



WSE WATS

Migration RollBack Procedures

Date: 16/09/2026 | Version: WSE

CONTENTS

Contents.....	2
1. Disclaimer	3
2. Preface.....	4
2.1. Target audience	4
2.2. Document's Purpose	4
3. Rules of communication during the WATS GPW Migration Weekend	5
4. MIGRATION TO GPW WATS	6
4.1. Description.....	6
4.2. Readiness verification	6
4.3. Reporting readiness for GPW WATS implementation	7
4.4. Checklist	7
4.5. Migration Weekend + Go LIVE	9
4.6. WATS production launch.....	11
5. ROLLBACK PROCEDURE.....	13
5.1. Introduction.....	14
5.2. Assumptions.....	14
5.3. Conditions for starting the Procedure.....	14
6. ROLLBACK SCENARIOS.....	15
6.1. Scenario I – decision no later than the day before the launch of GPW WATS.	15
6.2. Scenario II – failure before trading begins	18
6.3. Scenario III – failure after the first transaction in the GPW WATS system ..	19

1. DISCLAIMER

This document is for informational purposes only and does not constitute any part of contractual documentation. Due care has been taken to ensure that the information contained in this document is accurate and fully reflects the author's intentions at the time of publication. The Warsaw Stock Exchange is not responsible for any errors or omissions contained in this document.

The Warsaw Stock Exchange reserves the right to subsequently change the information contained in this document without prior notice. This document contains confidential and proprietary information owned by the Warsaw Stock Exchange. The contents of this document may not be reproduced, disclosed, or used in whole or in part in any way without the prior written consent of the owner of this document.

2. PREFACE

The document concerns **the migration from the UTP system to the GPW WATS System** and specifies the communication rules applicable during the migration process and also in the event of initiating the RollBack Procedure.

2.1. TARGET AUDIENCE

This document was prepared for project managers and migration stakeholders across all project stakeholders. Its purpose is to ensure a consistent understanding of the schedule and scope of activities undertaken by both GPW and GPW clients to effectively implement the GPW WATS system on the Polish capital market.

2.2. DOCUMENT'S PURPOSE

The purpose of the document is to present the schedule, assumptions and principles of implementing the migration process to the GPW WATS system.

The document also describes the Rollback Procedure, which can be triggered in the event of:

- failure of the migration process,
- problems that prevent quotations from being conducted in the GPW WATS system,
- problems that prevent the correct clearing and settlement of transactions by KDPW or KDPW_CCP,
- occurrence of significant operational or technical errors in the period immediately following the implementation of the GPW WATS system.

The Rollback procedure aims to ensure a safe and controlled return to the UTP system and maintain market continuity.

3. RULES OF COMMUNICATION DURING THE WATS GPW MIGRATION WEEKEND

3.1.1. REPORTING INCIDENTS AND PROBLEMS TO THE GPW MIGRATION PROJECT TEAM

Incidents, problems and any issues related to access to services should be reported to GPW via the notification system available at:

<https://WATSSupport.gpw.pl>

Chronology of activities

- GPW clients carry out activities in accordance with a detailed migration schedule.
- Any incidents, irregularities or problems with the implementation of individual migration stages should be reported immediately via the WATS Support system.
- The GPW Migration Project Team monitors reports and coordinates activities related to their analysis and resolution.

4. MIGRATION TO GPW WATS

4.1. DESCRIPTION

The migration procedure includes **a period of immediate** preparations for the implementation of the GPW WATS system carried out on Friday, Saturday and Sunday preceding the production launch and **the first day of production operation of the GPW WATS system**.

Assumptions:

- GPW will make available on the Project Portal the "Report of readiness to migrate to GPW WATS" form, which GPW Clients are obliged to print and sign and send to the email address ts@gpw.pl;
- **All active orders remaining in the system after the end of the last production session in the UTP system will be invalidated;**
- All participants in the migration process will be informed about the date of implementation of the GPW WATS system;
- On **Friday, after the end of the trading session**, the WSE will make available to Migration Participants via the gpwwats.pl website a set of reference prices for instruments listed on the WSE.

4.2. READINESS VERIFICATION

On the Saturday preceding the production launch of the GPW WATS system, **all Direct Migration Participants are required to submit a "GPW WATS Implementation Readiness Report" to GPW** no later than **8:00 p.m.** A report template will be made available on the Project Portal (Section: Reporting -> Report Templates).

In order to fully verify readiness, GPW will make the GPW WATS production system available during a technical session from 7:00 a.m. to 5:00 p.m. During the verification session, it is mandatory to connect to the **GPW WATS production system**. Optionally, participants can submit orders, purchase.

Additionally, the following rules will apply during the technical session:

- It will be possible to enter buy orders for instruments defined in the GPW WATS system.
- no transactions will be concluded.
- for all instruments, session phases will apply in accordance with the provisions of the Detailed Exchange Trading Rules,
- all orders submitted to the Exchange during the migration session will be removed from the order books before the system closes;
- the reference rates during the migration session will be the relevant closing rates or daily settlement rates from the Friday session, originating from the UTP production environment;
- After the end of Friday's session, the WSE will make files containing the above-mentioned prices available to Exchange Members via the Project Portal

4.3. REPORTING READINESS FOR GPW WATS IMPLEMENTATION

GPW introduces the following schedule for reporting the migration status by GPW Clients (*Exchange Members and Vendors*):

- **by 2:15 p.m. on Saturday** - providing information on the migration status on the Customer side;
- **by 5:15 p.m. on Saturday** - providing updated information on the migration status on the Customer side;
- **by 8:00 p.m. on Saturday** - providing confirmation of the completion of the migration on the Client's side and confirmation of readiness for production launch (Go-Live), in accordance with the template of the document "Readiness Report for GPW WATS Implementation".

Note: We assume that partial reporting and division into migration stages applies to Exchange Members and Information Distributors with a complex network of IT systems.

It is mandatory for everyone to submit at least one report by 8:00 p.m. on Saturday at the latest.

On the migration day, GPW will inform everyone by 9:00 p.m. about the migration status and the GO/No GO decision.

On the first day of the production operation of the GPW WATS system, the following will be mandatory:

- joining all Direct Migration Participants to the GPW WATS system between 5:00 and 5:30;
- confirmation to the email address ts@gpw.pl about the correctness of the start after the control procedures of GPW Clients have been carried out.

4.4. CHECKLIST

The checklist presented below covers only activities subject to verification by GPW. Each GPW client is required to develop and implement their own detailed checklist, including all activities performed at each stage of the migration.

The migration process is verified based, among other things, on information provided by Direct Migration Participants in the documents "GPW WATS Migration Readiness Report" and "GPW WATS Implementation Readiness Report." Templates for these documents will be made available on the Project Portal (section: **Reporting → Report Templates**).

However, each Direct Migration Participant should prepare their own checklists. These should include all technical and organizational activities necessary to monitor the migration of their IT solutions (supporting related business processes) currently interoperating with the GPW production system to the GPW WATS trading system. The checklist is as follows:

4.4.1. FORMAL REQUIREMENTS

- Agreements have been signed enabling GPW Clients to use the software used in communication with the GPW WATS system;
- Appropriate agreements or annexes to agreements have been signed with the WSE, which condition the use of the WSE Services and connection to the stock exchange's IT system;
- Access to the GPW Services selected by the GPW Client was ordered by sending appropriately completed Order Forms for the above-mentioned agreements.

4.4.2. OPERATIONAL REQUIREMENTS

- Internal procedures of the GPW Client were prepared to operate in the GPW WATS system;
- Internal procedures for the GPW Client have been prepared to enable the RollBack procedure to be initiated;

4.4.3. TECHNICAL REQUIREMENTS

- The access infrastructure to the GPW Services ordered by the Client has been built;
- The software used for direct access to GPW Services is GPW certified;
- Certification of the Client's access to the WSE has been performed;
- In the case of Exchange Members, access profiles to the CWS portal were created and the tests were completed with positive results.

4.4.4. TESTS PERFORMED

- Tests of the GPW Client Internal System were successfully completed;
- In the case of Exchange Members, successful settlement tests of transactions concluded by a GPW Client in GPW WATS;
- Mandatory tests simulating daily trading sessions completed successfully;
- Tests for participation in IPOs, Tender Offers and BISOs successfully completed;
- Performance tests completed successfully;
- PCN tests completed successfully;
- Migration tests completed successfully;
- RollBack tests completed successfully;
- In the case of Exchange Members, tests of handling emergency contract cards were successfully completed.

4.5. MIGRATION WEEKEND + GO LIVE

• Friday, October 2, 2026

Time	Responsible	Action
09:00 a.m.- 5:00 p.m.	GPW, CzG, DV	UTP's last production session
~ 15:30 p.m.	WSE	Closing the session
~ 05:00 p.m.	WSE	Providing a report on the status of the completion of the operational UTP service and the readiness of the CG/DV to start the migration process
Until 5:30 p.m.	WSE	Removal of orders in GPW PrePROD WATS
Until 5:30 p.m.	WSE	Deleting orders in UTP - production environment Customers should receive notifications about order deletion
~ 06:00 p.m.	WSE	Transfer of closing/reference prices from UTP to WATS
~ 06:00 p.m.	WSE	Sharing courses as a file
~ 06:00 p.m.	WSE	GPW announces the start of migration The migration process is carried out on the CG/DV side according to its own scenarios

Reporting by Exchange Members on migration readiness:

Date: 02/10/2026 from 6:00 PM to 03/10/2026 until 7:30 AM

- confirmation of the closure of operational processes in UTP,
- confirmation of readiness for migration.

• Saturday, October 3, 2026

Time	Responsible	Action
Until 00:30 a.m.	WSE	Start of the PrePROD GPW WATS system
Until 07:30 a.m.	Members/DV	Exchange and DV reporting: Date: 03/10/2026, 07:30 - confirmation of the closure of operational processes in UTP, - confirmation of readiness for migration.
~ 07:45 a.m.	WSE	Communication from GPW about the start of the migration process
	Members/DV	System migration on the CG/DV side
From 08:30 a.m.	CzG	Only Buy Only orders can be placed
Until 02:15 p.m.	Members/DV	Exchange Members and DV reporting – stage 1: Deadline: 03/10/2026, 14:15 confirmation of correct migration of CzG and DV systems - information on the migration status on the client side (CG and DV)
~ 12:30 p.m.	WSE	Communication from the Warsaw Stock Exchange about the continuation of the migration process
Until 05:15 p.m.	Members/DV	Exchange Members and DV reporting – stage 2: Date: 03/10/2026, 5:15 PM confirmation of correct migration of CzG and DV systems - information on the migration status on the client side (CG and DV)
~ 05:30 p.m.	WSE	Communication from the Warsaw Stock Exchange about the continuation of the migration process
~ 15:15 p.m.	WSE	Cancellation of all pending orders
Until 08:00 p.m.	Members/DV	Reporting – Stage 3: Date: October 3, 2026, 8:00 PM - confirmation of the successful completion of the migration of the CzG and DV systems, - submitting reports containing information on the declaration of readiness for GoLive
Until 09:00 p.m.	WSE	Collecting reports and assessing Go/NO-GO readiness
~ 21:00	WSE	Announcement to the market about the GO/No GO decision and the launch of the production session in the GPW WATS system on Monday, October 5, 2026

• Sunday, October 4, 2026

Time	Responsible	Action
Until 00:30 am	WSE	Start of the PrePROD GPW WATS system
From 08:30 a.m.	Members	Only Buy Only orders can be placed
~ 05:15 p.m.	WSE	Cancellation of all orders
~ 06:00 p.m.	WSE, KDPW	Final validations
06:00 p.m.	WSE	End of session
06:00-00:00 p.m.	WSE IT	Preparing the production environment for Go LIVE

4.6. WATS PRODUCTION LAUNCH

• Monday, October 5, 2026

Time	Responsible	Action
Until 00:30 a.m.	WSE	Launch of the PROD GPW WATS system
05:00 a.m.	WSE	Possibility of joining the GPW WATS system
06:00 a.m.	WSE, BS	Start of the order acceptance phase (Auction Opening phase)
06:00 a.m. -05:30 p.m.	WSE, BS	Trading session
05:30 p.m.	WSE	Closing the session

Reporting rules

1. All CzG reports are submitted via the 4Brokernet portal
2. Communication is carried out via the [ts@gpw.pl mailbox](mailto:ts@gpw.pl) and the notification system
3. Reports are submitted in an agreed status template.

4. Failure to report by the required deadline will be interpreted by the WSE as confirmation of readiness
5. GO/NO GO statuses are aggregated by the WSE and constitute the basis for recommending implementation decisions to the WSE Management Board.

5. ROLLBACK PROCEDURE

5.1. INTRODUCTION

The RollBack procedure aims to implement organizational and technical solutions enabling the efficient rollback of the GPW WATS system in the situations and under the conditions specified in this chapter. The procedure applies to the Warsaw Stock Exchange and all users of the GPW WATS platform.

The RollBack Procedure may be initiated within **4 days of the GPW WATS system implementation date**. The period during which the RollBack Procedure may be used is referred to as **the transition period**.

5.2. ASSUMPTIONS

- GPW provides the infrastructure of the GPW WATS platform, which is separated from the currently operating UTP platform.
- The systems and infrastructure on the part of market participants should be prepared in such a way that in the event of the inability to conduct trading on the GPW WATS platform or problems with its operation, as well as in the event of the inability to clear or settle transactions by KDPW or KDPW_CCP, all Clients can quickly return to the UTP platform.
- Both the WSE and its participants are obliged to maintain constant readiness to launch the RollBack Procedure.
- The RollBack Procedure implementation scenario will depend on the nature of the failure and the time of its occurrence.
- During the period in which the RollBack Procedure can be activated, concluding block transactions with T+0 settlement will be prohibited (the restriction does not apply to derivative instruments).
- If it is necessary to launch the RollBack Procedure, in all scenarios described below, it is assumed that the UTP system will be used until a new date for migration to the GPW WATS system is set.
- Regardless of the scenario used within the RollBack Procedure:
 - The WSE will provide the session schedule applicable during trading in the UTP system in due time in advance;
 - all active broker orders entered into the UTP system will be invalidated based on the decision of the WSE Management Board;
 - all transactions concluded in the GPW WATS system will be deemed invalid;
 - Closing/reference prices from the current GPW WATS session will be made available in the form of price sets.

5.3. CONDITIONS FOR STARTING THE PROCEDURE

The RollBack procedure may be initiated based on a decision of the WSE Management Board, taken after an analysis of the situation.

Exclusions: The procedure will not be initiated in the event of the impossibility of providing or problems with the provision of the following services: Drop Copy, IPO service; Tender Offer Service; Index publication; BondSpot data publication.

Additional conditions: During the period of validity of the Rollabck Procedure, no block trades or transactions carried out as a result of a tender offer to subscribe for the sale or exchange of shares for which the settlement date was set on the transaction date may be concluded.

6. ROLLBACK SCENARIOS

6.1. SCENARIO I – DECISION NO LATER THAN THE DAY BEFORE THE LAUNCH OF GPW WATS.

6.1.1. DESCRIPTION OF THE SITUATION

Scenario I of the Rollback Procedure can be triggered in the following cases:

- the process of migrating systems and databases interoperating with the UTP system to systems and databases interoperating with the GPW WATS system has not been successfully completed;
- not all trading participants submitted the "Readiness Report for GPW WATS Implementation" (3rd stage of migration) by 8:00 p.m. on the migration day;
- The "Reports of readiness for GPW WATS implementation" (3rd stage of migration) submitted to GPW by trading participants indicate that the system is not fully ready for implementation;
- broker orders were not correctly loaded or entered into the GPW WATS system.

6.1.2. ACTIVITY DESCRIPTION

- for delay scenarios, a mutual reporting schedule was established between CG and GPW on the migration day (03/10/2026), providing for delays of 1 hour and a maximum of 3 hours;
- for delay scenarios (1 hour or 3 hours delay), the deadline for making the "Go/No Go" decision was set for the migration day, i.e. 03/10/2026, no later than 11:00 p.m.;
- In the event of a "No Go" decision, each participant will follow the Rollback procedure to the previous system in accordance with their own schedule and internal procedures.

Roll Back Decision Scenario - in SCENARIO 1

Activity	Direction	Day	Time	Delay "slight" Up to 1 hour	"Great" delay Up to 3 hours
Closing the UTP session	ALL	Friday	WSE: ~19:00 MARKET: ~23:00	WSE: ~19:00 MARKET: ~23:00	WSE: ~19:00 MARKET: ~23:00
Reports on the implementation of the UTP closure	MARKET -> WSE	Saturday	Until 07:30	Until 8:30	Until 10:30
Green Light to start MIGRATION	WSE -> MARKET	Saturday	Until 07:45	Until 8:45	Until 10:45
Implementation of MARKET MIGRATION	MARKET -> WSE	Saturday			
Stage 1 Reports	MARKET -> WSE	Saturday	Until 02:15 PM	Until 3:15 PM	Until 5:15 PM
Stage Reports 2	MARKET -> WSE	Saturday	Until 5:15 PM	Until 6:15 PM	Until 8:15 PM
Stage 3 Reports	MARKET -> WSE	Saturday	Until 8:00 PM	Until 9:30 PM	Until 10:30 PM
Green / Red Light on GO – LIVE	WSE -> MARKET	Saturday	~09:00 PM	Until 10:00 PM	Until 11:00 PM

Conditions :

1. GPW deletes all test orders.
2. On the day of migration to GPW WATS, there will be a session enabling the submission of orders, but without the possibility of concluding transactions
3. During the test/migration session, the WATS system should allow entering test orders for all instruments listed on the WSE and BondSpot).
4. If the Rollback procedure is launched during the migration weekend, it must be possible to perform tests after Rollback in the UTP PRD environment, similarly to WATS (only placing orders)
5. The maximum deadline for making a decision to start the Rollback procedure is Saturday, 11:00 p.m.

Rollback Trigger Criteria

If reports submitted to the WSE by 8:00 PM (after the migration is completed) **indicate a lack of readiness** among a significant portion of market participants, the WSE Management Board will decide to halt the implementation of GPW WATS. Trading will be conducted on the UTP platform on the date specified by the Management Board.

- **Actions after starting the Rollback procedure**
- **GPW will inform all clients about the launch of Scenario I of the Rollback Procedure, including the deadline for sending confirmation of readiness to work with the UTP system.**
- Users of the GPW trading system do not implement changes prepared for the needs of GPW WATS or withdraw changes implemented in preparation for migration.
- GPW closes connections with the GPW WATS platform and activates the UTP system to verify communication with market participants (CzG, KDPW, KDPW_CCP, KNF, DV and BondSpot).
- Market participants complete the tasks specified in the checklist appropriate to a given Rollback scenario.
- GPW clients submit the "Rollback Procedure Completion Report" form no later than 10:00 p.m. the following day, thereby confirming their readiness to conduct trading on the UTP platform.

6.1.3. DESCRIPTION OF THE STATUS AFTER COMPLETING THE PROCEDURE

- The UTP trading system and the systems interoperating with it are ready to provide GPW services;
- On the following day and on subsequent trading days, quotations are conducted on the UTP trading platform;
- All GPW services provided via the UTP platform are available;
- GPW will set a new date for migration to the GPW WATS platform.

6.1.4. SCENARIO IMPLEMENTATION PARAMETERS

- The expected completion time of the RollBack Procedure (understood as the period from its launch to obtaining confirmation of the readiness of the WSE and Clients to conduct quotations in the UTP system) is up to 24 hours;
- The procedure may be launched no later than 24 days before the implementation of the GPW WATS system.
- Confirmation of Clients' readiness to conduct quotations on the UTP trading platform on the following day should be provided by 10:00 p.m. on the day of launching Scenario I.
- If a decision is made to launch the procedure after the deadline indicated above, the WSE will publish the session schedule applicable on the following day.

6.1.5. CHECKLIST

- The software used for direct access to GPW IT systems is ready to work with the UTP system;
- The GPW Client Internal System is ready to cooperate with UTP and the kdpw_stream service;
- The GPW Client Internal System is prepared to settle transactions concluded in the UTP system;
- The remaining IT Systems covered by the migration process are ready to support GPW Client activities in the UTP environment and system;
- Order handling procedures have been implemented in line with the functionalities of the UTP system;
- The tests carried out after the RollBack procedure were successful;
- Automatic launch of Software intended for cooperation with GPW Services in GPW WATS has been disabled;
- Data regarding the Client's activity in the GPW WATS system has been secured.

6.2. SCENARIO II – FAILURE BEFORE TRADING BEGINS

The activities described below may apply to any trading day during **the transition period**, covering no more than four trading sessions following the production launch of the GPW WATS (Go-Live) system.

6.2.1. DESCRIPTION OF THE SITUATION

Scenario II of the Rollback Procedure can be triggered when all of the following conditions are met:

- the process of migration of systems and databases interoperating with the UTP system to systems and databases interoperating with the GPW WATS system has been completed (this condition applies only to the first day of operation of the GPW WATS system);
- GPW clients have provided confirmation of their readiness to operate on the GPW WATS trading platform in the form of the "GPW WATS Implementation Readiness Report" (this condition applies only to the first day of operation of the GPW WATS system);
- the GPW WATS system has been successfully launched;
- brokerage orders have been correctly entered into the GPW WATS system;
- Quotations on the GPW WATS platform have not yet started;
- no transactions have been concluded on a given trading day;
- until the third production day of the GPW WATS system, the internal systems of the Exchange Members and the KDPW and KDPW_CCP systems contain transactions concluded on the last days of the UTP system operation, awaiting settlement;
- if the Rollback procedure was not launched on the first day of the production operation of the GPW WATS system, the internal systems of the Exchange Members and the KDPW and KDPW_CCP systems contain both transactions concluded in the GPW WATS system, awaiting settlement, and unsettled transactions concluded in the UTP system before the production launch of GPW WATS.

6.2.2. ACTIVITY DESCRIPTION

- The WSE Management Board decides to stop the implementation of the WSE WATS system and to conduct quotations on a given trading day on the UTP platform (this point applies only to the first day of operation of the WSE WATS system);
- GPW informs all Clients about the launch of Scenario II of the Rollback Procedure, specifying the deadline for providing confirmation of readiness to operate in the UTP environment;
- GPW provides all Clients with a revised quotation schedule for all markets, effective on the same day;
- based on the decision of the WSE Management Board, all brokerage orders entered into the WSE WATS system are cancelled;
- all users of GPW trading systems withdraw changes related to the migration to the GPW WATS system;
- GPW closes connections with the GPW WATS platform and launches the UTP platform to verify connections with trading participants;
- GPW provides information about its readiness to start accepting brokerage orders on the UTP platform;
- trading participants carry out the actions indicated in the checklist appropriate to a given Rollback Procedure scenario;

- GPW clients submit, within the time specified in the announcement of the launch of Scenario II, the "Rollback Procedure Completion Report" form confirming their readiness to conduct quotations on the UTP platform.

6.2.3. DESCRIPTION OF THE STATUS AFTER COMPLETING THE PROCEDURE

- the UTP trading system and the systems cooperating with it are ready to conduct quotations;
- all GPW services are available exclusively via the UTP platform;
- on a given trading day, quotations are conducted on all markets according to a modified schedule;
- on subsequent trading days, quotations are conducted in accordance with the applicable session schedule;
- GPW sets a new deadline for migration to the GPW WATS platform.

6.2.4. SCENARIO IMPLEMENTATION PARAMETERS

- the expected time of implementation of the Rollback Procedure, understood as the time from its launch to obtaining confirmation of the readiness of the WSE and Clients to conduct quotations in the UTP system, is up to 24 hours;
- the procedure may be initiated until 8:29 a.m. on a given trading day or until the first transaction is concluded on the GPW WATS platform, whichever occurs first;
- If a decision is made to launch the procedure after the deadline indicated above, the WSE will publish an appropriately modified trading schedule applicable on the next trading day for all markets.

6.2.5. CHECKLIST

- the cancellation by the WSE of all active orders in the WSE WATS system was correctly handled by the WSE Client;
- the software used for direct access to GPW IT systems is ready to work with the UTP system;
- The GPW Client Internal System is ready to cooperate with the UTP system and the kdpw_stream service;
- The GPW Client Internal System is prepared to settle transactions concluded in the GPW WATS system while simultaneously handling transactions concluded in the UTP system;
- the remaining IT systems covered by the migration process are ready to support the GPW Client's operations in the UTP environment;
- Order handling procedures have been implemented to allow only orders handled by the UTP system to be accepted;
- tests carried out after the Rollback Procedure were completed with positive results;
- automatic launch of software intended for cooperation with GPW services in the GPW WATS environment has been disabled;
- data regarding the Client's activity in the GPW WATS system was secured, in particular data stored in logs and databases.

6.3. SCENARIO III – FAILURE AFTER THE FIRST TRANSACTION IN THE GPW WATS SYSTEM

The decision to launch the Rollback Procedure may be made no later than the end of the fourth trading session after Go-Live, i.e. no later than Thursday of the migration week.

6.3.1. DESCRIPTION OF THE SITUATION

- Brokerage orders have been entered into the GPW WATS system.
- Trading has started on at least one of the markets operated by the WSE.
- Stock exchange transactions have already been concluded on a given trading day.

6.3.2. ACTIVITY DESCRIPTION

Scenario III - problems identified after the transaction was concluded

- The WSE decides to stop trading (suspend quotations) on the WSE WATS platform and to end quotations on all markets operated by the WSE on a given day.
- GPW is taking steps to restore quotations in the GPW WATS system.
- If it is not possible to restore quotations in the GPW WATS system, GPW decides to launch the Rollback procedure to the UTP system.
- GPW informs all Clients about the launch of Scenario III of the Rollback Procedure, together with the deadline for providing confirmation of readiness to operate in the UTP environment.
- Based on the decision of the WSE Management Board, all unexecuted orders and unexecuted parts of partially executed orders are invalidated.
- In the event of suspension of quotations during a session, the WSE informs participants about the invalidation of the transaction and invalidation of the session.
- The WSE Management Board sets the date for resuming trading on the UTP platform.
- Information about the potential launch of the Rollback procedure will be provided immediately after it is determined that it is impossible to continue trading or to restore the session in the GPW WATS system.
- When problems were identified and a decision was made to implement a rollback, it was noted that Exchange Members were unable to fully restore the UTP system within one business day. The potential rollback implementation date is the following weekend.
- **The WSE will announce its decision regarding the Rollback no later than the evening of 8 October 2026.**
- On **October 9, 2026 and during the weekend of October 10-11, 2026**, customers are carrying out preparatory and testing activities related to the return to the UTP system.
- GPW WATS system users are migrating their systems and databases back to the UTP environment.
- GPW closes connections to the GPW WATS platform.
- GPW is carrying out the initial launch of the UTP platform to verify connections with trading participants.
- GPW provides information about its readiness to start accepting brokerage orders in the UTP system.
- Trading participants perform the tasks indicated in the checklist appropriate to Scenario III of the Rollback Procedure.
- GPW clients submit the "Rollback Procedure Completion Report" form, confirming their readiness to conduct trading on the next trading day on the UTP platform.

6.3.3. DESCRIPTION OF THE STATUS AFTER COMPLETING THE PROCEDURE

- The UTP trading system and the systems cooperating with it are ready to conduct quotations.
- All GPW services provided via the UTP platform are available.
- It should be assumed that on the first trading day following the rollback announcement, the session may be canceled or conducted according to a revised schedule. The scope of changes will depend on when the rollback procedure is initiated.

- On subsequent trading days, quotations are conducted in accordance with the applicable session schedule.
- GPW sets a new deadline for migration to the GPW WATS platform.

6.3.4. SCENARIO IMPLEMENTATION PARAMETERS

- The expected implementation time of the Rollback Procedure, understood as the time from its launch to obtaining confirmation of the readiness of the WSE and Clients to conduct quotations in the UTP system, is up to 24 hours.
- The procedure may be initiated until 10:00 PM on the day the decision to carry out a Rollback is made.
- GPW clients submit, within the time limit specified by GPW in the announcement of the launch of Scenario III, confirmation of their readiness to conduct trading on the UTP platform on the following day.
- The WSE publishes a modified trading schedule applicable on the next trading day on all markets operated by the WSE.

6.3.5. CHECKLIST

- The GPW client correctly handled the invalidation of all active orders in the GPW WATS system.
- Messages confirming and canceling the acceptance of transactions for clearing and settlement sent by KDPW_CCP/KDPW were handled correctly.
- The software used for direct access to GPW IT systems is ready to work with the UTP system.
- The GPW Client Internal System is ready to cooperate with the UTP system and the kdpw_stream service.
- The GPW Client Internal System is prepared to handle and settle transactions concluded in the GPW WATS system while simultaneously handling transactions concluded in the UTP system.
- The remaining IT systems covered by the migration process are ready to work in the UTP environment.
- Procedures have been implemented to allow only orders processed by the UTP system to be accepted.
The tests carried out after the Rollback Procedure were completed with positive results.
- Automatic launch of software intended for cooperation with GPW services in the GPW WATS environment has been disabled.
- Data regarding GPW Client activity in the GPW WATS system has been secured, in particular data stored in logs and databases.

	02.10.2026	03.10.2026	04.10.2026	05.10.2026	06.10.2026	07.10.2026	08.10.2026	09.10.2026	10.10.2026	11.10.2026	12.10.2026	13.10.2026	14.10.2026	15.10.2026
Day	Friday	Saturday	Sunday	Monday	Tuesday	Wednesday	Thursday	Friday	Saturday	Sunday	Monday	Tuesday	Wednesday	Thursday
Relative Date	"DATE"	DATE + 1	DATE + 2	DATE + 3	DATE + 4	DATE + 5	DATE + 6	DATE + 7	DATE + 8	DATE + 9	DATE + 10	DATE + 11	DATE + 12	DATE + 13
UTP (production data)	End of session: - deletion of orders after session; - transfer of prices from UTP to WATS	No session in UTP (system not started)	No session in UTP (system not started)	No session in UTP (system not started)	No session in UTP (system not started)	No session in UTP (system not started)	No session in UTP (system not started)	UTP session (technical) – preparation for starting test sessions on Saturday and Sunday	TEST session in UTP using Wednesday prices from WATS; - orders deleted at the end; - no trading possible/ no trades	TEST session in UTP using Wednesday prices from WATS; - orders deleted at the end; - no trading possible/ no trades	UTP session	UTP session	UTP session	UTP session
	02.10.2026	03.10.2026	04.10.2026	05.10.2026	06.10.2026	07.10.2026	08.10.2026	09.10.2026	10.10.2026	11.10.2026	12.10.2026	13.10.2026	14.10.2026	15.10.2026
WATS – PRE_PROD	Session closed with data (prices) from Friday from UTP: - deletion of orders after session	Session in WATS – only buy orders - deletion of orders after session; - after session transfer of Friday prices from UTP	Session in WATS – only buy orders - deletion of orders after session; - after session transfer of Friday prices from UTP	WATS session – GO-LIVE In the event of a failure occurring during the trading session, trading may be suspended and the session may be cancelled.	1. Start of WATS session In the event of a failure occurring during the trading session, trading may be suspended and the session may be cancelled.	Start of WATS session In the event of a failure occurring during the trading session, trading may be suspended and the session may be cancelled.	Start of WATS session In the event of a failure occurring during the trading session, trading may be suspended and the session may be cancelled. - session cancellation;- ROLLBACK DECISION	No session in WATS	No session in WATS	No session in WATS WATS PRE-PROD tests (test session)	No session in WATS (deployment scenario) WATS PRE-PROD tests (test session)	No session in WATS (deployment scenario) WATS PRE-PROD tests (test session)	No session in WATS – preparation for resuming standard WATS tests WATS PRE-PROD tests (test session)	WATS PRE-PROD tests (test session)
	02.10.2026	03.10.2026	04.10.2026	05.10.2026	06.10.2026	07.10.2026	08.10.2026	09.10.2026	10.10.2026	11.10.2026	12.10.2026	13.10.2026	14.10.2026	15.10.2026
KDPW_CCP	Clearing session ends around 19:30 based on WATS Market Data prices Settlement session ends around 16:00	No clearing session No settlement session	No clearing session No settlement session	Clearing session ends around 19:30 based on WATS Market Data prices Settlement session ends around 16:00 (settlement after migration)	Clearing session ends around 19:30 based on WATS Market Data prices Settlement session ends around 16:00	Clearing session ends around 19:30 based on WATS Market Data prices Settlement session ends around 16:00	Removal of transactions accepted for clearing on D-6 Clearing session ends around 19:30	Clearing session ends around 19:30 based on prices determined by CPW and delivered from WATS in contingency mode	No clearing session No settlement session	No clearing session No settlement session	Clearing session ends around 19:30 based on XDP UTP prices Settlement session ends around 16:00	Clearing session ends around 19:30 based on XDP UTP prices Settlement session ends around 16:00	Clearing session ends around 19:30 based on XDP UTP prices Settlement session ends around 16:00	Clearing session ends around 19:30 based on WATS Market Data prices Settlement session ends around 16:00