

# SPB EXCHANGE

## Network connectivity

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# Revision history

## **Version 1.15.0 December 18, 2024**

Added the TheorPrices feed in Section [2.1](#).

## **Version 1.14.3 March 23, 2023**

Added the recovery feed identifier for the Instruments feed in Section [2.1](#).

## **Version 1.14.2 December 7, 2022**

Changed the company logo.

## **Version 1.14.1 November 23, 2021**

Changed information about restrictions applied to messages recovery (Section [2](#)).

## **Version 1.14.0 August 4, 2021**

Changed addresses for multicast groups in binary protocol Instruments feed — Section [2.1](#).

## **Version 1.13.0 June 24, 2021**

Changed addresses for multicast groups in transmitted feeds of the binary protocol.

## **Version 1.12.1 April 17, 2020**

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

## **Version 1.12.0 22 November 2019**

Address of the Discovery service for testing environment is changed

## **Version 1.11.0 30 November 2016**

Addresses of binary protocol Instruments feeds are changed

## **Version 1.10.0 9 March 2016**

1. Commons additional snapshot mode of binary protocol is not broadcast any more
2. Addresses of binary protocol Commons feeds are changed
3. Address of binary protocol recovery is changed

## **Version 1.9.0 14 January 2016**

Changed addresses of the binary protocol Instruments feeds

## **Version 1.8.0 14 December 2015**

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

## **Version 1.7.0 10 November 2015**

CurrentPriceOfMarket feed starts broadcasting in binary protocol

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# 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 — 194.247.145.35:7001 .

## 1.2. FIX gateway

FIX gateways:

1. 194.247.145.35:7180 — FIX trading gateway
2. 194.247.145.35:7196 — 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 — 194.247.145.35:7132 .



When a client requests messages from the recovery gateway for feeds with identifiers *BEX.DOM*, *BEX.Stats*, *BEX.TOB* and *BEX.Instruments*, the recovery gateway will return messages transmitted no more than 20 seconds before the request was sent.

Feed	Mode	Channel A	Channel B	The recovery feed identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	239.16.0.5:6005	239.16.0.133:6133	
	Updates	239.16.0.6:6006	239.16.0.134:6134	BEX.DOM
Commons — market statistics for all accessible liquidity pools	Snapshot	239.16.0.13:6013	239.16.0.141:6141	
	Updates	239.16.0.14:6014	239.16.0.142:6142	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	239.16.0.16:6016	239.16.0.144:6144	
	Updates	239.16.0.17:6017	239.16.0.145:6145	BEX.TOB
Trades — trades matched on all accessible liquidity pools	Updates	239.16.0.26:6026	239.16.0.154:6154	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.16.0.92:6092	239.16.0.220:6220	IQ
TheorPrices — theoretical option prices	Snapshot	239.16.0.93:6093	239.16.0.221:6221	
Instruments — instruments status updates for all accessible liquidity pools	Snapshot	239.16.0.38:6038	239.16.0.166:6166	
	Updates	239.16.0.39:6039	239.16.0.167:6167	BEX.Instruments

### 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 — 194.247.145.35:7136 .



When a client requests messages from the recovery gateway for feeds with identifiers *BEX.DOM*, *BEX.Stats* and *BEX.TOB*, the recovery gateway will return messages transmitted no more than 20 seconds before the request was sent.

Feed	Mode	Channel A	Channel B	The recovery feed identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	239.16.0.3:6003	239.16.0.131:6131	
	Updates	239.16.0.4:6004	239.16.0.132:6132	BEX.DOM

Market data feeds

Feed	Mode	Channel A	Channel B	The recovery feed identifier
Commons — market statistics for all accessible liquidity pools	Snapshot	239.16.0.10:6010	239.16.0.138:6138	
	Updates	239.16.0.11:6011	239.16.0.139:6139	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	Snapshot	239.16.0.18:6018	239.16.0.146:6146	
	Updates	239.16.0.19:6019	239.16.0.147:6147	BEX.TOB
Trades — trades matched on all accessible liquidity pools	Updates	239.16.0.27:6027	239.16.0.155:6155	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.16.0.90:6090	239.16.0.218:6218	IQ