Network connectivity

Revision history

Version 1.3.0 April 13, 2016

Addresses of the native protocol Instruments topics changed

Version 1.2.0 March 21, 2016

1. Commons additional snapshot feed of native protocol is not broadcast any more
2. Addresses of native protocol Commons topics are changed
3. Address of native protocol recovery is changed

Version 1.1.0 December 14, 2015

1. CurrentPriceOfMarket topic starts broadcasting in FIX/FAST
2. Recovery of native protocol Commons is enabled

Table of Contents

1. Trading gateways

1.1. Native protocol gateway

Connection to the trading system via one of the native 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 — 194.247.145.84:7001 .

Market data recovery — 194.247.145.84:7136.

1.2. FIX gateway

FIX gateways:

1. 194.247.145.84:7180 — FIX trading gateway
2. 194.247.145.84:7196 — Drop-copy gateway

1.3. Message retransmits

Maximum number of messages returned by single ResendRequest is 1000. Several ResendRequests are required if number of missed messages exceeds 1000.

Currently there is no limit on number of `ApplicationMessageRequest[BW]` messages sent by user.

2. Market data topics

2.1. Native market data topics

The broadcast topics with available ports and addresses for UDP-channels are listed in the table below. For more details about the topics and message formats, see *Native Protocol Market Data Service*.

Topic	Mode	UDP-channel A	UDP-channel B	The recovery topic identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	239.16.52.1:6001	239.16.52.129:6129	
	Updates	239.16.52.2:6002	239.16.52.130:6130	BEX.DOM
Commons — market statistics for all accessible liquidity pools	Snapshot	239.16.52.13:6013	239.16.52.141:6141	
	Updates	239.16.52.14:6014	239.16.52.142:6142	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	239.16.52.16:6016	239.16.52.144:6144	
	Updates	239.16.52.17:6017	239.16.52.145:6145	BEX.TOB
Trades — trades matched on all accessible liquidity pools	Updates	239.16.52.25:6025	239.16.52.153:6153	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.16.52.88:6088	239.16.52.216:6216	IQ
Instruments — instruments status updates for all accessible liquidity pools	Snapshot	239.16.52.34:6034	239.16.52.162:6162	
	Updates	239.16.52.35:6035	239.16.52.163:6163	

2.2. FIX/FAST market data topics

The broadcast topics with available ports and addresses for UDP-channels are listed in the table below. For more details about the topics and message formats, see *FIX/FAST Protocol Market Data Service*.

Topic	Mode	UDP-channel A	UDP-channel B	The recovery topic identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	239.16.52.3:6003	239.16.52.131:6131	
	Updates	239.16.52.4:6004	239.16.52.132:6132	BEX.DOM
Commons — market statistics for all accessible liquidity pools	Snapshot	239.16.52.10:6010	239.16.52.138:6138	
	Updates	239.16.52.11:6011	239.16.52.139:6139	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	239.16.52.18:6018	239.16.52.146:6146	
	Updates	239.16.52.19:6019	239.16.52.147:6147	BEX.TOB
Trades — trades matched on all accessible liquidity pools	Updates	239.16.52.27:6027	239.16.52.155:6155	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.16.52.90:6090	239.16.52.218:6218	IQ