

Data Overview of China Financial Futures Exchange 2019

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	6641.04	3920.03	144.07%
Notional Trading Value (Trillion Yuan)	69.62	43.50	166.52%
Open Interest (Year-end, lot)	507615	248930	96.23%
Trading volume (Average daily, 10,000 lots)	27.22	16.02	143.04%
Notional Trading Value (Average daily, 100 million Yuan)	2853.32	1778.33	165.43%
Trading days	244	1	--

II. Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	6628.34	3907.34	143.60%
Notional Trading Value (Trillion Yuan)	69.62	43.50	166.51%
Open Interest (Year-end, lot)	480448	221763	85.73%
Trading volume (Average daily, 10,000 lots)	27.17	15.97	142.59%
Notional Trading Value (Average daily, 100 million Yuan)	2853.27	1778.28	165.42%
Trading days	244	1	--

a. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	5325.13	3690.70	225.81%
Notional Trading Value (Trillion Yuan)	54.80	39.06	248.17%
Open Interest (Year-end, lot)	349263	170638	95.53%
Trading volume (Average daily, 10,000 lots)	21.82	15.09	224.22%
Notional Trading Value (Average daily, 100 million Yuan)	2246.06	1598.31	246.75%
Trading days	244	1	--

b. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	1303.21	216.64	19.94%
Notional Trading Value (Trillion Yuan)	14.82	4.43	42.71%
Settlement volume (lot)	7904	-1236	-13.52%
Settlement amount (100 million Yuan)	91.38	-2.01	-2.15%
Open Interest (Year-end, lot)	131185	51125	63.86%
Trading volume (Average daily, 10,000 lots)	5.34	0.87	19.46%
Notional Trading Value (Average daily, 100 million Yuan)	607.21	179.97	42.12%
Trading days	244	1	--

III. Index Options Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	12.70	--	--
Notional Trading Value (Trillion Yuan)	0.00	--	--
Exercised Volume (lot)	0	0	--
Open Interest (Year-end, lot)	27167	27,167	--
Trading volume (Average daily, 10,000 lots)	0.05	--	--
Notional Trading Value (Average daily, 100 million Yuan)	0.05	--	--
Trading days	7	--	--