

Network

SOLA® Network Connection Specifications for BOX

NET-BX-001E Document Revision: 2.7 Date of Issue : 2018-04-20

Copyright

©Bourse de Montréal Inc, 2018

This document and all information contained herein is and will remain at all times proprietary and confidential information of Bourse de Montréal Inc.

No part of this document may be photocopied, reproduced, stored on retrieval system, or transmitted, in any form or by any means whether, electronic, mechanical, or otherwise without the prior written consent of Bourse de Montréal Inc.

The information included in this document is believed to be accurate. Bourse de Montréal Inc. does not guarantee the completeness or accuracy of any information included herein. This document is produced with the understanding that Bourse de Montréal Inc. is providing information and not in any way providing engineering or other professional services.

Bourse de Montréal Inc. reserves the right to change details in this publication without notice.

Document History

| Version. | Date | Change Description |
|----------|------------|---|
| 1.0 | 2006-08-30 | Conversion to new template |
| 1.1 | 2006-10-11 | Update of new bandwidth figures |
| 1.2 | 2007-03-01 | Required modifications |
| 1.3 | 2007-09-10 | Modification requested to change MMTP/SLE with SAIL |
| 1.4 | 2007-11-07 | Add POP for Newark, N.J. |
| 1.5 | 2009-06-02 | Removed references to San Francisco POP Document ID Number Change: Previous ID Number: NET-BX- 01E; New ID Number: NET-BX-001E |
| 1.6 | 2011-04-13 | Updated Test connection options Removed references to Newark and Chicago POPs. Added Equinix-NY4 POP and connection details |
| 1.7 | 2011-08-01 | Table 1: Added Participant Reports.Appendix A: Add connection types supported in each location. |
| 2.0 | 2015-03-23 | Minor updates Added Section 3-TCP Multicast Specifications Added Appendix B- Multicast Feed Details |
| 2.1 | 2015-05-22 | Updates Table 20: Multicast Lines – Test Environment, Table 21: Retransmission Feeds – Test Environment |
| 2.2 | 2015-07-31 | Updates (Support Complex Order Line in HSVF-UDP) Section 3: Tables 3, 4 Appendix B: Tables 9, 10, 14, 15, 20, 21 |
| 2.3 | 2016-09-14 | Table 20: Modification of Feed 2 ISV for Lines 1C to 8C |
| 2.4 | 2017-03-24 | Updates for new Chicago POP and decommissioning of New-York site Section 4: New York site (Equinix NY10) to be decommissioned, New Chicago site (Equinix CH1) added Section A.4: Added Section B.2: New Chicago site (Equinix CH1) added |
| 2.5 | 2017-06-16 | Section 1.4 Updates to contact Appendix A-1: VPN connections, Table 5 updated |
| 2.6 | 2017-06-21 | Section 1.4 Reversed updates Correction A-1 (MX replaced by BOX) |
| 2.7 | 2018-04-19 | Sections 3.2, 3.4.2: New York replaced by Chicago Sections 4.2 and 4.3, Appendix A4: Removal of NY 10 Appendix B2: New York replaced by Chicago |

Table of Contents

| Section 1 Introduction | 3 |
|---|---------|
| 1.1 Intended Audience | 3 |
| 1.2 Scope | 3 |
| 1.3 Related Documents | 3 |
| 1.4 BOX Contact | 3 |
| Section 2 Connectivity | 4 |
| 2.1 Applications | |
| 2.1 Applications | 4 |
| 2.3 Production Access | 4 |
| 2.3.1 Direct Connect | 5 |
| 2.3.2 Third Party Networks | |
| 2.4 Bandwidth Requirements | |
| 2.5 WAN IP Addressing | |
| 2.6 Host IP Addressing | 6 |
| 2.7 IP Routing | 6 |
| 2.8 Network Security | 6 |
| Cratics 2 LICY/E Multicest Operations | - |
| Section 3 HSVF Multicast Specifications | |
| 3.1 HSVF Multicast Feeds | |
| 3.2 Multicast Routing | 1 |
| 3.3 Disaster Recovery (Detronomication) | 0 |
| 3.4 Message Recovery (Retransmission) | o |
| 3.4.1 FEEU AIDIII alion | o |
| 2.5 Tost Access | 00 |
| 3.5 1 VDN Limitations | 0 و |
| 3.5.2 Tost Multicast Foods | ۰۵ |
| 3.5.2 Retransmission | 9 Q |
| 3.6 Multicest Bandwidth | 3ع م |
| 5.0 Multicast Danuwidth | |
| Section 4 Point of Presence Sites | 11 |
| 4.1 Secaucus Site (Equinix NY4) | 11 |
| 4.2 Chicago Site (Equinix CH1) | 11 |
| Appendix A Connection Details | |
| A.1 VPN Connections | |
| A.2 Production Connections | |
| A.3 Setting-up Connections to Secaucus Site (Equinix NY4) | |
| A.4 Setting-up Connections to Chicago Site (Equinix CH1) | |
| Annendiu D. Multicost Food Dataile | 45 |
| Appendix B Multicast Feed Details | |
| D.I Decaucus Production | 15 |
| D.2 Unicago Production | ۵۲ |
| | Z1 |

List of Tables

| Table 1: | Applications Available Through BOX | 4 |
|-----------|---|----|
| Table 2: | Bandwidth Requirements | 5 |
| Table 3: | HSVF Multicast Feeds | 7 |
| Table 4: | Message Loss per Feed and Bandwidth Limits | 10 |
| Table 5: | VPN Connections Policies | 12 |
| Table 6: | Rendezvous Point – Secaucus | 15 |
| Table 7: | Multicast Sources – Secaucus | 15 |
| Table 8: | IP Routing – Secaucus | 15 |
| Table 9: | Multicast Lines – Secaucus | 16 |
| Table 10: | Retransmission Feeds – Secaucus | 17 |
| Table 11: | Rendezvous Point – Chicago | 18 |
| Table 12: | Multicast Sources – Chicago | 18 |
| Table 13: | IP Routing – Chicago | 19 |
| Table 14: | Multicast Lines – Chicago | 19 |
| Table 15: | Retransmission Feeds – Chicago | 21 |
| Table 16: | Rendezvous Point – Test Environment | 21 |
| Table 17: | Multicast Sources – Test Environment | 22 |
| Table 18: | IP Routing – Test Environment | 22 |
| Table 19: | Test Routing Information – Test Environment | 22 |
| Table 20: | Multicast Lines – Test Environment | 23 |
| Table 21: | Retransmission Feeds – Test Environment | 25 |

Section 1 Introduction

This **Network Connection Specifications** document outlines the specifications and requirements for clients to connect to the Boston Options Exchange (BOX) trading networks. This document was produced by the Technology division of the Montreal Exchange Inc., a member of the TMX Group Inc.

1.1 Intended Audience

This document targets business, programmer, and network analysts who are responsible for determining the technical solutions needed to receive the BOX multicast feeds.

1.2 Scope

This document covers the following topics:

- Connectivity
- HSVF multicast
- Points of Presence (POP) sites
- Routing information

1.3 Related Documents

HSVF-BX-002E BOX SOLA HSVF Multicast Specifications Guide

1.4 BOX Contact

Market Operation Center Support / Technical Help Desk Toll Free: 1-866-768- 8845 <u>boxmoc@boxoptions.com</u>

Section 2 Connectivity

Clients can obtain access to the BOX test and production environments through separate production and test networks. Clients (Providers) will need to connect to one or both depending on their needs.

2.1 Applications

Main applications available through the BOX network are summarized in Table 1:

| Service Name | Description |
|--------------|---|
| SAIL | The native gateway for order and quote entry on BOX. |
| FIX | The FIX gateway for order entry on BOX. |
| BOX-HSVF | BOX High Speed Vendor Feed: The outbound market data feed. |
| BOX-ATR | BOX Automated Trade Reporting feed, to provide participants with 'drop copies' of all their trades on BOX. |
| TMS | Trade Management System to manage the post-trading operation. |
| Reports | Various Participant reports available on BOX ftp server. |

Table 1: Applications Available Through BOX

2.2 Test Access

The BOX test environment is located on a test network, separate from the production network. Clients will require a separate test connection to access the BOX test system. Access to the BOX test environment can be obtained using the following connectivity options:

- VPN: Access through the Internet is available.
- Third party networks: BT Radianz offers access to the BOX test network. (*Please specify clearly that access to the BOX Test Environment is being requested.*)

Access to the test environment is NOT available from the BOX production network.

2.3 **Production Access**

To gain access to the BOX production trading services, clients must obtain a connection to the BOX production network. VPN connections to the production network **will not** be accepted. Access to the production network can be obtained by one of the following methods.

2.3.1 Direct Connect

A direct connection can be made to one or more of the BOX Points of Presence sites. A list of the POP sites is available in Section 4.

Network Connectivity

Physical connectivity to the BOX production network is provided by an Ethernet connection (gigabit or 10 gigabit).

Redundancy

BOX can accept multiple connections for redundancy. At each location, BOX has redundant equipment and can therefore provide diverse connections to the BOX production network. For added redundancy, a client may also install redundant links to different POP sites.

2.3.2 Third Party Networks

A 3rd Party Network Provider is a provider who provides a shared access to the BOX production network through a single (redundant) network connection.

For a list of 3rd Party Network Providers offering connectivity to BOX, please visit our website at http://boxexchange.com/technology/connectivity.

2.4 Bandwidth Requirements

Bandwidth requirements are determined by the type of traffic the client requires:

Table 2: Bandwidth Requirements

| Type of Traffic | Recommended Bandwidth |
|---|-----------------------|
| Simple order routing | 128 kbps |
| Market maker quoting | 24 kb/quote/sec |
| HSVF Market Feed - Best Limit (all classes) | 500 mbps |
| HSVF Market Feed - Five Best Limits (all classes) | 1 Gbps |

Note: For testing purposes, 64bps is sufficient.

2.5 WAN IP Addressing

The network device peer addresses assigned to the Ethernet links that connect the client equipment to the BOX trading network will be assigned by BOX unless clients supply their own addresses.

2.6 Host IP Addressing

The client must provide the IP addresses of its hosts that will connect to the BOX applications. If possible, the clients should supply public IP addresses assigned to them by the IANA. If public IP addresses are not available to the client, then the client may choose to use private (non-routable) addresses from the reserved IP address ranges as outlined in RFC1597 under the condition that the addresses do not conflict with any addresses currently used on the BOX networks.

2.7 IP Routing

Typically, IP routing will be done using either static routes or Border Gateway Protocol (BGP). Details are to be discussed with our technical network staff.

2.8 Network Security

The BOX trading networks and hosts are protected by the use of packet filtering and firewalls. Security measures in place are meant to protect the BOX trading networks and hosts from intentional or accidental access from client connections. These measures are in no way intended to provide security to the clients themselves. If clients feel they require additional security for their networks, they are encouraged to put in place the security measures deemed appropriate.

Section 3 HSVF Multicast Specifications

3.1 HSVF Multicast Feeds

The multicast version of the BOX HSVF feed is divided into separate multicast lines for each trading slice shown in Table 3: that clients may subscribe to.

Table 3: HSVF Multicast Feeds

| Description | Line Designation |
|----------------------|--|
| Level 1 (best limit) | s 1 (s specifies the trading slice) |
| Level 5 (5 limits) | s 5 (s specifies the trading slice) |
| PIP only | s P (s specifies the trading slice) |
| Strategy only | sC (s specifies the trading slice) |

To ensure resiliency, two instances of the feed are available: "A" and "B" feeds. Both offer identical data and clients can choose to receive either or both.

3.2 Multicast Routing

The BOX multicast network uses PIM sparse mode (PIM-SM) exclusively. PIM dense mode (PIM-DM) or static Internet Group Management Protocol (IGMP) joins are not supported.

PIM-SM requires the use of a Rendezvous Point (RP) towards which client routers forward multicast join requests. Separate RPs are made available in the Secaucus and Chicago locations.

Each feed is sourced from an address range specific to its source location. For optimum multicast routing, clients are expected to support the creation of shortest path trees (SPT). This will ensure the lowest latency, most efficient reception of the feeds as well as allow clients to control the redundant reception of both A and B feeds.

Optimal feed reception ultimately depends on the source tree determined from the client's router point of view. The location from which clients receive a feed will depend on the routes to the source address range contained within the client router's unicast routing table. Clients' unicast routing tables must be accurate in order to ensure they receive the feeds from their intended location.

To aid clients in obtaining the multicast feeds from the desired locations, appropriate routes will be advertised to the client routers via BGP. Clients must configure their network equipment to accept the desired routes from their preferred locations and thus determine the unicast routing table that will be used to create the source tree back to the feed sources. Please refer to Connection Details for route details.

3.3 Disaster Recovery

If BOX needs to run from its Disaster Recovery (DR) site, the multicast feeds will only be available from the Chicago location.

3.4 Message Recovery (Retransmission)

Two options are available to clients to recover lost messages:

- Feed arbitration
- TCP retransmission

3.4.1 Feed Arbitration

Feed arbitration offers the quickest way to recover lost messages. Clients may read both "A" and "B" instances of the feed simultaneously. Since both feeds disseminate identical data, if a gap is experienced on one feed, the client's application should be able to retrieve the missing message(s) from the other feed.

3.4.2 TCP Retransmission

Otherwise, clients may connect to recovery servers and request the missing messages. This service is offered over TCP and is available in Secaucus and Chicago locations.

For redundancy, two recovery servers are provided at the location. Either server can be used to retrieve missing messages as the recovery systems are not tied to any particular feed. Since both the A and B feeds are identical, clients can connect to any recovery server to retrieve missing messages.

If a recovery server is not available (due to a technical issue), clients must connect to the alternate server to request message retransmission.

3.5 Test Access

To provide an environment in which participants can test their applications, the BOX multicast services are also available from the BOX test environment, though there are some caveats.

The purpose of the test environment is to perform functional testing. The test environment does not offer any performance testing capabilities.

3.5.1 VPN Limitations

Multicast distribution is not compatible with VPN technology making it impossible to send a multicast feed to clients connected via VPN. Since a majority of BOX clients connect to the test environment via VPN connections, an alternate approach is required.

3.5.2 Test Multicast Feeds

Due to the VPN limitation, BOX test multicast feeds are available directly from the Secaucus POP site. Clients can choose to receive the test multicast feeds over their production connections.

To ensure that test traffic does not impact production traffic, the test feeds are rate limited.

Two separate instances of the multicast feeds are offered:

- Test environment 1 (ISV-1)
- Test environment 2 (ISV-2)

The environment to be used by the client depends on its availability and BOX services being tested. The environment that the client should use will be specified by BOX at the time a client makes arrangements to set up a test session.

3.5.3 Retransmission

There are no issues with using the TCP based retransmission services over a VPN connection. For this reason, test TCP retransmission services will be available from the test environment only.

Similarly to the test multicast feeds, two instances are offered:

- Test environment 1 (ISV-1)
- Test environment 2 (ISV-2)

The environment to be used by the client will be determined by BOX at the time the testing occurs.

Clients need to certify against the retransmission services prior to obtaining access to production retransmission services.

3.6 Multicast Bandwidth

The bandwidth figures shown in Table 2: provide throughput (per second) estimates. Multicast feeds may experience microbursts of activity at rates that surpass the bandwidth recommendations. Depending on participant bandwidth, feed data being received, and network device buffers, some participants may experience message loss when microbursts occur. Table 4: guides participants in identifying circumstances more likely to result in message loss.

| | Participant Connection Typ | e |
|--------------------------|----------------------------|-------------------------|
| Feed Received | 1 Gigabit (per second) | 10 Gigabit (per second) |
| Best Limit (s 1) | Unlikely | Unlikely |
| 5 Limits (s 5) | Possible | Unlikely |
| PIP only (s P) | Unlikely | Unlikely |
| Strategy only (sC) | Unlikely | Unlikely |

Table 4: Message Loss per Feed and Bandwidth Limits

Section 4 Point of Presence Sites

There are two (2) sites available to connect to the BOX production network. No test connections will be accepted to these sites.

4.1 Secaucus Site (Equinix NY4)

The Secaucus site is located at:

Boston Options Exchange C/o Equinix 755 Secaucus Road Secaucus, NJ, 07094 NPA-NXX: 201-864 Support 1 gigabit and 10 gigabit connections Site Contact: Pam Ilardo at (571) 449-5151

4.2 Chicago Site (Equinix CH1)

The Chicago site is located at:

Boston Options Exchange C/o Equinix 350 East Cermak Road, 6th Floor Ste 650 Chicago, IL, 60616 NPA-NXX: 312-225 Support 1 gigabit and 10 gigabit connections

Appendix A Connection Details

This appendix describes the connection details for both the test and production networks.

A.1 VPN Connections

VPN access is available to the BOX test environment only. Typically, VPN connections are setup in tunnel mode between the client's VPN device and the BOX VPN routers. Over the VPN connection, traffic will be routed between the client's internal hosts and the BOX test hosts. To initiate a VPN connection, the client must have a fixed Internet reachable IP address to be able to pass through BOX's firewalls. For VPN connections, the ISAKMP policies listed in Table 5: are accepted.

| Policy 1 | |
|--|--|
| Encryption: | Advanced Encryption Standard (AES) [128 / 192 / 256 bits] |
| Hash: | SHA [256 / 384 / 512] |
| Authentication: | Pre-shared key |
| Diffie-Hellman group: | Group 14 and above (minimum 2048 bit) |
| Lifetime: | 7200 seconds |
| Policy 2 | |
| | |
| Encryption: | Advanced Encryption Standard (AES) [128 / 192 / 256 bits] |
| Encryption: Hash: | Advanced Encryption Standard (AES) [128 / 192 / 256 bits] SHA [256 / 384 / 512] |
| Encryption: Hash: Authentication: | Advanced Encryption Standard (AES) [128 / 192 / 256 bits] SHA [256 / 384 / 512] Pre-shared key |
| Encryption: Hash: Authentication: Diffie-Hellman group: | Advanced Encryption Standard (AES) [128 / 192 / 256 bits] SHA [256 / 384 / 512] Pre-shared key Group 14 and above (minimum 2048 bit) |

Table 5: VPN Connections Policies

A.2 **Production Connections**

For production connections, the client is responsible for ordering the appropriate telecommunications lines and/or cross connects and terminating equipment (typically routers). If required, 4RU of cabinet space will be provided in the BOX data cabinets for the client equipment. Equipment needs to be rack mountable in a standard 19" cabinet.

A.3 Setting-up Connections to Secaucus Site (Equinix NY4)

Clients already present at Equinix NY4 can order a cross connect to BOX:

- BOX cage # 08765 for Equinix NY4
- Deliver to next available patch panel port

When Equinix completes their cross connects, they will provide the client with cross connect details (cable ID, patch panel port, etc). BOX needs this information in order to complete the connection at BOX end. There are several choices for cross connects:

- Single mode fiber
- Multi-mode fiber. For multi-mode, the fiber size is important (50 micron or 62.5 micron)

BOX supports both models but needs to know which one in order to match the patch cord.

Clients who are not at Equinix NY4 and wish to connect to BOX at the NY4 location, must order telecommunications lines.

Clients need to provide BOX with the details for their lines once installed; the provider name, cage, patch panel, port, and type of connection (fiber, coax, etc). The information can be found on the DLR from their provider. Based on that information, BOX can order cross connects for their circuit to BOX cage.

BOX only accepts Ethernet connections directly on BOX equipment. For any other type of circuit, the client needs to provide a router to terminate their line. Clients must ship the equipment (see section 4.1) and BOX will arrange to have it installed in the appropriate BOX cabinet. Clients must provide BOX with installation instructions (which cables go in which interfaces, etc). All equipment needs to be rack mountable.

When shipping equipment to BOX, clients need to advise BOX so that a ticket with Equinix can be opened. Otherwise, Equinix may refuse the shipment. The following information must be included in the ticket:

- Sender
- Number of boxes
- Delivery company
- Tracking number

A.4 Setting-up Connections to Chicago Site (Equinix CH1)

Clients already present at Equinix CH1 can order a cross connect to BOX:

- BOX cage # 950 for Equinix CH1
- Deliver to next available patch panel port

When Equinix completes their cross connects, they will provide the client with cross connect details (cable ID, patch panel port, etc). BOX needs this information in order to complete the connection at BOX end. There are several choices for cross connects:

- Single mode fiber
- Multi-mode fiber. For multi-mode, the fiber size is important (50 micron or 62.5 micron)

BOX supports both models but needs to know which one in order to match the patch cord.

Clients who are not at Equinix CH1 and wish to connect to BOX at the CH1 location, must order telecommunications lines.

Clients need to provide BOX with the details for their lines once installed; the provider name, cage, patch panel, port, and type of connection (fiber, coax, etc). The information can be found on the DLR from their provider. Based on that information, BOX can order cross connects for their circuit to BOX cage.

BOX only accepts Ethernet connections directly on BOX equipment. For any other type of circuit, the client needs to provide a router to terminate their line. Clients must ship the equipment (see section 4.2) and BOX will arrange to have it installed in the appropriate BOX cabinet. Clients must provide BOX with installation instructions (which cables go in which interfaces, etc). All equipment needs to be rack mountable.

When shipping equipment to BOX, clients need to advise BOX so that a ticket with Equinix can be opened. Otherwise, Equinix may refuse the shipment. The following information must be included in the ticket:

- Sender
- Number of boxes
- Delivery company
- Tracking number

Appendix B Multicast Feed Details

B.1 Secaucus Production

Rendezvous Point

Table 6: Rendezvous Point – Secaucus

| Description | Address |
|------------------------|----------------|
| Secaucus production RP | 198.235.27.223 |

Multicast Sources

Table 7: Multicast Sources – Secaucus

| Feed | Source Address Range |
|--------------------|----------------------|
| Secaucus "A" feeds | 198.235.27.40/29 |
| Secaucus "B" feeds | 198.235.27.48/29 |

IP Routing

Table 8: details the IP routing information that BOX will advertise to clients. Clients can then adjust their routing in order to determine the connection over which to receive the desired feed.

Table 8: IP Routing – Secaucus

| Description | Advertised Route |
|-------------------------------|-------------------|
| Default BOX services route | 198.235.27.0/24 |
| Secaucus production RP | 198.235.27.223/32 |
| Secaucus production "A" feeds | 198.235.27.40/29 |
| Secaucus production "B" feeds | 198.235.27.48/29 |

Multicast Lines

Table 9: provides details to the multicast lines that will be available from the Secaucus location.

|--|

| Secaucus POP | | | | | |
|--------------|-------------|--|-------------|--|-------------|
| Line | Description | "A" Feed Multicast Group Addresses | UDP Port | "B" Feed Multicast Group Addresses | UDP Port |
| 11 | Best Limit | 224.0.124.1 | 21401 | 224.0.124.49 | 21404 |
| 21 | Best Limit | 224.0.124.2 | 22401 | 224.0.124.50 | 22404 |
| 31 | Best Limit | 224.0.124.3 | 23401 | 224.0.124.51 | 23404 |
| 41 | Best Limit | 224.0.124.4 | 24401 | 224.0.124.52 | 24404 |
| 51 | Best Limit | 224.0.124.5 | 25401 | 224.0.124.53 | 25404 |
| 61 | Best Limit | 224.0.124.6 | 26401 | 224.0.124.54 | 26404 |
| 71 | Best Limit | 224.0.124.7 | 27401 | 224.0.124.55 | 27404 |
| 81 | Best Limit | 224.0.124.8 | 28401 | 224.0.124.56 | 28404 |
| 15 | 5 Limits | 224.0.124.9 | 21402 | 224.0.124.57 | 21405 |
| 25 | 5 Limits | 224.0.124.10 | 22402 | 224.0.124.58 | 22405 |
| 35 | 5 Limits | 224.0.124.11 | 23402 | 224.0.124.59 | 23405 |
| 45 | 5 Limits | 224.0.124.12 | 24402 | 224.0.124.60 | 24405 |
| 55 | 5 Limits | 224.0.124.13 | 25402 | 224.0.124.61 | 25405 |
| 65 | 5 Limits | 224.0.124.14 | 26402 | 224.0.124.62 | 26405 |
| 75 | 5 Limits | 224.0.124.15 | 27402 | 224.0.124.63 | 27405 |
| 85 | 5 Limits | 224.0.124.16 | 28402 | 224.0.124.64 | 28405 |
| 1P | PIP only | 224.0.124.17 | 21403 | 224.0.124.65 | 21406 |
| 2P | PIP only | 224.0.124.18 | 22403 | 224.0.124.66 | 22406 |
| 3P | PIP only | 224.0.124.19 | 23403 | 224.0.124.67 | 23406 |

| Secaucus POP | | | | | |
|--------------|---------------|--|-------------|--|-------------|
| Line | Description | "A" Feed Multicast Group Addresses | UDP Port | "B" Feed Multicast Group Addresses | UDP Port |
| 4P | PIP only | 224.0.124.20 | 24403 | 224.0.124.68 | 24406 |
| 5P | PIP only | 224.0.124.21 | 25403 | 224.0.124.69 | 25406 |
| 6P | PIP only | 224.0.124.22 | 26403 | 224.0.124.70 | 26406 |
| 7P | PIP only | 224.0.124.23 | 27403 | 224.0.124.71 | 27406 |
| 8P | PIP only | 224.0.124.24 | 28403 | 224.0.124.72 | 28406 |
| 1C | Strategy only | 224.0.124.25 | 21407 | 224.0.124.73 | 21408 |
| 2C | Strategy only | 224.0.124.26 | 22407 | 224.0.124.74 | 22408 |
| 3C | Strategy only | 224.0.124.27 | 23407 | 224.0.124.75 | 23408 |
| 4C | Strategy only | 224.0.124.28 | 24407 | 224.0.124.76 | 24408 |
| 5C | Strategy only | 224.0.124.29 | 25407 | 224.0.124.77 | 25408 |
| 6C | Strategy only | 224.0.124.30 | 26407 | 224.0.124.78 | 26408 |
| 7C | Strategy only | 224.0.124.31 | 27407 | 224.0.124.79 | 27408 |
| 8C | Strategy only | 224.0.124.32 | 28407 | 224.0.124.80 | 28408 |

Retransmission

| Table 10: | Retransmission | Feeds – Secaucus |
|-----------|----------------|------------------|
| 14010 101 | | |

| Feeds | Secaucus Retransmission Server 1 | Secaucus Retransmission Server 2 | TCP Port |
|-------------------------------------|-------------------------------------|-------------------------------------|----------|
| Trading slice 1 (11, 15, 1P, 1C) | 198.235.27.47 | 198.235.27.55 | 21410 |
| Trading slice 2 (21, 25, 2P, 2C) | 198.235.27.47 | 198.235.27.55 | 22410 |
| Trading slice 3 (31, 35, 3P, 3C) | 198.235.27.47 | 198.235.27.55 | 23410 |

| Feeds | Secaucus Retransmission Server 1 | Secaucus Retransmission Server 2 | TCP Port |
|-------------------------------------|-------------------------------------|-------------------------------------|----------|
| Trading slice 4 (41, 45, 4P, 4C) | 198.235.27.47 | 198.235.27.55 | 24410 |
| Trading slice 5 (51, 55, 5P, 5C) | 198.235.27.47 | 198.235.27.55 | 25410 |
| Trading slice 6 (61, 65, 6P, 6C) | 198.235.27.47 | 198.235.27.55 | 26410 |
| Trading slice 7 (71, 75, 7P, 7C) | 198.235.27.47 | 198.235.27.55 | 27410 |
| Trading slice 8 (81, 85, 8P, 8C) | 198.235.27.47 | 198.235.27.55 | 28410 |

B.2 Chicago Production

This information applies to the Chicago site.

Rendezvous Point

| Table 11: | Rendezvous | Point - | Chicago |
|-----------|------------|---------|---------|
|-----------|------------|---------|---------|

| Description | Address | |
|-----------------------|----------------|--|
| Chicago production RP | 198.235.27.222 | |

Multicast Sources

Table 12: Multicast Sources – Chicago

| Feed | Source Address Range |
|-------------------|----------------------|
| Chicago "A" feeds | 198.235.27.232/29 |
| Chicago "B" feeds | 198.235.27.240/29 |

IP Routing

Table 13: details the IP routing information that BOX will advertise to clients. Clients can then adjust their routing in order to determine over which of their connections they will receive the desired feed.

Table 13: IP Routing – Chicago

| Description | Advertised Route |
|------------------------------|-------------------|
| Default BOX services route | 198.235.27.0/24 |
| Chicago production RP | 198.235.27.222/32 |
| Chicago production "A" feeds | 198.235.27.232/29 |
| Chicago production "B" feeds | 198.235.27.240/29 |

Multicast Lines

Table 14: lists the multicast groups that will be available from the Chicago location.Table 14: Multicast Lines – Chicago

| Chicago POP | | | | | | |
|-------------|-------------|--|-------------|--|-------------|--|
| Line | Description | "A" Feed Multicast Group Addresses | UDP Port | "B" Feed Multicast Group Addresses | UDP Port | |
| 11 | Best Limit | 224.0.124.97 | 21401 | 224.0.124.145 | 21404 | |
| 21 | Best Limit | 224.0.124.98 | 22401 | 224.0.124.146 | 22404 | |
| 31 | Best Limit | 224.0.124.99 | 23401 | 224.0.124.147 | 23404 | |
| 41 | Best Limit | 224.0.124.100 | 24401 | 224.0.124.148 | 24404 | |
| 51 | Best Limit | 224.0.124.101 | 25401 | 224.0.124.149 | 25404 | |
| 61 | Best Limit | 224.0.124.102 | 26401 | 224.0.124.150 | 26404 | |
| 71 | Best Limit | 224.0.124.103 | 27401 | 224.0.124.151 | 27404 | |
| 81 | Best Limit | 224.0.124.104 | 28401 | 224.0.124.152 | 28404 | |
| 15 | 5 Limits | 224.0.124.105 | 21402 | 224.0.124.153 | 21405 | |
| 25 | 5 Limits | 224.0.124.106 | 22402 | 224.0.124.154 | 22405 | |
| 35 | 5 Limits | 224.0.124.107 | 23402 | 224.0.124.155 | 23405 | |
| 45 | 5 Limits | 224.0.124.108 | 24402 | 224.0.124.156 | 24405 | |
| 55 | 5 Limits | 224.0.124.109 | 25402 | 224.0.124.157 | 25405 | |

| Chicago POP | | | | | | |
|-------------|---------------|--|-------------|--|-------------|--|
| Line | Description | "A" Feed Multicast Group Addresses | UDP Port | "B" Feed Multicast Group Addresses | UDP Port | |
| 65 | 5 Limits | 224.0.124.110 | 26402 | 224.0.124.158 | 26405 | |
| 75 | 5 Limits | 224.0.124.111 | 27402 | 224.0.124.159 | 27405 | |
| 85 | 5 Limits | 224.0.124.112 | 28402 | 224.0.124.160 | 28405 | |
| 1P | PIP only | 224.0.124.113 | 21403 | 224.0.124.161 | 21406 | |
| 2P | PIP only | 224.0.124.114 | 22403 | 224.0.124.162 | 22406 | |
| 3P | PIP only | 224.0.124.115 | 23403 | 224.0.124.163 | 23406 | |
| 4P | PIP only | 224.0.124.116 | 24403 | 224.0.124.164 | 24406 | |
| 5P | PIP only | 224.0.124.117 | 25403 | 224.0.124.165 | 25406 | |
| 6P | PIP only | 224.0.124.118 | 26403 | 224.0.124.166 | 26406 | |
| 7P | PIP only | 224.0.124.119 | 27403 | 224.0.124.167 | 27406 | |
| 8P | PIP only | 224.0.124.120 | 28403 | 224.0.124.168 | 28406 | |
| 1C | Strategy only | 224.0.124.121 | 21407 | 224.0.124.169 | 21408 | |
| 2C | Strategy only | 224.0.124.122 | 22407 | 224.0.124.170 | 22408 | |
| 3C | Strategy only | 224.0.124.123 | 23407 | 224.0.124.171 | 23408 | |
| 4C | Strategy only | 224.0.124.124 | 24407 | 224.0.124.172 | 24408 | |
| 5C | Strategy only | 224.0.124.125 | 25407 | 224.0.124.173 | 25408 | |
| 6C | Strategy only | 224.0.124.126 | 26407 | 224.0.124.174 | 26408 | |
| 7C | Strategy only | 224.0.124.127 | 27407 | 224.0.124.175 | 27408 | |
| 8C | Strategy only | 224.0.124.128 | 28407 | 224.0.124.176 | 28408 | |

Retransmission

| Table 15: | Retransmission Feeds | s – Chicago |
|-----------|----------------------|-------------|
|-----------|----------------------|-------------|

| Feeds | Chicago Retransmission Server 1 | Chicago Retransmission Server 2 | TCP Port |
|-------------------------------------|------------------------------------|------------------------------------|----------|
| Trading slice 1 (11, 15, 1P, 1C) | 198.235.27.239 | 198.235.27.247 | 21410 |
| Trading slice 2 (21,25, 2P, 2C) | 198.235.27.239 | 198.235.27.247 | 22410 |
| Trading slice 3 (31, 35, 3P, 3C) | 198.235.27.239 | 198.235.27.247 | 23410 |
| Trading slice 4 (41, 45, 4P, 4C) | 198.235.27.239 | 198.235.27.247 | 24410 |
| Trading slice 5 (51, 55, 5P, 5C) | 198.235.27.239 | 198.235.27.247 | 25410 |
| Trading slice 6 (61, 65, 6P, 6C) | 198.235.27.239 | 198.235.27.247 | 26410 |
| Trading slice 7 (71, 75, 7P, 7C) | 198.235.27.239 | 198.235.27.247 | 27410 |
| Trading slice 8 (81, 85, 8P, 8C) | 198.235.27.239 | 198.235.27.247 | 28410 |

B.3 Test Environment

As described in Section 3 of this document, test multicast services will be served from either the Secaucus POP (UDP multicast) or from the Test environment (TCP retransmission).

To avoid confusion, the multicast services offered from the Secaucus POP have been assigned different addresses.

Rendezvous Point

| Table 16: | Rendezvous Point – Test Environment |
|-----------|--|
| Table 16: | Rendezvous Point – Test Environment |

| Description | Address | |
|------------------|----------------|--|
| Secaucus test RP | 198.235.27.221 | |

Multicast Sources

| Table 17: Multicast Sources – Test Environ |
|--|
|--|

| Feed | Source Address Range | | |
|-------------|----------------------|--|--|
| ISV 1 feeds | 198.235.27.56/29 | | |
| ISV 2 feeds | 198.235.27.56/29 | | |

IP Routing

Table 18: details the IP routing information that BOX will advertise to clients. The routes associated to the test multicast services will be distributed via the Secaucus POP. The routes for the TCP based test services will be distributed via the test environment.

Table 18: IP Routing – Test Environment

| Description | Advertised Route |
|--------------------------------|-------------------|
| Default BOX services route | 198.235.27.0/24 |
| Test RP | 198.235.27.221/32 |
| Test "ISV 1" and "ISV 2" feeds | 198.235.27.56/29 |

Table 19: Test Routing Information –Test Environment

| Description | Advertised Route | |
|---------------------------------|------------------|--|
| Default BOX Test services route | 198.235.30.0/24 | |

Multicast Lines

Table 20: lists the multicast groups for the ISV 1 and ISV 2 test feeds. These feeds will be broadcasted from the Secaucus production POP.

| Line | Description | ISV 1 | UDP Port | ISV 2 | UDP Port |
|------|-------------|------------------|----------|------------------|----------|
| | | Multicast Groups | | Multicast Groups | |
| 11 | Best Limit | 224.0.115.1 | 11401 | 224.0.115.49 | 11404 |
| 21 | Best Limit | 224.0.115.2 | 12401 | 224.0.115.50 | 12404 |
| 31 | Best Limit | 224.0.115.3 | 13401 | 224.0.115.51 | 13404 |
| 41 | Best Limit | 224.0.115.4 | 14401 | 224.0.115.52 | 14404 |
| 51 | Best Limit | 224.0.115.5 | 15401 | 224.0.115.53 | 15404 |
| 61 | Best Limit | 224.0.115.6 | 16401 | 224.0.115.54 | 16404 |
| 71 | Best Limit | 224.0.115.7 | 17401 | 224.0.115.55 | 17404 |
| 81 | Best Limit | 224.0.115.8 | 18401 | 224.0.115.56 | 18404 |
| 15 | 5 Limits | 224.0.115.9 | 11402 | 224.0.115.57 | 11405 |
| 25 | 5 Limits | 224.0.115.10 | 12402 | 224.0.115.58 | 12405 |
| 35 | 5 Limits | 224.0.115.11 | 13402 | 224.0.115.59 | 13405 |
| 45 | 5 Limits | 224.0.115.12 | 14402 | 224.0.115.60 | 14405 |
| 55 | 5 Limits | 224.0.115.13 | 15402 | 224.0.115.61 | 15405 |
| 65 | 5 Limits | 224.0.115.14 | 16402 | 224.0.115.62 | 16405 |
| 75 | 5 Limits | 224.0.115.15 | 17402 | 224.0.115.63 | 17405 |
| 85 | 5 Limits | 224.0.115.16 | 18402 | 224.0.115.64 | 18405 |
| 1P | PIP only | 224.0.115.17 | 11403 | 224.0.115.65 | 11406 |
| 2P | PIP only | 224.0.115.18 | 12403 | 224.0.115.66 | 12406 |
| 3P | PIP only | 224.0.115.19 | 13403 | 224.0.115.67 | 13406 |
| 4P | PIP only | 224.0.115.20 | 14403 | 224.0.115.68 | 14406 |

Table 20: Multicast Lines – Test Environment

| Line | Description | ISV 1 | UDP Port | ISV 2 | UDP Port |
|------|------------------|------------------|----------|------------------|----------|
| | | Multicast Groups | | Multicast Groups | |
| 5P | PIP only | 224.0.115.21 | 15403 | 224.0.115.69 | 15406 |
| 6P | PIP only | 224.0.115.22 | 16403 | 224.0.115.70 | 16406 |
| 7P | PIP only | 224.0.115.23 | 17403 | 224.0.115.71 | 17406 |
| 8P | PIP only | 224.0.115.24 | 18403 | 224.0.115.72 | 18406 |
| 1C | Strategy only | 224.0.115.25 | 11407 | 224.0.115.73 | 11408 |
| 2C | Strategy only | 224.0.115.26 | 12407 | 224.0.115.74 | 12408 |
| 3C | Strategy only | 224.0.115.27 | 13407 | 224.0.115.75 | 13408 |
| 4C | Strategy only | 224.0.115.28 | 14407 | 224.0.115.76 | 14408 |
| 5C | Strategy only | 224.0.115.29 | 15407 | 224.0.115.77 | 15408 |
| 6C | Strategy only | 224.0.115.30 | 16407 | 224.0.115.78 | 16408 |
| 7C | Strategy only | 224.0.115.31 | 17407 | 224.0.115.79 | 17408 |
| 8C | Strategy only | 224.0.115.32 | 18407 | 224.0.115.80 | 18408 |

Retransmission

Test retransmission services will be offered from the test environment only.

Table 21: Retransmission Feeds – Test Environment

| Feeds | ISV 1 Retransmission Server | ISV 1 TCP Port | ISV 2 Retransmission Server | ISV 2 TCP Port |
|-------------------------------------|-----------------------------------|-------------------|-----------------------------------|-------------------|
| Trading slice 1 (11, 15, 1P, 1C) | 198.235.30.19 | 21410 | 198.235.30.20 | 11410 |
| Trading slice 2 (21, 25, 2P, 2C) | 198.235.30.19 | 22410 | 198.235.30.20 | 12410 |
| Trading slice 3 (31, 35, 3P, 3C) | 198.235.30.19 | 23410 | 198.235.30.20 | 13410 |
| Trading slice 4 (41, 45, 4P, 4C) | 198.235.30.19 | 24410 | 198.235.30.20 | 14410 |
| Trading slice 5 (51, 55, 5P, 5C) | 198.235.30.19 | 25410 | 198.235.30.20 | 15410 |
| Trading slice 6 (61, 65, 6P, 6C) | 198.235.30.19 | 26410 | 198.235.30.20 | 16410 |
| Trading slice 7 (71, 75, 7P, 7C) | 198.235.30.19 | 27410 | 198.235.30.20 | 17410 |
| Trading slice 8 (81, 85, 8P, 8C) | 198.235.30.19 | 28410 | 198.235.30.20 | 18410 |



Montréal Exchange Inc. Tour de la Bourse P.O. Box 61, 800 Victoria Square Montréal, Quebec, H4Z 1A9 Canada website: www.m-x.ca