

Annual Statistics of China Financial Futures Exchange 2016

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

Index Futures Market



Treasury Bond Futures Market

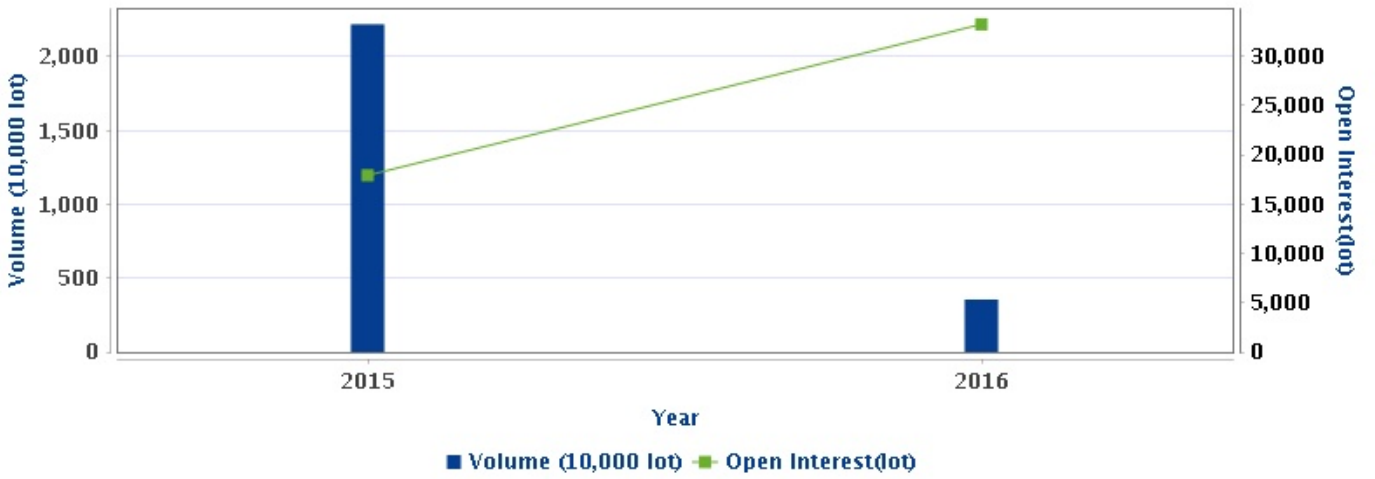


II. Annual trading volume and year-end open interest of each product since inception

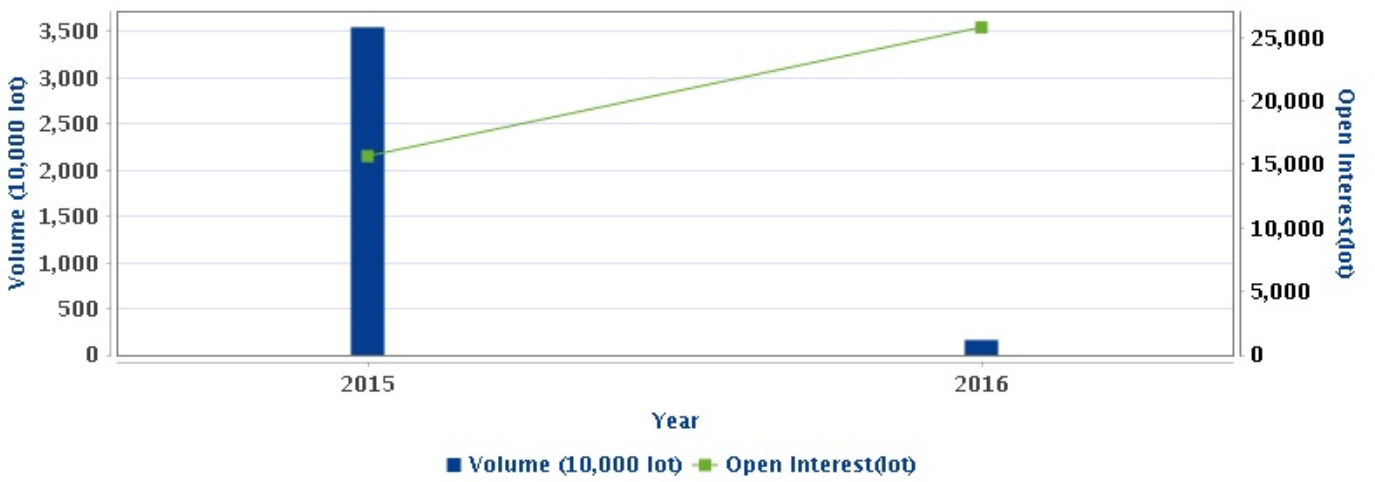
CSI 300 Index Futures



CSI 500 Index Futures



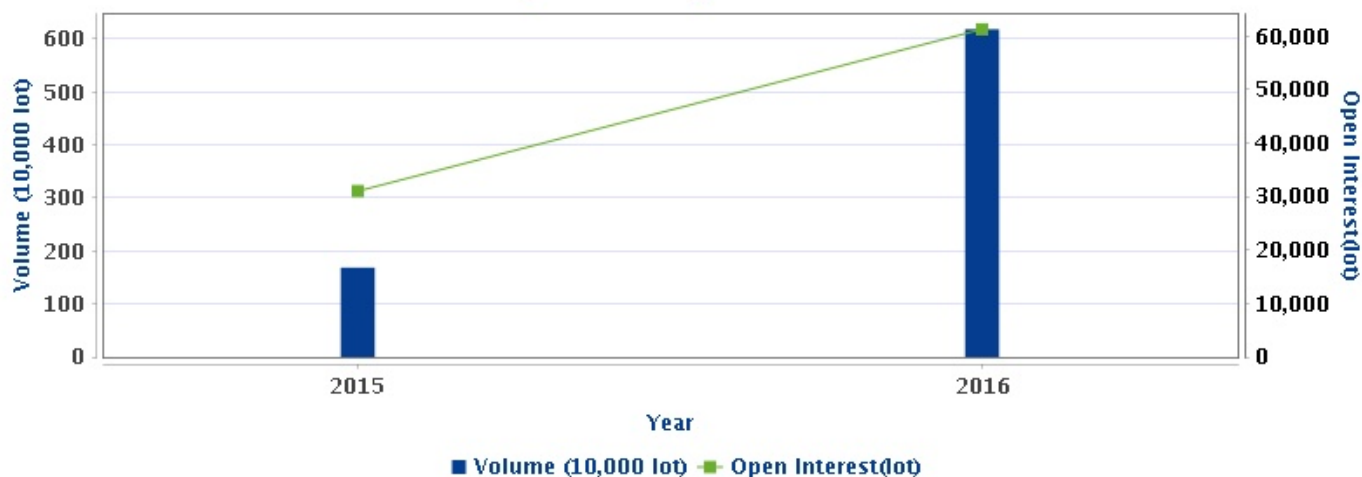
SSE 50 Index Futures



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	4225566	-98.48%	40142.63	-98.83%	40093	7.04%
IC	3551891	-84.00%	42562.18	-89.13%	33226	85.52%
IH	1624386	-95.42%	10472.62	-96.59%	25808	64.74%
Subtotal	9401843	-97.19%	93177.42	-97.74%	99127	39.55%
TF	2757209	-37.39%	27742.32	-36.36%	19075	-30.92%
T	6176803	266.81%	61271.36	271.08%	61223	97.62%
Subtotal	8934012	46.76%	89013.68	48.09%	80298	37.04%
Total	18335855	-94.62%	182191.10	-95.64%	179425	38.42%

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	34044	20160317	50086	20160407	3657.4	20160104	2474.2	20160229
IC	25707	20160317	36345	20160531	7364.8	20160104	4206.2	20160127
IH	14153	20160317	25959	20161129	2460.4	20161129	1736.2	20160229
TF	35999	20160107	38482	20160412	102.290	20160815	95.415	20161220
T	119776	20161215	73510	20161220	102.360	20160815	92.035	20161220

V. Statistics on the settlement of treasury bonds

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TF	1474	-62.09%	152499.75	-61.29%
T	3538	150.92%	361858.66	145.17%
Total	5012	-5.40%	514358.41	-5.03%

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.