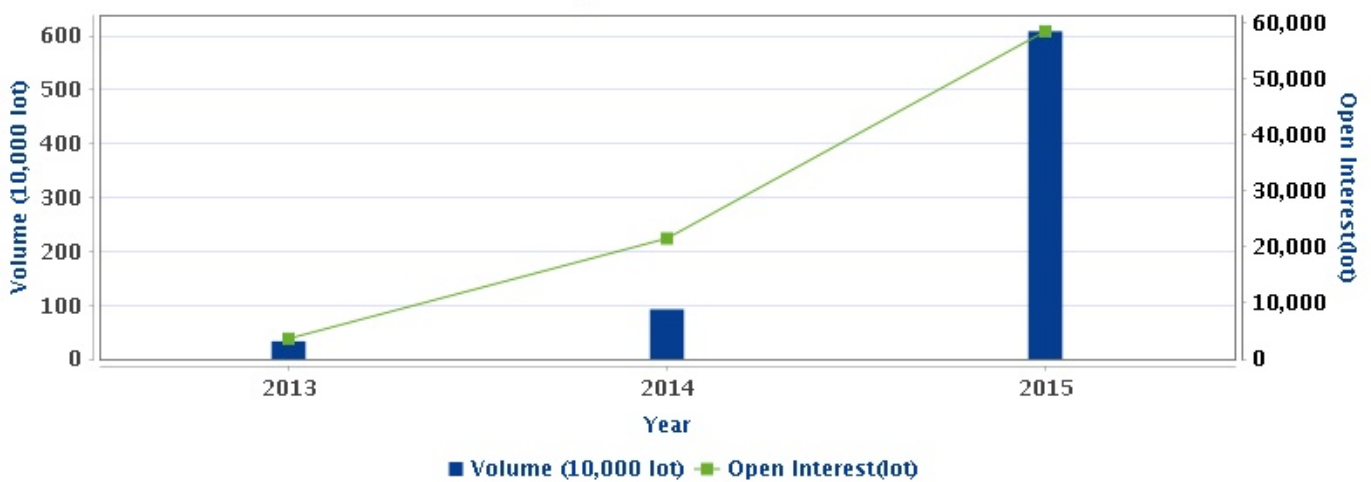
Annual Statistics of China Financial Futures Exchange 2015

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

Index Futures Market

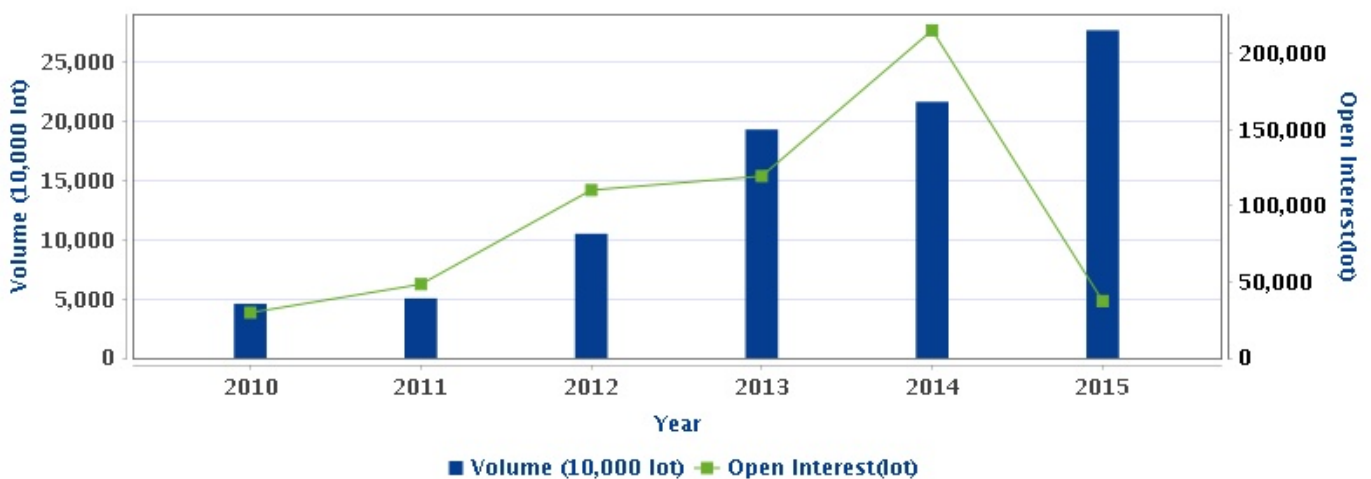


Treasury Bond Futures Market



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

CSI 300 Index Futures



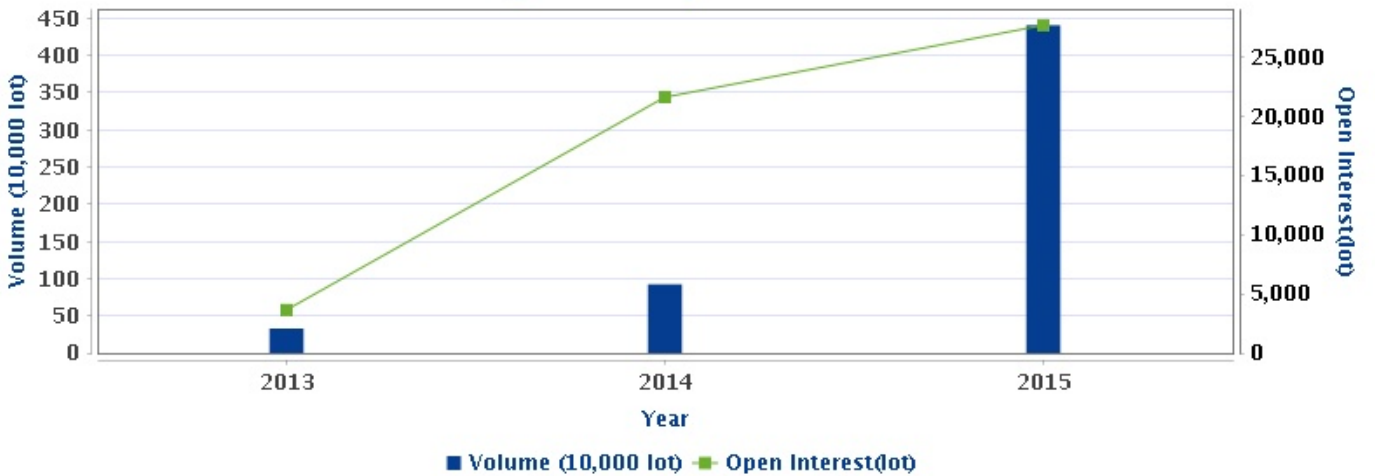
CSI 500 Index Futures



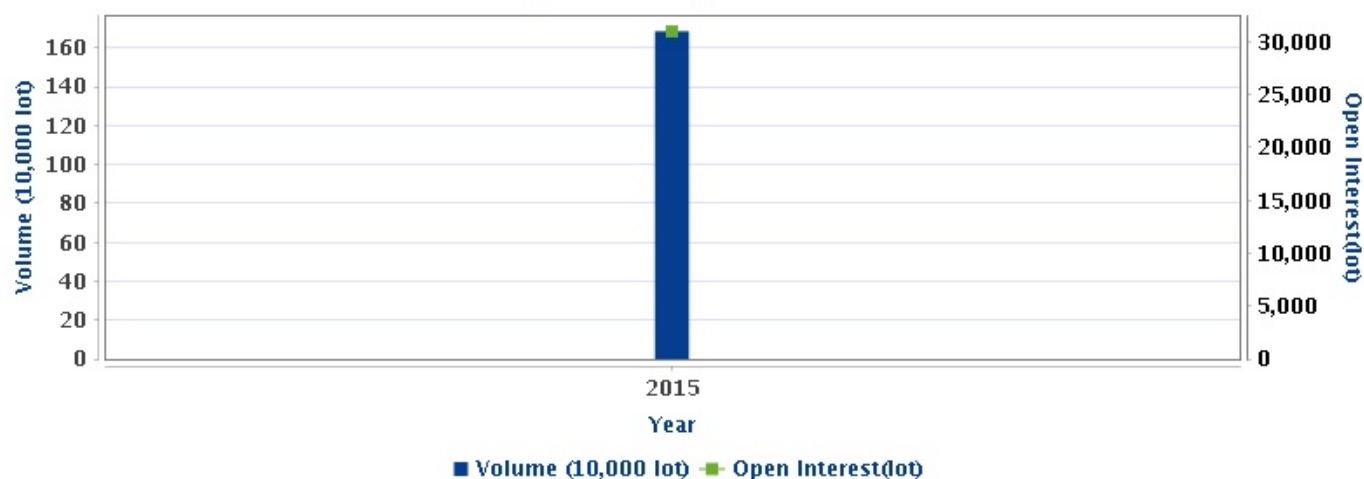
SSE 50 Index Futures



5-year Treasury Bond Futures



10-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 | 277101989 | 27.90% | 3419065.91 | 109.58% | 37457 | -82.61% |
| IC | 22195929 | -- | 391509.24 | -- | 17910 | -- |
| IH | 35483920 | -- | 306922.81 | -- | 15666 | -- |
| Subtotal | 334781838 | 54.52% | 4117497.95 | 152.39% | 71033 | -67.03% |
| TF | 4403572 | 377.16% | 43594.99 | 396.23% | 27614 | 28.10% |
| T | 1683921 | -- | 16511.76 | -- | 30980 | -- |
| Subtotal | 6087493 | 559.63% | 60106.75 | 584.18% | 58594 | 171.82% |
| Total | 340869331 | 56.66% | 4177604.71 | 154.71% | 129627 | -45.30% |

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 | 3185557 | 20150629 | 259514 | 20150316 | 5410.2 | 20150610 | 2532.0 | 20150826 |
| IC | 539898 | 20150702 | 60642 | 20150603 | 11684.2 | 20150603 | 4412.8 | 20150902 |
| IH | 946107 | 20150629 | 100729 | 20150612 | 3676.6 | 20150609 | 1721.0 | 20150826 |
| TF | 76979 | 20151102 | 46728 | 20150430 | 101.050 | 20151104 | 95.120 | 20150601 |
| T | 33218 | 20151111 | 31056 | 20151228 | 100.590 | 20151229 | 93.900 | 20150601 |

V. Statistics on the settlement of treasury bonds

| Product | Annual settlement volume | YoY Change | Annual settlement amount | YoY Change |
|---------|--------------------------|------------|--------------------------|------------|
| TF | 3888 | 297.14% | 393992.25 | 309.52% |
| T | 1410 | -- | 147596.68 | -- |
| Total | 5298 | 441.16% | 541588.93 | 462.93% |

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.