**Attachment**

**The Guide for the Fourth 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 October 11, 2020 (Sunday)

|  |  |  |
| --- | --- | --- |
| **Time** | **Content** | **Note** |
| 09:00:00 | Continuous trading | 09:00-10:15 Including TAS trading |
| 10:15:00 | Continuous trading pause， TAS trading close. |
| 10:30:00 | Continuous trading | 10:30-11:30 No TAS trading |
| 11:30:00 | Market close |

The October 11, 2020 (Sunday) test simulates the trading of October 12, 2020 (Monday) using the data of continuous trading on October 9, 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 SSL port 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 SSL port 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 network segment and the protocol port mentioned above is well communicated.

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:

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

1. **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.
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**

Phone: 021-68400802

E-mail: [tech@shfe.com.cn](mailto:tech@shfe.com.cn)

Fax: 021-68400385

It is hereby notified.

Shanghai International Energy Exchange

September 29, 2020