

Parameters for SHFE Second Generation Market Data Platform

Topic

Topic	Product	Market Depth	Sample Frequency	Delay Time	Statistics Mode
1001	All contracts listed in SHFE	1 level	0.5 sec	0 sec	unilateral
1000	All contracts listed in SHFE	5 level	0.5 sec	0 sec	unilateral
2000	SHFE Metals Index	1 level	0.5 sec	0 sec	unilateral

Query service parameters

Data Center	Front Address	TCP port
Zhangjiang Data Center	192.168.12.73	33022
	192.168.12.74	
Pudian Data Center	192.168.11.73	
	192.168.11.74	

Incremental service parameters

Data Center	Channel	Front Address	Multicast Address	UDP Port	Topic
Zhangjiang Data Center	Line A (Pudian channel)	192.168.48.71	239.3.41.71	21001	1001
			239.3.42.71	21000	1000
	Line B (Zhangjiang channel)	192.168.80.72	239.4.41.72	21001	1001
			239.4.42.72	21000	1000
Pudian Data Center	Line A (Pudian channel)	192.168.32.71	239.1.41.71	21001	1001
			239.1.42.71	21000	1000
	Line B (Zhangjiang channel)	192.168.64.72	239.2.41.72	21001	1001
			239.2.42.72	21000	1000

Incremental service parameters for the Metals Index

Data Center	Channel	Front Address	Multicast Address	UDP Port	Topic
Zhangjiang Data Center	Line A (Pudian channel)	192.168.48.75	239.3.32.75	22000	2000

	Line B (Zhangjiang channel)	192.168.80.76	239.4.32.76	22000	2000
Pudian Data Center	Line A (Pudian channel)	192.168.32.75	239.1.32.75	22000	2000
	Line B (Zhangjiang channel)	192.168.64.76	239.2.32.76	22000	2000

The platform is deployed in both Zhangjiang and Pudian data centers, and runs under primary-secondary parallel mode. Each center is equipped to provide two market data query services and two market data incremental services. For market data query services, users may choose any of them. For market data incremental services, users can connect to one or more lines at the same time. Under normal circumstances, Secondary Data Center is not enabled for incremental service. Currently Zhangjiang is the Primary Data Center.