



BOX
BOSTON OPTIONS EXCHANGE

Technical Notice

09-003

TO: BOX Participants
FROM: Participant Connectivity Coordinator
SUBJECT: **BOX - 8 HSVF Market Data Feed Partition**
DATE: March 17, 2009

This technical notice is intended for Participants receiving BOX market data via the HSVF feed. Participants receiving the BOX market data only via OPRA are not impacted by the following changes.

On April 20th, the Boston Options Exchange (BOX) will change its HSVF market data feed service from 4 to 8 distinct feeds. Each feed will contain a subset of the classes listed on BOX. Participants who receive the market data feed in all listed classes will need to establish eight (8) distinct TCP/IP connections to the BOX. BOX recommends that participants analyze the impact this change will have on their applications in order to be prepared for the upcoming change.

As part of the change, BOX will cease to offer the existing 4 HSVF market data feeds; only the new 8 HSVF market data feeds will be available.

Timeline

Activity	Date
8 HSVF feeds available in the test environment.	Friday March 20, 2009
Market Simulation using the production connection parameters.	Saturday April 4, 2009
Pre-Production connectivity test before the go-live date.	Saturday April 18, 2009
Go-live with the 8 HSVF market data feeds.	Monday April 20, 2009

Connection Parameters

Production Environment

Sub-System / HSVF Partition		Port number	IP Address	Radianz NAT IP Address
Existing	1	21310	198.235.27.180	206.190.117.129
Existing	2	22310		
Existing	3	23310		
Existing	4	24310		
New	5	25310		
New	6	26310		
New	7	27310		
New	8	28310		

Test Environment

Sub-System / HSVF Partition		Port number	IP Address	Radianz NAT IP Address
Existing	1	50311	198.235.29.153	206.190.102.16
Existing	2	50312		
Existing	3	50313		
Existing	4	50314		
New	5	50315		
New	6	50316		
New	7	50317		
New	8	50318		

HSVF sub-feed Mapping

Production Environment

Please find in the attached Excel spreadsheet (PRODUCTION – 8 subfeeds mapping.xls) the class configuration related to the 8 HSVF feeds in the production environment. This configuration will be used during the simulation and **will be used in production starting on Monday April 20, 2009.**

Test Environment

Please find in the attached Excel spreadsheet (TEST – 8 subfeeds mapping.xls) the class configuration related to the 8 HSVF feeds in the test environment.

Market Simulation Details

On Saturday, April 4th, a market simulation involving all BOX Participants receiving the HSVF market data feed will be held. It is very important that all participants using the HSVF Market Data feed participate in this simulation in order to be ready for the production migration. The connection parameters are defined in the 'Production Connection Parameters' section in this Technical Notice. The SAIL and FIX services will use their existing production connection parameters.

Activities

The market simulation will be performed on current BOX production environment. BOX will require Participants to perform the following activities during the market simulation:

1. Connect to the new multiple HSVF market data feed, 1 to 8 connections depending on the participant's class subscriptions.
2. Receive the instrument dictionary from the HSVF feed.
3. Send orders and/or quotes to simulate market activities.
4. Receive market updates from the HSVF feed.

All regular production classes will be available during the simulation.

Schedule

The following schedule will be observed during the Market Simulation on Saturday, April 4th.

Time	Market State	Activity
11:00 am to 12:00 am EST	Pre-open	Establishing connectivity, HSVF feed and SAIL or FIX connections
12:00 am to 13:30 pm EST	Trading	Entering orders and quotes

Pre-Production connectivity test

During the Go-Live weekend on Saturday, April 18th, Participants are requested to connect to BOX and test basic HSVF functionality.

Activities

1. Establish connection to the trading applications based on actual participant connectivity profile (SAIL, FIX, and HSVF).
2. Send orders/quotes on available instruments (pre-opening) to get standard acknowledgements. **Please send day orders only.** Trading will not be allowed.
3. Receive process and validate the HSVF market data feed (for participants connected to the HSVF feed).
4. Cancellation of orders/quotes previously entered.
5. **Contact the BOX Market Operation Center once tests are completed to report results.**

Time

Saturday, April 18, 2009 - 1:00 p.m. to 3:00 p.m.

Contact

Please contact the Market Operations Center at (866) 768-8845 or by e-mail at BOXMOC@bostonoptions.com if you require assistance or any additional information regarding this Technical Notice.

Thank you,

BOX Participant Connectivity Coordinator