

Data Overview of China Financial Futures Exchange 2022

I. The Whole Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	15186.18	2982.86	24.44%
Notional Trading Value (Trillion Yuan)	133.04	14.87	12.58%
Open Interest (Year-end, lot)	1293449	198320	18.11%
Trading volume (Average daily, 10,000 lots)	62.75	12.53	24.95%
Notional Trading Value (Average daily, 100 million Yuan)	5497.36	634.60	13.05%
Trading days	242	-1	--

II. Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	11331.02	2151.86	23.44%
Notional Trading Value (Trillion Yuan)	132.77	14.86	12.60%
Open Interest (Year-end, lot)	1056429	157260	17.49%
Trading volume (Average daily, 10,000 lots)	46.82	9.05	23.96%
Notional Trading Value (Average daily, 100 million Yuan)	5486.44	633.91	13.06%
Trading days	242	-1	--

a. Index Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	7449.37	775.44	11.62%
Notional Trading Value (Trillion Yuan)	86.36	-4.05	-4.48%
Open Interest (Year-end, lot)	755960	175861	30.32%
Trading volume (Average daily, 10,000 lots)	30.78	3.32	12.09%
Notional Trading Value (Average daily, 100 million Yuan)	3568.40	-151.91	-4.08%
Trading days	242	-1	--

b. Treasury Bond Futures Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	3881.65	1376.42	54.94%
Notional Trading Value (Trillion Yuan)	46.42	18.90	68.71%
Settlement volume (lot)	21689	3975	22.44%
Settlement amount (100 million Yuan)	282.81	50.03	21.50%
Open Interest (Year-end, lot)	300469	-18601	-5.83%
Trading volume (Average daily, 10,000 lots)	16.04	5.73	55.58%
Notional Trading Value (Average daily, 100 million Yuan)	1918.04	785.82	69.41%
Trading days	242	-1	--

III. Index Options Market

Indicator	Value	YoY Change	YoY Change(%)
Trading volume (10,000 lots)	3855.16	831.00	27.48%
Notional Trading Value (Trillion Yuan)	0.26	0.02	6.32%
Exercised Volume (lot)	260316	103,465	65.96%
Open Interest (Year-end, lot)	237020	237020	--
Trading volume (Average daily, 10,000 lots)	15.93	3.48	27.95%
Notional Trading Value (Average daily, 100 million Yuan)	10.92	0.69	6.74%
Trading days	242	-1	--