

SPB EXCHANGE

Network connectivity

Document version 1.8.0

14 September 2022

Revision history

Version 1.8.0 September 17, 2022

Changed multicast group addresses in the Instruments feed of the binary protocol in Section [2.1](#).

Version 1.7.1 November 23, 2021

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

Version 1.7.0 September 6, 2021

Changed multicast group addresses in the Instruments feed of the binary protocol in Section [2.1](#).

Version 1.6.1 August 9, 2021 года

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

Version 1.6.0 September 30, 2020

Changed addresses for snapshots and updates of the OrderBook, Trades and CurrentPriceOfMarket feeds in Section [2.1](#)

Version 1.5.1 April 17, 2020

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

Version 1.5.0 March, 1 2018

Changed addresses for snapshots and updates of the Instruments feed.

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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 — 194.247.144.5:7001 .

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 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	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 accessible liquidity pools	Snapshot	233.26.38.13:6013	233.26.38.141:6141	
	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 accessible 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 updates for all accessible liquidity pools	Snapshot	233.26.38.40:6040	233.26.38.168:6168	
	Updates	233.26.38.41:6041	233.26.38.169:6169	

Market data for colocation or links 100 Mbps and above

Clients with high bandwidth links (at least 100 Mbps) or with colocation in the SPB 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 feed identifier
OrderBook — order books updates for all accessible liquidity pools	Snapshot	233.26.37.5:6005	233.26.37.133:6133	
	Updates	233.26.37.6:6006	233.26.37.134:6134	BEX.DOM
Commons — market statistics for all accessible liquidity pools	Snapshot	233.26.37.13:6013	233.26.37.141:6141	
	Updates	233.26.37.14:6014	233.26.37.142:6142	BEX.Stats

Market data feeds

Feed	Mode	Channel A	Channel B	The recovery feed identifier
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
Trades — trades matched on all accessible 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 updates for all accessible liquidity pools	Snapshot	233.26.37.40:6040	233.26.37.168:6168	
	Updates	233.26.37.41:6041	233.26.37.169:6169	

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 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	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 accessible liquidity pools	Snapshot	233.26.38.10:6010	233.26.38.138:6138	
	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 accessible 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