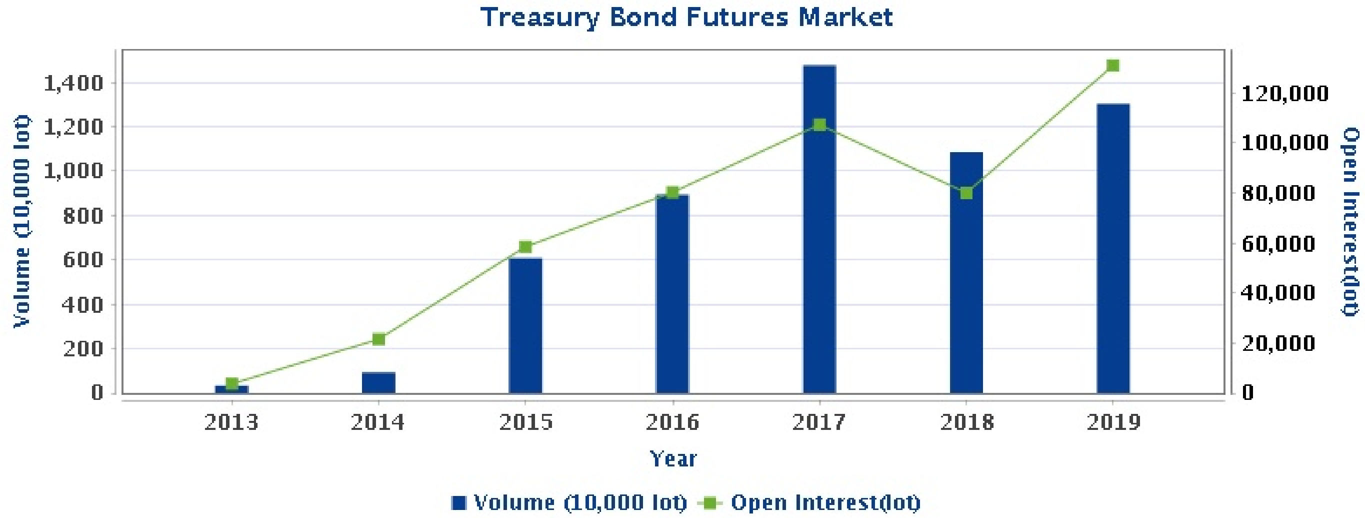
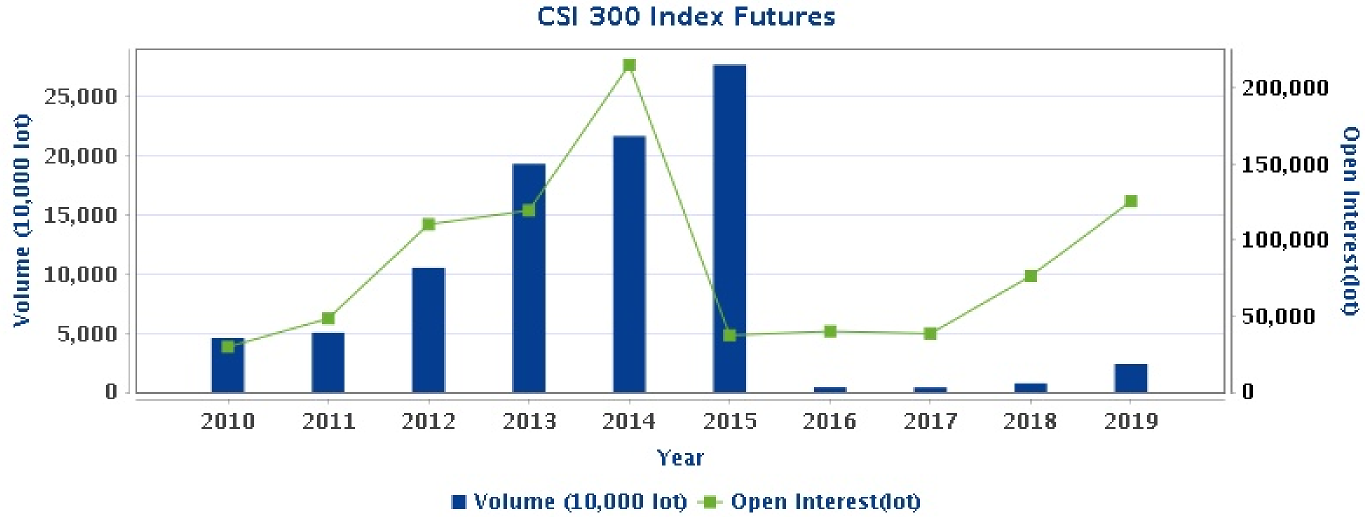
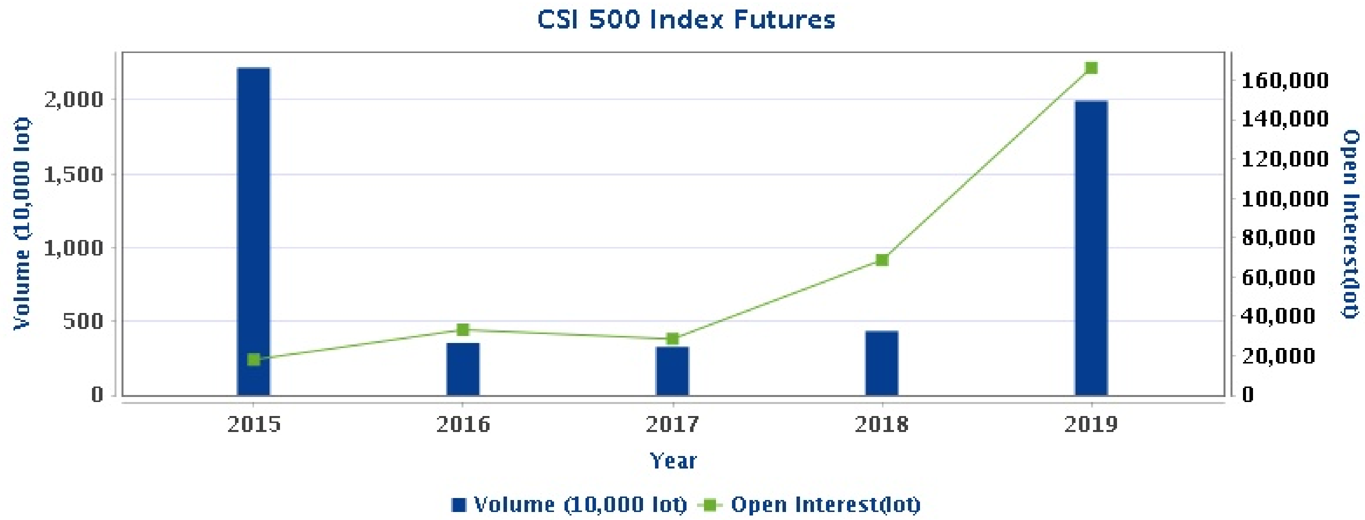
Annual Statistics of China Financial Futures Exchange 2019

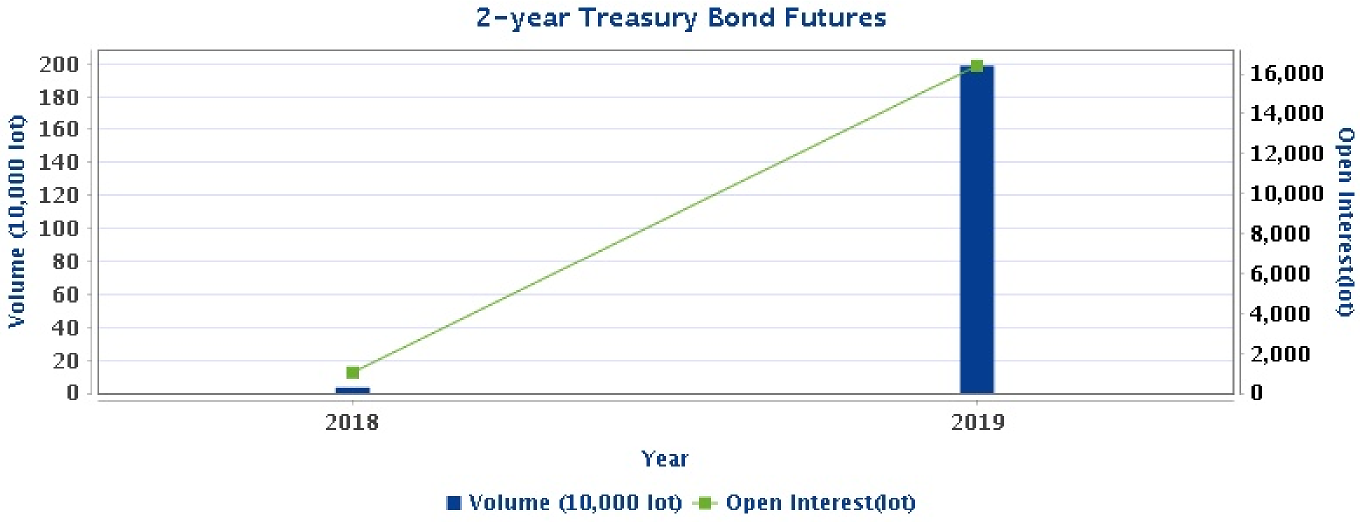
I. Annual trading volume and year-end open interest of each market since inception

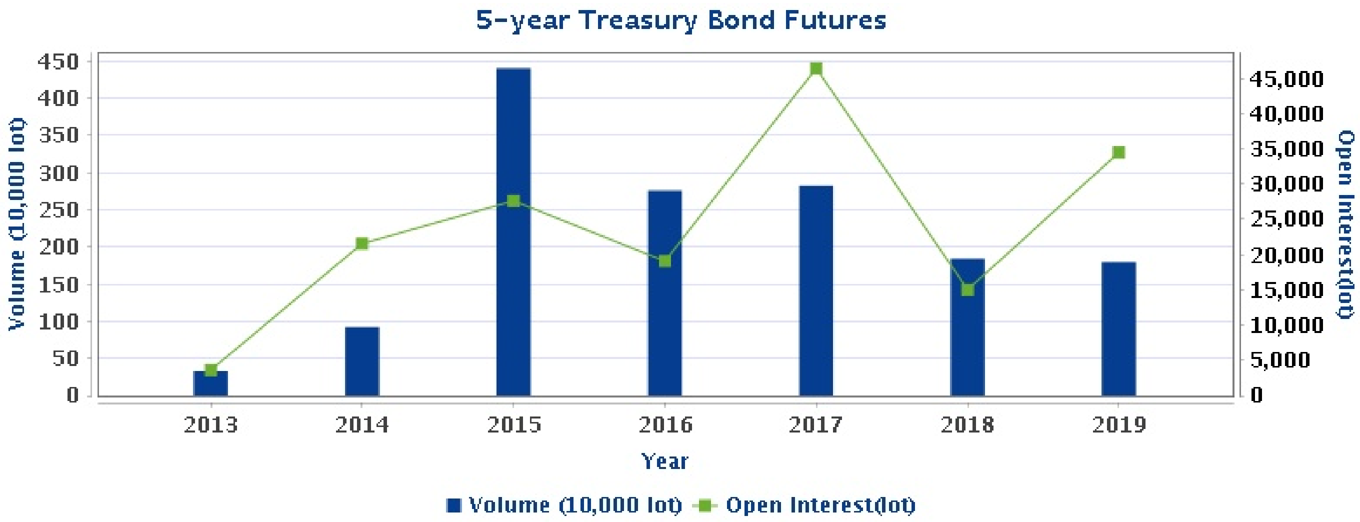


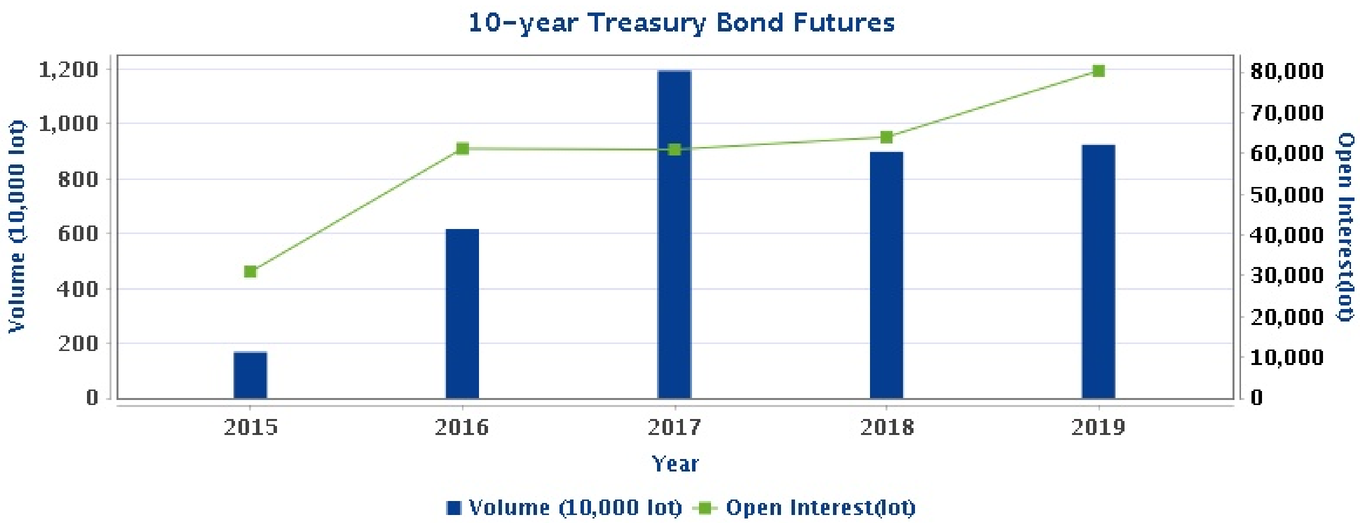
II. Annual trading volume and year-end open interest of each product since inception






2-year Treasury Bond Futures
Volume (10,000 lot)
Open Interest(lot)
0
20
40
60
80
100
120
140
160
180
200
0
2,000
4,000
6,000
8,000
10,000
12,000
14,000
16,000
2018
2019
Year
Volume (10,000 lot)
Open Interest(lot)


5-year Treasury Bond Futures
Volume (10,000 lot)
Open Interest(lot)
0
50
100
150
200
250
300
350
400
450
0
5,000
10,000
15,000
20,000
25,000
30,000
35,000
40,000
45,000
2013
2014
2015
2016
2017
2018
2019
Year
Volume (10,000 lot)
Open Interest(lot)


10-year Treasury Bond Futures
Volume (10,000 lot)
Open Interest(lot)
0
200
400
600
800
1,000
1,200
0
10,000
20,000
30,000
40,000
50,000
60,000
70,000
80,000
2015
2016
2017
2018
2019
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	23638514	215.73%	267071.61	241.18%	125583	64.55%
IC	19943801	359.51%	198790.84	353.01%	166264	142.61%
IH	9668996	114.05%	82176.45	133.17%	57416	70.00%
Subtotal	53251311	225.81%	548038.90	248.17%	349263	95.53%
TS	1987566	5729.84%	39847.11	5774.13%	16408	1488.38%
TF	1798330	-2.42%	17907.74	-0.32%	34476	129.69%
T	9246206	2.86%	90403.39	6.14%	80301	25.44%
Subtotal	13032102	19.94%	148158.25	42.71%	131185	63.86%
IO	126969	--	13.02	--	27167	--
Subtotal	126969	--	13.02	--	27167	--
Total	66410382	144.07%	696210.17	166.52%	507615	96.23%

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	202927	20190510	143566	20190510	4146.8	20190408	2940.4	20190104
IC	150214	20190510	178705	20191217	5935.0	20190408	3947.6	20190104
IH	84962	20190510	70981	20190506	3087.6	20191231	2250.8	20190102
TS	40253	20191209	18543	20191029	101.000	20190228	99.595	20190603
TF	17469	20191114	39279	20191028	100.535	20190829	98.155	20190417
T	77155	20190829	98323	20191029	99.980	20190830	95.170	20190424
IO	26850	20191223	27167	20191231	680.8	20191231	0.8	20191226

V. Statistics on the settlement of treasury bonds futures

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TS	1218	285.44%	245831.02	283.18%
TF	4225	-32.89%	424634.24	-32.22%
T	2461	-2.65%	243376.14	0.05%
Total	7904	-13.52%	913841.40	-2.15%

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)

VI. Yearly exercise data of options

Product	Yearly exercise volume	YoY Change	Year end exercise volume	YoY Change
IO	0	--	0	--
Total	0	--	0	--

Note: Unit for Volume Unexercised At Expiration and Volume Exercised: Lot (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.