

Burgundy bandwidth recommendation

Burgundy bandwidth recommendation is built upon current production data. Depending on trading and load patterns it might vary from day to day. In order to get the correct bandwidth, it is recommended that each participant analyze their own bandwidth needs, in order to ensure that it can cope with each participants specific load patterns.

For order transactions such as insert, update and cancel please use the same table as for market data e.g. 1000 transactions per second (tps) needs 2Mb/s.

The average size of transactions, including header and TCP header, is 250 bytes. Bandwidth usage is linear per session (user). The table below shows bandwidth for FIX market data (incremental data flow) and EMAPI.

tps	FIX			EMAPI		
	bytes/s	bits/s	Mb/s	bytes/s	bits/s	Mb/s
1000	250,000	2,000,000	2.00	250,000	2,000,000	2.00
1500	375,000	3,000,000	3.00	375,000	3,000,000	3.00
2000	500,000	4,000,000	4.00	500,000	4,000,000	4.00
2500	625,000	5,000,000	5.00	625,000	5,000,000	5.00
3000	750,000	6,000,000	6.00	750,000	6,000,000	6.00

Example: A FIX based trading application that has two (2) order related sessions (users) and two (2) market data sessions (users). If peak tps is 3000 then you would need two (2) times 6 Mb/s equal to 12 Mb/s connections. The two (2) order related sessions mainly produce ingoing traffic so they add minimal outgoing traffic during a normal trading day, therefore bandwidth calculations only considers the two (2) market data sessions.

For more information about bandwidth calculation and production performance figures please contact Market Operation +46 86131212 or mail support@burgundy.se