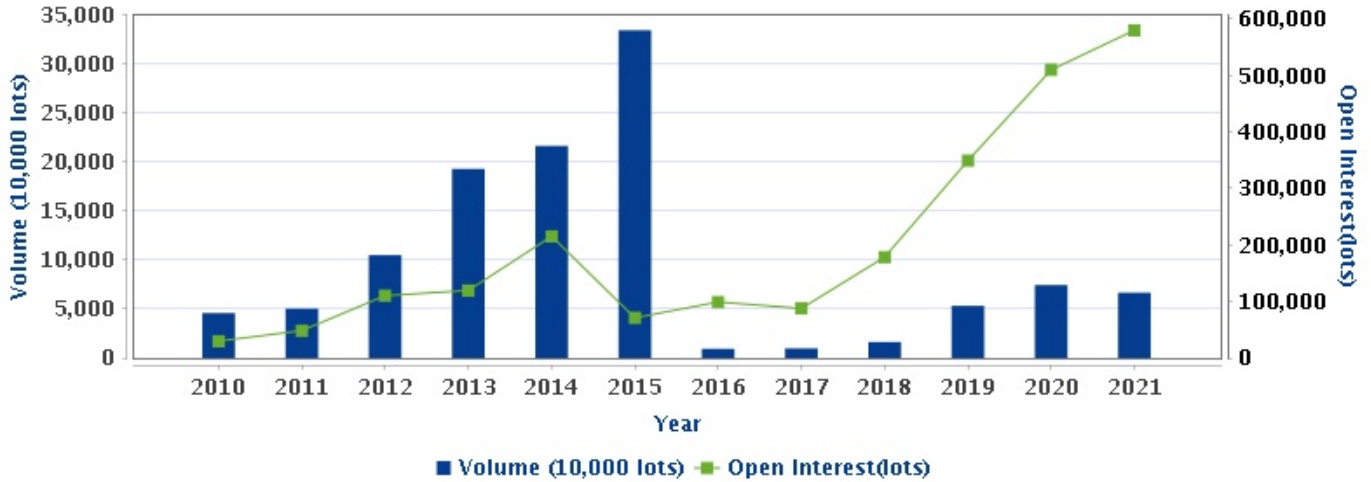


Annual Statistics of China Financial Futures Exchange 2021

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

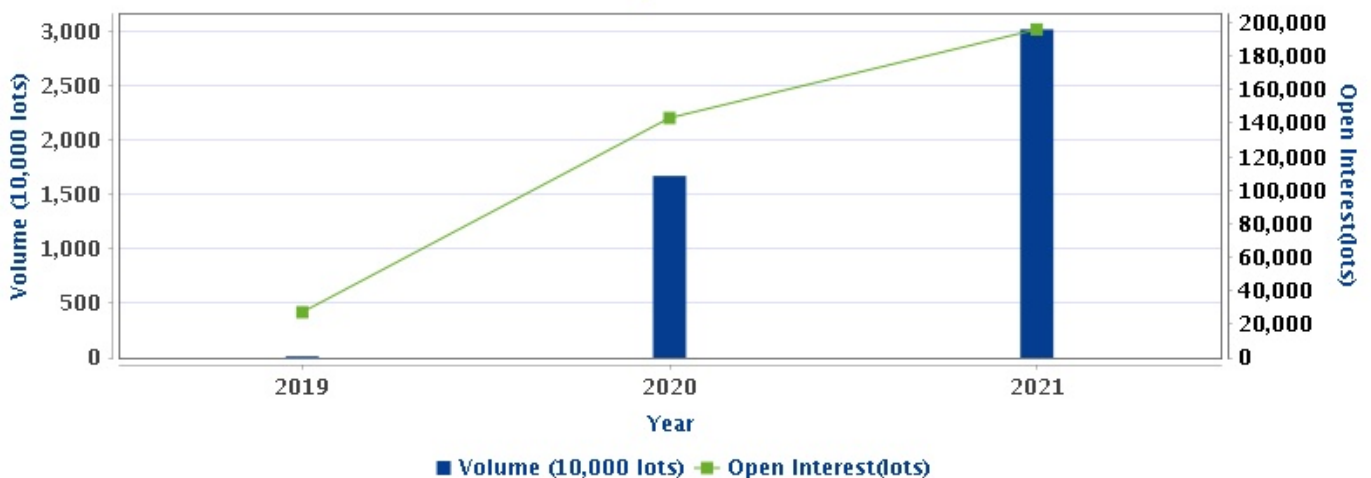
Index Futures Market



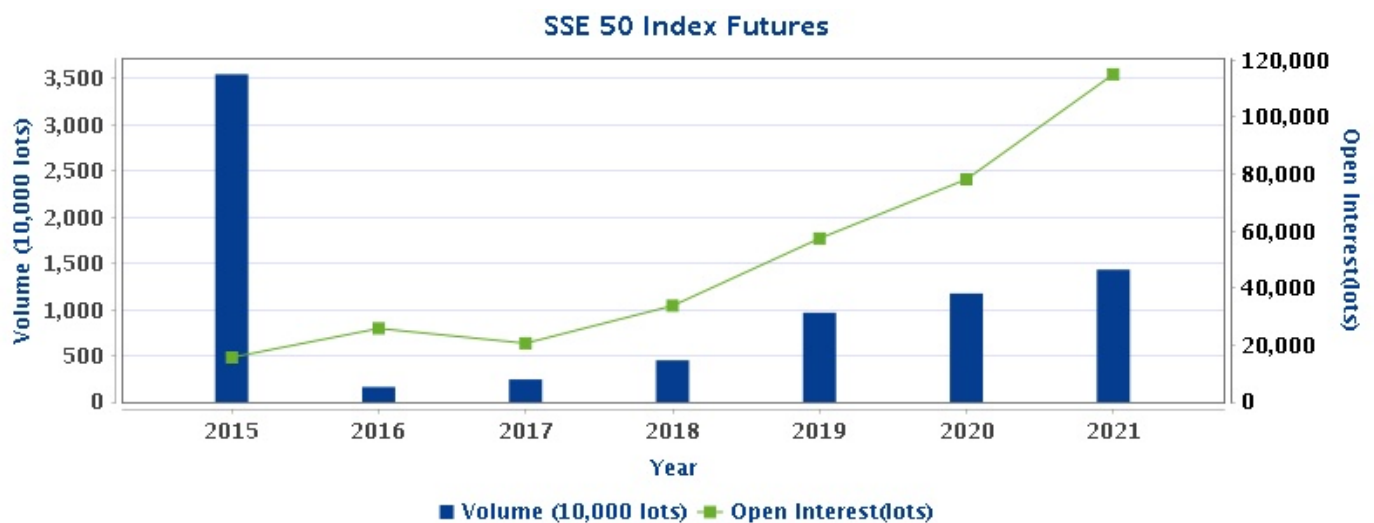
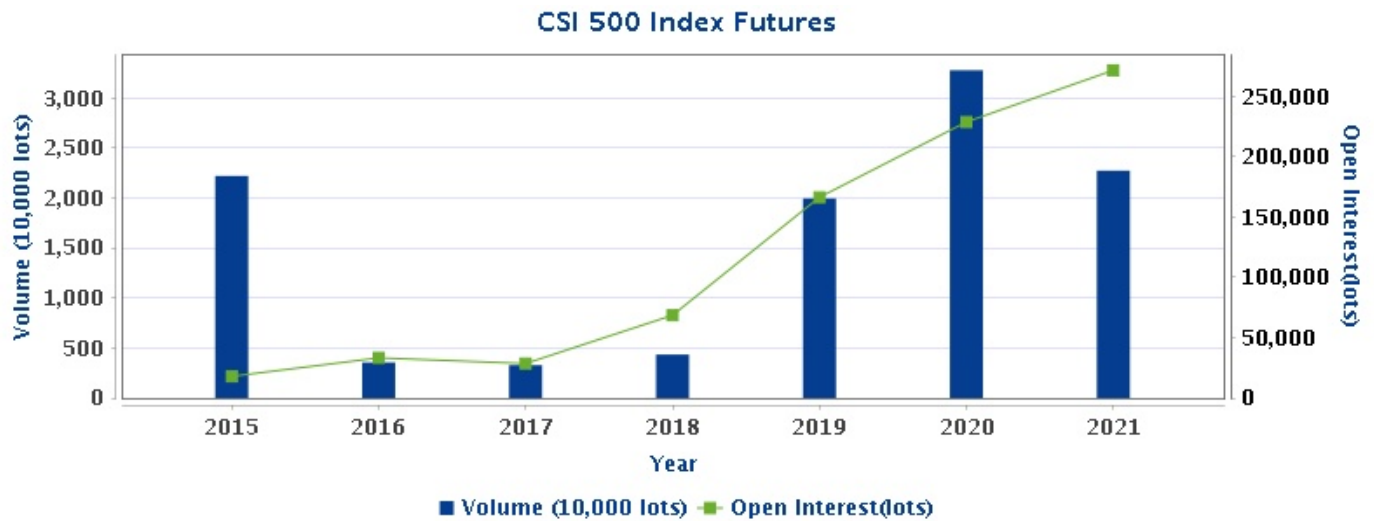
China Government Bond Futures Market



Index Options Market



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



2-year China Government Bond Futures



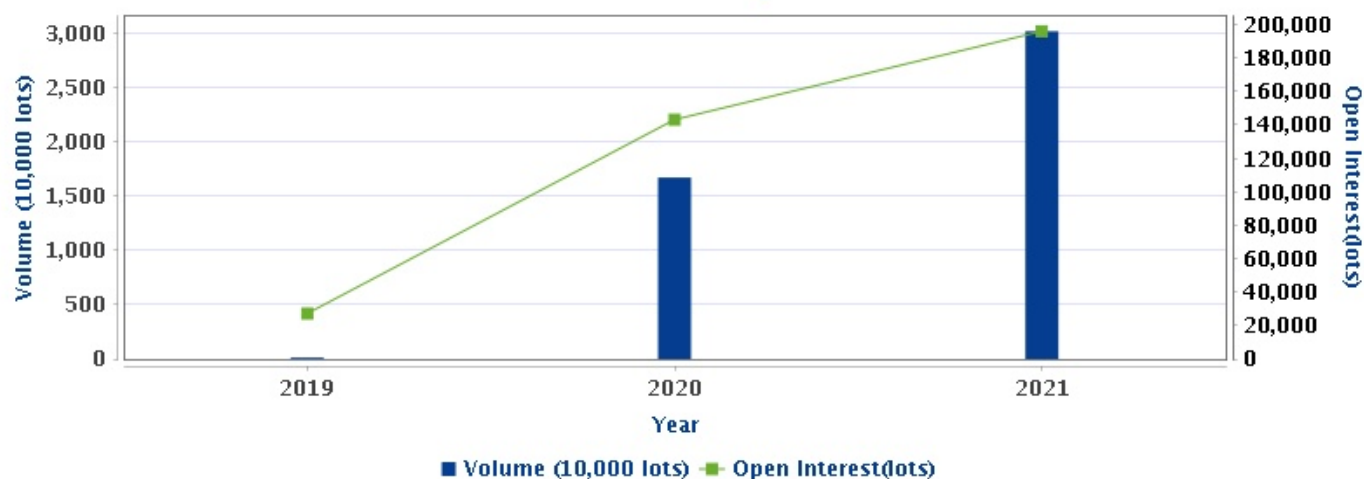
5-year China Government Bond Futures



10-year China Government Bond Futures



CSI 300 Index Option



III. Statistics of the current year

Product	Total trading volume	YoY Change	Total trading Turnover	YoY Change	Year-end positions	YoY Change
IF	29680502	-1.06%	452669.08	14.91%	193556	-4.76%
IC	22722841	-30.63%	304786.00	-20.89%	271465	18.72%
IH	14335944	22.01%	146580.12	33.14%	115078	47.18%
Subtotal	66739287	-10.42%	904035.21	1.66%	580099	13.73%
TS	2603930	12.58%	52367.59	12.22%	50160	118.24%
TF	6069907	4.48%	60925.11	3.79%	87790	45.46%
T	16378492	2.93%	161837.56	2.22%	181120	53.22%
Subtotal	25052329	4.23%	275130.27	4.34%	319070	58.31%
IO	30241547	80.62%	2486.16	82.07%	195960	36.92%
Subtotal	30241547	80.62%	2486.16	82.07%	195960	36.92%
Total	122033163	5.86%	1181651.64	2.37%	1095129	28.12%

Note:

- 1.Trading volume, positions: lots (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	215915	20210309	235589	20210608	5928.8	20210218	4563.0	20210728
IC	175677	20210916	296522	20211012	7680.2	20210914	5658.0	20210311
IH	101327	20210901	119007	20211229	4126.0	20210218	3006.0	20210820
TS	23648	20211105	50160	20211231	101.150	20210730	99.550	20210315
TF	53812	20211119	93161	20211126	101.770	20211231	98.565	20210316
T	158558	20211119	186482	20211126	100.880	20211230	96.185	20210316
IO	270961	20211209	238831	20210609	2679.8	20210218	0.2	20210112

V. Statistics on the settlement of treasury bonds futures

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TS	5209	2.58%	1053823.72	3.24%
TF	8465	40.59%	875148.74	42.89%
T	4040	-12.54%	398746.24	-12.75%
Total	17714	12.70%	2327718.71	11.36%

Note:

1. Settlement volume: lots (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	156851	--	595507	--
Total	156851	--	595507	--

Note: Unit for Volume Unexercised At Expiration and Volume Exercised: Lots (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 "lots" ; 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.