Dalian Commodity Exchange

IT Connectivity
and Market Data

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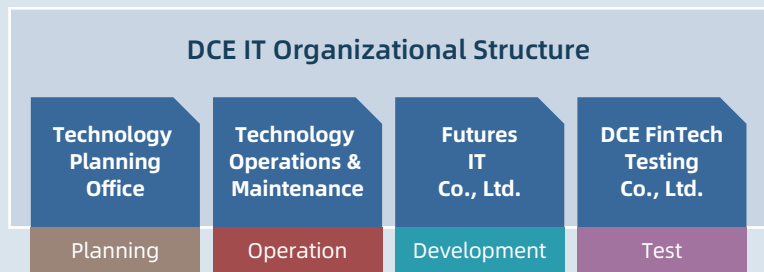
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IT System

DCE IT Organizational Structure

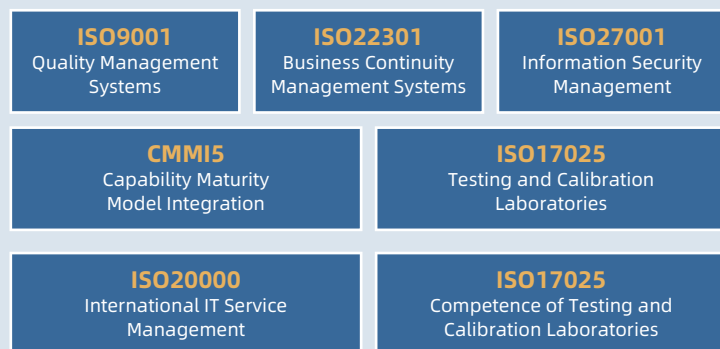| Technology Planning Office	Technology Operations & Maintenance	Futures IT Co., Ltd.	DCE FinTech Testing Co., Ltd.
Planning	Operation	Development	Test

At present DCE has completed the whole process system construction of quality control, project management, testing system and operation services.

ISO9001
Quality Management Systems

ISO22301
Business Continuity Management Systems

ISO27001
Information Security Management

CMMI5
Capability Maturity Model Integration

ISO17025
Testing and Calibration Laboratories

ISO20000
International IT Service Management

ISO17025
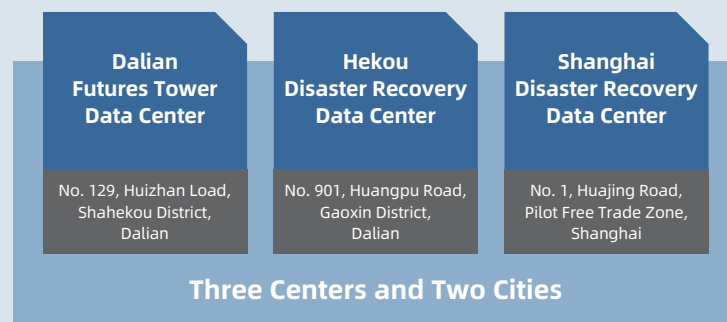Competence of Testing and Calibration Laboratories

DCE successfully launched its 7th generation electronic trading system DCE-TS in October 2020. The DCE-TS is DCE self-developed system with fully independent intellectual property. The cutting-edge technology delivers low latency, high throughput and robustness. The order processing capacity can reach as high as 95,000 per second and the average RTT (round trip time) can reach as low as 144 microsecond.

Key Capacity Indicators	DCE V7.0
Contracts	500,000
Seats	10,000

High Extensibility

High Security

Easy Scalability

Easy Operation and Maintenance

Business Continuity Plan

With the layout of "Three Centers and Two Cities", DCE currently has three data centers, namely, the main center at Dalian Futures Tower, the same-city disaster recovery center at Hekou and the remote disaster recovery center in Shanghai. The same-city disaster recovery center in Dalian and the remote disaster recovery center in Shanghai boast complete trading system equipment. When a disaster or a major disaster occurs, the trading system at the same-city or Shanghai remote disaster recovery center can take over the trading to ensure the continuity of the trading business.

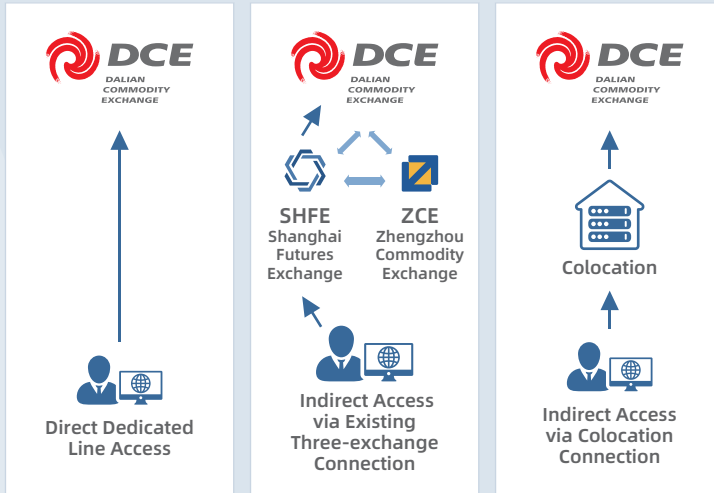| Dalian Futures Tower Data Center	Hekou Disaster Recovery Data Center	Shanghai Disaster Recovery Data Center
No. 129, Huizhan Load, Shahekou District, Dalian	No. 901, Huangpu Road, Gaoxin District, Dalian	No. 1, Huajing Road, Pilot Free Trade Zone, Shanghai

Three Centers and Two Cities

Emergency Drill and Emergency Plan

DCE has formulated an emergency plan in accordance with the requirements of the CSRC, and plans to continue to revise the "Emergency Plan for Information Security Incidents of Dalian Commodity Exchange" on a yearly basis, while making emergency cards and brief manuals for all personnel in rapid response to emergencies.
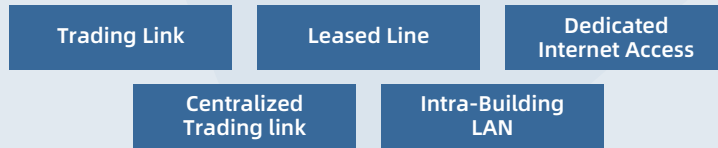
The emergency plan of DCE provides the structure, personnel composition and responsibilities of the emergency organizations. In accordance with the requirements of the CSRC, DCE organizes relevant departments to participate in the annual emergency drills for the securities and futures industry every year, and takes an active part in the setting of the emergency scenes and the improvement of the emergency systems. An internal rehearsal has been organized before the annual emergency drill every year, and a written summary report has been provided after the emergency drill is completed. DCE has organized rectification and acceptance for the discovered problems in time to ensure continuous improvement of the emergency system and process.

Trading Connectivity

Futures and Options trading of the DCE can be classified as remote trading in the majority of cases, including three following ways. "Floor trading" is only used for emergency.

DCE DALIAN COMMODITY EXCHANGE

Direct Dedicated Line Access

DCE DALIAN COMMODITY EXCHANGE

SHFE Shanghai Futures Exchange **ZCE** Zhengzhou Commodity Exchange

Indirect Access via Existing Three-exchange Connection

DCE DALIAN COMMODITY EXCHANGE

Colocation

Indirect Access via Colocation Connection

Co-location Link Services

Trading Link	Leased Line	Dedicated Internet Access

Centralized Trading link	Intra-Building LAN

Member Accessing Principle

- In the case of dual direct dedicated lines, member should make sure the two lines are connected to **different data centers.**
- In the case of indirect access, member should choose the **dedicated lines of different SP.**
- One dedicated line is recommended to carry one seat, and bandwidth **is not less than 10Mbps.**
- Member as well as colocation data center should be **isolated from IT system of DCE** by deploying security equipment or configuring security policy.
- Member as well as colocation data center should **conduct line switch drill** every half a year.
- Except for the test organized by DCE, any type of hardware and software test accessing to DCE are **strictly prohibited.**
- **Static routing** is required for member access.

Co-location Services

Futures Tower	Hekou	High Tech Park
1. With trading hosting, link leasing and others, we offer the best quality services for members and satisfy the business needs of traders.	2. Offering hosting service for quantititave trades, and disaster backup hosting for Futures Company Members.	3. Referring to T3+ international standard construction. It is a green energy data center with reliability, safety and cost efficiency.

Infrastructure

• Power

- Two-ways city power supply
- Special transformer for power supply system of engine room

• UPS System and Cabinet Power Supply

- Dual-bus system (2N+1)
- Two completely independent power lines
- National standard 10A socket

• Electric Generator

- Self-built diesel electric generator system

• Monitoring System

- Monitoring all physical component

• Wiring

- Strong and weak electricity wires separation

• Safety Facilities

- 7x24hrs guard
- 24hrs video monitoring
- Very early fire warning system
- Automatic fire alarm system and auto clean gas extinguishing system

• Cabinet

- 19 inch and 42U standard server cabinet

• Cooling System

- precision air conditioner

Market Data

• Level-2 Market Data

- 4 Snapshots/second
- 5 Level depth order
- First 10 order at best bid & offer
- Statistical data
- Real-time settlement price

• Leve-1 Market Data

- 2 Snapshots/second
- 1 Level order
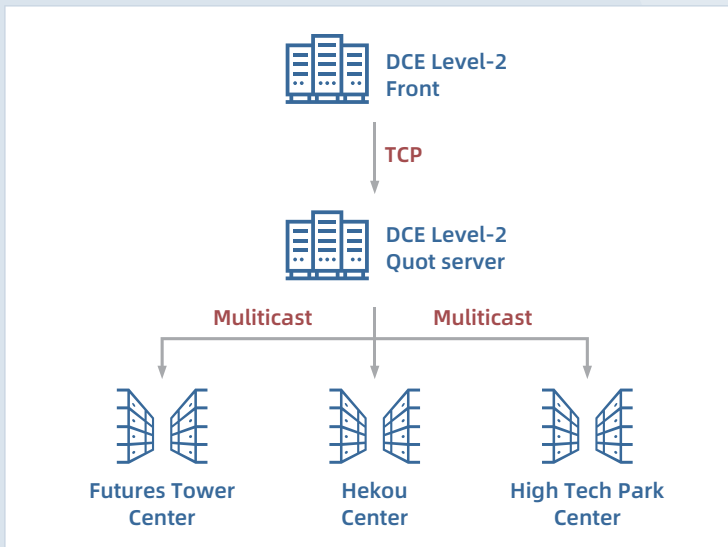
Level-2 DataFeed Services

Co-Location Centers	Information Vendors
✓	✓
Server Co-location Host your server in the cabinets rented by Futures Company Members.	**Receiving data from IV** Receiving data from licensed information vendors.

DCE Level-2 Front

↓ **TCP**

DCE Level-2 Quot server

Muliticast — **Muliticast**

Futures Tower Center — **Hekou Center** — **High Tech Park Center**

Authorized Vendor List

Level-1 Data Licensed Information Vendors

TRADEBLAZER 开拓者 量化交易专家	Yintech 银科控股	Datayes! 通联数据
HUND SUN	国金 guojin	量投科技 QuantDo Technology
掘金	大智慧	信易 SHINNY TECH
通达信软件	同花顺财经 www.0033.COM	THOMSON REUTERS
Win.d	拓尔斗	Bloomberg

Level-2 Data Licensed Information Vendors

webStock	Fidessa	上海彭博财经
东方财富网 eastmoney.com	ice Institution of Civil Engineers	CSMAR 深圳国泰安数据技术有限公司

Delayed Data Licensed Information Vendors

FIS	我的钢铁 Mysteel.com	Ticker