

# **Network connectivity**

**Document version 1.6.3** 

09 August 2021

### **Revision history**

### Version 1.6.3 August 9, 2021 года

- 1. Added description of market data feeds for colocation or links 100Mbps and above in Section 2.1
- 2. Changed address for FIX trading gateway in Section 1.2

### Version 1.6.2 September 30, 2020

Changed addresses for snapshots and updates of the OrderBook, Trades and CurrentPriceOfMarket feeds in Section 2.1

#### Version 1.6.1 April 17, 2020

Information about restrictions applied to messages recovery was added to the "Market data feeds" section.

### Version 1.6.0 March, 1 2018

Changed addresses for snapshots and updates of the Instruments feed.

### **Table of Contents**

1. Trading system gateways	
1.1. Binary protocol gateway	
1.2. FIX gateway	
1.3. Message resend	
2. Market data feeds	
2.1. Binary market data feeds	
2.2. FIX/FAST market data feeds	

# 1. Trading system gateways

# 1.1. Binary protocol gateway

Connection to the trading system via one of the binary gateways starts with connection to Discovery service. Discovery service performs logon operation and provides user with the list of available gateways, their types and IP addresses. After that user can connect to the required gateway(s). This operation is also required when user wants to reconnect to the trading system.

Discovery service — 194.247.144.5:7001 .

## 1.2. FIX gateway

FIX gateways:

- 1. 194.247.144.16:7180 FIX trading gateway
- 2. 194.247.144.5:7196 Drop-copy gateway

## 1.3. Message resend

Maximum number of messages requested with a single ResendRequest message is 1000. Several consecutive ResendRequest messages are required if number of requested messages exceeds 1000.

There is no limit to the maximum number of messages recovered with a single ApplicationMessageRequest[BW] message.

# 2. Market data feeds

## 2.1. Binary market data feeds

Transmitted market data feeds with available ports and addresses for multicast groups are listed in the table below. For more details about market data feeds and message formats, see *Native Protocol Market Data Service*.

#### Recovery gateway — 194.247.144.5:7132.



When a client requests messages from the recovery gateway, the gateway will return messages transmitted not earlier, than 30 s before the request.

Feed	Mode	Channel A	Channel B	The recovery topic identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	233.26.38.5:6005	233.26.38.133:6133	
	Updates	233.26.38.6:6006	233.26.38.134:6134	BEX.DOM
Commons — market statistics for all	Snapshot	233.26.38.13:6013	233.26.38.141:6141	
ccessible liquidity pools	Updates	233.26.38.14:6014	233.26.38.142:6142	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	233.26.38.16:6016	233.26.38.144:6144	
	Updates	233.26.38.17:6017	233.26.38.145:6145	BEX.TOB
Trades — trades matched on all acces- sible liquidity pools	Updates	233.26.38.26:6026	233.26.38.154:6154	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	233.26.38.92:6092	233.26.38.220:6220	IQ
Instruments — instruments status up- dates for all accessible liquidity pools	Snapshot	233.26.38.36:6036	233.26.38.164:6164	
	Updates	233.26.38.37:6037	233.26.38.165:6165	

### Market data for colocation or links 100Mbps and above

Clients with high bandwidth links (at least 100 Mbps) or with colocation in the Exchange data center can connect to binary market data feeds transmitted with lower latency during peak activity periods. To connect to these feeds clients should send a request to the Technical support service at the email address np-help@rts.ru. Transmitted market data feeds with available ports and addresses for multicast groups are listed in the table below.

Recovery gateway — 194.247.144.5:7133.

Feed	Mode	Channel A	Channel B	The recovery topic identifier
OrderBook — order books updates for	Snapshot	233.26.37.5:6005	233.26.37.133:6133	
all accessible liquidity pools	Updates	233.26.37.6:6006	233.26.37.134:6134	BEX.DOM
Commons — market statistics for all	Snapshot	233.26.37.13:6013	233.26.37.141:6141	
accessible liquidity pools	Updates	233.26.37.14:6014	233.26.37.142:6142	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	233.26.37.16:6016	233.26.37.144:6144	
	Updates	233.26.37.17:6017	233.26.37.145:6145	BEX.TOB

Feed	Mode	Channel A	Channel B	The recovery topic identifier
Trades — trades matched on all acces- sible liquidity pools	Updates	233.26.37.26:6026	233.26.37.154:6154	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	233.26.37.92:6092	233.26.37.220:6220	IQ
Instruments — instruments status up-	Snapshot	233.26.37.36:6036	233.26.37.164:6164	
dates for all accessible liquidity pools	Updates	233.26.37.37:6037	233.26.37.165:6165	

### 2.2. FIX/FAST market data feeds

Transmitted market data feeds with available ports and addresses for multicast groups are listed in the table below. For more details about market data feeds and message formats, see *FIX/FAST Protocol Market Data Service*.

Recovery gateway — 194.247.144.5:7136.



When a client requests messages from the recovery gateway, the gateway will return messages transmitted not earlier, than 30 s before the request.

Feed	Mode	Channel A	Channel B	The recovery topic identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	233.26.38.3:6003	233.26.38.131:6131	
	Updates	233.26.38.4:6004	233.26.38.132:6132	BEX.DOM
Commons — market statistics for all	Snapshot	233.26.38.10:6010	233.26.38.138:6138	
accessible liquidity pools	Updates	233.26.38.11:6011	233.26.38.139:6139	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	233.26.38.18:6018	233.26.38.146:6146	
	Updates	233.26.38.19:6019	233.26.38.147:6147	BEX.TOB
Trades — trades matched on all acces- sible liquidity pools	Updates	233.26.38.27:6027	233.26.38.155:6155	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	233.26.38.90:6090	233.26.38.218:6218	IQ