Data Overview of China Financial Futures Exchange 2017

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	2459.59	626.01	34.14%
Notional Trading Value (Trillion Yuan)	24.59	6.37	34.98%
Open Interest (Year-end, lot)	195115	15690	8.74%
Trading volume (Average daily, 10,000 lots)	10.08	2.57	34.22%
Notional Trading Value (Average daily, 100 million Yuan)	1007.88	261.20	34.98%
Trading days	244	0	--

II. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	982.56	42.38	4.51%
Notional Trading Value (Trillion Yuan)	10.51	1.19	12.77%
Open Interest (Year-end, lot)	87712	-11415	-11.52%
Trading volume (Average daily, 10,000 lots)	4.03	0.18	4.68%
Notional Trading Value (Average daily, 100 million Yuan)	430.62	48.75	12.77%
Trading days	244	0	--

III. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	1477.03	583.63	65.33%
Notional Trading Value (Trillion Yuan)	14.09	5.18	58.23%
Settlement volume (lot)	8062	3050	60.85%
Settlement amount (100 million Yuan)	77.68	26.24	51.02%
Open Interest (Year-end, lot)	107403	27105	33.76%
Trading volume (Average daily, 10,000 lots)	6.05	2.39	65.30%
Notional Trading Value (Average daily, 100 million Yuan)	577.25	212.44	58.23%
Trading days	244	0	--