

Data Overview of China Financial Futures Exchange 2021

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	12203.32	675.18	5.86%
Notional Trading Value (Trillion Yuan)	118.17	2.73	2.37%
Open Interest (Year-end, lot)	1095129	240391	28.12%
Trading volume (Average daily, 10,000 lots)	50.22	2.78	5.86%
Notional Trading Value (Average daily, 100 million Yuan)	4862.76	112.34	2.36%
Trading days	243	0	--

II. Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	9179.16	-674.70	-6.85%
Notional Trading Value (Trillion Yuan)	117.92	2.62	2.27%
Open Interest (Year-end, lot)	899169	187556	26.36%
Trading volume (Average daily, 10,000 lots)	37.77	-2.78	-6.86%
Notional Trading Value (Average daily, 100 million Yuan)	4852.53	107.73	2.27%
Trading days	243	0	--

a. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	6673.93	-776.43	-10.42%
Notional Trading Value (Trillion Yuan)	90.40	1.47	1.66%
Open Interest (Year-end, lot)	580099	70034	13.73%
Trading volume (Average daily, 10,000 lots)	27.46	-3.20	-10.44%
Notional Trading Value (Average daily, 100 million Yuan)	3720.31	60.66	1.66%
Trading days	243	0	--

b. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	2505.23	101.73	4.23%
Notional Trading Value (Trillion Yuan)	27.51	1.14	4.34%
Settlement volume (lot)	17714	1996	12.70%
Settlement amount (100 million Yuan)	232.77	23.75	11.36%
Open Interest (Year-end, lot)	319070	117522	58.31%
Trading volume (Average daily, 10,000 lots)	10.31	0.42	4.25%
Notional Trading Value (Average daily, 100 million Yuan)	1132.22	47.08	4.34%
Trading days	243	0	--

III. Index Options Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	3024.15	1349.88	80.62%
Notional Trading Value (Trillion Yuan)	0.25	0.11	82.07%
Exercised Volume (lot)	156851	87,249	125.35%
Open Interest (Year-end, lot)	195960	195960	--
Trading volume (Average daily, 10,000 lots)	12.45	5.56	80.70%
Notional Trading Value (Average daily, 100 million Yuan)	10.23	4.61	82.03%
Trading days	243	0	--