



CIX Connectivity Quick Guide

OVERVIEW

This connectivity guide outlines the formal process of onboarding vendor or subscriber connectivity to CIX for order entry and/or market data feed handler access.

AGREEMENTS AND FORMS

To access CIX order entry and or market data services, participants must complete the required CIX agreements and forms (CIX Agreements).

Subscribers are required to execute:

- CIX Connectivity Agreement and Order Form,
- CIX Subscriber Agreement, including a CIX Subscriber Information Form; and
- CIX Market Data Agreement and Order Form.
- Letter of Authorization to their vendors who are consuming drop copy messages on their behalf.

Vendors are required to execute:

- CIX Connectivity Agreement; and
- CIX Market Data Agreement and Order Form.
- Letter of Authorization signed by subscribers whose trading data is being consumed by their drop copy trade capture service.

DATA CENTRE LOCATION

The CIX data centre is located at Equinix TR2, 45 Parliament Street, Toronto, M5A 0G7, Canada. The data centre has full site redundancy and will facilitate redundant connectivity to all participants.

CONNECTIVITY METHODS

The data centre will support 10Gb or 1Gb single mode fibre connectivity for all co-located participants based on bandwidth requirements related to order entry and/or market data feed handlers. Other connectivity supported is as follows:

- Equinix Fabric backbone for non-TR2 colocated third parties
- Extranet providers where available
- Other point-to-point circuits into the CIX ATS network demarc at TR2

Note: Internet inbound/outbound connectivity is not offered.

All parties connecting to CIX via TR2 either direct, including extranets who have provisioned access, will use the following target subnets and IP addresses to access the CIX marketplace for both GTE and PRODUCTION. Extranets may translate the CIX target IP addresses for clients accessing CIX.

CIX ADVERTISED NETWORK ADDRESSES:

BGP ASN: 65101 (PRIVATE)

PRODUCTION

FIX Connection IP: 71.15.52.36 (TCP)

Re-requestor (recovery feed) IP: 71.15.52.36 (TCP/UDP)

PRODUCTION

Market data connection A IP: 71.15.52.52 (UDP)

Market data connection B IP: 71.15.52.60 (UDP)

PRODUCTION

MarketData A Multicast Group: 224.0.20.208

RP Address: 71.15.52.50

MarketData B Multicast Group: 224.0.20.210

RP Address: 71.15.52.59

UAT

FIX Connection IP: 71.15.52.38 (TCP)

Re-requestor (recovery feed) IP: 71.15.52.38 (TCP/UDP)

UAT

Market data connection A IP: 71.15.52.54 (UDP)

Market data connection B IP: 71.15.52.62 (UDP)

UAT:

MarketData A Multicast Group: 224.0.20.209

RP Address: 71.15.52.50

MarketData B Multicast Group: 224.0.20.211

RP Address: 71.15.52.59

CIX onboards participants upon the completion of the following steps:

STEP 1: NETWORK ONBOARDING

1. Execution of applicable CIX Agreements
2. Letter of Authorization (LOA) issued by CIX for connectivity build initiated by the participants
3. CIX will provide advertised IP and port for access to CIX trading engine market applications
4. BGP routing will be turned up after ports are link-light certified and BGP failover testing will be certified, prior to market application access

STEP 2: FIX ORDER ENTRY AND MARKET DATA FEED HANDLER ONBOARDING (SESSION CONNECTIVITY)

CIX will enable application layer (order entry, drop copy, market data reader) access on completion of network onboarding and failover completion

- FIX gateway credentials will be issued along with FIX Sender/Target ComplIDs for Order Entry/Drop Copy sessions
- Market Data reader ports will be issued for Feed Handlers and recovery credentials will be provided for TCP snapshot
- Telnet validation to the issued TCP port
- Application session layer verification (successful logon)

STEP 3: FIX/MARKET DATA READER CERTIFICATION (CERTIFICATION PROCESS)

After network connectivity and session connectivity have been established, the following certification process will be performed:

- Baseline FIX layer certification (standard FIX tags ensuring no session layer or business logic rejects)
- Functional order entry certification (standard trading business orders per CIX books)
- Market Data reader certification (Level 1 and/or Level 2 data integrity)

STEP 4: CERTIFICATION APPROVAL AS DEALER/VENDOR OF RECORD

Upon successful completion of the certification process, CIX will issue a notice to the participant confirming and identifying them as fully onboarded and certified to access the CIX Marketplace based on the scope of the certification.

TECHNICAL SPECIFICATIONS AVAILABLE:

- CIX FIX Order Entry specifications
- CIX Market Data specifications

CONTACT

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