

Notice Of Cancellation The Release Of Basic Market Subject

1 Subject numbers have been launched on production environment

Market Level and Delay	Basic market subject numbers	Full market subject numbers	Treasury bond subject numbers
1-level real-time	100	200	300
5-level real-time	110	210	310
1-level delay	1000	2000	3000

2 CFFEx planned to cancel basic market subject and the subject numbers: 210, 200, 2000 from production platform after market close on 13th December, 2019.

No more market data can be found under subject numbers: 210, 200 and 2000.

New subject numbers after adjustment:

Market Level and Delay	Full market subject numbers	Treasury bond subject numbers
1-level real-time	100	300
5-level real-time	110	310
1-level delay	1000	3000

3 All subscriber should check the full market data contents can be received from production platform under the related subject numbers (including “Exchange of Futures for Physical”, EFP) on or before 13th December, 2019.

4 ‘Exchange of Futures for Physical’ market data content

The “Exchange of Futures for Physical” market data will be sent through a separate record.

The contract naming format are as:

Corresponding futures contract code + (EFP)

Example as TF1912 (EFP).

This contract cannot be traded. The changes in the trading volume and the cumulative value of the position change for “Exchange of Futures for Physical” are released. The value increases when the position is opened and decreases when the position is settled, which may be negative. The positions, trading volume and trading amount in the market of corresponding futures contracts (such as TF1912) include the part of the transaction of “Exchange of Futures for Physical”, and the transaction price of “Exchange of Futures for Physical” is not included in the latest price of the market of future contracts.

5 CIIS begin to provide testing data of full market subject on testing platform for IVs to test the receiving and handling of full market subject data.

CIIS Technical Team