

# DCE Co-location Services and Market Data

Dalian Futures Information Technology Co., Ltd.  
August 2020

*Building a Diversified, Open and World-class Derivatives Exchange*



## Goals



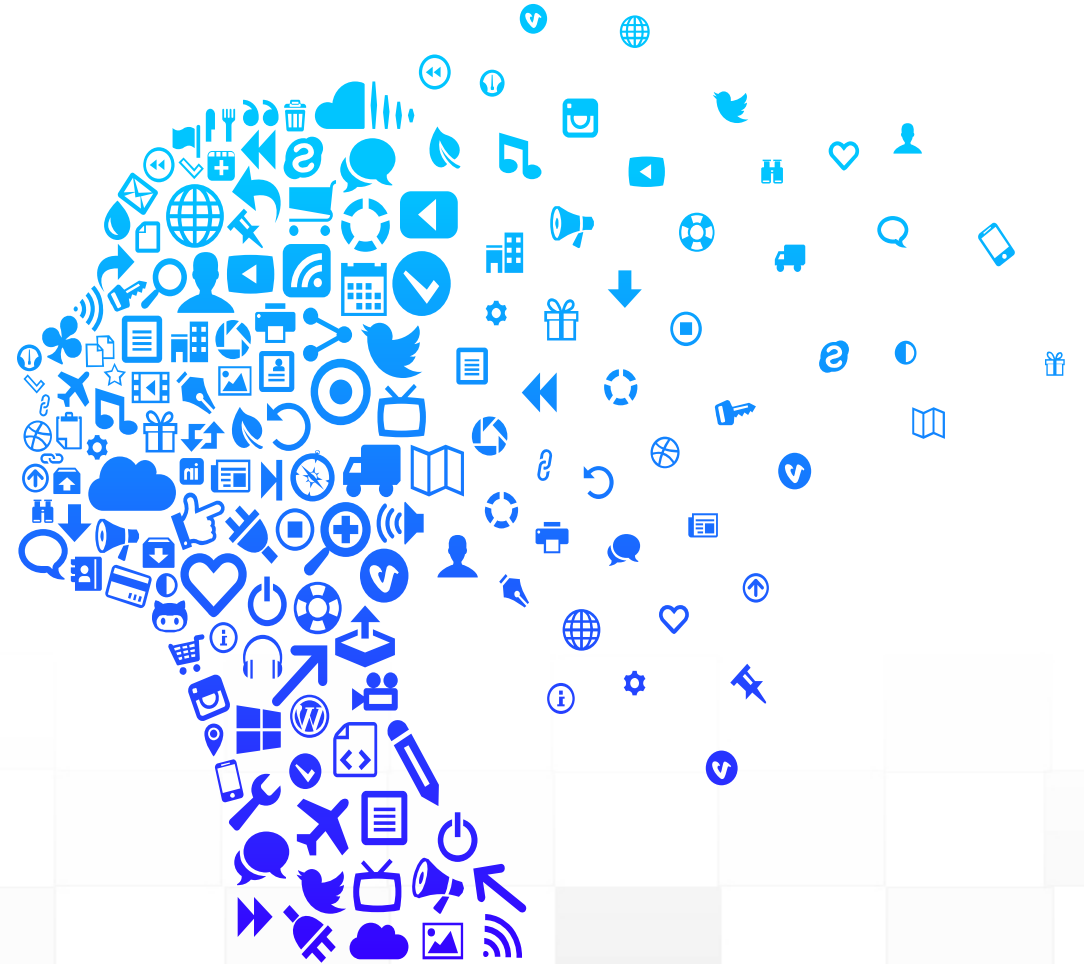
What



Why



How



# FOREWORD



## Introduction of DFIT

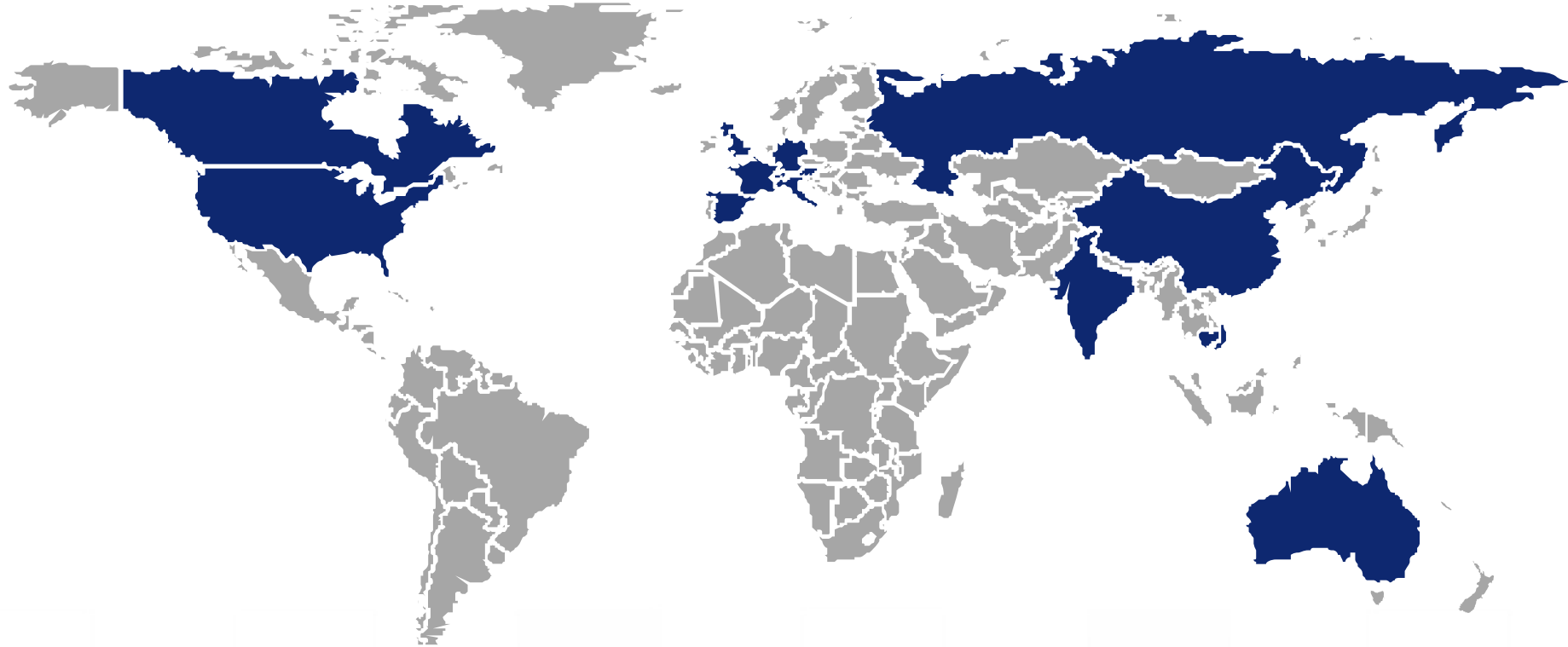






**Dalian Futures Information Technology Co., Ltd. is a wholly-owned subsidiary of Dalian Commodity Exchange, established in 2005 and headquartered in Dalian. DFIT has set up product planning and R&D centers in Beijing and Shanghai respectively. Through more than ten years of technical accumulation, the company has more than 300 employees, with technical personnel accounting for about 80%. The product line has been fully developed from the Exchange, FCMs and investors.**





Foreign Users

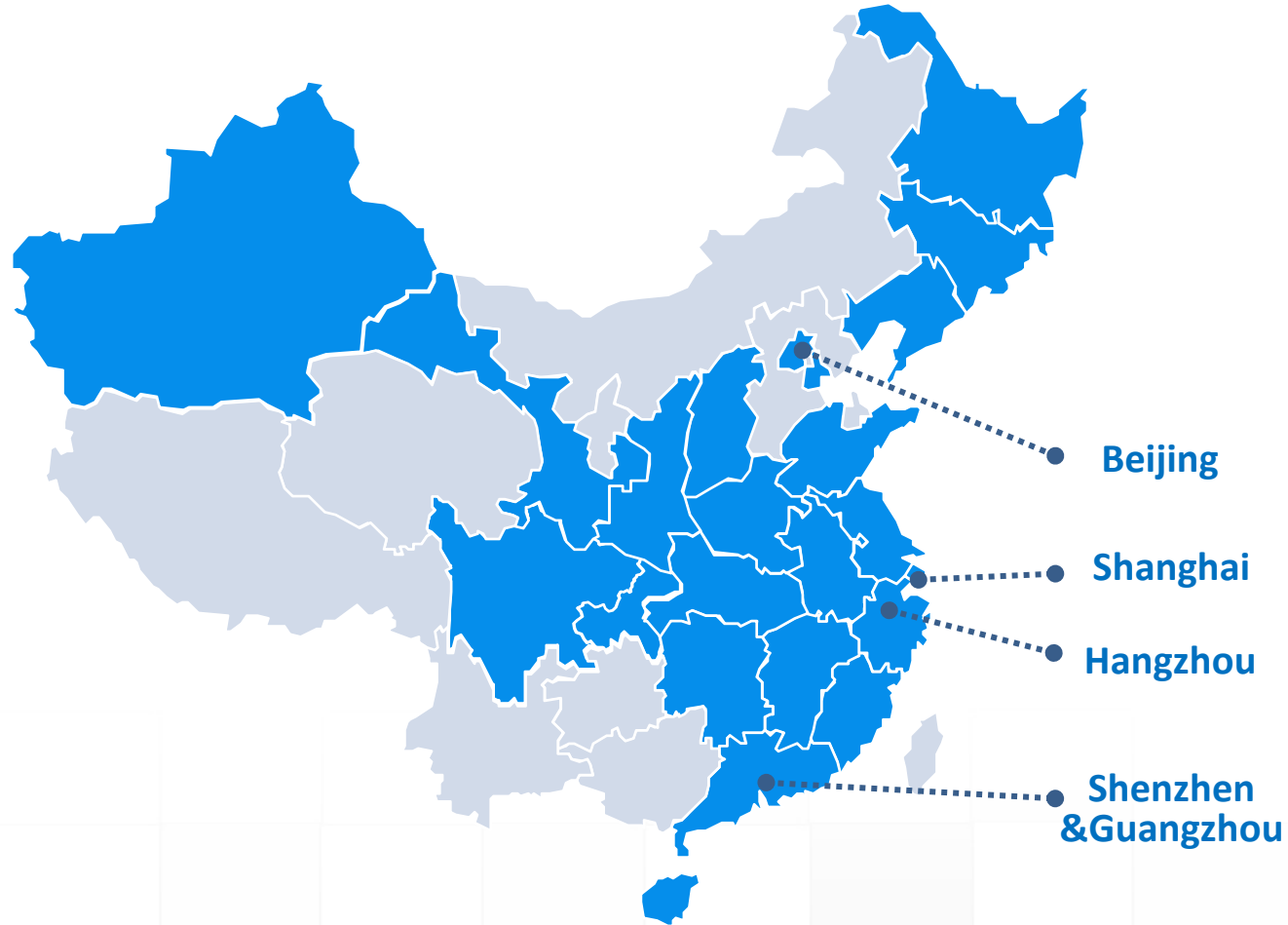
**2700+**

Information Vendors

**24**

Institutional Investors

**100+**



Region	FCMs
Shanghai	27
Beijing	17
Shenzhen	10
Hangzhou	8
Guangzhou	6

DFIT has already offered service to 107 Domestic Futures Company Members.....

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**DCE Market Data**

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**DCE Co-location Services**

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**DFIT Products and Services**

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# Overview



Daily Data

Weekly Data

Monthly Statistics

2020 year 07 month

Sun	Mon	Tue	Wed	Thu	Fri	Sat
			01	02	03	04
05	06	07	08	09	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28	29	30	31	

☒ All

- ☐ No.1 Soybeans
- ☐ No.2 Soybeans
- ☐ Soybean Meal
- ☐ Soybean Oil
- ☐ RBD Palm Olein
- ☐ Corn ☐ Corn Starch
- ☐ egg
- ☐ Polished Round-grained Rice
- ☐ fibre board ☐ block board
- ☐ LLDPE ☐ PVC
- ☐ Polypropylene
- ☐ Ethenylbenzene
- ☐ Coke
- ☐ Hard Coking Coal
- ☐ Iron Ore
- ☐ ethylene glycol
- ☐ Liquefied Petroleum Gas

Futures

Options

DCE Daily Data

Date: 20200724

Txt Excel Print

c2103	2,181	2,212	2,180	2,212	2,112	2,190	40	4,719	4,402	130	103,034.44
c2105	2,196	2,227	2,194	2,225	2,189	2,209	36	37,332	204,417	6,129	824,961.85
c2107	2,209	2,239	2,209	2,237	2,193	2,221	44	5,285	3,697	232	117,429.2
c Subtotal								1,089,667	1,449,738	49,455	24,337,578.27
cs2009	2,644	2,658	2,609	2,629	2,623	2,628	6	155,250	92,966	-15,243	4,080,365.24
cs2011	2,563	2,563	2,537	2,559	2,538	2,547	21	6,826	9,668	-40	173,891.98
cs2101	2,555	2,577	2,550	2,576	2,545	2,562	31	13,875	15,263	216	355,597.81
cs2103	2,577	2,594	2,566	2,585	2,575	2,577	10	2,065	659	-128	53,221.79
cs2105	2,554	2,572	2,543	2,565	2,548	2,555	17	90	638	-12	2,300.27
cs2107	2,590	2,607	2,575	2,580	2,565	2,592	15	601	635	-20	15,578.63
cs Subtotal								178,707	119,829	-15,227	4,680,955.72
eb2007	-	-	-	5,360	5,360	5,360	0	0	0	0	0
eb2008	5,402	5,562	5,402	5,417	5,402	5,540	15	36	1,255	-5	997.22
eb2009	5,686	5,760	5,632	5,678	5,611	5,709	67	159,225	109,942	-2,621	4,545,139.19
eb2010	5,717	5,788	5,643	5,725	5,659	5,728	66	19,952	6,508	1,483	571,519.13
eb2011	5,831	5,835	5,720	5,755	5,700	5,781	55	7,656	1,510	261	221,334.12
eb2012	5,934	5,934	5,934	5,934	5,817	5,934	117	1	9	0	29.67
eb2101	6,006	6,048	5,913	5,954	5,900	5,979	54	5,130	12,210	1,092	153,364.88
eb2102	-	-	-	5,943	5,943	5,943	0	0	4	0	0
eb2103	6,048	6,048	6,018	6,022	6,015	6,025	7	6	38	-1	180.76
eb2104	-	-	-	6,059	6,059	6,059	0	0	3	0	0
eb2105	6,188	6,246	6,160	6,224	6,118	6,202	106	31	405	-9	961.43

Remarks:

- (1) Price Quote Unit: The price quote unit of fiberboard futures contract will be changed from CNY/Sheet to CNY/Cubic Meter since Dec 2nd,2019
- (2) Price: CNY/Ton, Egg: CNY/500kg, Fiberboard: CNY/Cubic Meter, Blockboard: CNY/Sheet
- (3) Volume, OI(Open Interest): Lot
- (4) Turnover: CNY (thousands)
- (5) Chg = Close - Prev Settle
- (6) Contract Series: All options contracts with futures contracts of the same month
- (7) IV: According to the option market price, the volatility of the underlying futures contract calculated by the option pricing model

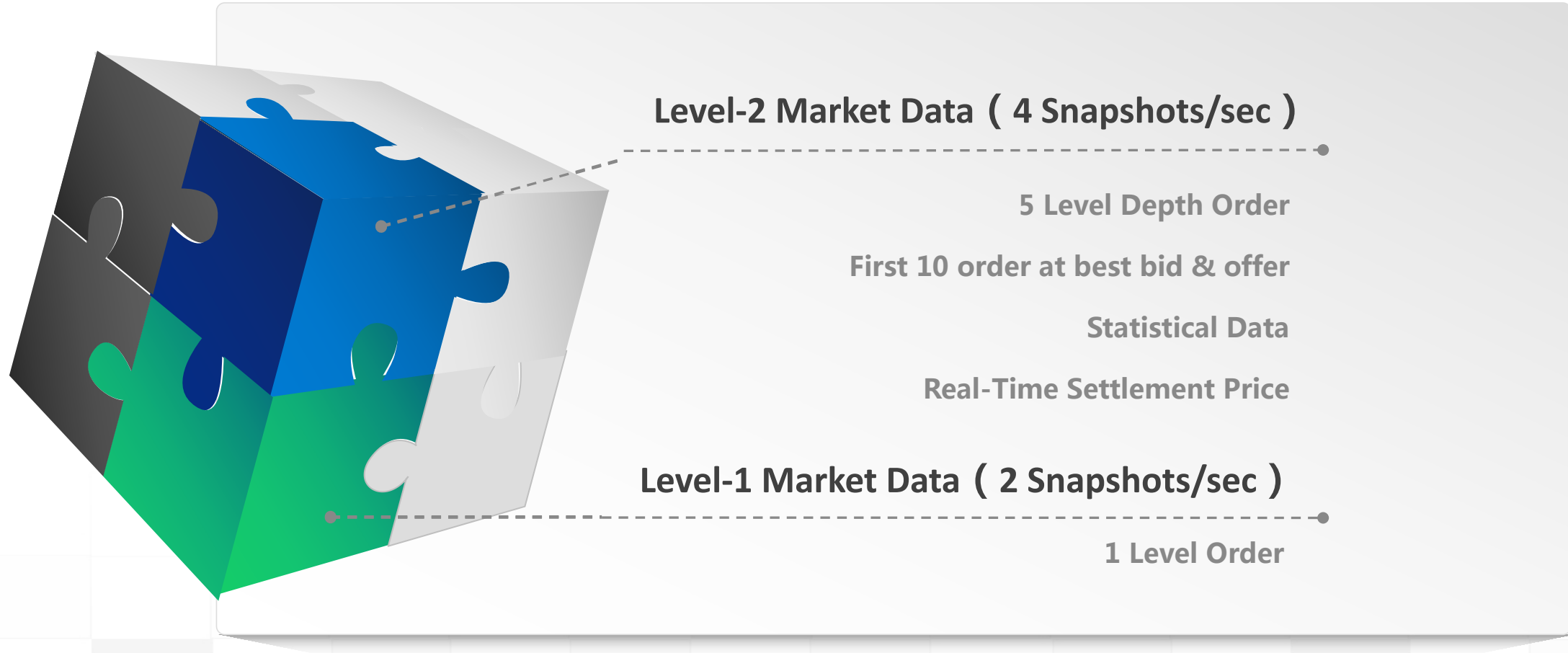
<http://www.dce.com.cn/DCE>

✓ End of Day Market data

✓ Weekly Market Data

✓ Monthly Statistics

\*Source: DCE Market Data



# Real-Time Market Data



合约名称	最新	买价	卖价	买量	卖量	成交量	涨跌	涨跌幅	持仓量	日增仓	开盘	最低	最高	昨结算	铁矿石2009 i2009 委托明细
铁矿石2009	887.5	887.0	887.5	75	193	28.87万	-12.0	-1.33%	41.71万	-27280	896.0	880.0	903.5	899.5	卖5 889.5 443 1 1
铁矿石2101	811.5	811.5	812.0	150	113	31.60万	-6.0	-0.73%	50.02万	29584	817.0	805.5	825.0	817.5	卖4 889.0 327 1 1
聚丙烯2009	7660	7659	7660	27	31	20.82万	-49	-0.64%	22.13万	-9193	7720	7637	7758	7709	卖3 888.5 97 1 13
聚丙烯2101	7414	7411	7414	53	3	51531	-42	-0.56%	13.76万	2410	7498	7400	7500	7456	卖2 888.0 637 7 1
乙二醇2009	3732	3732	3733	64	38	16.91万	-39	-1.03%	14.68万	-6337	3782	3708	3794	3771	卖1 887.5 193 17 5
乙二醇2101	3897	3897	3899	22	4	36827	-25	-0.64%	11.19万	1424	3926	3876	3935	3922	买1 887.0 75 2 15
聚乙烯2009	7015	7010	7015	817	163	15.73万	-170	-2.37%	18.78万	-2505	7170	7010	7175	7185	买2 886.5 309 1 1
聚乙烯2101	6975	6970	6975	308	306	68020	-125	-1.76%	15.86万	10907	7085	6970	7100	7100	买3 886.0 135 40 1
LPG2011	3974	3973	3974	25	5	11.21万	11	0.28%	89266	3432	3948	3931	4038	3963	买4 885.5 134 1 5
LPG2012	4044	4042	4046	4	33	22721	19	0.47%	28432	1482	4019	3999	4100	4025	买5 885.0 169 5 1
PVC2009	6495	6495	6500	493	386	76797	-95	-1.44%	10.14万	-1354	6595	6475	6600	6590	总卖 901.4 10990
PVC2101	6395	6395	6400	55	242	30386	-85	-1.31%	99823	4324	6470	6385	6480	6480	总买 863.2 28897
焦炭2009	2051.5	2051.5	2052.0	14	8	68691	-15.5	-0.75%	10.19万	-1982	2072.0	2045.5	2080.0	2067.0	最新 887.5 涨跌 -12.0/1.33%
焦炭2101	1989.5	1989.0	1990.5	10	9	22456	-26.0	-1.29%	38722	-3711	2020.0	1980.5	2028.0	2015.5	现手 4 开盘 896.0
苯乙烯2009	5364	5362	5364	4	5	82172	-120	-2.19%	10.61万	1081	5450	5322	5450	5484	总手 28.87万 最高 903.5
苯乙烯2101	5752	5752	5754	5	8	9982	-89	-1.52%	27334	1328	5800	5700	5825	5841	持仓 41.71万 最低 880.0
焦煤2009	1213.0	1213.0	1213.5	63	10	26842	-7.5	-0.61%	46597	-7154	1215.0	1203.0	1221.5	1220.5	日增 -27280万 结算价 889.0
															涨停 989.0 昨收 896.0
															跌停 810.0 昨结 899.5

铁矿石2009 (DCE i2009) 1日	铁矿石2101 (DCE i2101) 1日
MA组合(5,10,20,40,60,0) MA5 894.30 MA10 869.55 MA20 850.53 915.0	MA组合(5,10,20,40,60,0) MA5 810.60 MA10 784.00 MA20 765.50 828.5
807.5 699.5 81天 2020/05 2020/08	736.0 643.0 81天 2020/05 2020/08

5 level depth order of bid and offer price

First 10 order quantity at best bid and offer price

Latest price, Turnover, Highest price, Lowest Price etc.

\*Source: DFIT Financiao Information Platform



## TCP vs UDP



## Fairness

Multicast Technology

United Data Source



## Safety

Market Data Content Encryption Processing



## Flexibility

TCP, UDP and Multicast.

Windows & Linux API

24 HR Test Environment

## Co-Location Centers



### Server Co-location

Host your server in the cabinets that rented by FCMs.

## Information Vendors



### Receiving data from IV

Receiving data from licensed information vendors.

## DCE Level-2 Front



**TCP**



## Level-2 Quot Server

**Multicast**

**Multicast**



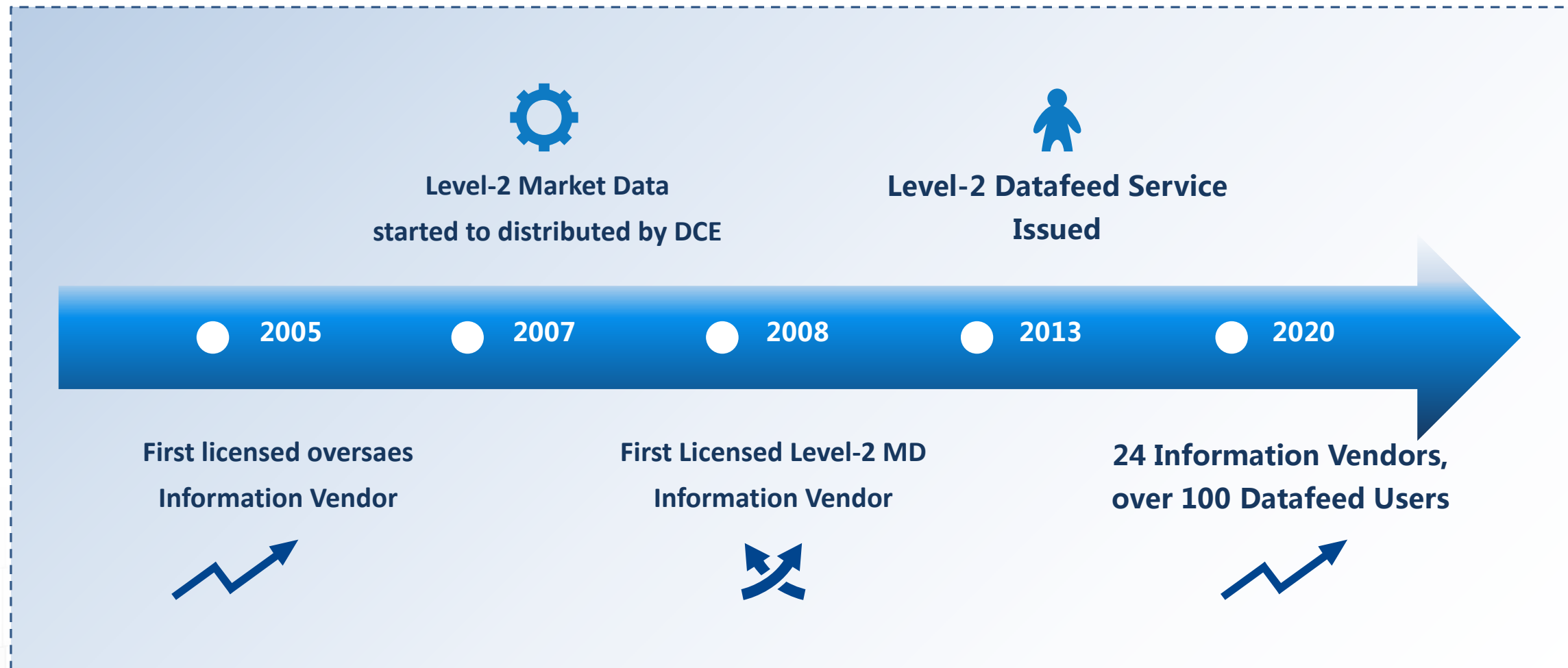
**Futures Tower  
Center**



**Hekou Center**



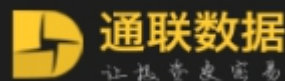
**High-Tech Park  
Center**





# Information Vendors List

## Level-1 Data Licensed Information Vendors



## Level-2 Data Licensed Information Vendors



## Delayed Data Licensed Information Vendors



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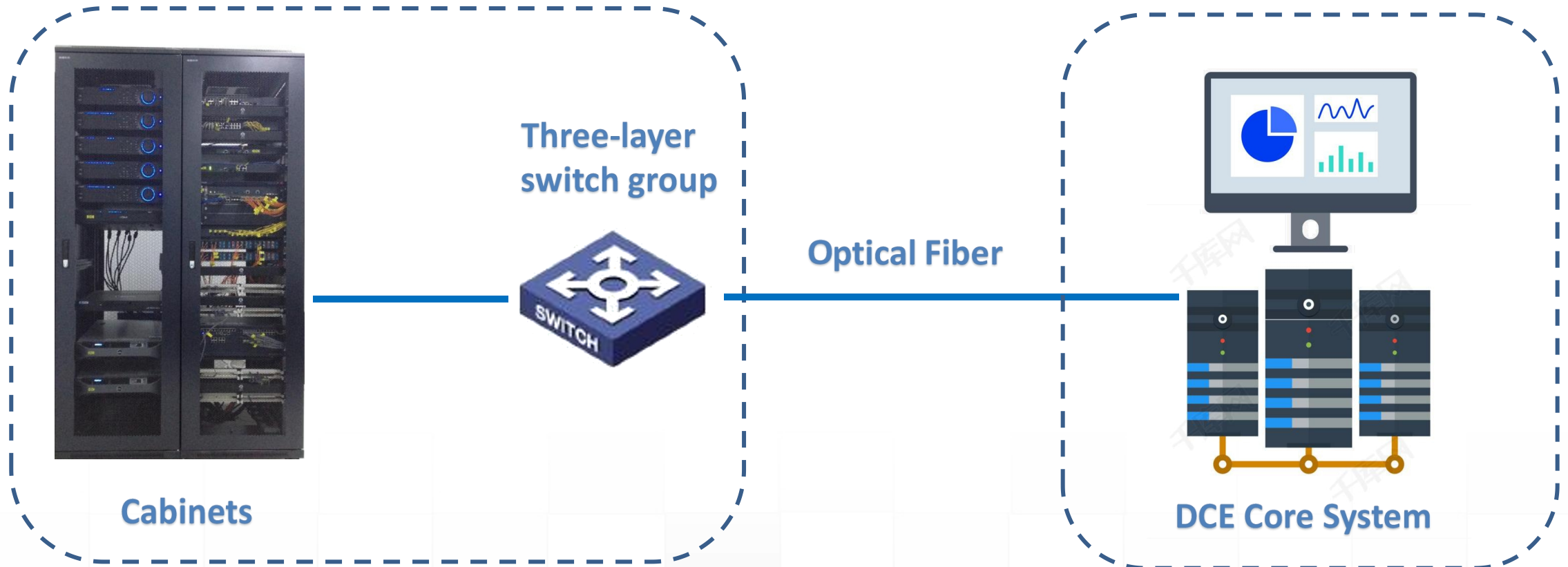
**DFIT Products and Services**

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# What is Co-location Service?

## DCE Co-location Centers

## DCE Core Data Center





# Introduction of Co-location Center



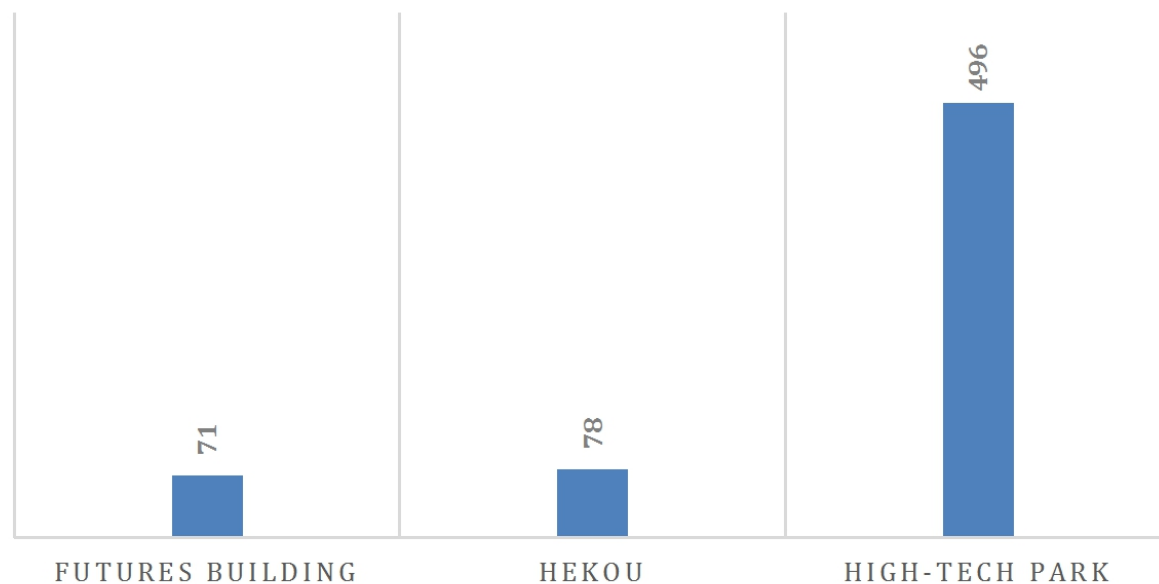
1. Offering trading hosting, link leasing and others, we offer the best quality services for FCMs as well as meet the business needs of traders.

2. Offering hosting service for quantitative trades, and disaster backup hosting for FCMs

3. Referring to T3+ international standard construction. It is a green energy data center with high reliability, high safety and high cost performance.

# Introduction of Co-location Center

## AMOUNT OF CABINET



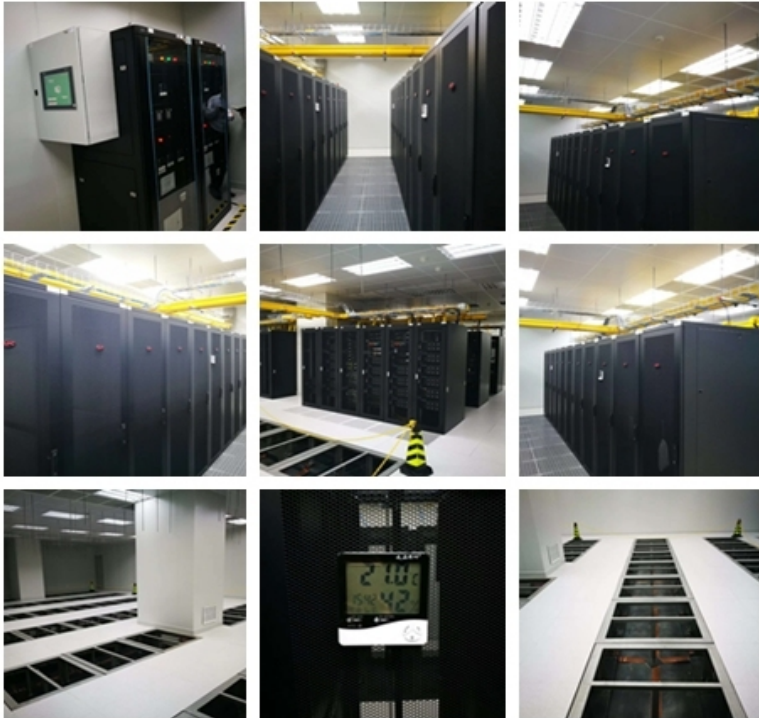
# Introduction of Co-location Center





# High-Tech Park Co-Location Center





**01**

## Professional and Experienced Team

Composed of experts in server, storage, network, security, infrastructure and other fields

**02**

## High Standard and Quality

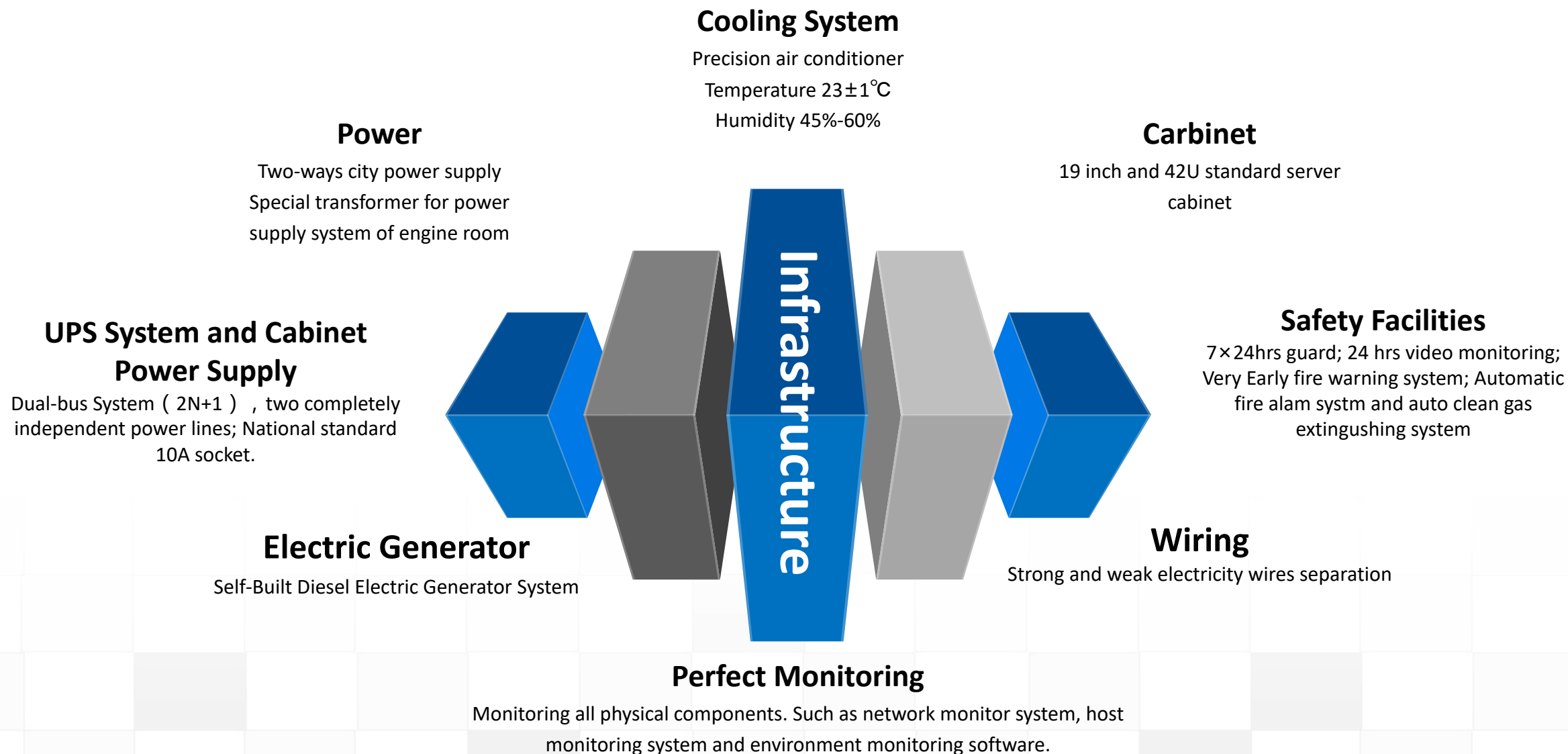
Based on the service standards of ITIL and ISO20000, offering the most professional one-stop service for FCMs and investors.

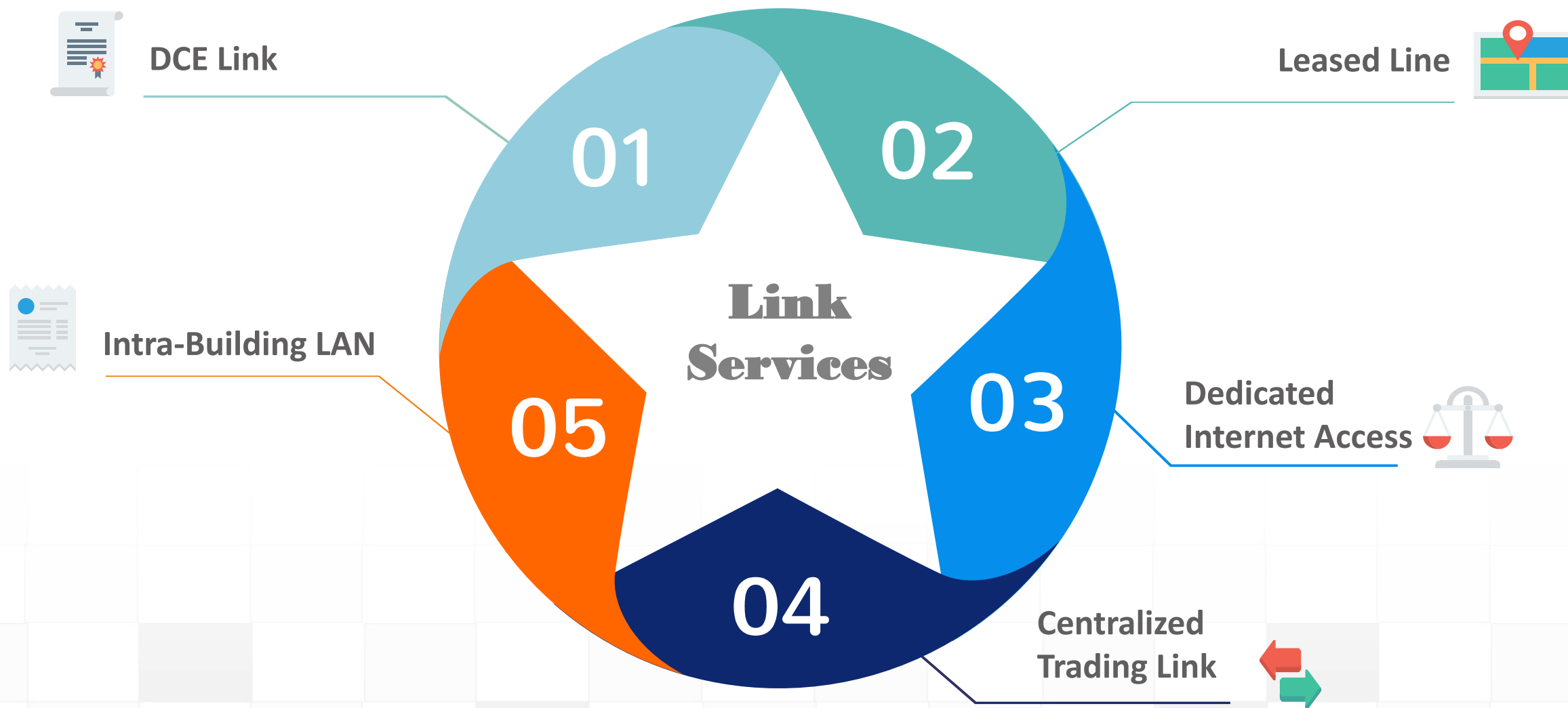
**03**

## Safety and Reliability

7 x 24 monitoring and security. Equipped with multi-stage network security monitoring, intelligent early warning system



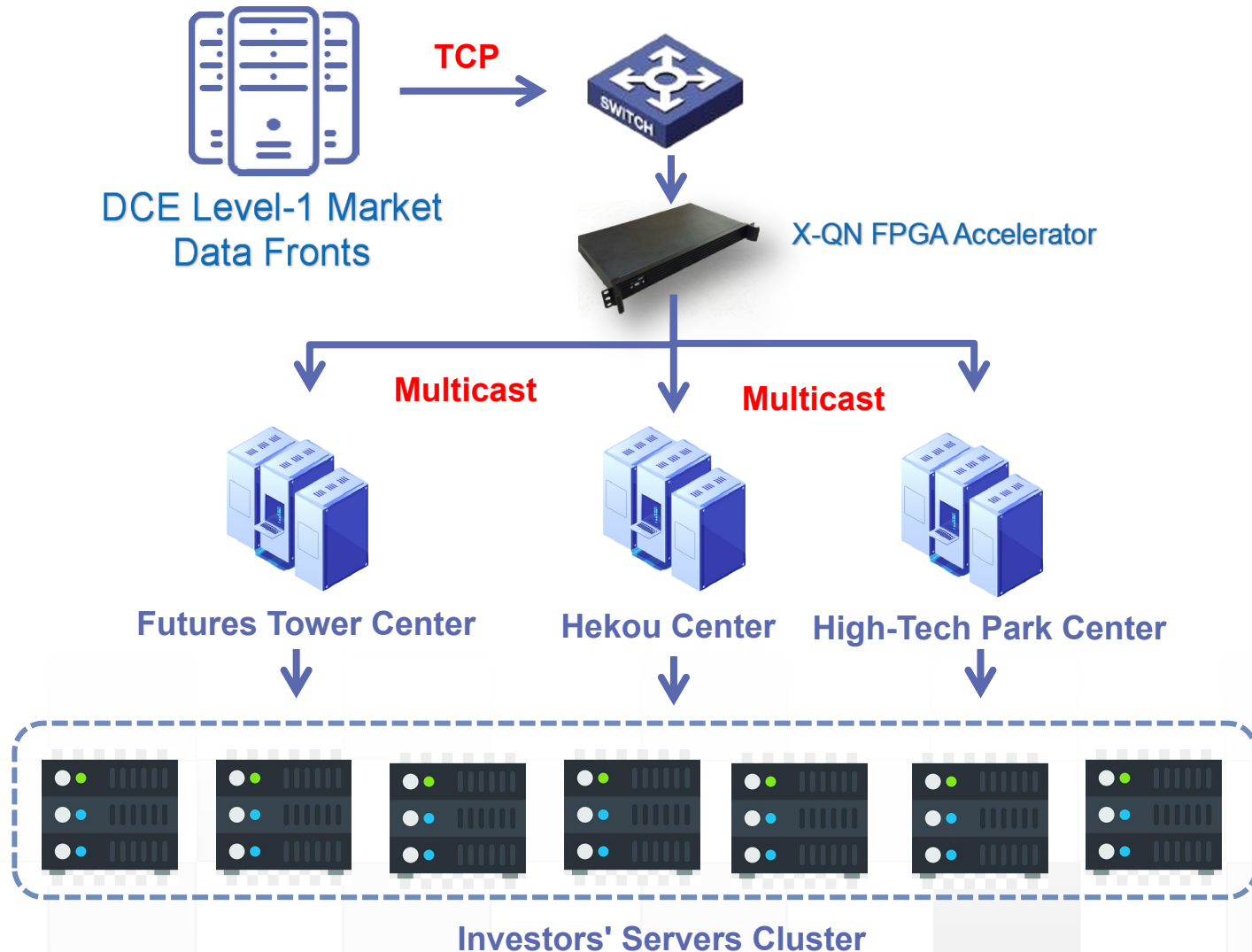




# Level-1 Market Data Multicast Service

Coming Soon...

Why trader doesn't use level-2 data  
directly instead of level-1 data?



# Level-1 Market Data Multicast Service



## Fairness

In order to ensure the consistency of delay of the three co-location centers, the data sources are deployed in the market publishing area, and the multicast traffic is uniformly sent to multiple data centers to ensure that all FCMs and investors receive data from the same multicast source.



## Twin Channel

Double multicast data source release the market data at the same time. FCMs or Investors are able to re-select the fastest way of market data by themselves. In addition, Two - way market data can backup each other..



## Stable

Level-1 market multicast service rely on the XQN technology. It's mature and stable as well as high security.



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**DFIT Products and Services**

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## Characteristics

Faster and Easier

O

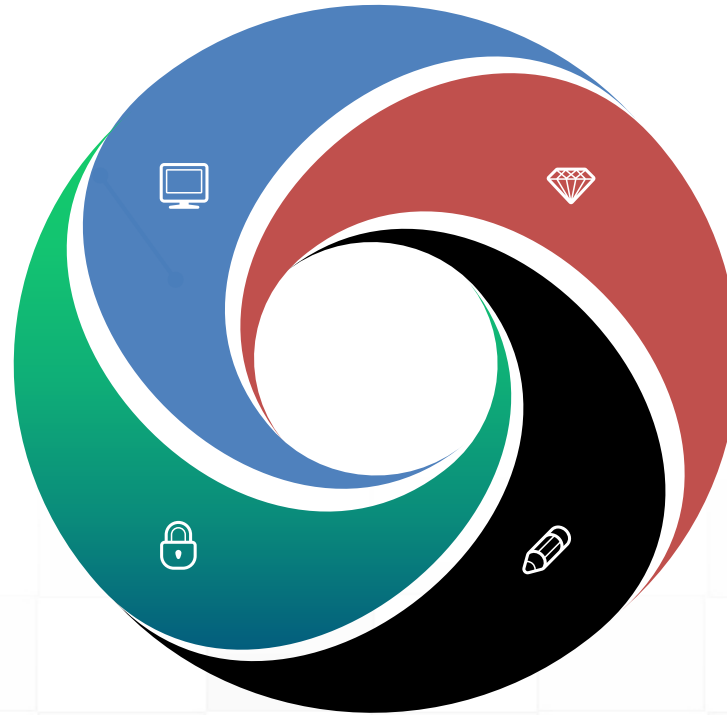
### Optimization and Innovation

Optimize Trading Logic  
Independent Risk Control  
Independent Query Unit

S

### Simplify Operation

More Convenient Operation  
and Maintenance  
Management Easier



### High Expansibility

H

1 Management System Carries Multiple  
OMS  
1 OMS Carries Multiple Seats

### Easy Deployment

E

One-Button Deployment  
One Program File  
Two Configuration Files

## *New Generation*

### Planning

- **X-One DCE Version**
- Focus on the needs of top high frequency traders, ensure that the system is stable and has few changes. Always keep to optimize in order to maintain the optimal performance. Keep the competitive power in the market.

AND

### Positioning

- **X-One DCE Version**
- Mainly focus on the DCE market program traders, service for program traders who have extreme speed requirements

## *New Generation*

### Planning

#### ➤ **X-One Full Market Version**

In order to ensure the comparative performance superiority, it plans the comprehensive business of the whole futures market and the business function innovation with rapid characteristics as the highlight of the system, and takes the lead in supporting the new business of the exchange Ex. Portfolio margin.

### Positioning

#### ➤ **X-One Full Market Version**

- The positioning of full market version is that, mainly focus on the cross-market arbitrage needs of the program traders. Serve for the broader functional needs of the traders.

**AND**



- The performance reaches the industry leading level (OPT=6us, RTT=13us)
- Continuous technological innovation
- Trading flow optimization
- More reasonable risk control methods
- More compliance check mechanism
- Better understanding of supervised requirements
- DCE New Generation Core System Framework
- Target high frequency trading user



Recommended configuration		
Server	CPU	If single CPU: no less than 12 cores, L3 Cache
	Memory	No less than 64G
	Network Card	Solarflare low letency network card
	Operating System	CentOS 7.2(7.6)
	Overclocking Server is recommended	
Network	Switch	10GB low letency switches

## Market Data

- Futures, Securities, Gold, Spot etc.

## Trading

- Variety Styles Multi - Channel, Cloud Conditional Order

## News Information

- Comprehensive, Timely, Safe and Multi-view

## Characteristic Report

- Data integration, Various Forms, Convenient Operation



## Home Page Customization

- Card-Based
- Free Combination
- Cooperation Development
- FCMs Characteristic Home

Page



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# Thank You For Your Attention

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