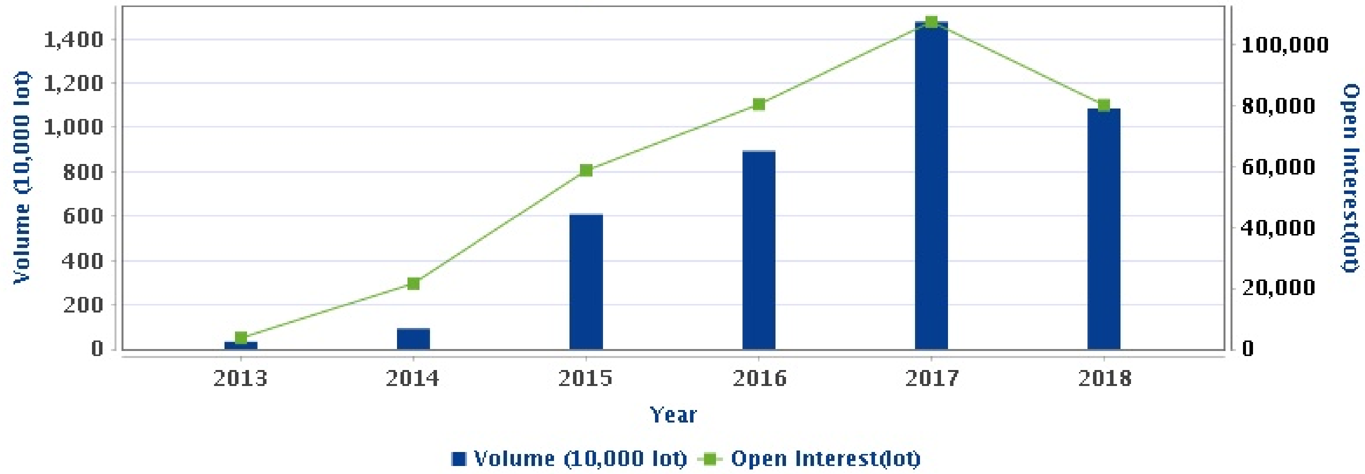
# Annual Statistics of China Financial Futures Exchange 2018

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

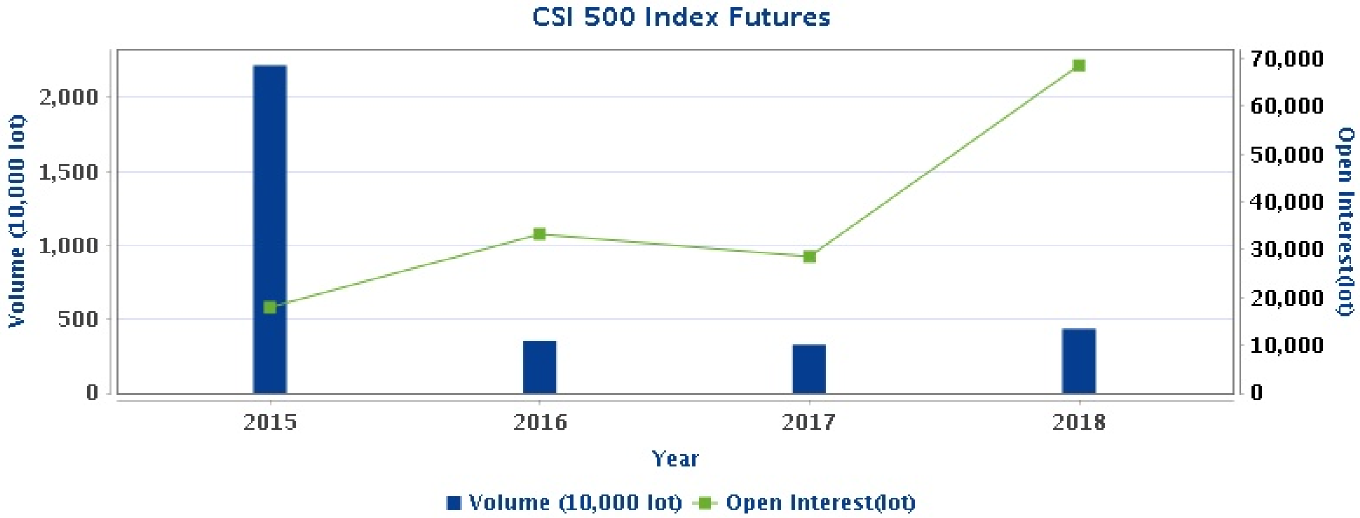
### Index Futures Market


### Treasury Bond Futures Market

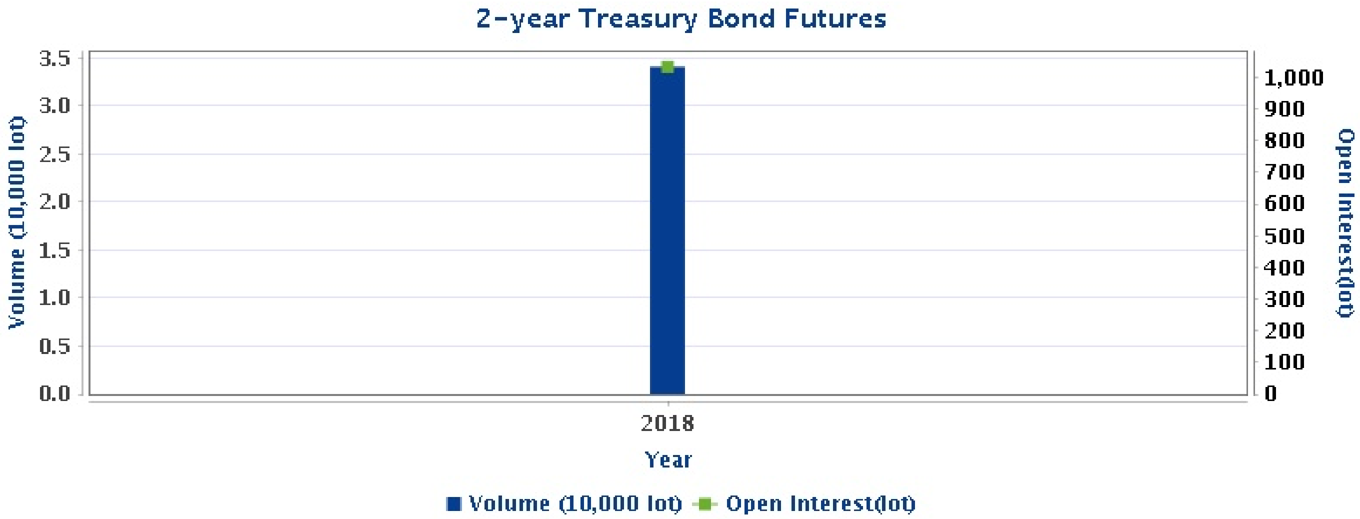


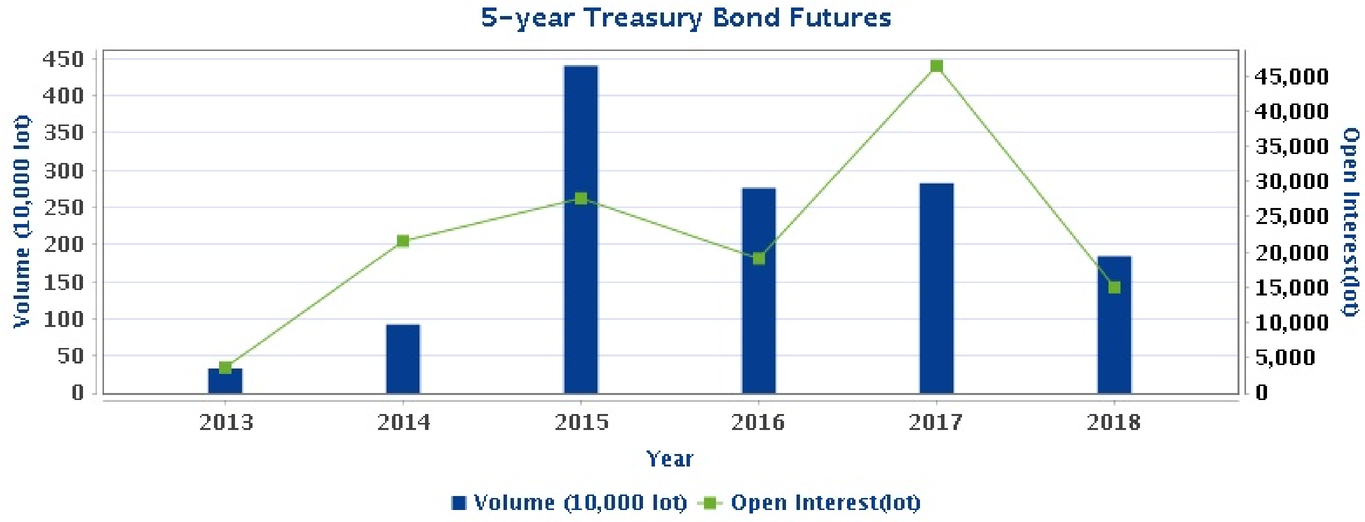

## II. Annual trading volume and year-end open interest of each product since inception

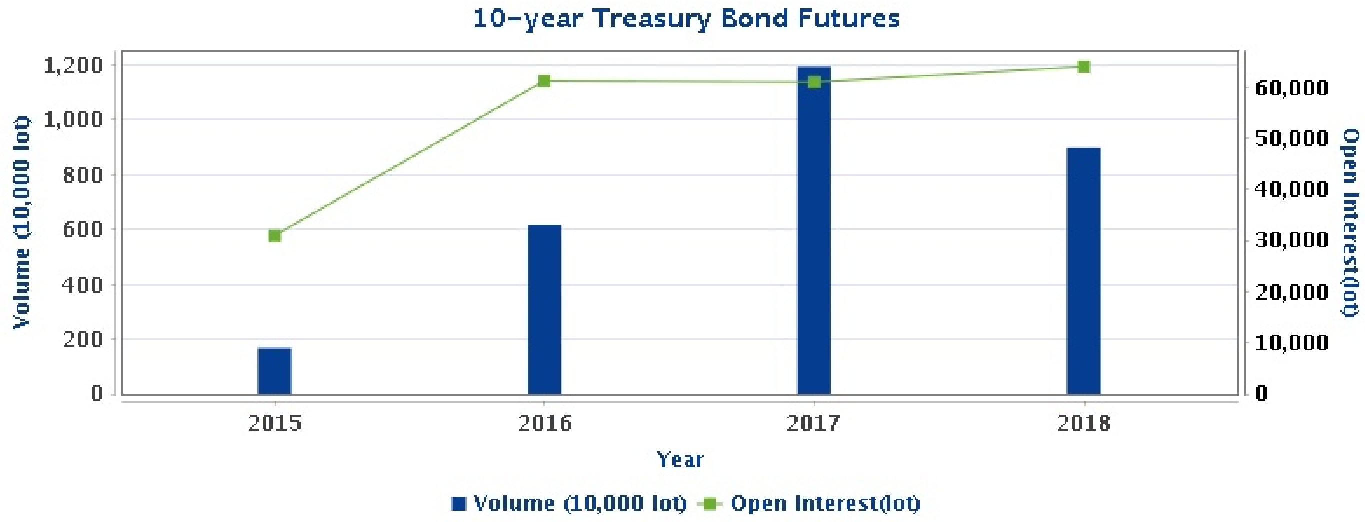
### CSI 300 Index Futures


CSI 500 Index Futures
Volume (10,000 lot)
2,000
1,500
1,000
500
0
70,000
60,000
50,000
40,000
30,000
20,000
10,000
0
Open Interest(lot)
2015
2016
2017
2018
Year
Volume (10,000 lot)
Open Interest(lot)


SSE 50 Index Futures
Volume (10,000 lot)
3,500
3,000
2,500
2,000
1,500
1,000
500
0
35,000
30,000
25,000
20,000
15,000
10,000
5,000
0
Open Interest(lot)
2015
2016
2017
2018
Year
Volume (10,000 lot)
Open Interest(lot)


2-year Treasury Bond Futures
Volume (10,000 lot)
3.5
3.0
2.5
2.0
1.5
1.0
0.5
0.0
1,000
900
800
700
600
500
400
300
200
100
0
Open Interest(lot)
2018
Year
Volume (10,000 lot)
Open Interest(lot)




## III. Statistics of the current year

| Product | Total trading volume | YoY Change | Total trading Turnover | YoY Change | Year-end positions | YoY Change |
|---|---|---|---|---|---|---|
| IF | 7486825 | 82.56% | 78277.77 | 73.59% | 76320 | 97.99% |
| IC | 4340243 | 32.29% | 43882.65 | 7.10% | 68531 | 140.11% |
| IH | 4517259 | 84.86% | 35243.28 | 85.45% | 33774 | 63.77% |
| Subtotal | 16344327 | 66.34% | 157403.70 | 49.81% | 178625 | 103.65% |
| TS | 34093 | -- | 678.35 | -- | 1033 | -- |
| TF | 1842894 | -34.68% | 17965.14 | -34.72% | 15010 | -67.66% |
| T | 8988739 | -24.77% | 85175.79 | -24.84% | 64017 | 4.97% |
| Subtotal | 10865726 | -26.44% | 103819.28 | -26.29% | 80060 | -25.46% |
| Total | 27210053 | 10.63% | 261222.97 | 6.22% | 258685 | 32.58% |

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 | 77967 | 20181220 | 82534 | 20181220 | 4458.8 | 20180126 | 2953.8 | 20181225 |
| IC | 48346 | 20181220 | 71222 | 20181225 | 6449.6 | 20180125 | 3877.0 | 20181019 |
| IH | 35256 | 20181220 | 35419 | 20181220 | 3239.8 | 20180124 | 2194.2 | 20180711 |
| TS | 8571 | 20180817 | 3566 | 20180827 | 100.475 | 20181224 | 98.705 | 20180817 |
| TF | 21757 | 20180209 | 46869 | 20180103 | 100.145 | 20181130 | 95.570 | 20180119 |
| T | 83821 | 20180418 | 76438 | 20181114 | 97.775 | 20181228 | 91.400 | 20180122 |

## V. Statistics on the settlement of treasury bonds

| Product | Annual settlement volume | YoY Change | Annual settlement amount | YoY Change |
|---|---|---|---|---|
| TS | 316 | -- | 64155.00 | -- |
| TF | 6296 | 75.52% | 626482.61 | 75.48% |
| T | 2528 | -43.51% | 243261.90 | -42.05% |
| Total | 9140 | 13.37% | 933899.51 | 20.22% |

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.