

Data Overview of China Financial Futures Exchange 2014

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	21758.11	2403.18	12.42%
Notional Trading Value (Trillion Yuan)	164.02	23.01	16.32%
Open Interest (Year-end, lot)	236993	113827	92.42%
Trading volume (Average daily, 10,000 lots)	88.81	7.49	9.21%
Notional Trading Value (Average daily, 100 million Yuan)	6694.57	769.92	13.00%
Trading days	245	7	--

II. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	21665.83	2343.78	12.13%
Notional Trading Value (Trillion Yuan)	163.14	22.44	15.95%
Open Interest (Year-end, lot)	215437	95903	80.23%
Trading volume (Average daily, 10,000 lots)	88.43	7.24	8.92%
Notional Trading Value (Average daily, 100 million Yuan)	6658.71	746.94	12.63%
Trading days	245	7	--

III. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	92.29	59.41	180.68%
Notional Trading Value (Trillion Yuan)	0.88	0.57	186.73%
Settlement volume (lot)	979	528	117.07%
Settlement amount (100 million Yuan)	9.62	5.31	123.39%
Open Interest (Year-end, lot)	21556	17924	493.50%
Trading volume (Average daily, 10,000 lots)	0.38	-0.05	-11.63%
Notional Trading Value (Average daily, 100 million Yuan)	35.86	-4.45	-11.04%
Trading days	245	169	--