

China Futures Market Statistics (Jun-2021)

The data sources is China Futures Associate.

*Note: 1. Volume, Open Interest and turnover include buy and sell (one-side counted); 2. Volume and Open Interest are measured in million lots; 3. Turnover (notional value) is measured in million RMB

Monthly Recap

Jan ~ Jun-2021 China #Futures Market Trading Volume up 48.26% YoY, and Notional Value up 87.91% YoY.

China launches two new products, INE Crude Oil Options on June 21st, and DCE RBD Palm Olein Options on June 18th. The first two options open to international investors.

International Products Summary

Monthly Statistics

Exchange	Products	Volume			Notional Value			Open Interest		
		mil. Lot	MoM	YoY	tril. RMB	MoM	YoY	mil. Lot	MoM	YoY
INE	Crude Oil	3.30	13%	-30%	1.50	21%	8%	0.08	1%	-45%
INE	TSR 20	0.57	-5%	269%	0.06	-10%	348%	0.03	-25%	25%
INE	Low Sulfur Fuel Oil	1.58	2%	238%	0.05	9%	340%	0.07	6%	73%
INE	Bonded Copper	0.40	-3%	-	0.12	-9%	-	0.02	-21%	-
DCE	Iron Ore	11.09	8%	-61%	1.27	9%	-41%	1.03	19%	-47%
DCE	RBD Palm Olein	21.77	27%	-1%	1.58	17%	44%	0.61	19%	-83%
ZCE	PTA	46.12	12%	127%	1.13	16%	198%	2.89	13%	-21%
INE	Crude Oil Options	0.03	-	-	0.00	-	-	0.01	-	-
DCE	RBD Palm Olein Options	0.33	-	-	0.00	-	-	0.04	-	-
Total		84.83	15%	11%	5.72	15%	13%	4.73	14%	30%

YTD Statistics

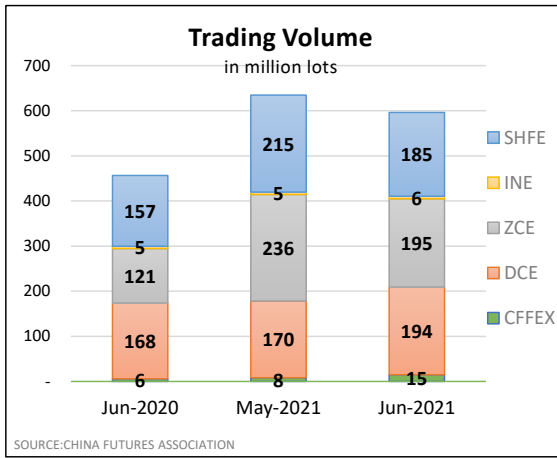
Exchange	Products	Volume		Notional Value	
		mil. Lot	YoY	tril. RMB	YoY
INE	Crude Oil	21.52	5%	8.58	43%
INE	TSR 20	3.97	209%	0.45	275%
INE	Low Sulfur Fuel Oil	8.98	1826%	0.28	2218%
INE	Bonded Copper	2.38	-	0.71	-
DCE	Iron Ore	57.86	-57%	6.25	-31%
DCE	RBD Palm Olein	98.39	-30%	7.22	0%
ZCE	PTA	267.31	118%	6.08	163%
INE	Crude Oil Options	0.03	-	0.00	-
DCE	RBD Palm Olein Options	0.33	-	0.00	-
Total		460.43	10%	29.57	20%

Rank of All China Futures Products Among Each Exchange

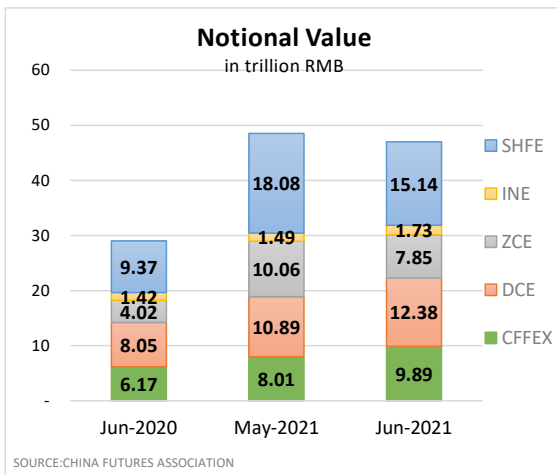
Exchange	Jun-2021 Top 3 traded products by exchange
SHFE	Steel Rebar (27%), Copper (19%), Nickel (19%)
ZCE	PTA (28%), Rapeseed Oil (23%), Flat Glass (19%)
DCE	Coking Coal (25%), Soybean Oil (24%), RBD Palm Olein (20%)
CFEEX	CSI 300 Index (52%), CSI 500 Index (29%), 10-year Treasury Bond (16%)

All China Futures Products Summary

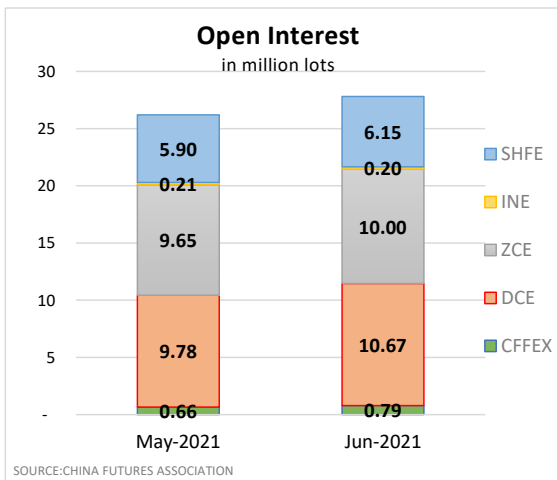
Monthly Statistics



Ex	Jun-2021 Vol (mil. lots)	Market Share	YoY	MoM
SHFE	185.47	31%	↑ 18%	↓ -14%
INE	5.89	1%	↑ 10%	↑ 7%
ZCE	195.49	33%	↑ 62%	↓ -17%
DCE	194.42	33%	↑ 16%	↑ 14%
CFFEX	14.87	2%	↑ 149%	↑ 80%
Total	596.13	100%	↑ 31%	↓ -6%

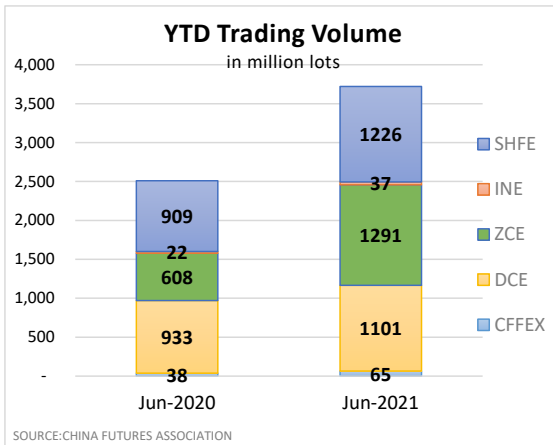


Ex	Jun-2021 NV (tril. RMB)	Market Share	YoY	MoM
SHFE	15.14	32%	↑ 62%	↓ -16%
INE	1.73	4%	↑ 23%	↑ 16%
ZCE	7.85	17%	↑ 95%	↓ -22%
DCE	12.38	26%	↑ 54%	↑ 14%
CFFEX	9.89	21%	↑ 60%	↑ 24%
Total	46.99	100%	↑ 62%	↓ -3%

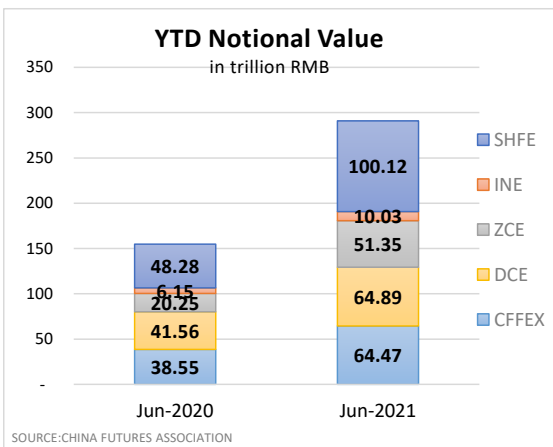


Ex	Jun-2021 Oi (mil. lots)	MoM
SHFE	6.15	↑ 4%
INE	0.20	↓ -2%
ZCE	10.00	↑ 4%
DCE	10.67	↑ 9%
CFFEX	0.79	↑ 20%
Total	27.81	↑ 6%

YTD Monthly Statistics



Ex	YTD Vol (mil. lots)	Market Share	YoY
SHFE	1,226.34	33%	↑ 35%
INE	36.89	1%	↑ 66%
ZCE	1,291.11	35%	↑ 112%
DCE	1,101.38	30%	↑ 18%
CFFEX	64.97	2%	↑ 71%
Total	3,720.69	100.00%	↑ 48%



Ex	YTD NV (tril. RMB)	Market Share	YoY
SHFE	100.12	34%	↑ 107%
INE	10.03	3%	↑ 63%
ZCE	51.35	18%	↑ 154%
DCE	64.89	22%	↑ 56%
CFFEX	64.47	22%	↑ 67%
Total	290.86	100%	↑ 88%

***Note: Volume, Notional Value and Open Interest statistics in this report include buy and sell (one-side counted)**

DISCLAIMER: FUTURES TRADING ENTAILS SIGNIFICANT RISK OF LOSS WHICH SHOULD BE UNDERSTOOD PRIOR TO TRADING AND MAY NOT BE SUITABLE FOR ALL INVESTORS. PLEASE CONSIDER WHETHER TRADING IS SUITABLE FOR YOU. THE INFORMATION INCLUDED IN THIS REPORT IS BELIEVED TO BE CORRECT BUT MAY NOT BE ALL-INCLUSIVE, HUATAI FINANCIAL USA INC DOES NOT GUARANTEE THE ACCURACY OF THIS INFORMATION OR SOURCES WHICH WE BELIEVE TO BE RELIABLE. THIS SHOULD NOT BE CONSTRUED AS A SOLICITATION.