

Network connectivity

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Revision history

Version 1.1.2 March 23, 2023

Added the recovery feed identifier for the Instruments feed in Section 2.1.

Version 1.1.1 March 21, 2023

Corrected adresses for the Instruments feed in Section 2.1.

Version 1.1.0 September 30, 2022

Created the document.

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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 — 10.239.2.5:7001.

1.2. FIX gateway

FIX gateways:

- 1. 10.239.2.16:7180 FIX trading gateway
- 2. 10.239.2.5:7196 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 -10.239.2.5:7132.



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	Snapshot	239.20.38.5:6005	239.20.38.133:6133	
all accessible liquidity pools	Updates	239.20.38.6:6006	239.20.38.134:6134	BEX.DOM
Commons — market statistics for all accessible liquidity pools	Snapshot	239.20.38.13:6013	239.20.38.141:6141	
	Updates	239.20.38.14:6014	239.20.38.142:6142	BEX.Stats
BestPrices — top of book and trades	Snapshot	239.20.38.16:6016	239.20.38.144:6144	
for all accessible liquidity pools	Updates	239.20.38.17:6017	239.20.38.145:6145	BEX.TOB
Trades — trades matched on all accessible liquidity pools	Updates	239.20.38.26:6026	239.20.38.154:6154	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.20.38.92:6092	239.20.38.220:6220	IQ
nstruments — instruments status up-	Snapshot	239.20.38.40:6040	239.20.38.168:6168	
dates for all accessible liquidity pools	Updates	239.20.38.41:6041	239.20.38.169:6169	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 — 10.239.2.5:7136.



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	239.20.38.3:6003	239.20.38.131:6131	
	Updates	239.20.38.4:6004	239.20.38.132:6132	BEX.DOM
Commons — market statistics for all accessible liquidity pools	Snapshot	239.20.38.10:6010	239.20.38.138:6138	
	Updates	239.20.38.11:6011	239.20.38.139:6139	BEX.Stats

Market data feeds

Feed	Mode	Channel A	Channel B	The recovery feed identifier
BestPrices — top of book and trades	Snapshot	239.20.38.18:6018	239.20.38.146:6146	
for all accessible liquidity pools	Updates	239.20.38.19:6019	239.20.38.147:6147	вех.тов
Trades — trades matched on all accessible liquidity pools	Updates	239.20.38.27:6027	239.20.38.155:6155	BEX.Trades
CurrentPriceOfMarket — current price of market	Updates	239.20.38.90:6090	239.20.38.218:6218	IQ