

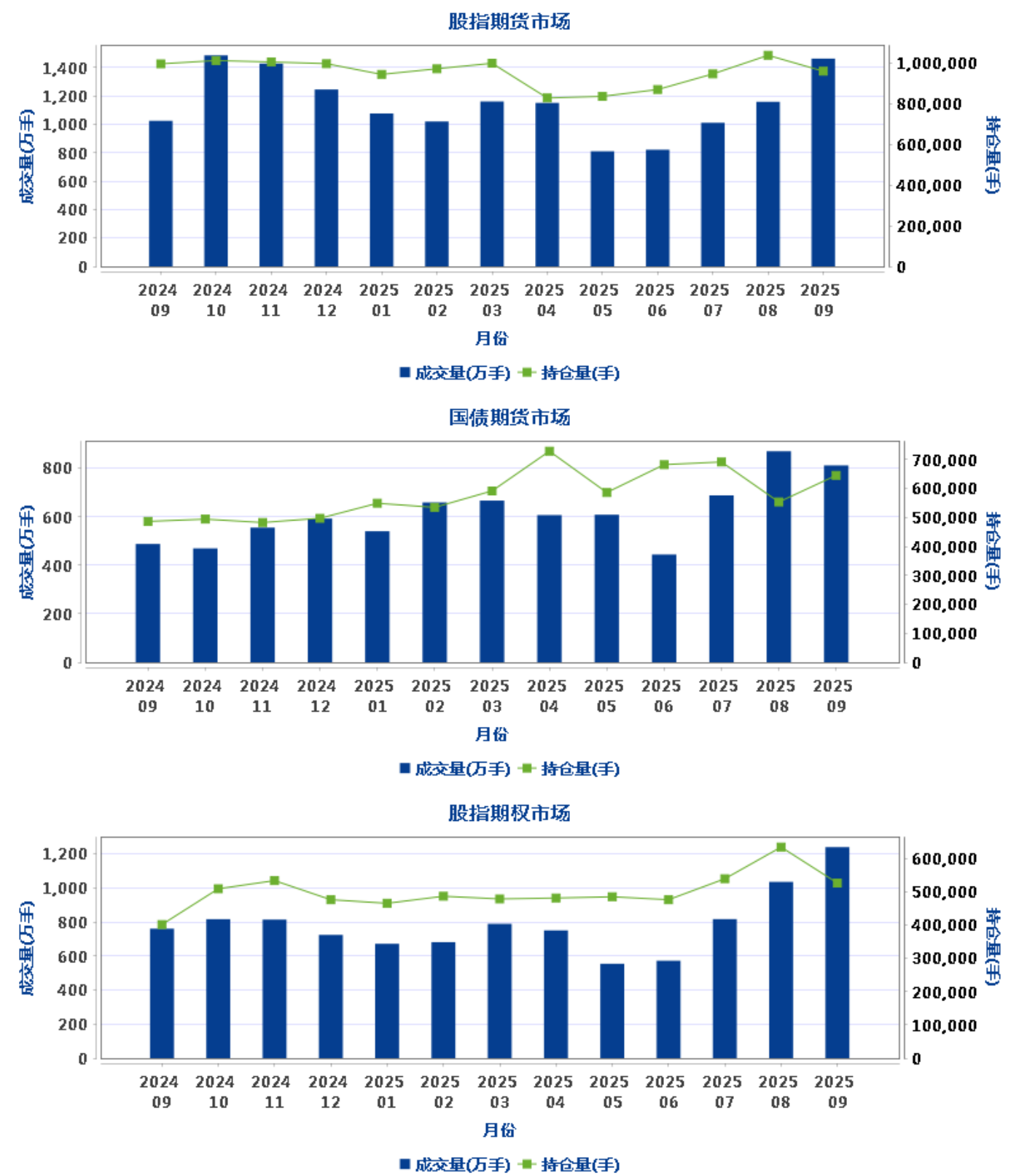


# 中金所月度数据统计



# 中金所月度数据统计 2025年09月

## 一、当月各市场近一年月度成交量和月末持仓量

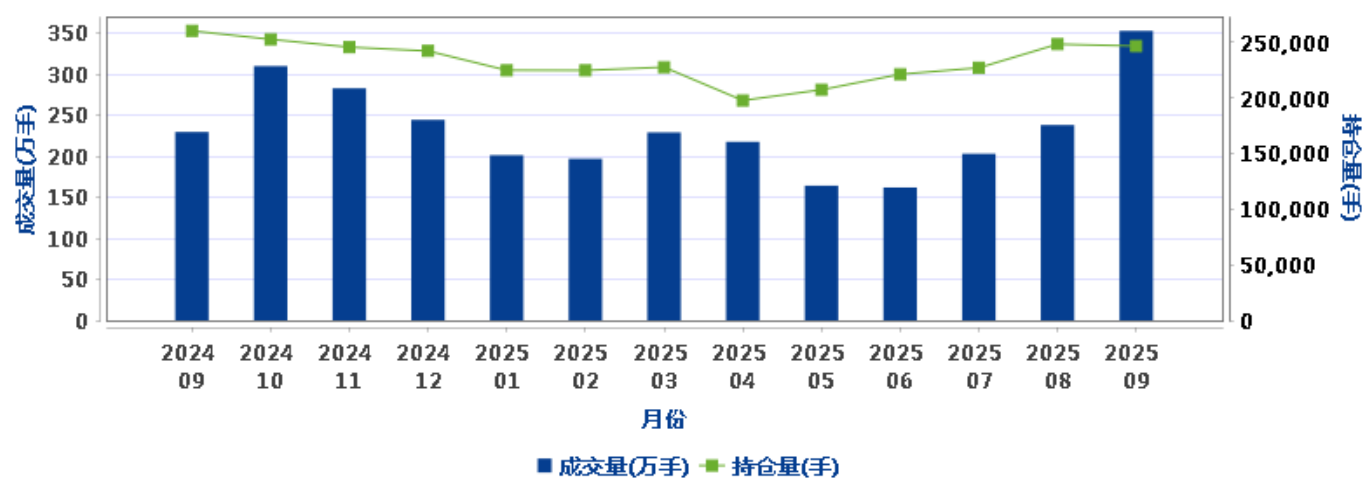


## 二、当月各产品近一年月度成交量和月末持仓量

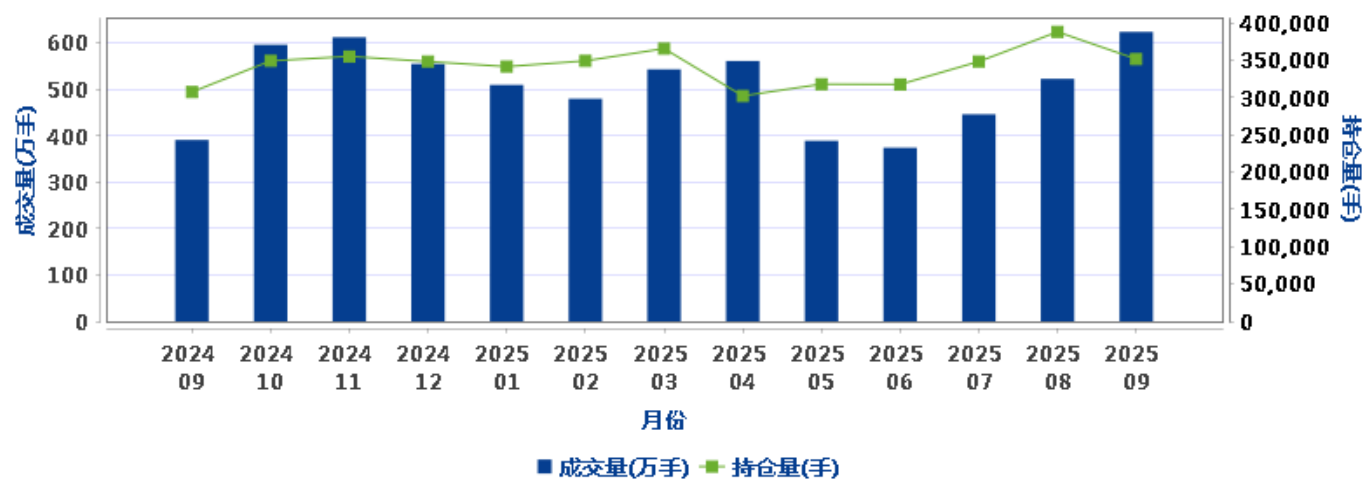
沪深300指数期货



中证500指数期货



中证1000指数期货



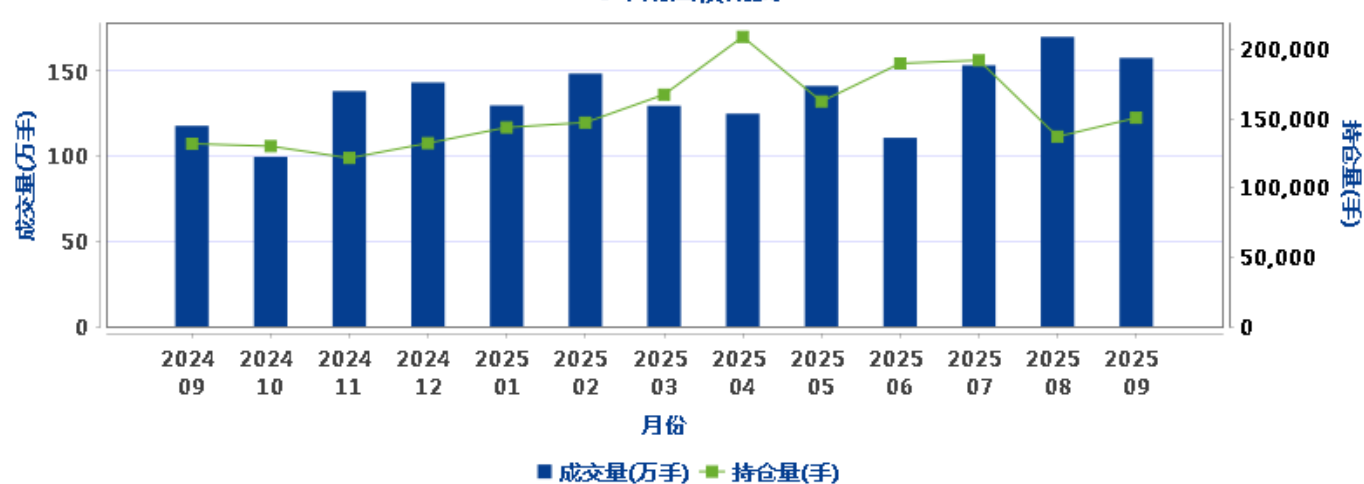
上证50指数期货



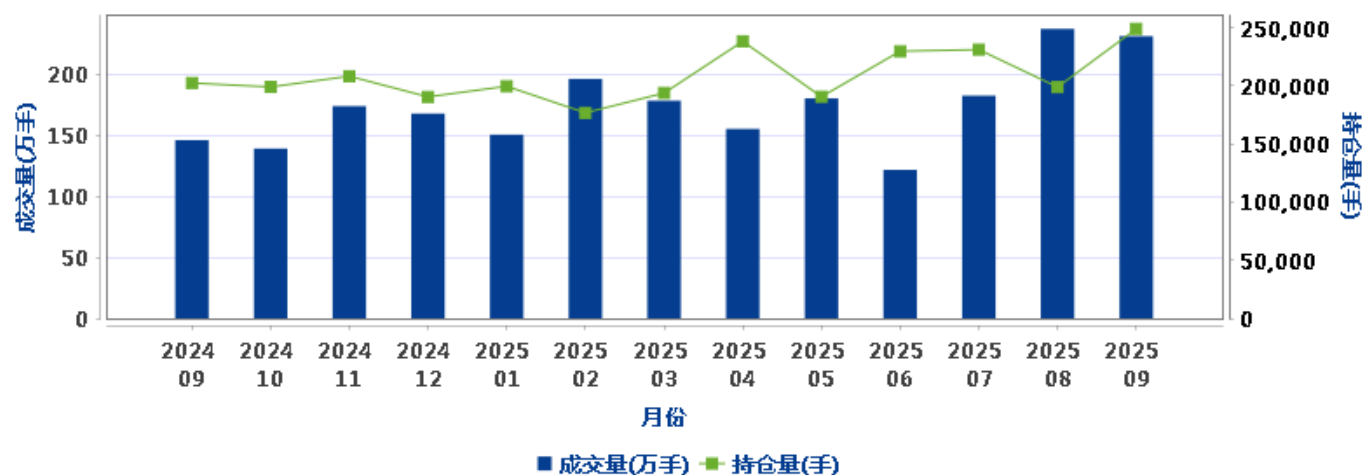
2年期国债期货



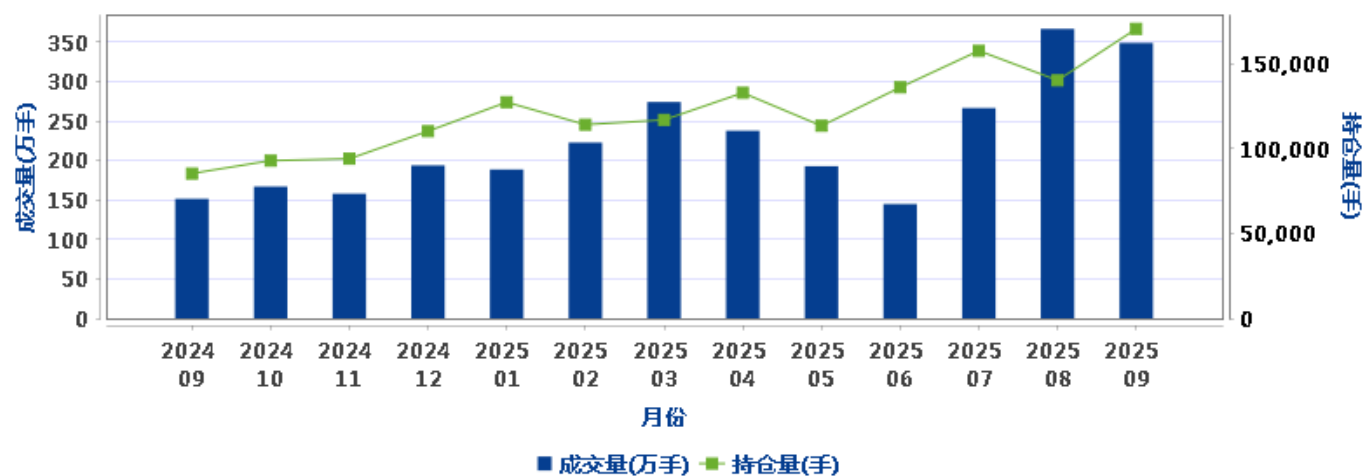
5年期国债期货



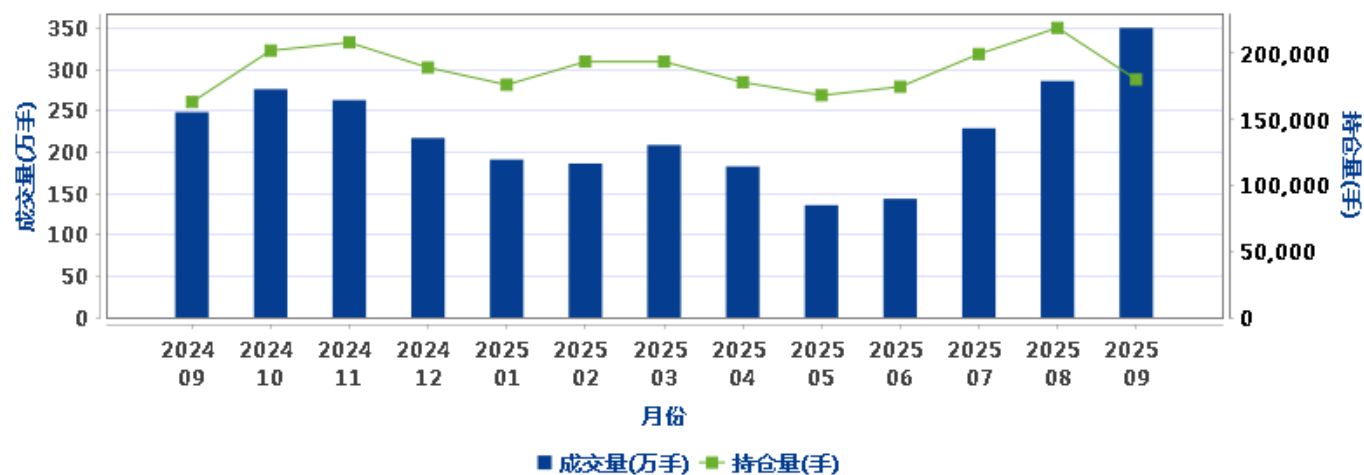
10年期国债期货



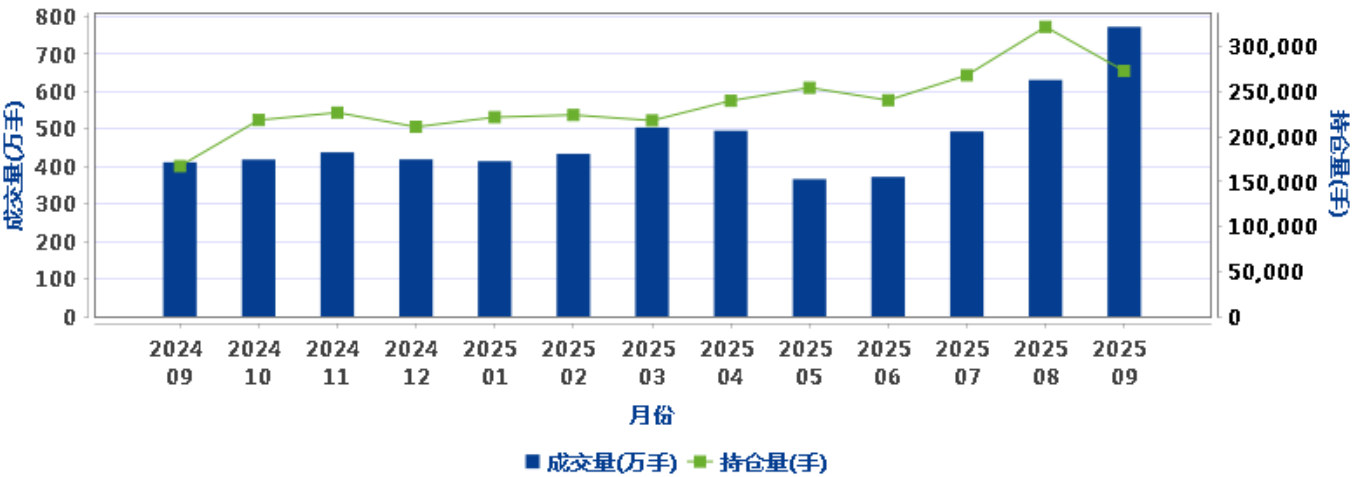
30年期国债期货



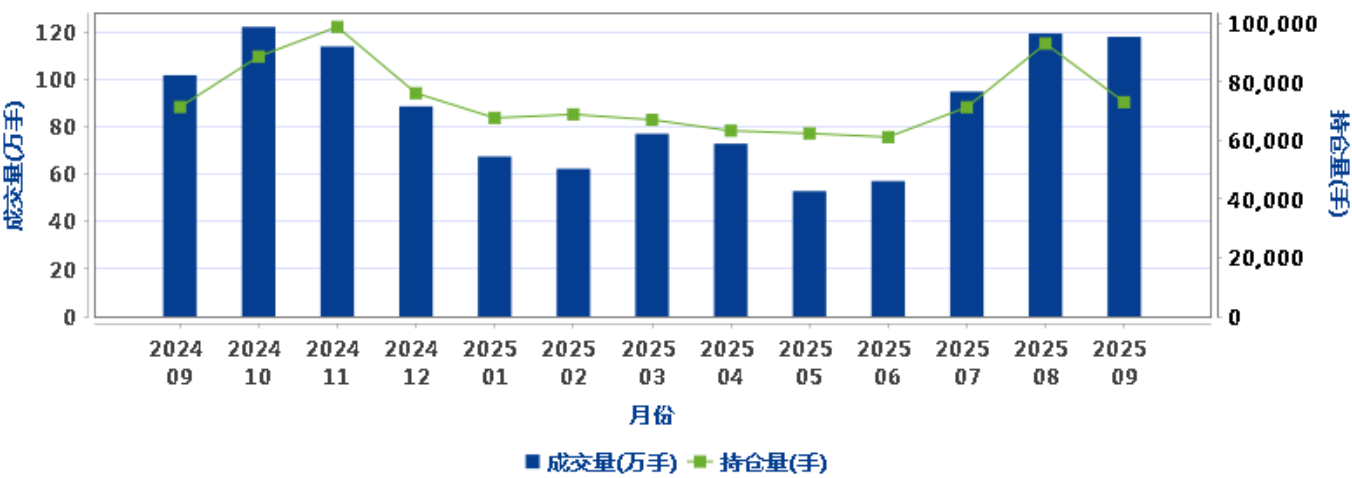
沪深300指数期权



中证1000指数期权



上证50指数期权



三、当月各产品成交额统计

| 产品 | 当月        | 占比      | 去年同期      | 同比      | 上月        | 环比      | 当年累计       | 去年同期       | 同比      |
|----|-----------|---------|-----------|---------|-----------|---------|------------|------------|---------|
| IF | 45992.15  | 15.53%  | 27295.68  | 68.50%  | 34089.15  | 34.92%  | 263076.24  | 193701.94  | 35.81%  |
| IC | 49212.40  | 16.62%  | 21799.75  | 125.75% | 31209.13  | 57.69%  | 237522.95  | 182206.26  | 30.36%  |
| IM | 90003.89  | 30.39%  | 36452.96  | 146.90% | 73501.33  | 22.45%  | 560931.61  | 300541.17  | 86.64%  |
| IH | 12781.95  | 4.32%   | 10066.00  | 26.98%  | 11302.42  | 13.09%  | 87616.32   | 76158.25   | 15.05%  |
| 小计 | 197990.38 | 66.85%  | 95614.38  | 107.07% | 150102.04 | 31.90%  | 1149147.12 | 752607.63  | 52.69%  |
| TS | 15150.35  | 5.12%   | 14864.34  | 1.92%   | 19735.04  | -23.23% | 154660.93  | 126749.34  | 22.02%  |
| TF | 16667.50  | 5.63%   | 12377.26  | 34.66%  | 17970.07  | -7.25%  | 134216.35  | 110465.15  | 21.50%  |
| T  | 24877.26  | 8.40%   | 15499.20  | 60.51%  | 25603.01  | -2.83%  | 176770.69  | 139974.36  | 26.29%  |
| TL | 40244.41  | 13.59%  | 17142.35  | 134.77% | 43052.30  | -6.52%  | 265128.05  | 96992.42   | 173.35% |
| 小计 | 96939.52  | 32.73%  | 59883.15  | 61.88%  | 106360.42 | -8.86%  | 730776.02  | 474181.26  | 54.11%  |
| IO | 243.70    | 0.08%   | 187.42    | 30.03%  | 213.57    | 14.11%  | 1081.59    | 846.53     | 27.77%  |
| MO | 935.63    | 0.32%   | 356.26    | 162.63% | 819.52    | 14.17%  | 4406.48    | 2548.96    | 72.87%  |
| HO | 55.50     | 0.02%   | 52.27     | 6.18%   | 60.54     | -8.33%  | 273.29     | 218.19     | 25.25%  |
| 小计 | 1234.83   | 0.42%   | 595.95    | 107.20% | 1093.64   | 12.91%  | 5761.36    | 3613.68    | 59.43%  |
| 总计 | 296164.73 | 100.00% | 156093.49 | 89.74%  | 257556.10 | 14.99%  | 1885684.50 | 1230402.58 | 53.26%  |

注：成交额：亿元(单边计算)

四、当月各产品成交量统计

| 产品            | 当月       | 占比      | 去年同期     | 同比      | 上月       | 环比      | 当年累计      | 去年同期      | 同比      |
|---------------|----------|---------|----------|---------|----------|---------|-----------|-----------|---------|
| IF            | 3418533  | 9.73%   | 2652466  | 28.88%  | 2668526  | 28.11%  | 21881707  | 18803656  | 16.37%  |
| IC            | 3530050  | 10.04%  | 2296692  | 53.70%  | 2381446  | 48.23%  | 19656738  | 18197542  | 8.02%   |
| IM            | 6237590  | 17.75%  | 3907728  | 59.62%  | 5225479  | 19.37%  | 44487790  | 30128987  | 47.66%  |
| IH            | 1446351  | 4.12%   | 1395430  | 3.65%   | 1314868  | 10.00%  | 10729355  | 10699983  | 0.27%   |
| 小计            | 14632524 | 41.63%  | 10252316 | 42.72%  | 11590319 | 26.25%  | 96755590  | 77830168  | 24.32%  |
| TS            | 739920   | 2.11%   | 726000   | 1.92%   | 964051   | -23.25% | 7545579   | 6226768   | 21.18%  |
| TF            | 1578129  | 4.49%   | 1178853  | 33.87%  | 1701706  | -7.26%  | 12668102  | 10662311  | 18.81%  |
| T             | 2307787  | 6.57%   | 1457339  | 58.36%  | 2367364  | -2.52%  | 16298680  | 13380112  | 21.81%  |
| TL            | 3489370  | 9.93%   | 1514179  | 130.45% | 3667766  | -4.86%  | 22428163  | 8937454   | 150.95% |
| 小计            | 8115206  | 23.09%  | 4876371  | 66.42%  | 8700887  | -6.73%  | 58940524  | 39206645  | 50.33%  |
| IO            | 3501603  | 9.96%   | 2481936  | 41.08%  | 2859199  | 22.47%  | 19116367  | 17296598  | 10.52%  |
| MO            | 7720067  | 21.96%  | 4108187  | 87.92%  | 6305148  | 22.44%  | 44795133  | 30805467  | 45.41%  |
| HO            | 1178202  | 3.35%   | 1016536  | 15.90%  | 1192252  | -1.18%  | 7209209   | 6949615   | 3.74%   |
| 小计            | 12399872 | 35.28%  | 7606659  | 63.01%  | 10356599 | 19.73%  | 71120709  | 55051680  | 29.19%  |
| 总计            | 35147602 | 100.00% | 22735346 | 54.59%  | 30647805 | 14.68%  | 226816823 | 172088493 | 31.80%  |
| 注：成交量：手（单边计算） |          |         |          |         |          |         |           |           |         |
|               |          |         |          |         |          |         |           |           |         |

五、当月各产品持仓量统计

| 产品            | 月末持仓    | 占比      | 去年同期    | 同比      | 上月      | 环比      | 月日均持仓   | 去年同期    | 同比     | 上月日均    | 环比      |
|---------------|---------|---------|---------|---------|---------|---------|---------|---------|--------|---------|---------|
| IF            | 262156  | 12.30%  | 294520  | -10.99% | 293331  | -10.63% | 275248  | 248884  | 10.59% | 267631  | 2.85%   |
| IC            | 246757  | 11.58%  | 260397  | -5.24%  | 248432  | -0.67%  | 252906  | 251342  | 0.62%  | 227300  | 11.27%  |
| IM            | 351639  | 16.50%  | 307438  | 14.38%  | 388014  | -9.37%  | 377348  | 293260  | 28.67% | 369257  | 2.19%   |
| IH            | 99195   | 4.65%   | 133355  | -25.62% | 108028  | -8.18%  | 101478  | 104867  | -3.23% | 102155  | -0.66%  |
| 小计            | 959747  | 45.03%  | 995710  | -3.61%  | 1037805 | -7.52%  | 1006981 | 898353  | 12.09% | 966343  | 4.21%   |
| TS            | 74895   | 3.51%   | 66370   | 12.84%  | 76824   | -2.51%  | 75127   | 66552   | 12.88% | 98297   | -23.57% |
| TF            | 150436  | 7.06%   | 131765  | 14.17%  | 136875  | 9.91%   | 144767  | 130334  | 11.07% | 171125  | -15.40% |
| T             | 249185  | 11.69%  | 202536  | 23.03%  | 199086  | 25.16%  | 234382  | 217969  | 7.53%  | 228959  | 2.37%   |
| TL            | 170726  | 8.01%   | 85436   | 99.83%  | 140380  | 21.62%  | 159354  | 89883   | 77.29% | 153474  | 3.83%   |
| 小计            | 645242  | 30.28%  | 486107  | 32.74%  | 553165  | 16.65%  | 613630  | 504738  | 21.57% | 651855  | -5.86%  |
| IO            | 180323  | 8.46%   | 163127  | 10.54%  | 219441  | -17.83% | 206450  | 183120  | 12.74% | 194089  | 6.37%   |
| MO            | 272820  | 12.80%  | 167074  | 63.29%  | 321821  | -15.23% | 314163  | 215799  | 45.58% | 284987  | 10.24%  |
| HO            | 73095   | 3.43%   | 71424   | 2.34%   | 93013   | -21.41% | 85936   | 65724   | 30.75% | 75643   | 13.61%  |
| 小计            | 526238  | 24.69%  | 401625  | 31.03%  | 634275  | -17.03% | 606549  | 464643  | 30.54% | 554718  | 9.34%   |
| 总计            | 2131227 | 100.00% | 1883442 | 13.16%  | 2225245 | -4.23%  | 2227160 | 1867734 | 19.24% | 2172917 | 2.50%   |
| 注：持仓量：手（单边计算） |         |         |         |         |         |         |         |         |        |         |         |
|               |         |         |         |         |         |         |         |         |        |         |         |

六、当月各产品最值统计

| 产品 | 最高成交量  | 日期       | 最高持仓量  | 日期       | 最高价     | 日期       | 最低价     | 日期       |
|----|--------|----------|--------|----------|---------|----------|---------|----------|
| IF | 220019 | 20250918 | 298905 | 20250904 | 4655.0  | 20250929 | 4262.2  | 20250904 |
| IC | 236268 | 20250918 | 271127 | 20250918 | 7422.4  | 20250930 | 6236.0  | 20250904 |
| IM | 428973 | 20250918 | 405154 | 20250918 | 7660.0  | 20250918 | 6540.0  | 20250904 |
| IH | 101430 | 20250904 | 114842 | 20250918 | 3009.6  | 20250929 | 2872.0  | 20250904 |
| TS | 44891  | 20250916 | 79034  | 20250917 | 102.480 | 20250904 | 102.186 | 20250925 |
| TF | 96170  | 20250919 | 151551 | 20250922 | 105.890 | 20250917 | 105.200 | 20250925 |

|    |        |          |        |          |         |          |         |          |
|----|--------|----------|--------|----------|---------|----------|---------|----------|
| T  | 152390 | 20250919 | 251433 | 20250922 | 108.500 | 20250904 | 106.920 | 20250925 |
| TL | 228226 | 20250911 | 174788 | 20250925 | 117.960 | 20250904 | 112.990 | 20250925 |
| IO | 304276 | 20250918 | 242949 | 20250917 | 1762.0  | 20250918 | 0.2     | 20250919 |
| MO | 708257 | 20250918 | 356201 | 20250915 | 3639.6  | 20250918 | 0.2     | 20250919 |
| HO | 118589 | 20250918 | 105477 | 20250917 | 1017.0  | 20250912 | 0.2     | 20250919 |

### 七、期权各产品行权数据统计

| 产品                          | 到期未平仓量 | 到期未行权量 | 行权量   | 当年累计到期未平仓量 | 当年累计到期未行权量 | 当年累计行权量 |
|-----------------------------|--------|--------|-------|------------|------------|---------|
| IO                          | 107304 | 74044  | 33260 | 710553     | 529074     | 181479  |
| MO                          | 143998 | 119192 | 24806 | 998820     | 823335     | 175485  |
| HO                          | 50362  | 40433  | 9929  | 320067     | 258005     | 62062   |
| 总计                          | 301664 | 233669 | 67995 | 2029440    | 1610414    | 419026  |
| 注：到期未平仓量、到期未行权量、行权量：手（单边计算） |        |        |       |            |            |         |

### 八、国债期货各产品交割数据统计

| 产品                              | 交割量   | 交割金额       | 当年累计交割量 | 当年累计交割金额   |
|---------------------------------|-------|------------|---------|------------|
| TS                              | 6780  | 1370031.50 | 15365   | 3089609.87 |
| TF                              | 6721  | 687334.26  | 24550   | 2529578.06 |
| T                               | 2590  | 262759.57  | 14885   | 1582889.56 |
| TL                              | 6060  | 800498.94  | 12804   | 1709049.62 |
| 总计                              | 22151 | 3120624.27 | 67604   | 8911127.12 |
| 注：1.交割量：手（单边计算） 2.交割金额：万元（单边计算） |       |            |         |            |

### 指标说明

- 1.本报告约定：产品及市场的成交量、成交额、持仓量为单边数据。
- 2.单位：除特别说明，本报告中成交、持仓单位：手；金额指人民币金额。
- 3.统计范围：月度为选定月份交易数据，为方便比较，月报中增加截止上一年度同月的数据。
- 4.统计内容：包括中国金融期货交易所上市的所有产品。
- 5.舍入误差：本报告数字采用四舍五入方式计算。



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