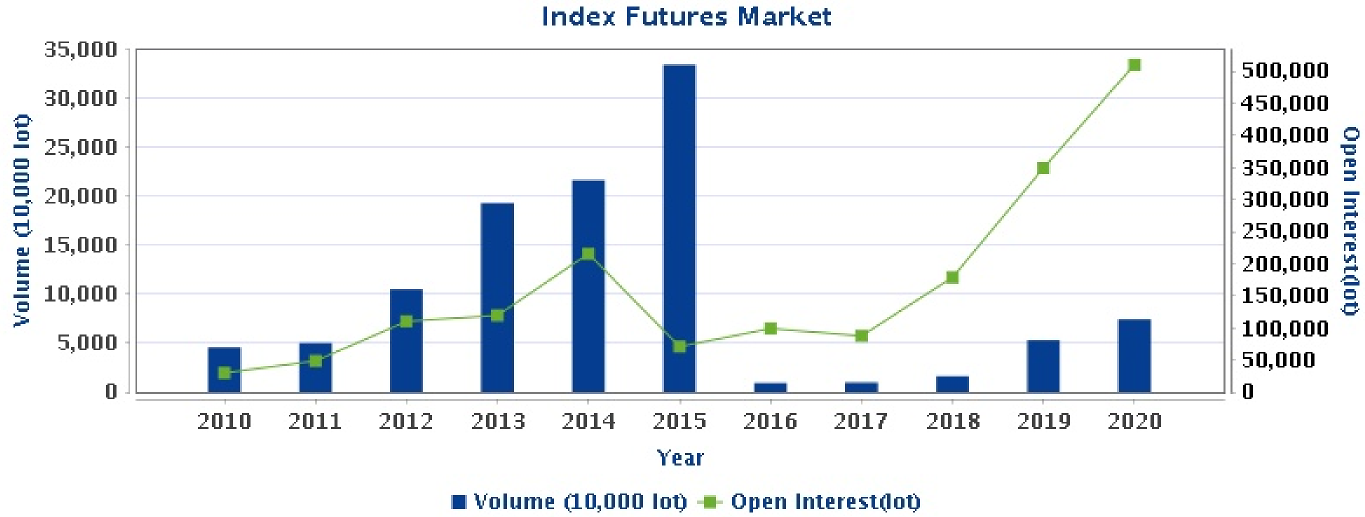
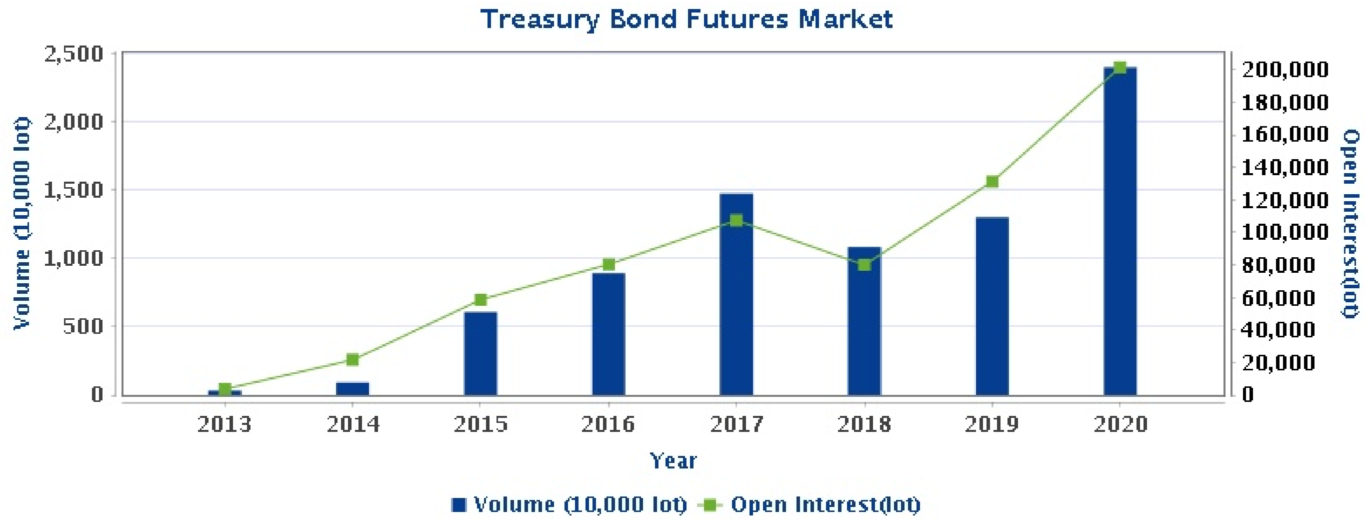
Annual Statistics of China Financial Futures Exchange 2020

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



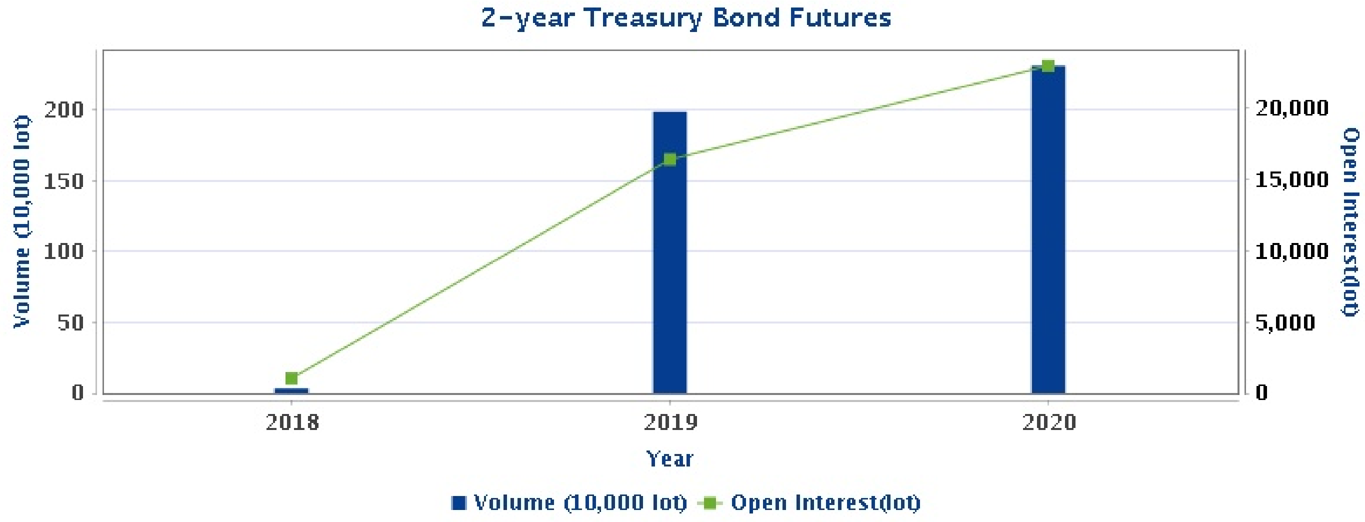


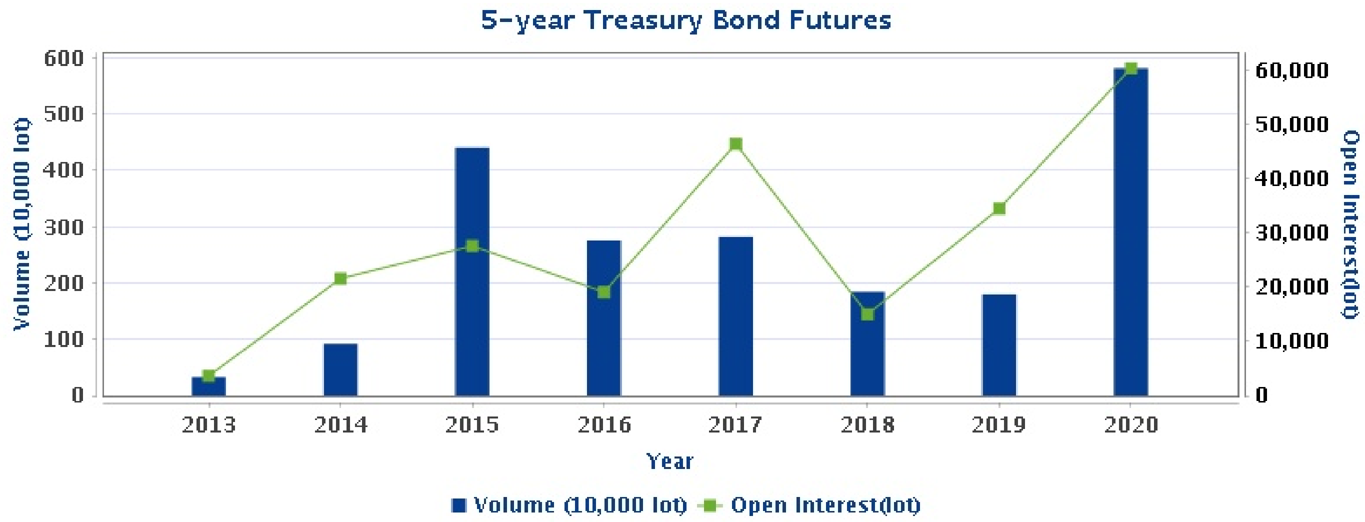
II. Annual trading volume and year-end open interest of each product since inception

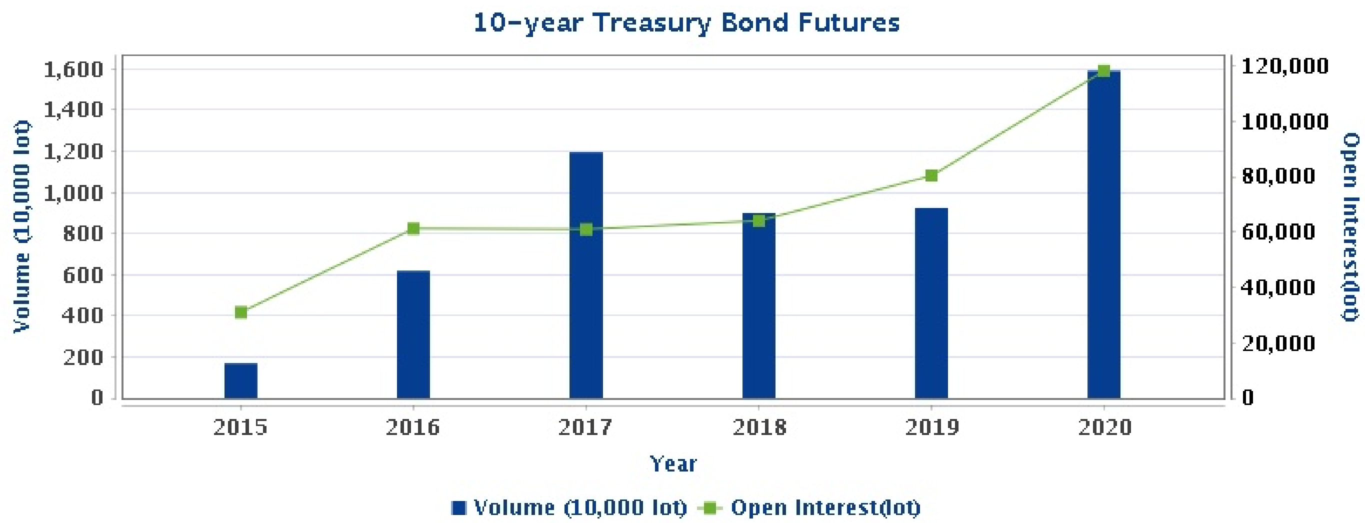
CSI 300 Index Futures

CSI 500 Index Futures

SSE 50 Index Futures


2-year Treasury Bond Futures
Volume (10,000 lot)
Open Interest(lot)
0
50
100
150
200
0
5,000
10,000
15,000
20,000
2018
2019
2020
Year
Volume (10,000 lot)
Open Interest(lot)


5-year Treasury Bond Futures
Volume (10,000 lot)
Open Interest(lot)
0
100
200
300
400
500
600
0
10,000
20,000
30,000
40,000
50,000
60,000
2013
2014
2015
2016
2017
2018
2019
2020
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
1,400
1,600
0
20,000
40,000
60,000
80,000
100,000
120,000
2015
2016
2017
2018
2019
2020
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	29998722	26.91%	393924.28	47.50%	203224	61.82%
IC	32755439	64.24%	385278.36	93.81%	228652	37.52%
IH	11749399	21.52%	110093.54	33.97%	78189	36.18%
Subtotal	74503560	39.91%	889296.18	62.27%	510065	46.04%
TS	2312956	16.37%	46664.49	17.11%	22984	40.08%
TF	5809792	223.07%	58698.73	227.78%	60354	75.06%
T	15912311	72.10%	158326.03	75.13%	118210	47.21%
Subtotal	24035059	84.43%	263689.25	77.98%	201548	53.64%
IO	16742777	13086.51%	1365.53	10385.03%	143125	426.83%
Subtotal	16742777	13086.51%	1365.53	10385.03%	143125	426.83%
Total	115281396	73.59%	1154350.96	65.80%	854738	68.38%

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	265788	20200716	206910	20201109	5231.2	20201231	3381.0	20200319
IC	258994	20200716	246902	20201211	6909.2	20200713	4652.6	20200203
IH	108894	20200716	95210	20200708	3655.0	20201231	2385.2	20200319
TS	25932	20200121	30425	20201110	102.860	20200423	99.750	20201120
TF	60651	20200603	64295	20201019	105.200	20200429	98.680	20201120
T	129668	20200709	132137	20201118	103.485	20200424	96.670	20201120
IO	172869	20200706	160782	20201216	2082.2	20201231	0.2	20200203

V. Statistics on the settlement of treasury bonds futures

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TS	5078	316.91%	1020791.76	315.24%
TF	6021	42.51%	612453.67	44.23%
T	4619	87.69%	457017.28	87.78%
Total	15718	98.86%	2090262.71	128.73%

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	69602	--	337791	--
Total	69602	--	337791	--

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.