

# Data Overview of China Financial Futures Exchange 2020

## I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	11528.14	4887.10	73.59%
Notional Trading Value (Trillion Yuan)	115.44	45.81	65.80%
Open Interest (Year-end, lot)	854738	347123	68.38%
Trading volume (Average daily, 10,000 lots)	47.44	20.22	74.28%
Notional Trading Value (Average daily, 100 million Yuan)	4750.42	1897.10	66.49%
Trading days	243	-1	--

## II. Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	9853.86	3225.52	48.66%
Notional Trading Value (Trillion Yuan)	115.30	45.68	65.61%
Open Interest (Year-end, lot)	711613	231165	48.11%
Trading volume (Average daily, 10,000 lots)	40.55	13.38	49.25%
Notional Trading Value (Average daily, 100 million Yuan)	4744.80	1891.53	66.29%
Trading days	243	-1	--

### a. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	7450.36	2125.22	39.91%
Notional Trading Value (Trillion Yuan)	88.93	34.13	62.27%
Open Interest (Year-end, lot)	510065	160802	46.04%
Trading volume (Average daily, 10,000 lots)	30.66	8.84	40.51%
Notional Trading Value (Average daily, 100 million Yuan)	3659.66	1413.60	62.94%
Trading days	243	-1	--

## b. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	2403.51	1100.30	84.43%
Notional Trading Value (Trillion Yuan)	26.37	11.55	77.98%
Settlement volume (lot)	15718	7814	98.86%
Settlement amount (100 million Yuan)	209.03	117.64	128.73%
Open Interest (Year-end, lot)	201548	70363	53.64%
Trading volume (Average daily, 10,000 lots)	9.89	4.55	85.21%
Notional Trading Value (Average daily, 100 million Yuan)	1085.14	477.93	78.71%
Trading days	243	-1	--

## III. Index Options Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	1674.28	1661.58	13086.51%
Notional Trading Value (Trillion Yuan)	0.14	0.14	10385.03%
Exercised Volume (lot)	69602	69,602	--
Open Interest (Year-end, lot)	143125	143125	--
Trading volume (Average daily, 10,000 lots)	6.89	6.84	13680.00%
Notional Trading Value (Average daily, 100 million Yuan)	5.62	5.57	11140.00%
Trading days	243	236	--