

Data Overview of China Financial Futures Exchange 2013

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	19354.93	8848.75	84.22%
Notional Trading Value (Trillion Yuan)	141.01	65.17	85.92%
Open Interest (Year-end, lot)	123166	12780	11.58%
Trading volume (Average daily, 10,000 lots)	81.32	38.08	88.07%
Notional Trading Value (Average daily, 100 million Yuan)	5924.65	2803.63	89.83%
Trading days	238	-5	--

II. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	19322.05	8815.87	83.91%
Notional Trading Value (Trillion Yuan)	140.70	64.86	85.52%
Open Interest (Year-end, lot)	119534	9148	8.29%
Trading volume (Average daily, 10,000 lots)	81.19	37.95	87.77%
Notional Trading Value (Average daily, 100 million Yuan)	5911.77	2790.75	89.42%
Trading days	238	-5	--

III. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	32.88	--	--
Notional Trading Value (Trillion Yuan)	0.31	--	--
Settlement volume (lot)	451	--	--
Settlement amount (100 million Yuan)	4.31	--	--
Open Interest (Year-end, lot)	3632	--	--
Trading volume (Average daily, 10,000 lots)	0.43	--	--
Notional Trading Value (Average daily, 100 million Yuan)	40.31	--	--
Trading days	76	--	--