

Document title

**EURONEXT OPTIQ PHASE 3: ORDER ENTRY
GATEWAY (OEG) AND MATCHING ENGINE (ME)
FUNCTIONAL CONFORMANCE TEST GUIDELINES**

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PURPOSE

This document provides guidelines on how to test customers' applications against Euronext's Optiq® Order Entry Gateway (OEG) and Matching Engine (ME) for Derivatives markets.

This document outlines all conformance steps required, how tests are organized, and testing timelines.

TARGET AUDIENCE

The intended audience of this document is any client connecting to and trading on the Euronext Derivatives markets.

WHAT'S NEW?

The following lists only the most recent modification made to this revision/version.

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	23 Jul 2019	Euronext	Publication of the conformance test guidelines

ASSOCIATED DOCUMENTS

All the IT documentation of Euronext can be found on a dedicated page of the Euronext website: [IT documentation page](#).

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1. CONFORMANCE TEST GUIDELINES

Customers are required to validate their software solutions for all applications that use the Optiq® Order Entry and Matching Engine for Derivatives markets in Production.

Functional Conformance testing starts 19 July 2019 for Euronext Derivatives markets. The period for conformance testing ends before the first dress rehearsal.

Please note that customers will not be able to access the Production environment for either Dress Rehearsal or Go-live if they have not completed their functional conformance tests.

1.1 Before taking the test

Prior to conforming their software solutions, customers are required to complete the following tasks:

1. Connect to the Next EUA (p-EUA) environment using the information provided in the [connectivity specifications document](#) for support. As a reminder, customers' MCAs received their default logical access details in June 2019.
2. Develop, test and validate their software solution, using the specifications for support available on the Optiq webpage.
3. Confirm successful connectivity to the Exchange File Server (EFS) to access Standing Data Files and the SBE templates per segment. In order to connect to the EFS, customers are required to request their credentials to Customer Access Services by writing to cas@euronext.com.
4. Request an appointment for the conformance tests via the Connect portal (detailed further in this document).

1.2 Environment for conformance testing

Customers are invited to test on the Euronext Next EUA (p-EUA) environment.

The Derivatives Next EUA (p-EUA) availability is between 06:30 and 22:00 CET Monday to Friday, with the exception on Wednesdays when the platform opens at 13:00 CET.

The Optiq Support Desk is available between 09:00 – 18:00 CET.

1.3 Scope of conformance testing

The conformance testing will consist of two distinct parts - technical and functional conformance:

- The functional conformance testing will allow customers to validate the full scope of the Optiq order entry gateway (OEG), taking into account all message types that will be offered. This testing will be made available across all markets, and across all product types.
- The technical testing will present several different types of failures, and customers will be expected to manage each failure appropriately.

Euronext offers conformance tests based on the Trading Member's chosen software development set-up:

Software development:	Member developer	Liquidity Provider using a provider only (ISV and ASP)	Trading Member using a provider only (ISV and ASP)	Provider (ISV and ASP)
Full / Light conformance¹	Full	Light	Light	Full
Mandatory / optional	Mandatory	Mandatory	Optional	Mandatory

Conformance testing is available in the **Next EUA (p-EUA) environment** and customers will need to conform each of their solution on each member code for each protocol.

1.4 Making an appointment to pass a conformance test

¹ **Full Conformance:** This test examines all messages available for the platform and market the client is conforming to.

Light Conformance: During light conformance testing, only limited functional messages are tested.

Customers are invited to book a conformance test appointment with an Optiq analyst using the [following form on the Connect portal](#).

Please note that customers need to fill in the conformance booking form at least 48 hours prior to the desired timeslot. As a reminder, no conformance test will take place on Wednesday morning as the Next EUA (p-EUA) platform is closed for maintenance until 13:00 CET

Once the form is submitted, the customer will receive a conformance test invitation from Euronext within 48 hours. Customers will be asked to confirm via email the scope and the functionalities (prior to the meeting).

If the appointment cannot take place at the date and time requested by the customer, Euronext will propose a new date and time for the appointment.

If the customer plans to conform only part of their solution during this appointment, they will need to book a new conformance test slot for the remaining solution (member code, other).

1.5 During and after the conformance test appointment

During the conformance test, the Optiq analyst will guide and support customers through the different conformance steps. The basis for the test will be the [conformance scripts](#).

As described above, Euronext offers full and light conformance tests, depending on the type of trading member conforming their software. A full conformance test takes approximately 1h-1h30 and a light conformance test takes approximately 30-45 minutes.

If the conformance test is passed successfully, the customer will be invited to perform High Availability testing if not performed already. Once the High Availability test is validated, the customer will receive a conformance certificate(s) per protocol.

If the customer faces issues during the conformance test that are related to their development of the software, the Optiq analyst will end the conformance test and ask the customer to make a new conformance appointment once the software is developed and tested again.

ASSOCIATED DOCUMENTS

The following list identifies the [associated documents](#), which either should be read in conjunction with this document, or which provide other relevant information for the user:

- Euronext Derivatives – How the Market Works
- Euronext Markets – Optiq File Specification
- Euronext Markets – Optiq MDG Client Specifications
- Euronext Markets – OEG Client Specifications – SBE Interface
- Euronext Markets – OEG Client Specifications – FIX 5.0 Interface
- Euronext Derivatives Market – Optiq Kinematics Specifications
- Euronext Markets – Optiq & TCS Error List
- Euronext Markets – Optiq SBE Template Policy for the Migration of Derivatives Markets
- Euronext Optiq Market Data Gateway External User acceptance Environment
- Euronext EFS service
- Conformance tests scripts

GLOSSARY

This section provides a list of some terms & abbreviations commonly used in this document. Please note that some of these terms are described in more details in the dedicated sections within this document or in the associated Optiq specifications documents.

- **Full Conformance:** This test examines all functional messages available for Euronext Derivatives markets.
- **Light Conformance:** During light conformance testing, only limited functional messages are tested. This conformance testing is only required for clients using a technology provider's trading solution.
- **EFS:** Exchange File Server (EFS) to access Standing Data Files and new SBE templates per segment.
- **Member developer:** has the meaning described to it in the Euronext Trading Platform Agreement
- **Independent Software Vendor (ISV):** means an independent software provider who develops ISV Software (i.e. software that provides an interface between third party software and the Euronext Trading Platform to enable securities and/or derivatives to be traded on the Trading Platform and who provides that software to one or more Members or other service providers.
- **Application Service Providers (ASP):** Means an application service provider who provides hosted service solutions to enable the use of the Euronext Trading Platform.

2. SUPPORT

For further information relating to this document as well as the Optiq programme, please contact the customer support teams below, available Monday – Friday from 09:00 to 18:00 CET.

Team	Contact details
Optiq Support Desk For all Optiq Phase 3 queries, information relating to this document, and technical support throughout the testing period	<ul style="list-style-type: none">■ Tel: +33 1 70 48 25 55■ Email: optiq@euronext.com
Operational Client Services For all other operational queries and support requests	<ul style="list-style-type: none">■ Tel: +33 1 85 14 85 85■ Email: clientsupport@euronext.com
Customer Access Services For questions related to access and log-in to test and Production environments	<ul style="list-style-type: none">■ Tel: +33 1 8514 8589■ Email: CAS@euronext.com