**Attachment**

**The Guide for the Third Test of TAS on Crude Oil Futures**

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

|  |  |
| --- | --- |
| Item | Parameter |
| TAS Symbol | sc2011TAS, sc2012TAS |
| 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 Limit | 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 | 20 Yuan/lot, transaction fee for closing out the position opened on the same day is 0 Yuan/lot |
| Fixed Price Quotation Limits | Minimum order: 1 lot  Maximum order: 500 lots |

1. **Test Schedule**

The test schedule for September 27, 2020 (Sunday)

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| --- | --- | --- | --- |
| **Time** | | **Content** | |
| Test scenario 1: Simulate the trading of September 25, 2020 (Friday), and verify the automatic order cancellation function of TAS orders. | | | |
| 09:00:00 | (09:00-10:15  Including TAS trading  10:30-10:45  No TAS trading) | | Continuous trading |
| 10:15:00 | Continuous trading pause，TAS trading close. |
| 10:30:00 | Continuous trading |
| 10:45:00 | Market close |
| 10:45-11:30 | Members clear test data of Test scenario 1 and prepare for Test scenario 2. |
| Test scenario 2: Simulate the trading and settlement of September 25, 2020 (Friday), and verify the emergency drill procedures for TAS. | | | |
| 11:30:00 | (11:30-13:30  Including TAS trading  13:30-15:00  No TAS trading) | | Continuous trading |
| 13:30:00 | TAS trading close.  INE simulates the system fault and emergency drill. |
| Time for fault recovery | Fault recovery.  Continuous trading resuming |
| 15:00:00 | Market close |
| 15:00-16:30 | INE settlement |
| 16:30-18:00 | Members settlement, download settlement data and check settlement results |
| Before 18:00 | Members submit data to CFMMC |

The Test scenario 1 on September 27, 2020 (Sunday) simulates the trading of September 25, 2020 (Friday) while Test scenario 2 on September 27, 2020 (Sunday) simulates the trading and settlement of September 25, 2020 (Friday). Both test scenarios use the settlement data of September 24 (Thursday).

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 market data vendors should do the following work well:

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

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It is hereby notified.

Shanghai International Energy Exchange

September 23, 2020