

Data Overview of China Financial Futures Exchange 2016

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	1833.59	-32253.35	-94.62%
Notional Trading Value (Trillion Yuan)	18.22	-399.54	-95.64%
Open Interest (Year-end, lot)	179425	49798	38.42%
Trading volume (Average daily, 10,000 lots)	7.51	-132.19	-94.62%
Notional Trading Value (Average daily, 100 million Yuan)	746.68	-16374.65	-95.64%
Trading days	244	0	--

II. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	940.18	-32538.00	-97.19%
Notional Trading Value (Trillion Yuan)	9.32	-402.43	-97.74%
Open Interest (Year-end, lot)	99127	28094	39.55%
Trading volume (Average daily, 10,000 lots)	3.85	-133.36	-97.19%
Notional Trading Value (Average daily, 100 million Yuan)	381.87	-16493.12	-97.74%
Trading days	244	0	--

III. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	893.40	284.65	46.76%
Notional Trading Value (Trillion Yuan)	8.90	2.89	48.09%
Settlement volume (lot)	5012	-286	-5.40%
Settlement amount (100 million Yuan)	51.44	-2.72	-5.03%
Open Interest (Year-end, lot)	80298	21704	37.04%
Trading volume (Average daily, 10,000 lots)	3.66	1.17	46.99%
Notional Trading Value (Average daily, 100 million Yuan)	364.81	118.47	48.09%
Trading days	244	0	--