

Data Overview of China Financial Futures Exchange 2015

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	34086.93	12328.82	56.66%
Notional Trading Value (Trillion Yuan)	417.76	253.74	154.71%
Open Interest (Year-end, lot)	129627	-107366	-45.30%
Trading volume (Average daily, 10,000 lots)	139.70	50.89	57.30%
Notional Trading Value (Average daily, 100 million Yuan)	17121.33	10426.76	155.75%
Trading days	244	-1	--

II. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	33478.18	11812.36	54.52%
Notional Trading Value (Trillion Yuan)	411.75	248.61	152.39%
Open Interest (Year-end, lot)	71033	-144404	-67.03%
Trading volume (Average daily, 10,000 lots)	137.21	48.78	55.16%
Notional Trading Value (Average daily, 100 million Yuan)	16874.99	10216.28	153.43%
Trading days	244	-1	--

III. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	608.75	516.46	559.63%
Notional Trading Value (Trillion Yuan)	6.01	5.13	584.18%
Settlement volume (lot)	5298	4319	441.16%
Settlement amount (100 million Yuan)	54.16	44.54	462.93%
Open Interest (Year-end, lot)	58594	37038	171.82%
Trading volume (Average daily, 10,000 lots)	2.49	2.11	555.26%
Notional Trading Value (Average daily, 100 million Yuan)	246.34	210.48	586.95%
Trading days	244	-1	--