



Network connectivity

System version 1.11

Document version 1.5.0

11 March 2021

Revision history

Version 1.5.0 September 30, 2020

Changed addresses for UDP-channels of broadcast topics in the "Native market data topics" section.

Version 1.4.0 April 17, 2020

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

Version 1.3.0 April 13, 2016

Changed addresses of the Instruments topic in the "Native market data topics" section

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

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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.

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*.

Market data recovery — 194.247.145.84:7132.



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

Topic	Mode	UDP-channel A	UDP-channel B	The recovery topic identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	239.16.52.5:6005	239.16.52.133:6133	
	Updates	239.16.52.6:6006	239.16.52.134:6134	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	239.16.52.26:6026	239.16.52.154:6154	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.16.52.92:6092	239.16.52.220:6220	IQ
Instruments — instruments status updates for all accessible liquidity pools	Snapshot	239.16.52.36:6036	239.16.52.164:6164	
	Updates	239.16.52.37:6037	239.16.52.165:6165	

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*.

Market data recovery — 194.247.145.84:7136.



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

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

Market data topics

Topic	Mode	UDP-channel A	UDP-channel B	The recovery topic identifier
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