

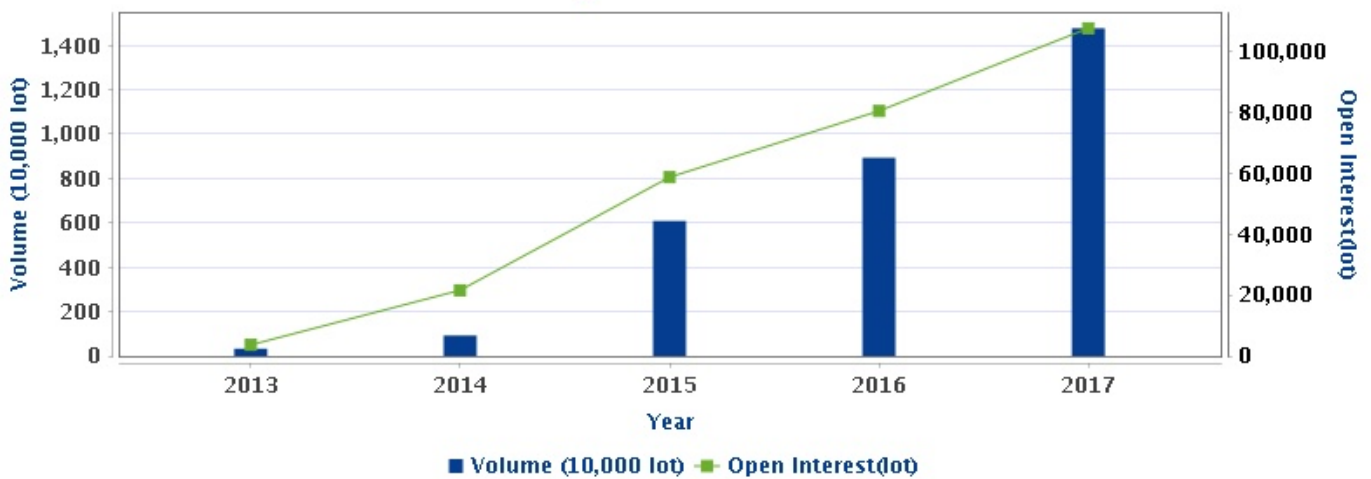
# Annual Statistics of China Financial Futures Exchange 2017

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

Index Futures Market



Treasury Bond Futures Market

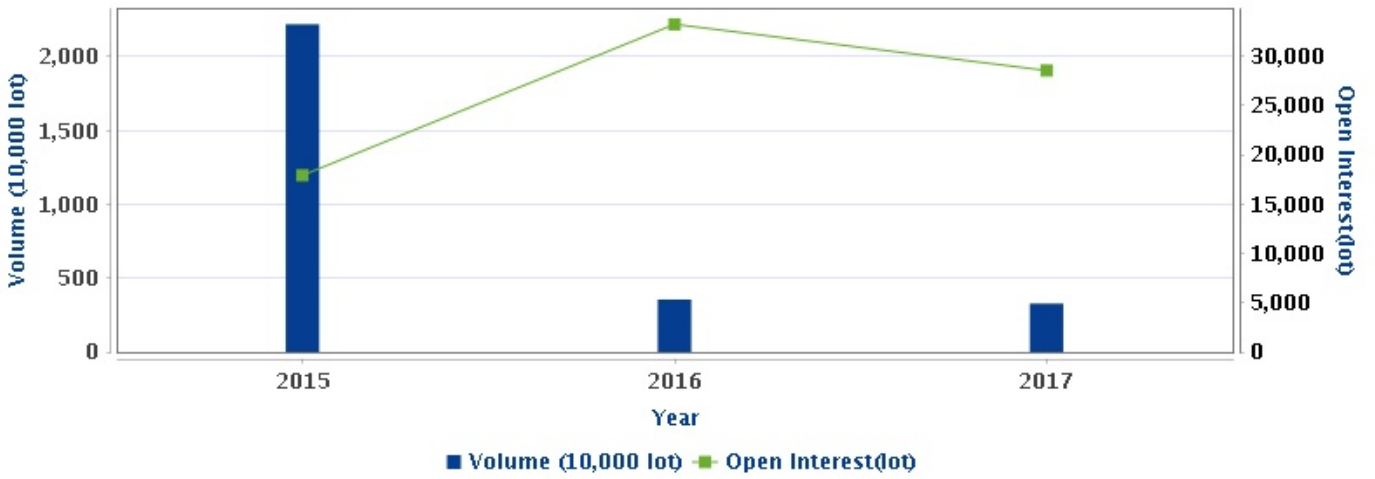


## II. Annual trading volume and year-end open interest of each product since inception

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	4101114	-2.95%	45092.91	12.33%	38548	-3.85%
IC	3280929	-7.63%	40974.73	-3.73%	28541	-14.10%
IH	2443580	50.43%	19004.17	81.47%	20623	-20.09%
Subtotal	9825623	4.51%	105071.81	12.77%	87712	-11.52%
TF	2821334	2.33%	27519.29	-0.80%	46416	143.33%
T	11948981	93.45%	113330.91	84.97%	60987	-0.39%
Subtotal	14770315	65.33%	140850.20	58.23%	107403	33.76%
Total	24595938	34.14%	245922.02	34.98%	195115	8.74%

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	27521	20170316	53530	20170329	4284.8	20171122	3160.0	20170116
IC	21711	20170615	39604	20170329	6951.0	20170317	5425.2	20170602
IH	17186	20170720	36270	20170309	3082.0	20171122	2128.6	20170314
TF	39431	20171030	69466	20171018	100.495	20170228	95.200	20171120
T	115315	20170316	78148	20171025	97.890	20170110	91.715	20171123

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

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TF	3587	143.35%	357016.98	134.11%
T	4475	26.48%	419789.82	16.01%
Total	8062	60.85%	776806.80	51.02%

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.