**Attachment**

**TAS on Crude Oil Futures Test Guide**

1. **Parameters for TAS on Crude Oil Futures Test**

|  |  |
| --- | --- |
| Item | Parameter |
| TAS Symbol | sc2010TAS |
| Underlying futures Contract | The first two futures contracts listed |
| Contract Size | Same as the underlying futures contract (1000 barrels per lot) |
| Price Quotation | Same as the underlying futures contract ((RMB) Yuan per barrel) |
| TAS Price Limits | 0 |
| Last Trading Day | The 8th trading day before the last trading day of the underlying futures contract (last day to close positions for individual investors) |
| Minimum Trading Margin | Same as the underlying futures contract |
| Transaction Fee | 15 Yuan/lot for TAS (test value), 20 Yuan/lot for Crude Oil Futures, transaction fee for closing out the position opened on the same day is 0 Yuan/lot |
| Fixed Price Quotation Limits | Minimum order: 1 lotMaximum orders: 500 lots |

1. **Test Schedule**

The test schedule for August 22, 2020 (Saturday)

|  |  |
| --- | --- |
| **Time** | **Content** |
| The test on Saturday morning simulates the trading and settlement of August 21, 2020 (Friday) |
| 08:55:00 | **Simulate night trading sector**（No TAS trading in the central auction and the night trading sector on the first trading day.） | The beginning of central auction |
| 08:59:00 | Matching of central auction |
| 09:00:00 | Continuous trading |
| 09:15:00 | Continuous trading pause |
| 09:20:00 | **Simulate day trading sector**(09:20-11:00 Including TAS trading11:15-11:30 No TAS trading) | Continuous trading |
| 11:00:00 | Continuous trading pause， TAS trading close. |
| 11:15:00 | Continuous trading |
| 11:30:00 | Closing market |
| 11:30-12:45 | INE settlement |
| 12:45-14:00 | Members settlement，download settlement data and check settlement results |
| Before 14:00 | Members submit data to CFMMC |
| The test on Saturday afternoon simulates the trading of August 24, 2020 (Monday) |
| 14:00:00 | **Simulate night trading sector**(Including TAS trading) | The beginning of central auction |
| 14:04:00 | Matching of central auction |
| 14:05:00 | Continuous trading |
| 14:30:00 | Continuous trading pause |
| 14:35:00 | **Simulate day trading sector**(14:35-14:55 Including TAS trading14:55-15:00 No TAS trading) | Continuous trading |
| 14:55:00 | TAS trading pause |
| 15:00:00 | Closing market |

The test is based on the settlement data of August 19 (Wednesday). There will be no trading but settlement on August 20 (Thursday).

The test on August 22, 2020 (Saturday) morning simulates the trading and settlement of August 21, 2020 (Friday). The test on August 22, 2020 (Saturday) afternoon simulates the trading of August 24, 2020 (Monday). Be caution! No settlement simulation in the afternoon session.

Note: All members could download settlement files from Member service test system after it start up no later than 13:00 on August 21, 2020 (Friday).

1. **Communication Parameters**
2. Trading System

All members should configure their trading and market data systems with FENS pattern to obtain the IP addresses of trading fronts.

FENS Server IP addresses:

192.168.12.41, 192.168.12.42, 192.168.11.31,

192.168.11.32, 192.168.16.31, 192.168.16.32.

To obtain the IP addresses of INE trading systems through the FENS servers, please use TCP port 4901 for normal connections and 4911 for encrypted connections; to obtain the IP addresses of market data systems through the FENS servers, please use TCP port 4903 for normal connections and 4913 for encrypted connections.

INE Level 1 market data has the subscription number of 5001 and is sent out twice each second.

When dealing with the network security control strategy, all members and market data vendors should open the TCP port 4901, 4911, 4903, 4913, 33005, 44305, 33011, 44311 to the network segment 192.168.12.\*, 192.168.11.\*, 192.168.16.\* and the TCP port 80, 443, 7002 to the network segment 192.168.9.\*, 192.168.13.\*, 192.168.17.\*. Please ensure that the communication of the network segment and the protocol port mentioned above is normal.

1. Second Generation Market Data Platform

The second generation market data platform will be tested in production environment. Please refer to the announcement about the implementation of the second generation market data platform on INE website， the link of which is:

http://www.ine.com.cn/news/notice/1455.html.

1. Member Service Test System

Dedicated line network:

http://192.168.9.214

Securities and futures industry test network:

http://42.24.1.246

The user name and password are the same as the production environment.

1. Submit Post-trade Data to CFMMC

Dedicated line network

IP: 15.9.11.45 Port：9000

Securities and futures industry test network

IP: 42.0.2.4 Port：9000

1. The user name and password are the same as the production environment.
2. **Notes**

All members, overseas intermediaries and data information vendors should do the following work well:

1. Contact your software suppliers before testing and make a detailed test plan. Please check the settlement data carefully after testing.
2. Backup your systems and data before testing, and restore backup after testing to prevent affecting the normal business of the next trading day.
3. Please focus on the TAS trading on crude oil futures.
4. All members, overseas intermediaries and data information vendors should isolate the test data well so as not to affect the real data.
5. **Contract information**

Phone: 021-68400802

E-mail: tech@shfe.com.cn

Fax: 021-68400385

It is hereby notified.

 Shanghai International Energy Exchange

August 18, 2020