

FAST UDP Multicast marketdata service TCP replay subsystem limitations

The following limitations are applied to the TCP replay subsystem of marketdata feed, in order to lower the load:

Parameter	value	Comment
Maximum active connections, per market, per instance, per IP address	4	You can establish no more than indicated number active TCP connection from single IP address. An attempt to make more connections will be rejected
Maximum connections count, per market, per instance, per day, per IP address	1000	You can make no more than indicated number of tcp connections per IP address per day. Extra connection attempts will be rejected
Maximum number of messages to request	500	TCP replay request is rejected if a number of requested messages is greater than indicated value
Marketdata request timeout, seconds	1	Connection is terminated with logout message if marketdata request is not received within indicated number of seconds since logon message. TCP session is terminated if no confirming logout is received after server-side logout.

Note: Connections and requests are monitored on regular basis. Client's IP address may be blocked from access to TCP replay without notice if monitoring detects frequent violations of message format and/or business logic:

- Incoming FIX messages do not follow FIX protocol specifications
- Absence of logout message after server-side logout
- Wrong username, feed ID, requested message counts
- No market data request within timeout
- Too high sustained incoming message rate, especially after the connections count limit is reached