**Guide for the Test of TAS Executed at a Premium/Discount to the Settlement Price on Crude Oil Futures in Production Environment**

1. **Underlying Contracts**

sc2305、sc2306、sc2307、sc2308

1. **Test Schedule**
	* 1. The test schedule for April 1, 2023 (Saturday)

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| **Scenes** | **Time** | **Content** |
| Night trading session | 08:55:00 | The beginning of central auction |
| 08:59:00 | Matching of central auction |
| 09:00:00 | Continuous trading |
| 09:35:00 | Continuous trading pause |
| 09:35-09:55 | Simulating trading system restart on day trading session |
| Day trading session（one more central auction） | 09:55:00 | The beginning of central auction |
| 09:59:00 | Matching of central auction |
| 10:00:00 | Continuous trading |
| 10:15:00 | Continuous trading pause |
| 10:30:00 | Continuous trading |
| 11:30:00 | Continuous trading pause, TAS trading close |
| 11:35:00 | Continuous trading |
| 11:40:00 | Market close |
| Settlement and data submission | 11:40-12:30 | INE settlement |
| 12:30-13:30 | Members settlement，download settlement data and check settlement results |
| Before 13:30 | Members submit data to CFMMC |

The April 1, 2023 (Saturday) test simulates the trading and settlement of March 31, 2023 (Friday) using the data of March 30, 2023 (Thursday).

* + 1. The test schedule for April 8, 2023 (Saturday)

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| **Scenes** | **Time** | **Content** |
| Night trading session | 08:55:00 | The beginning of central auction |
| 08:59:00 | Matching of central auction |
| 09:00:00 | Continuous trading |
| 09:50:00 | Continuous trading pause |
| Day trading session | 10:00:00 | Continuous trading |
| 10:15:00 | Continuous trading pause |
| 10:30:00 | Continuous trading |
| 11:30:00 | Continuous trading pause, TAS trading close |
| 11:35:00 | Continuous trading |
| 11:40:00 | Market close |
| Settlement and data submission | 11:40-12:30 | INE settlement |
| 12:30-13:30 | Members settlement，download settlement data and check settlement results |
| Before 13:30 | Members submit data to CFMMC |

The April 8, 2023 (Saturday) test simulates the trading and settlement of April 7, 2023 (Friday) using the data of April 6, 2023 (Thursday).

1. **Test Parameters**

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| **Item** | **Parameter** |
| **Underlying Product** | Crude oil futures |
| **Underlying Contract** | The first four contracts listed |
| **TAS Symbol** | sc2305TAS、sc2306TAS、sc2307TAS、sc2308TAS |
| **Premium/discount** | ±2 (RMB) Yuan per barrel, which is ±20 ticks. |
| **Contract Size** | Same as the underlying contract (1000 barrels per lot) |
| **Price Quotation** | Same as the underlying contract ((RMB) Yuan per barrel) |
| **Last Trading Day** | The 8th trading day before the last trading day of the underlying contract |
| **Minimum Trading Margin** | Same as the underlying contract |
| **Transaction Fee** | 20 Yuan / lot, transaction fee for closing out the position opened on the same day is 0 Yuan/lot |
| **Maximum Order Quantity of Limit Order** | 500 lots |
| **Minimum Order Quantity of Limit Order** | 1 lot |

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 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 relevant entities shall properly isolate the test data so as to prevent the test data from affecting the official data.
5. **Contract information**

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It is hereby notified.

 Shanghai International Energy Exchange

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