

# TRADING TECHNICAL PARAMETERS

Issue 3.0

21 August 2015



**LONDON  
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# 1.0 Introduction

## 1.1 Purpose

The purpose of this document is to provide clients a full overview of the technical trading parameters employed in our Production Trading environment to effectively manage the available capacity of the system.

## 1.2 Document history

This document has been through the following iterations:

Issue	Date	Descriptions
1.0	8 October 2010	Initial version
2.0	02 June 2014	Updated parameters
3.0	21 August 2015	Updated maximum count parameter

In subsequent issues, where amendments have been made to the previous version, these changes will be identified using a series of side bars as illustrated opposite.

## 1.3 Contacts

Please contact your Technical Account Manager or the Technical Account Management team if you have any questions about the services outlined in this document.

Technical Account Management Team:

- Telephone: +44 (0)20 7797 3939
- Email: [londontam@lseg.com](mailto:londontam@lseg.com)

## 2.0 Parameters

Trading Gateway	Parameter description	Value
<b>FIX Trading Gateway</b>	Maximum number of times a comp ID can exceed its allocated message rate, within the throttle disconnect period, before disconnection	20
	Throttle disconnect period	30 seconds
	Auto Sequence Number Increment following failover	5000
	Resend Cache Size	2000
<b>Native Trading Gateway</b>	Maximum number of times a comp ID can exceed its allocated message rate, within the throttle disconnect period, before disconnection	20
	Throttle disconnect period	30 seconds
	Maximum number of requests that can be made for missed messages	50 requests per day
	Maximum number of messages that can be requested via the recovery service by partition	10,000
	Heartbeat Expiry Count	5
	Heartbeat Interval	3 seconds
<b>Post Trade Gateway</b>	Maximum OTBD requests allowed per connection	5 requests/day
	Resend Cache Size	1000
	Auto Sequence Number Increment following failover	5000
<b>Drop Copy Gateway</b>	Maximum OOB requests allowed per connection	20 requests/day
	Resend Cache Size	2000
	Auto Sequence Number Increment following failover	5000

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