

Dalian Commodity Exchange

Commodity Index

This brochure is prepared by DCE for the sole purpose of providing general information about the futures market in China.

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www.dce.com.cn

Address: No.129 Huizhan Road, Dalian 116023, China

Tel: (86) 411- 8480 8888 Fax: (86) 411- 8480 8588

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DCE Commodity Index

DCE Index Family

Category		Agricultural Products Index Series	Industrial Products Index Series
Multi-Commodity Index	Composite Index	DCE Agricultural Futures Composite Price Index	DCE Industrial Futures Composite Price Index
	Component Index	DCE Agricultural Futures Price Index	DCE Industrial Futures Price Index
	Theme Index	DCE Oils and Oilseeds Futures Price Index	DCE Ferrous Futures Price Index
		DCE Soybean Series Futures Price Index	DCE Iron-Making Furnace Burden Cost Index
		DCE Feedstuff Futures Price Index	DCE Petrochemical Futures Price Index
-	DCE Plastic Futures Price Index		
Single Commodity Index	Futures Price Index	7 indices, including DCE Corn Futures Price Index, etc	7 indices, including DCE LLDPE Futures Price Index, etc
	Dominant Contract Index	7 indices, including DCE Corn Futures Dominant Contract Price Index, etc.	7 indices, including DCE LLDPE Futures Front Month Contract Price Index, etc.
Custom Index	DCE Hog Feedstuff Cost Index	-	-
	DCE Corn Starch Processing Profit Index	-	-
	DCE Laying Hen Breeding Profit Index	-	-
	DCE Hen Feedstuff Cost Index	-	-

DCE Index-Related Products

	Business Entity
Commodity Index Mutual Funds/ETF	Mutual Fund Company
Bank Wealth Management/ Structural Deposit	Bank
Brokerage Income Certificate	Securities Company
Futures Asset Management Plan	Futures Company
Commodity Index Swap	Swap Dealer
Commodity Index Insurance	Insurance Company

DCE Licensing Commodity Futures ETF

- December 5 2019, Huaxia Feedstuff Soybean Meal ETF was officially listed for trading on Shenzhen Stock Exchange, making it the first commodity futures ETF listed in China.
- March 27 2020, SSIF DCE Iron Ore Futures Index ETF was listed for trading on HKEX offering investors more choices in capturing opportunities in the commodities space.

Commodity Index Licensing Service

Index Derivative Solution Procedures

Step 1	Index Development: Create and launch index
Step 2	Application: Submit required material
Step 3	Products Assessment: Review and approve submitted application; Review listing venue; Comply with regulations
Step 4	Index Licensing: Sign contract

Index Data Licensing

	Category	Mode
Information Data	Frequency	Intraday in Real-time, 0.5s/snapshot
	Venue	Leased Line to the Data Front
	Fee	Free of Charge (Temporary)
Investment Institutions	File	Weight File (.xlsx)
	Frequency	EOD
	Venue	FTP Server
	Fee	Free of Charge (Temporary)
Website	Venue	Website Page
	Fee	Free of Charge

- The index real-time data can be accessed on DCE website or through authorized information vendors.
- The snapshot index data is published twice per second.
- Weight files are available in excel format through FTP for authorized investment companies who use DCE data as their underlying for funds.