



Network connectivity

System version 1.7

Interface version 36

Document version 1.12.0

02 March 2018

Revision history

Version 1.11.0 30 November 2016

Addresses of the native protocol Instruments feeds changed

Version 1.10.0 9 March 2016

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

Version 1.9.0 14 January 2016

Addresses of the native protocol Instruments feeds changed

Version 1.8.0 14 December 2015

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

Version 1.7.0 10 November 2015

CurrentPriceOfMarket channel starts broadcasting in native protocol

Table of Contents

1. Trading gateways	4
1.1. Native protocol gateway	4
1.2. FIX gateway	4
1.3. Message retransmits	4
2. Market data feeds	5
2.1. Native market data feeds	5
2.2. FIX/FAST market data feeds	6

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 — test.nprts.ru: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 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 feeds

2.1. Native market data feeds

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

Table 1.

Channel	Port	Type	UDP-stream A	UDP-stream B	The recovery stream identifier
OrderBook — order books updates for all accessible trading venues	6000	Snapshot	239.16.0.40	239.16.0.140	
		Update	239.16.0.41	239.16.0.141	BEX.DOM
Commons — market statistics for all accessible liquidity pools	6010	Snapshot	239.16.0.82	239.16.0.182	
		Update	239.16.0.83	239.16.0.183	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	6010	Snapshot	239.16.0.74	239.16.0.174	
		Update	239.16.0.75	239.16.0.175	BEX.TOB
Trades — trades matched on all accessible liquidity pools	6020	Update	239.16.0.95	239.16.0.195	BEX.Trades
Instruments — instruments status updates for all accessible liquidity pools		Snapshot	239.16.0.36:6036	239.16.0.164:6164	
		Update	239.16.0.37:6037	239.16.0.165:6165	
CurrentPriceOfMarket — current price of market		Update	239.16.0.88:6088	239.16.0.216:6216	IQ

2.2. FIX/FAST market data feeds

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

Table 2.

Channel	Port	Type	UDP-feed A	UDP-feed B	The recovery stream identifier
OrderBook — order books updates for all accessible liquidity pools	6000	Snapshot	239.16.0.42	239.16.0.142	
		Update	239.16.0.43	239.16.0.143	BEX.DOM
Commons — market statistics for all accessible liquidity pools	6010	Snapshot	239.16.0.66	239.16.0.166	
		Update	239.16.0.67	239.16.0.167	BEX.Stats
BestPrices — top of book and trades for all accessible liquidity pools	6010	Snapshot	239.16.0.76	239.16.0.176	
		Update	239.16.0.77	239.16.0.177	BEX.TOB
Trades — trades matched on all accessible liquidity pools	6020	Update	239.16.0.97	239.16.0.197	BEX.Trades
CurrentPriceOfMarket — current price of market		Update	239.16.0.90:6090	239.16.0.218:6218	IQ

Market data recovery — 194.247.145.35:7136.