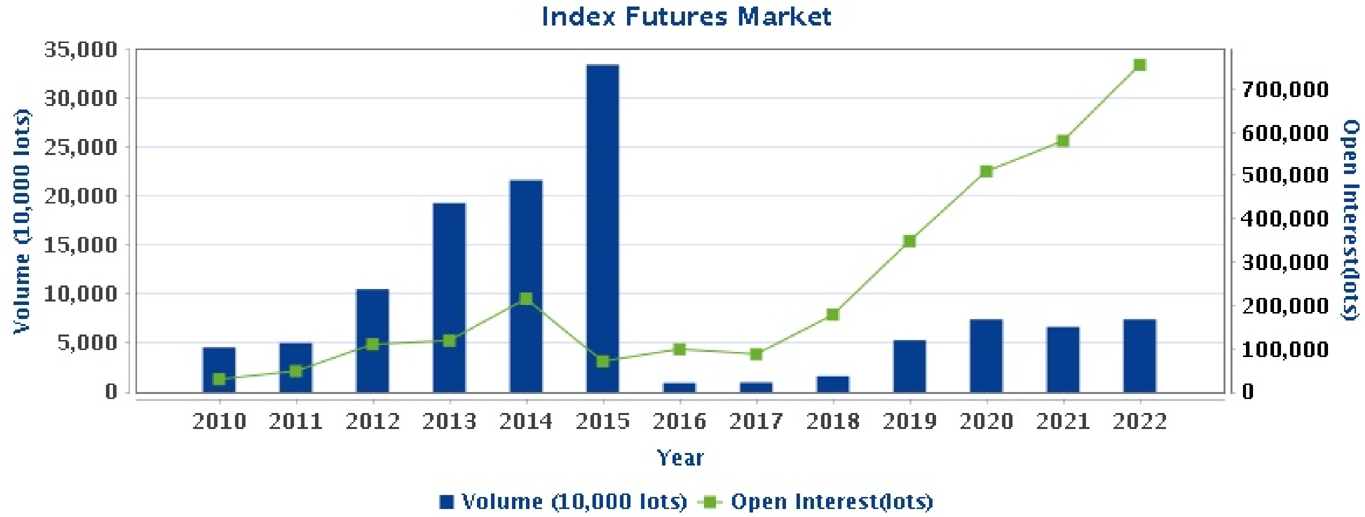
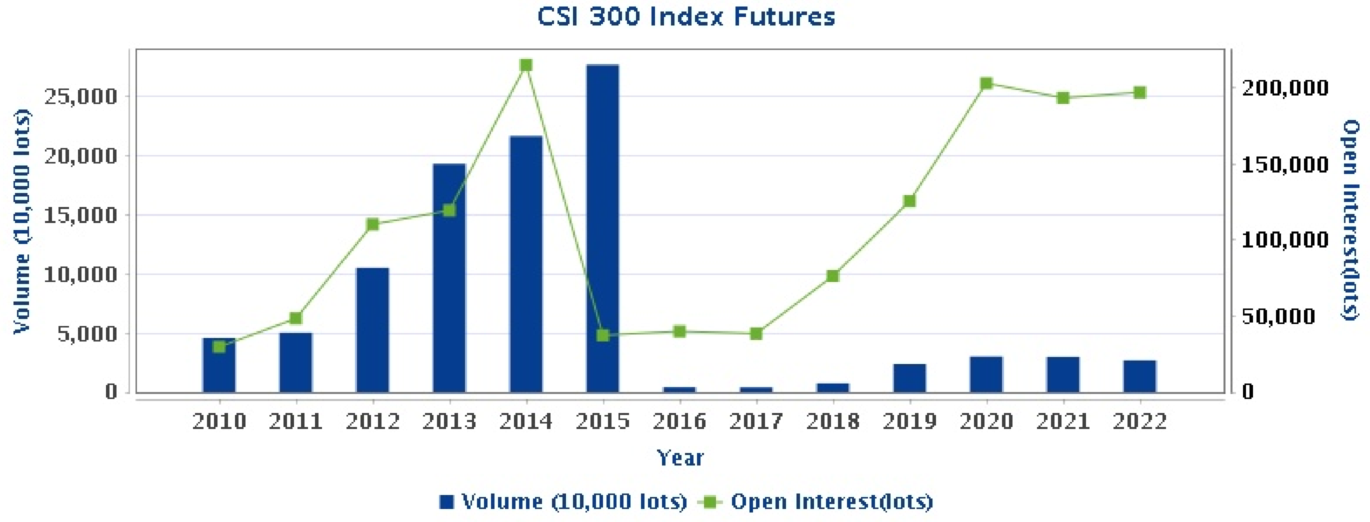
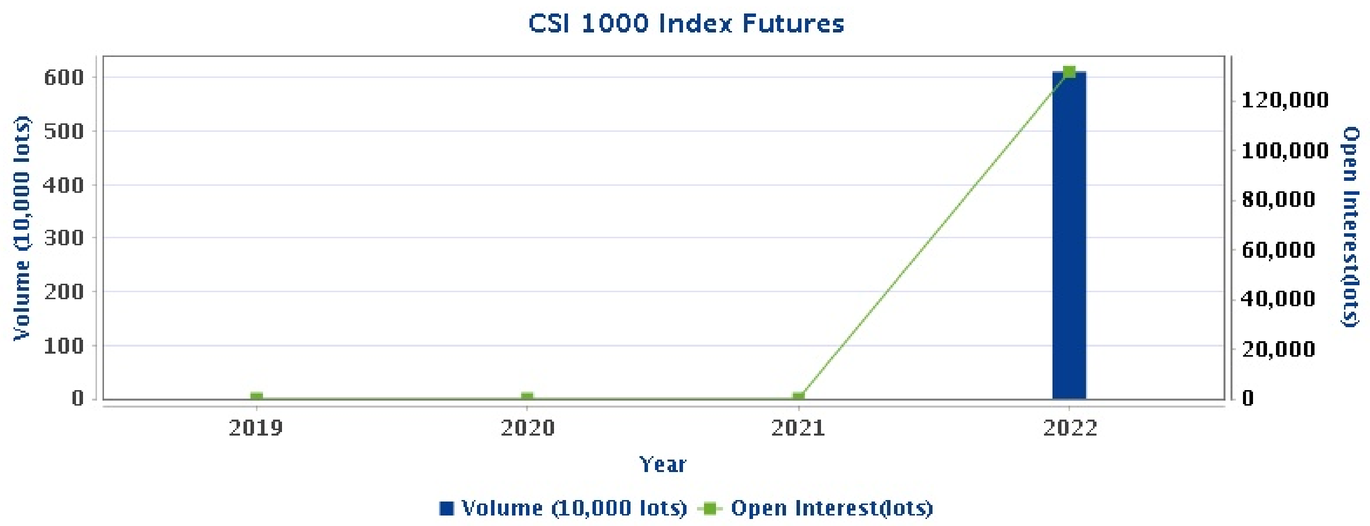
Annual Statistics of China Financial Futures Exchange 2022

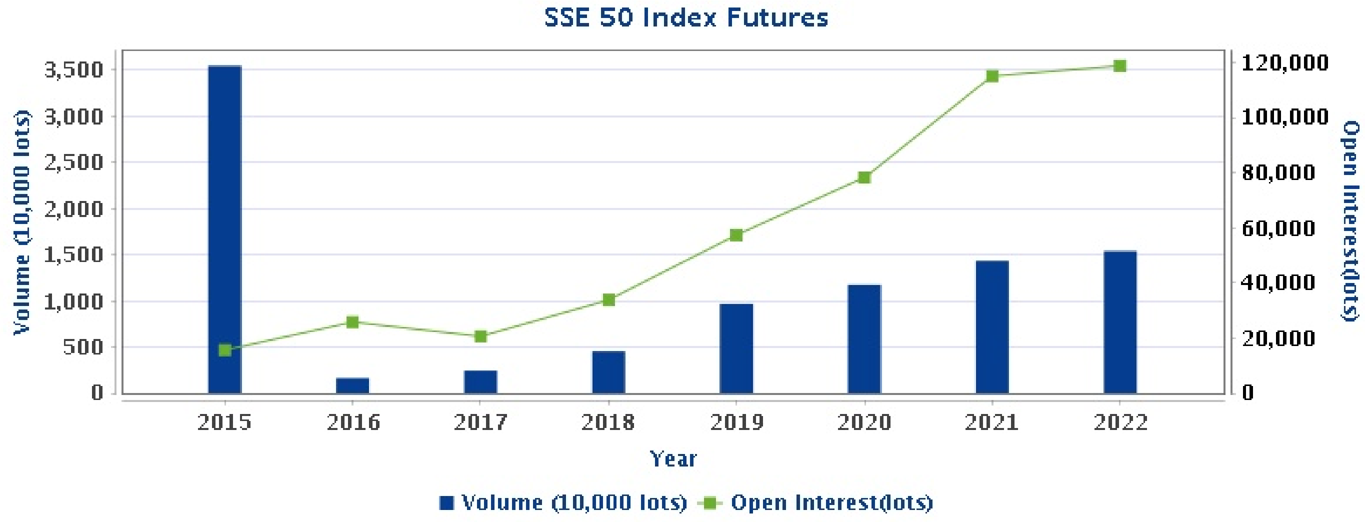
I. Annual trading volume and year-end open interest of each market since inception

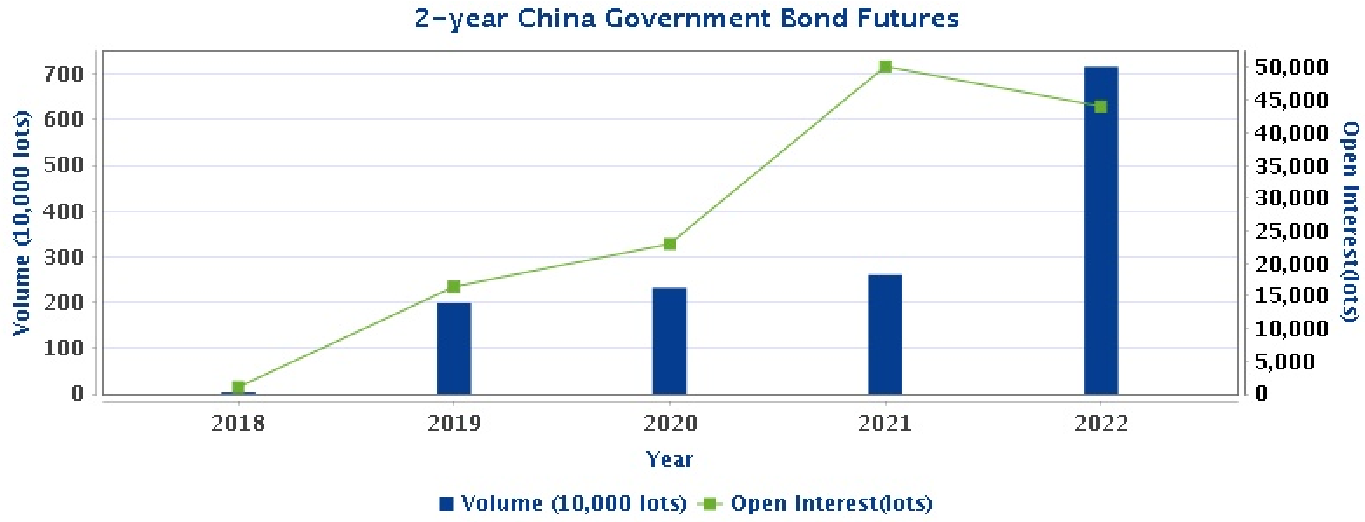


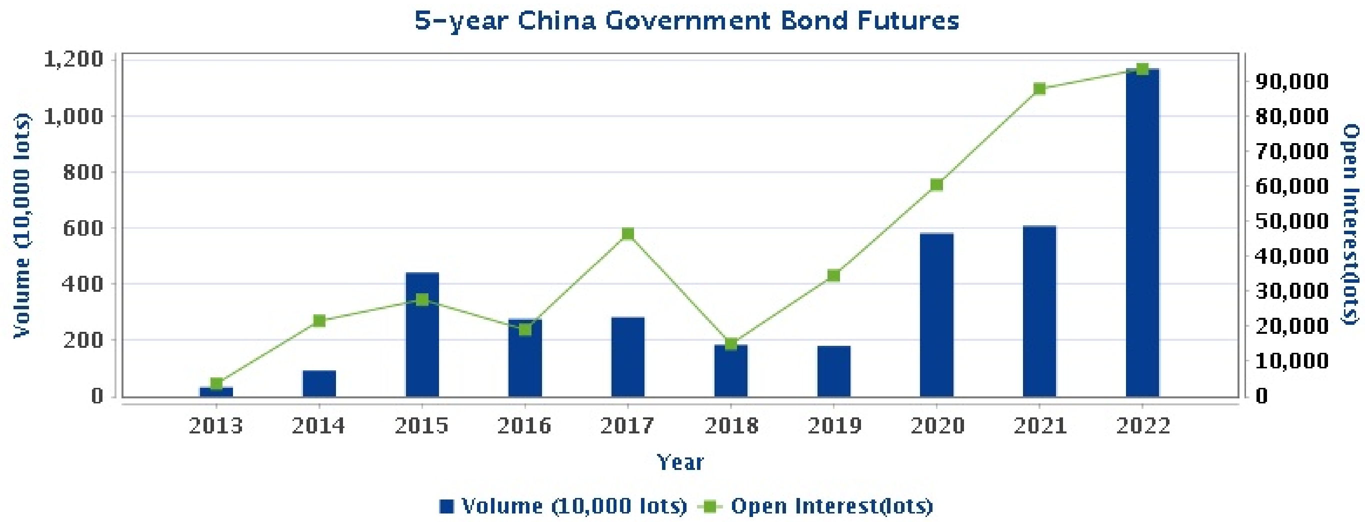
II. Annual trading volume and year-end open interest of each product since inception

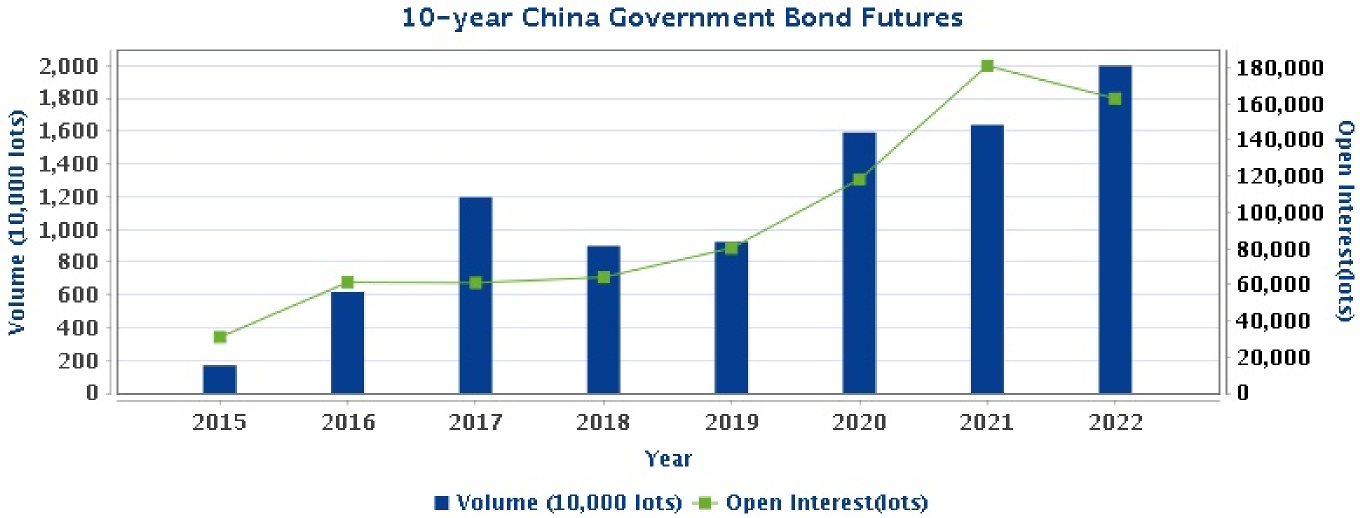





SSE 50 Index Futures
Volume (10,000 lots)
Open Interest(lots)
Year
Volume (10,000 lots)
Open Interest(lots)


2-year China Government Bond Futures
Volume (10,000 lots)
Open Interest(lots)
Year
Volume (10,000 lots)
Open Interest(lots)


5-year China Government Bond Futures
Volume (10,000 lots)
Open Interest(lots)
Year
Volume (10,000 lots)
Open Interest(lots)


10-year China Government Bond Futures
Volume (10,000 lots)
Open Interest(lots)
2,000
1,800
1,600
1,400
1,200
1,000
800
600
400
200
0
180,000
160,000
140,000
120,000
100,000
80,000
60,000
40,000
20,000
0
2015
2016
2017
2018
2019
2020
2021
2022
Year
Volume (10,000 lots)
Open Interest(lots)


CSI 300 Index Option
Volume (10,000 lots)
Open Interest(lots)
3,000
2,500
2,000
1,500
1,000
500
0
200,000
180,000
160,000
140,000
120,000
100,000
80,000
60,000
40,000
20,000
0
2019
2020
2021
2022
Year
Volume (10,000 lots)
Open Interest(lots)


CSI 1000 Index Option
Volume (10,000 lots)
Open Interest(lots)
700
600
500
400
300
200
100
0
60,000
50,000
40,000
30,000
20,000
10,000
0
2019
2020
2021
2022
Year
Volume (10,000 lots)
Open Interest(lots)

III. Statistics of the current year

Product	Total trading volume	YoY Change	Total trading Turnover	YoY Change	Year-end positions	YoY Change
IF	26749442	-9.88%	331438.21	-26.78%	197214	1.89%
IC	26221072	15.40%	322888.74	5.94%	308286	13.56%
IM	6115503	--	80355.80	--	131664	--
IH	15407689	7.48%	128870.18	-12.08%	118796	3.23%
Subtotal	74493706	11.62%	863552.93	-4.48%	755960	30.32%
TS	7161529	175.03%	144760.83	176.43%	44027	-12.23%
TF	11665561	92.19%	118397.77	94.33%	93502	6.51%
T	19989426	22.05%	201006.65	24.20%	162940	-10.04%
Subtotal	38816516	54.94%	464165.25	68.71%	300469	-5.83%
IO	31553468	4.34%	2055.06	-17.34%	144486	-26.27%
MO	6797463	--	580.34	--	66250	--
HO	200627	--	7.91	--	26284	--
Subtotal	38551558	27.48%	2643.31	6.32%	237020	20.95%
Total	151861780	24.44%	1330361.49	12.58%	1293449	18.11%

Note:

1.Trading volume, positions: lots (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

2.Turnover: in 100 million Yuan (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

IV. The maximum and minimum data of each product

Product	Max trading volume	Date	Max open interest	Date	Highest price	Date	Lowest price	Date
IF	238929	20220316	241271	20220425	4967.2	20220104	3464.8	20221031
IC	216176	20220614	372060	20220614	7399.6	20220104	4875.8	20220427
IM	102154	20221020	135114	20221226	7377.8	20220819	5667.0	20221012
IH	116576	20220316	142375	20221024	3310.0	20220104	2282.6	20221031
TS	83202	20221116	80438	20221107	101.605	20220815	100.090	20221213
TF	156638	20221117	140691	20220811	102.700	20220124	99.555	20221213
T	252783	20221117	234365	20221115	102.380	20220905	98.360	20221213

IO	341284	20220316	246752	20220316	2098.4	20221031	0.2	20220218
MO	159778	20221020	79247	20221115	2479.2	20221011	0.2	20220818
HO	35574	20221220	26284	20221230	467.8	20221220	0.2	20221230

V. Statistics on the settlement of treasury bonds futures

Product	Annual settlement volume	YoY Change	Annual settlement amount	YoY Change
TS	6304	21.02%	1276446.32	21.13%
TF	6126	-27.63%	630966.42	-27.90%
T	9259	129.18%	920654.55	130.89%
Total	21689	22.44%	2828067.29	21.50%

Note:

1. Settlement volume: lots (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

2. Settlement amount: in 10,000 Yuan (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

VI. Yearly exercise data of options

Product	Yearly exercise volume	YoY Change	Year end exercise volume	YoY Change
IO	230059	--	733291	--
MO	30257	--	115011	--
HO	0	--	0	--
Total	260316	--	848302	--

Note: Unit for Volume Unexercised At Expiration and Volume Exercised: Lots (measured by the number of contracts traded on a round-trip basis to avoid double-counting)

Indicator description

1. This report stipulates that the trading volume, notional trading value and open interest are unilateral data.

2. Unit: Unless otherwise stated, the unit regarding trading volume and open interest in this report is "lots"; and the notional trading value are in RMB Yuan.

3. Statistical range: "Annual" is the transaction data of the selected year(s). Historical annual data are added to the annual report for comparison purpose.

4. Statistics content: Include all products listed on China Financial Futures Exchange.

5. Rounding error: The figures in this report are calculated using rounding method.