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GENERAL OVERVIEW

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INTRODUCTION

DOCUMENT PURPOSE

The purpose of this document is to inform clients about the agenda and activities that will take place during the two Dress Rehearsals organised in the context of the Borsa Italiana migration onto Optiq.

This document aims to provide guidance on prerequisites, timing, scope and a detailed schedule to the clients for them to prepare for the event.

TARGET AUDIENCE

The intended audience of this document is any client active on the Euronext and Borsa Italiana Markets (Trading Member Firm, ASP, ESP, ISV, Data Vendor) on the:

- Legacy Euronext markets: already connected to Optiq® and not connected to Borsa Italiana markets
- Italian markets: connected to Borsa Italiana markets and moving to Optiq® and TCS features

DOCUMENT HISTORY

DOCUMENT VERSION	DATE	CHANGE DESCRIPTION
1.0	27 June 2023	First version
1.1	5 July 2023	Update on reference prices
2.0	14 July 2023	Version adjusted with details specific to Customer Dress Rehearsal 2: <ul style="list-style-type: none">- Reference prices adjusted to reflect latest closing prices from MIT- HA events removed from the schedule
2.1	20 July 2023	Version adjusted with details specific to Customer Dress Rehearsal 2: <ul style="list-style-type: none">- Date of the standing data file

ASSOCIATED DOCUMENTS

The following are the associated documents, which should be read in conjunction with this document or which provide other relevant information for the user:

Document	Description
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Migration Guidelines - Borsa Italiana Optiq Migration v4.0	Provides clients with information, milestones and timing regarding the migration strategy of the Borsa Italiana markets to Optiq so that they can prepare for a successful migration.
Borsa Italiana Migration To Optiq - Phase 2 Listing Schedule For Production	Provides full list of the instruments that have been created in Production and will be available for testing in Production during the Dress Rehearsals
Euronext Cash and Derivatives Markets Optiq OEG Service - Interface Specification - External - v5.16.1	Provides an overview of all the IP addresses and connectivity details needed to connect to the Optiq Order Entry Gateway.
Optiq MDG Production Connectivity - Euronext Cash and Derivatives Markets - External - v5.23.3	Provides an overview of all the Multicast IP addresses and connectivity details needed to connect to the Optiq Market Data Gateway.
Euronext Optiq Market Data Gateway MDG Lite - Production Connectivity v1.1	Provides an overview of all the Multicast and TCP/IP addresses and connectivity details needed to connect to the Optiq MDG Lite.
Euronext Cash and Derivatives Markets - Optiq OEG SBE Messages - Interface Specification - External - v5.25.0	This document sets out the client messages specifications for Optiq OEG using the SBE format. More specifically, it describes the contents of administrative and application messages and provides detailed field descriptions.
Euronext Cash and Derivatives Markets - Optiq OEG FIX 5.0 Messages - Interface Specification - External - v5.25.0	This document sets out the client messages specifications for Optiq OEG using the FIX format. More specifically, it describes the contents of administrative and application messages and provides detailed field descriptions.
Euronext Cash Markets - Optiq OEG MDG - Kinematics Specification - External - v5.21.0	The purpose of this document is to describe Cash Market Kinematics for Optiq Order Entry Gateway (OEG) and Market Data Gateway (MDG).
Euronext Cash and Derivatives Markets - Optiq Files - Interface Specification - External - v5.25.0	The purpose of this document is to describe all the files required for Trading on Optiq platform.
Optiq MDG Messages - Interface Specification - Euronext Cash and Derivatives Markets - External - v5.23.0	This document describes the Optiq Market Data Gateway.
Common File Transfer System - Members User Guide - Euronext Cash and Derivatives Markets - External - v5.23.0	This document provides general technical information about Euronext Common File Transfer System Services (CFTS).
TCS Web Access - User Guide - Euronext Cash Markets - External - v5.23.0	This document describes how to use the dedicated Web Interface allowing Euronext members to register Off Book but On Exchange trades in the Euronext Trade Confirmation System (TCS).
Euronext Cash and Derivatives Markets - Euronext File Services - User Guide - External - v5.20.0	This document intends to provide general technical information about Euronext File Services.

DEFINITIONS

External Dress Rehearsal or Customer Dress Rehearsal (CDR): real-condition tests that take place before the Go-Live weekend, for clients to validate their full readiness in the Production environment.

Roll-back: Data and applications are reverted back to the situation they were at on Friday evening, before each Dress Rehearsal

ESP: Extranet Service Provider; Service Provider providing infrastructure and/or hosting services to clients

ASP: Application Service Provider; Service Provider providing hosting services and/or applications to their clients

ISV: Independent Software Provider; Service Providers that provide trading and/or market data software to their clients

Data Vendor: Provider of Market Data to clients

SP: Service Provider

OEG: Order Entry Gateway

MDG: Market Data Gateway

TAL: Trading At Last

CMC: Client Managed Connectivity

EMC: Euronext Managed Connectivity

MTA: Euronext Milan

EGM: Euronext Growth Milan

GEM: Borsa Italiana Global Equity Market

MIV: Euronext MIV Milan

TAH: Trading After Hours

ETP: Exchange-Traded Products including ETFs, ETCs, ETNs

MOT: Italian Retail Bond Regulated Market (Fixed Income)

ExtraMOT: Italian Retail Bond MTF (Fixed Income)

SeDeX: Borsa Italiana W&C market

EuroTXL, Bond-X, Cert-X and TLX Equity: EuroTLX markets with its segments (Fixed Income, W&C, Equity)

TCS: Trade Confirmation System

EFS: Euronext File Services

CFTS: Common File Transfer System

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1 CUSTOMER DRESS REHEARSAL OVERVIEW

The objective of the Customer Dress Rehearsal is to simulate the migration of Borsa Italiana markets onto Euronext trading system, Optiq, and to validate that all services are fully operational and clients can trade and process data simultaneously on Optiq and SOLA platform.

Dress Rehearsals are **conducted in the Production environment** with clients and aim at:

- Testing new production set-up and network in the live environment (including physical connectivity);
- Validating clients' configuration (Logical Access set-up, LP config, etc.) and related accesses to services and applications;
- Executing a test under real conditions before the go-live;
- Validating that clients can operate the Optiq and SOLA platforms in parallel.

1.1 CRITICAL DATES

There are two Customer Dress Rehearsals:

- **1st CDR:** 8 July 2023
- **2nd CDR:** 22 July 2023

It is **mandatory** for trading members, ASPs and Data Vendors connected to Borsa Italiana markets to **participate in both Dress Rehearsals** (even if they already successfully participated to the first one).

Trading Members, ASPs and Data Vendors **shall also join the Saturday before the Go-Live** to perform a final check and **ensure their readiness for Monday's Go-Live** planned on 11 September.

- **Go-Live Weekend:** 9 September 2023

ESPs and **ISVs** are expected to support their clients during the Customer Dress Rehearsals and Go-Live weekend.

Notes:

- Customer Dress Rehearsals take place on Saturdays to avoid impact on Production services. It supports technical and functional testing on the Production environment.
- Clients are invited to participate actively in the Saturday test by sending orders / quotes to enrich the orderbooks and execute trades.

- **At the end of the Dress Rehearsal, clients must roll back all data and applications to the situation they were at on the previous Friday evening (at the end of the Trading session).**

1.2 CONFIRMATION FORMS

It is mandatory for clients to:

- **Register for both Customer Dress Rehearsals, prior to the first CDR**
- **Confirm their successful participation after each of the CDRs** (within the day of the CDR)

For that purpose, it is **mandatory for clients to fill in the below webforms**:

Document type	Description	Link to the form	Last date for submitting by the clients
Registration to the Dress Rehearsal	Clients must register and indicate their participation for both Dress Rehearsals beforehand.	<u>Customer Dress Rehearsal Registration Form</u>	30 June 2023
Result form	After the dress rehearsals, clients need to confirm their successful participation.	<u>Results Form</u>	For CDR 1: post DR on 8 July 2023 For CDR 2: post DR on 22 July 2023

1.3 PRE-REQUISITES

Clients will be authorised to take part in the Dress Rehearsal weekend only if they have validated the following steps:

- ✓ **[Connectivity/Colocation]** Signed agreement and completed installation and tested configuration (Telnet)
- ✓ **[Order Entry Gateway testing in Next EUA]** Validated conformance test (full, partial or light) or self-certification as well as High Availability test (when applicable)
- ✓ **[Market Data Gateway]** Ordered Production Market Data channels and validated the reception of Production Market Data channels
- ✓ **[Legal documentation]** Executed Membership pack, Regulatory Reporting Solution Registration form, SPA, SPAA, EMDA and MM and LP application form (when applicable)
- ✓ **[Production Access]** Requested Production Logical Accesses (via Initial Set-up Form) and completed CFTS form
- ✓ **[CDR Registration]** Registered for both Dress Rehearsals via dedicated form

- ✓ **[DR Connectivity Testing]** before the CDR, it is mandatory for clients to check TCP connectivity (Telnet) to DR IP (ports)

For more details on the mandatory pre-requisites, please refer to the table in Appendix.

1.4 DRESS REHEARSAL SUCCESS

Client success to the Dress Rehearsal shall be achieved by performing the following activities during the Dress Rehearsal:

- Logon using all of their **different Firm IDs**
- Connect from all of their **physical connection points**
- Logon to **all of the segments they are a member of**
- Logon using all of their **Logical Accesses**
- **Send orders and execute trades** on all the segments they are a member of
- Validate the **reception of Market Data messages**
- **Connect to the different applications** including TCS and CFTS, and validate the correct processing of data associated with all the applications
- Perform all the **required tests** according to the shared schedule
- Complete the **Results Form** after each Dress Rehearsal

1.5 COMMUNICATION DURING DRESS REHEARSALS

During the Dress Rehearsal, customer support will be provided via:

- **Market Status:**
Euronext will keep clients informed of all activities through the [Market Status Webpage](https://live.euronext.com/market-status): <https://live.euronext.com/market-status>.
All clients are advised to subscribe to the Market Status alerts, which can be done through My Subscriptions menu on the [Euronext customer connect web portal](#).
- **Customer Support:**
Support will be provided to clients by the Optiq Migration Team from 10:00 CEST to 18:00 CEST.
In case of any issues or questions related to the tests, customers may contact the Optiq Migration Team ahead of the tests and during the Migration weekend by email at optiqmigration@euronext.com and by phone at:
 - Italy +39 02 4541 1399
 - France +33 1 8514 8585
 - Belgium +32 2620 0585
 - Norway +31 20 721 9585
 - Portugal +351 2 1060 8585
 - Ireland +353 1 6174 289
 - UK +44 207 660 8585
 - Netherlands +31 20 721 9585

2 SCOPE OF THE TEST

The scope of the Dress Rehearsals is outlined below for each specific section.

2.1 ENVIRONMENT

During the Dress Rehearsals, only the **Production environment** is in scope.

2.2 MARKETS

During the Dress Rehearsals, **Technical** (connectivity, logon, etc.) and **Functional Testing** (e.g testing the trading activity and market data reception) will be performed for the Euronext Cash Markets, including the Italian Warrants & Certificates, Fixed Income and EuroTLX markets migrating to Optiq.

Clients can also validate Trading and Market Data Reception for the other Borsa Italiana Derivatives Markets that remain on SOLA platform (and will move to Optiq in Phase 3) in order to simulate the set-up that will be in place at the Go-live of Phase 2.

2.1.1 Markets in scope

The following markets will be part of the Dress Rehearsals:

	Optiq		TCS	SOLA
Euronext Markets	<ul style="list-style-type: none"> ✓ Equity Markets ✓ Funds Markets ✓ Fixed Income Markets ✓ Warrant & Certificates Markets 		<ul style="list-style-type: none"> ✓ OBOE ✓ Nav trading facility Dutch Funds 	N/A
Borsa Italiana Markets	Phase 1 markets: <ul style="list-style-type: none"> ✓ MTA ✓ EGM ✓ GEM ✓ MIV ✓ ETF (ETF Plus) 	Phase 2 markets: <ul style="list-style-type: none"> ✓ MOT ✓ ExtraMOT ✓ Bond-X ✓ Sedex ✓ Cert-X ✓ Equity ETLX 	<ul style="list-style-type: none"> ✓ ATFund ✓ OBOE 	<ul style="list-style-type: none"> ✓ Derivatives Markets (IDEM), including Market Data Services (GTP, GTP Lite and HSVF)

2.1.2 Markets out of scope

The following markets will **not** be part of the Dress Rehearsals on **Optiq**:

- **Euronext Derivatives Markets on Optiq**

Please note that clients will not be able to log on to these markets. Clients should take this into consideration for applications that perform an automatic logon.

▪ **All Bourse De Luxembourg (BDL) markets**

Even though the BDL market will technically be available, Euronext will not open the instruments for trading on this market.

As a reminder, all cash markets part of the phase 1 migration **will only be made available on Optiq and TCS during the CDR.**

2.3 APPLICATIONS AND SERVICES

Please see below the applications and services that are **in scope** for the two Dress Rehearsals.

EURONEXT APPLICATION	SERVICES
Optiq	<ul style="list-style-type: none"> Order Entry Gateways (OEG) Market Data Gateway (MDG) Drop Copy
MDG Lite	<ul style="list-style-type: none"> MDG Lite Multicast MDG Unicast - the TCP compressed service
Trade Confirmation System (TCS) Order Entry Gate and Web (GUI)	The Trade Confirmation system for Off-Market trades, which can be accessed either via Logical Access or via Web (GUI)
Euronext File Services (EFS) for legacy clients	Referential Files <ul style="list-style-type: none"> Standing Data SBE templates Tick Sizes
Common File Transfer System (CFTS) for Borsa Italiana clients	Referential Files , fully available for testing <ul style="list-style-type: none"> Standing Data SBE templates Tick Sizes Euronext will offer both the SFTP and HTTPS protocol (MyEuronext)

Notes:

- **In order to replicate real conditions, on legacy Borsa Italiana side the below Trading and Market Data services will be made available:**
 - **Trading Applications** (SOLA will be available on markets migrating on Phase 3 (IDEM))
 - **GTP** and **GTP Lite** (for derivatives markets moving in phase 3) and **HSVF** (SOLA – derivatives – native market data service) **Market Data Service**
 - **Borsa Italiana Reference Data for Derivatives Files** (SOL305)

- The full list of functionalities that will be available during the Dress Rehearsals can also be found in the *Guide to Trading System* and the *Migration Guidelines*

To note:

During the first CDR, Euronext OEG and MDG will be on the SBE template version 324 and during the second CDR Euronext OEG and MDG will be on the SBE template version 325. Clients can use any of the earlier versions of SBE as long as their application is backward/forward compatible in accordance with the [Euronext Compatibility Rules](#).

2.4 OUT OF SCOPE FOR THE DRESS REHEARSALS

The following elements are out of scope and will not be available during Dress Rehearsals:

- **Post-trade systems & Front-To-Back testing:**

Clients should be advised that post-trade systems and front-to-back testing will not be available during the Customer Dress Rehearsals.

Clients need to connect to the Next EUA environment to test all their post-trade applications and validate their front-to-back systems (with a strong point of attention related to the reconciliation key used for reconciliation process).

- **Disaster Recovery sites:**

Euronext will not activate the Euronext Disaster Recovery site. Clients must validate connectivity to the Euronext Disaster Recovery site by performing a Telnet test to the Destination IPs of the site, which can be executed 24 hours 7 days a week.

- **Euronext Saturn Application** (ARM, APA, SLC, OBOE, ...)

- **MyEuronext portal**

- **Index Calculation and Dissemination**, as well as the **index Standing Data files:**
Client to note that no Index standing data file will be available during Dress Rehearsal

- **End of Day** (EOD) file order and trade files

- **All BITA applications & services** not mentioned above as part of the scope

3 TEST DETAILS FOR DRESS REHEARSALS

Below is a summary of the tests clients are expected to perform during the Dress Rehearsals.

3.1 LOGON FOR OEG

All Trading members are advised to perform:

- 1) A **logon from all the forecasted network sources** (i.e. Colocation, CMC, EMC, connectivity via a Service Provider) that may be used in Production;
- 2) A **successful logon with at least one Logical Access per segment** they trade on, although clients are requested to test using all of their Logical Accesses;
- 3) A **replication of the logon for all Member Codes / FIRM IDs** owned by the Trading Members

Important note for Liquidity Providers: LPs should mandatorily actively test and send quotes on Warrants & Certificates markets during the Dress Rehearsal in order to make instruments tradable.

Optiq OEG IP-Filtering security

The **Optiq OEG IP-Filtering** security will be put in place during the CDR as this is already the case during trading on normal Trading Day.

Only source IPs already registered for dedicated Firm IDs (Logical Access) will be allowed to receive a logon acknowledgement.

!/ ** Clients who are not yet connected to Optiq should be aware that **this security will be applicable on the Go-Live planned for 11 September 2023.

Euronext is following the below principles to ensure clients are properly enabled on Optiq:

For clients **not impacted** by an infrastructure change

- Euronext has replicated the source IPs set-up from the Borsa Italiana markets onto Optiq.

For clients **impacted by an infrastructure** change

- For Direct clients: IPs are directly assigned and registered by Euronext.
 - For Indirect clients (clients behind Service Providers):
 - 1 IPs are assigned by the Service Provider according to the range assigned to the Service Provider by Euronext.
 - 2 Then, IPs are registered by Euronext upon request from the Service Providers.
- ⇒ Clients are requested to verify that all their source IPs are properly set up either with Euronext directly or with their Service Provider

Prior to the Dress Rehearsal, clients are requested to test the logon on the Next EUA environment, as Optiq OEG IP-Filtering is already in place on this environment.

In case of any issues related to Logon, clients are advised to contact the Optiq Migration Team before the Dress Rehearsal in order for it to be fixed for the Customer Dress Rehearsal.

In addition, Euronext can provide clients with the list of source IPs that are already registered. Such list can be obtained upon request to cas@euronext.com (the request must include Firm ID).

3.2 FUNCTIONAL OEG

During the Customer Dress Rehearsals, it is requested that Trading Members simulate their trading behaviour like during a normal trading day. **Clients should send orders and execute trades on all markets they are connected to, with a special focus and attention on the Italian Equity, W&C and Fixed Income instruments** that will be migrating on Optiq with phase 2.

3.3 FUNCTIONAL MDG

Trading Members are requested to validate **the Market Data messages received**.

The Market Data messages received could be both technical and functional.

Clients should be aware that functional messages will be disseminated when clients send orders to the market - this includes standing data, real-time feeds and snapshot.

During the Customer Dress Rehearsal, Clients without trading access can only validate the proper reception of Market Data.

3.4 WEB APPLICATIONS

Trading members are requested to validate their connectivity to the web applications (EFS, Trade Confirmation System, CFTS).

If a given member is using different connectivity set-ups, clients should test with all its possible connectivity combinations.

4 SCHEDULE

Optiq Schedule

Please see below the detailed schedule for the two Dress Rehearsals.

For information, in the case of any changes to the scheduled activities on Dress Rehearsal day, Euronext will keep clients informed through the Market Status Webpage: <https://live.euronext.com/market-status>

TIME CEST	DESCRIPTION OF SCHEDULE ON OPTIQ	FI	WC	EQ
	Start of Optiq, client's connection and referential files Starting of Optiq by Euronext. Clients will be informed via Market Status when all segments are up. Clients can start connecting to Optiq in the Production environment. <ul style="list-style-type: none"> Referential File publication on CFTS and EFS: Euronext will publish all Referential files on CFTS and EFS¹. The complete list of files is provided in paragraph 5. Clients should download and integrate the referential files. 			
09:30	Notes: <ul style="list-style-type: none"> The Index file (OptiqMDG_PROD_CashStandingDataFile_Indices_YYYYMMDD.xml) will not be published as index calculation is out of scope. When downloading the Standing Data clients should target the date of next Monday as this date will be part of the filename. During first CDR, static and dynamic prices available in Optiq won't reflect the last closing prices coming from MIT Platform on Friday. The time schedule described below will be applied to all Borsa Italiana trading groups, including those that in production have a single uncrossing pattern or a different sequencing of phases. 			
10:00	Optiq up & running <ul style="list-style-type: none"> At this time, clients to be connected and have validated their Logical Access(es) to Optiq in the Production environment hosted in the Aruba Data Centre in Bergamo, Italy. 			
	Note: As a reminder, clients should perform functional testing from all the forecasted network sources (i.e. Colocation, CMC, EMC, connectivity via a Service Provider) that may be used in Production.			
10:30	Standing Data Broadcast over MDG Publication of Market data referential messages over the Euronext Market Data Gateway (MDG). <ul style="list-style-type: none"> Clients to validate the reception of standing data over the Market Data Gateway 	✓	✓	✓
11:00	Call Phase on Equities, W&C and Fixed Income <ul style="list-style-type: none"> Clients to send orders to the Optiq trading platform. 	✓	✓	✓
11:30	Uncrossing & Continuous trading on Equities, W&C and Fixed Income <ul style="list-style-type: none"> Clients to trade on all Euronext Cash Markets including TCS. 	✓	✓	✓
15:00	Call Phase (Closing) <ul style="list-style-type: none"> Clients to send orders for the Trading At Last (TAL) phase to the Optiq trading platform. 	✓		✓
15:05	Closing Uncrossing on Equities and Fixed Income	✓		✓

¹ Client to contact Optiq Migration team in case they cannot retrieve the Referential Data File via its SFTP protocol.

	Continuous trading of the TAL and Random Uncrossing trading phase. ▪ Clients to perform functional testing during the TAL and Random Uncrossing.			
15:10	Closed Phase on Equities, W&C and Fixed Income Closing of the trading session. ▪ Clients to validate the successful closing of the continuous trading session and the TAL & Random uncrossing.	✓	✓	✓
15:15	Closed Phase on Equities, W&C and Fixed Income Closing of the trading session. ▪ Clients to validate the successful dissemination of the Closing Price.	✓	✓	✓
15:30	Dress Rehearsal Client Feedback ▪ Clients to confirm the CDR Test results by filling in the Results webform for Production and send it back within the day to Optiqmigration@euronext.com	✓	✓	✓
15:45	End of Customer Dress Rehearsal Test Euronext will stop Optiq and all applications hosted in the Aruba Data Centre in Bergamo, Italy. ▪ Clients can disconnect from all Euronext applications.	✓	✓	✓
	Note: It is mandatory that clients roll back their internal systems to be ready for the Trading Session on the following Monday morning.	✓	✓	✓

Clients should note that, during the Customer Dress Rehearsal, the SOLA platform will follow a dedicated schedule on the opened markets.

Clients are requested to push orders and trades on the Italian markets following the markets schedule mentioned below:

SOLA detailed schedule

TIME CEST	DESCRIPTION OF SCHEDULE ON SOLA	IDEM
11:00	Preopening (only for instruments with auction)	✓
11:30	Continuous (Regular) Trading	✓
15:30	Closing for all IDEM markets	✓

Note: Borsa Italiana markets on OBOE will follow Optiq patterns mentioned above.

5 IMPORTANT INFORMATION

Clients are advised to keep the below reminders in mind before, during and after the Dress Rehearsal.

5.1 REFERENCE DATA PRICES, INSTRUMENTS AVAILABILITY AND RELATED ANIMATION DURING CDR

Instruments available in Production

- **All instruments currently tradable on Borsa Italiana (Milan) MOT, ExtraMOT, SeDeX, EuroTLX (Bond-X, Cert-X and Equities) Markets are technically created in the Optiq Production environment** and will be available for testing during the Customer Dress Rehearsals. To note, instruments expiring before Phase 2 of the migration Go-Live (11 September 2023) will not be technically created in Optiq Production environment.
- Instruments that are newly listed on the Millennium IT platform between 17 July and 20 July 2023 will not be available for the second Customer Dress Rehearsal, this will be added to the Optiq Production platform for the Go Live.
- **Clients can review all instruments available in Production in the Production Standing Data Files available on CFTS / EFS.**

Animation of instruments during CDR

- During the CDR, **Euronext will specifically animate some Fixed Income instruments on the MOT and ExtraMot markets.**
Clients will find the detailed list of selected instruments animated in the Appendix of this document.
- During the CDRs, **Euronext will be pleased to animate (provide order flow on) some specific instruments upon client's request if they would like to see their orders being executed.**
In order to do so, clients must send an email to optiqmigration@euronext.com with the details of the instrument, quantity and price for which they would like to see some animations.

Reference Data Price

- For the second CDR on 22 July, MDG and Standing reference file will be aligned and therefore, static and dynamic reference prices available during the CDR should reflect the last closing prices coming from MIT Platform on Friday.

5.2 TRADING DATA REFERENTIAL FILES

Please see below the complete list of the referential files that will be available during the Customer Dress Rehearsals both on EFS and CFTS for the **Optiq Trading Platform**.

Although the test will be executed on a Saturday, clients should be aware that the date on the filename will reflect the date of Monday, so for example the Block standing data file will be named: OptiqMDG_Production_CashStandingDataFile_Block_20230724.xml.

This logic is true for all files that are published for the Customer Dress Rehearsal. This will help retrieve the files quicker.

You will see the below Referential Files in the following folders:

Block:

- OptiqMDG_Production_CashStandingDataFile_Block_yyyymmdd.xml
- OptiqMDG_Production_TimeTableFile_Block_yyyymmdd.xml
- OptiqMDG_Production_AuthorizedPriceFluctuationFile_Block_yyyymmdd.xml
- OptiqMDG_Production_SBETemplate_Block_yyyymmdd.xml

Current:

- OptiqMDG_Production_MemberMappingFile_ALL_yyyymmdd.xml
- OptiqMDG_Production_CashTickSizeReferentialFile_ALL_yyyymmdd.xml
- OptiqMDG_Production_RepoSettlementPriceFile_ALL_yyyymmdd.xml

Equities:

- OptiqMDG_Production_CashStandingDataFile_Equities_yyyymmdd.xml
- OptiqMDG_Production_AuthorizedPriceFluctuationFile_Equities_yyyymmdd.xml
- OptiqMDG_Production_TimeTableFile_Equities_yyyymmdd.xml
- OptiqMDG_Production_PrevDayCapAndVolTradFile_yyyymmdd.xml

FixedIncome:

- OptiqMDG_Production_CashStandingDataFile_FixedIncome_yyyymmdd.xml
- OptiqMDG_Production_AuthorizedPriceFluctuationFile_FixedIncome_yyyymmdd.xml
- OptiqMDG_Production_TimeTableFile_FixedIncome_yyyymmdd.xml
- OptiqMDG_Production_PrevDayCapAndVolTradFile_FixedIncome_yyyymmdd.xml

Funds:

- OptiqMDG_Production_CashStandingDataFile_Funds_yyyymmdd.xml
- OptiqMDG_Production_AuthorizedPriceFluctuationFile_Funds_yyyymmdd.xml
- OptiqMDG_Production_PrevDayCapAndVolTradFile_Funds_yyyymmdd.xml
- OptiqMDG_Production_TimeTableFile_Funds_yyyymmdd.xml

Warrants And Certificates:

- OptiqMDG_Production_CashStandingDataFile_WarrantsAndCertificates_yyyymmdd.xml
- OptiqMDG_Production_AuthorizedPriceFluctuationFile_WarrantsAndCertificates_yyyymmdd.xml
- OptiqMDG_Production_TimeTableFile_WarrantsAndCertificates_yyyymmdd.xml
- OptiqMDG_Production_PrevDayCapAndVolTradFile_WarrantsAndCertificates_yyyymmdd.xml

5.3 ROLL-BACK OF CLIENT APPLICATIONS

After the Customer Dress Rehearsal test, clients must restore/roll back their internal Production systems to reflect the conditions of Friday evening (day before the Customer Dress Rehearsal), including all corporate events.

It is important that clients do not synchronise their order book with data from the CDR day.

Clients are responsible for purging all market data and order entry data sent and received during the Saturday Dress Rehearsal test. All client applications should be reverted back to be able to trade on the following Monday morning and ensure their readiness for the next trading day following any Saturday test.

APPENDIX

Please see below the technical details needed to connect to the Optiq Trading Platform.

Order Entry Gateway Production Environment

Optiq Segment Name	Partition ID	IP of Individual Partition
Equities	10	212.107.95.2
	11	212.107.95.5
	12	212.107.95.8
	13	212.107.95.11
Funds (ETFs)	20	212.107.95.14
Fixed Income (Bonds)	30	212.107.95.20
Warrants and Certificates	40	212.107.95.23
	41	212.107.95.47
Block	140	212.107.95.60

Please review the [Euronext Cash and Derivatives Markets Optiq OEG Service - Interface Specification - External - v5.21.0](#) for details on the Unicast IP addresses.

Market Data Gateway Production Environment

	FEED A	FEED B
Rendez-vous Point (RP) for Colocation	212.107.67.240	212.107.67.241
Rendez-vous Point (RP) for CMC	212.107.67.248	212.107.67.249
Primary IP Address	212.107.93.0/24	212.107.94.0/24
Secondary IP Address	212.107.93.0/24	212.107.94.0/24
Channel ID 1(n)xxx Real-Time	224.0.208.0/24	224.0.209.0/24
Channel ID 2(n)xxx Snapshot	224.0.210.0/24	224.0.211.0/24

Please review the [Optiq MDG Production Connectivity - Euronext Cash and Derivatives Markets - External - v5.23.3](#) for details on the Multicast IP addresses.

Euronext Applications Production environment

	IP address	DNS
EFS Internet Access	212.107.68.129	https://efswb-prod.euronext.com
EFS on Euronext network	212.107.67.1	https://efsopitq-prod.euronext.com
CFTS on Euronext network	212.107.67.2	cftsoptiq-prod.euronext.com
CFTS Internet Access	Cloud IP addresses are dynamic	sftp.cfts.prodnr.euronext.cloud
TCS Web	212.107.68.134	https://tcs-prod.euronext.com

List of Borsa Italiana instruments animated during the CDR2:

Segment	Symbol Index	Partition ID	ISIN Code	Trading Group	MIC
FXI	3453495	30	XS1377799355	73	MOTX
FXI	3453498	30	XS1793349926	77	XMOT
FXI	3453501	30	XS1395004580	79	XMOT
FXI	3453503	30	XS0219724878	73	MOTX
FXI	3453505	30	IT0005424723	75	XMOT
FXI	3453506	30	IT0005385445	78	XMOT
FXI	3453508	30	IT0005257784	71	MOTX
FXI	3453509	30	IT0001302733	71	MOTX
FXI	3453510	30	IT0000366721	70	MOTX
FXI	3453512	30	IE00BKFVC899	72	MOTX
FXI	3463561	30	DE0001135226	72	MOTX
FXI	3463599	30	FR0000187635	72	MOTX
FXI	3463603	30	IT0004545890	70	MOTX
FXI	3463638	30	IT0006527078	71	MOTX
FXI	3463645	30	IT0005039596	75	XMOT
FXI	3463673	30	US465410AH18	72	MOTX
FXI	3463690	30	XS0098449456	72	MOTX
FXI	3463711	30	XS0969368934	76	XMOT
FXI	3463747	30	XS1069521083	76	XMOT
FXI	3463816	30	IT0006596701	71	MOTX
FXI	3463843	30	XS0229808315	71	MOTX

Pre-requisites for Customer Dress Rehearsals

The below table provides guidance on the pre-requisites that must be validated by clients to be able to participate in the Dress Rehearsals, depending on the type of clients and their set-up.

	Activity or Milestone	Start (when applicable)	End/Deadlines	Via
Colocation set-up	Confirm colocation set-up	January 2023	April 2023	-
	Order colocation equipment	January 2023	April 2023	-
	Sign colocation legal documentation (incl. order forms)	April 2023	Mid-May 2023	-
	Send and install colocation equipment to the new DC	March 2023	Mid-May 2023	-
	Complete connectivity configuration and tests	April 2023	June 2023	-
Connectivity set-up	Confirm connectivity set-up	January 2023	February 2023	-
	Order additional equipment (if client changes their connectivity)	January 2023	March 2023	-
	Sign connectivity legal documentation (incl. order forms)	October 2022	Mid-May 2023	-
	Deliver new links (if connectivity changes)	February 2023	May 2023	-
	Complete connectivity configuration and tests	March 2023	June 2023	-
Preparation for EUA access	Provide details for CFTS	January 2023	Mid-March 2023	MyEuronext
	Provide details for EUA accesses: member capacity and logical accesses needs (incl. Drop Copy, Saturn and TCS)	January 2023	Mid-March 2023	Initial set-up form
	Manage accesses to EUA: logical accesses (incl. Drop Copy, Saturn and TCS)	February 2023	March 2023	Initial set-up form or MyEuronext
Testing in EUA	Next EUA availability for trading functional testing	Mid-April 2023	N/A	-
	Next EUA availability for clearing and settlement specific features	June 2023	N/A	-
	Deliver testable version of software (for ISVs)	N/A	Beginning of June 2023	-
	Book and complete functional conformance tests	May 2023	End of June 2023	With Analyst + webform for confirmation
	Complete trading tests (High Availability, Market Data Gateway (MDG), Throttling, Saturn Reporting & SLC, TCS GUI if applicable)	April 2023	End of June 2023	Webform for confirmation
	Complete front-to-back tests	June 2023	End of June 2023	Webform for confirmation
Legal documentation in preparation for PROD access	Sign SPA (for ISVs and ASPs)	July 2022	March 2023	-
	Sign MyEuronext Terms & Conditions	July 2022	Mid-March 2023	-
	Sign EMDA contracts	July 2022	1 April 2023	-
	Sign Membership contracts	July 2022	June 2023	-
	Sign SPAA (for ASPs and ESPs)	July 2022	June 2023	-
	Sign TCS and Saturn Clearing Facility Agreement (for TCS GUI users only)	January 2023	June 2023	-
	Complete Market Maker and Liquidity Provider Application Form	January 2023	June 2023	-
Preparation for PROD access	Provide details for CFTS if not done at the same time as for EUA	February 2023	June 2023	MyEuronext
	Request PROD accesses if not done at the same time as for EUA: logical accesses (incl. Drop Copy, Saturn and TCS)	May 2023	June 2023	Initial set-up form or MyEuronext
Preparation for Go-live	Register for external Dress Rehearsals	May 2023	June 2023	Webform
	External Dress Rehearsal 1	-	8 July 2023	Webform for attendance confirmation
	External Dress Rehearsal 2	-	22 July 2023	Webform for attendance confirmation
	Go-live	-	11 September 2023	-
Contingency milestones	Register for contingency external Dress Rehearsals		September 2023	Webform
	Contingency Dress Rehearsal	-	16 September 2023	Webform for attendance confirmation
	Contingency Go-live	-	25 September 2023	-

CONTACTS

Find below the contact details of Euronext's and partner support teams:

Team	Contact details
Optiq Migration Team Clients' first point of contact during the Customer Dress Rehearsals. Technical & functional assistance with testing on Optiq. Assistance with conformance tests, timeline and customer readiness checklist.	<ul style="list-style-type: none"> ■ Italy +39 02 4541 1399 ■ France +33 1 8514 8585 ■ Belgium +32 2620 0585 ■ Norway +31 20 721 9585 ■ Portugal +351 2 1060 8585 ■ Ireland +353 1 6174 289 ■ UK +44 207 660 8585 ■ Netherlands +31 20 721 9585 ■ Email: Optiqmigration@euronext.com
Connectivity Clients' point of contact for connectivity matters related to the Borsa Italiana migration onto Optiq.	
Membership Market participants' point of contact for the membership contracts and any relevant update to the membership requirements (i.e., update contacts or membership declarations)	<ul style="list-style-type: none"> ■ Tel: +39 02 72426964 ■ Borsa Italiana Email: BIt-Membership@euronext.com ■ Euronext Email: EuronextMembership@euronext.com
Market Access Support for market participants' access and connections to Euronext markets, including Logical Accesses on Optiq (i.e. access and log-in credentials to Optiq OEG).	<ul style="list-style-type: none"> ■ Email: market-access@euronext.com