

# GPW WATS

RollBack tests  
from June 13 to June 22

Test description

Date: 09/06/2026 | Version : GPW1.0

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# 1. ENTRY

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## 1.1. PURPOSE OF THE DOCUMENT

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The purpose of this document is to describe the RollBack testing activities in Scenario 3.

The RollBack procedure aims to implement an organizational and technical solution that will ensure a smooth rollback of the change, i.e., the implementation of the GPW WATS system, in the situation and under the conditions described in this chapter. The procedure applies to all users of the GPW WATS platform ("Clients", "Market Participants").

The tests will be conducted using the GPW WATS **pre-production infrastructure** and the **UTP EUAT** environment. The tests will be organized with the participation of the Clients' target production IT systems connected to the GPW WATS PrePROD environment.

Market participants are required to ensure that their systems are capable of handling the switch of their own systems to the UTP trading system.

All clients participating in the tests are required to complete and submit a post-test report.

## 1.2. RELATED DOCUMENTS

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Please read the document below to learn about the GPW WATS Trading System.

- GPW WATS 1.01 Trading System
- GPW WATS 1.02 Glossary

Please refer to the documentation of the transaction protocols operated by GPW WATS:

- GPW WATS 2.01 Native Order Gateway Specification
- GPW WATS 2.02 FIX Order Gateway Specification
- FIXT11.xml
- FIX50SP2.xml
- trading\_port.json

Please read the description of the communication with the Data Distribution Service:

- GPW WATS 3.01 Market Data Protocol
- market\_data.json

Please read the description of communication with IDDS:

- GPW WATS 3.02 Internet Data Distribution System;
- GPW WATS 3.03 Streaming Messages for IDDS;
- GPW WATS 3.04 Rest API Messages for IDDS;

Please read the additional documentation describing other services provided under GPW WATS:

- GPW WATS 4.01 Drop Copy Gateway
- GPW WATS 4.02 Post Trade Gateway
- GPW WATS 4.03 Contract Notes
- GPW WATS 5.01 Risk Management Gateway
- GPW WATS 6.02 Short Code Mapping

Please refer to the additional documentation on rejection codes, binary data format, and technical description of how to join the system:

- GPW WATS 2.03 Rejection Codes
- GPW WATS 2.04 BenDec Message Definition Format
- GPW WATS 6.01 Connectivity
- GPW WATS 6.04 Technical System Schedule

## 2. DOCUMENT HISTORY

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Version	Date	Description
1.0	06/09./2026	The first publication of the document.
1.1	06/11/2026	Minor updates

## 3. INTRODUCTION

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### 3.1. TEST PARTICIPANTS

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All entities using GPW WATS Services participate in the tests:

- Members of the Stock Exchange ( CzG )
  - CzG sponsored clients;
- BondSpot Markets Members ( CzBS )
- Direct recipients of stock information (DV)
- Companies acting as Authorized Service Providers (ADUs)
- National Depository for Securities (KDPW)
- KDPW\_CCP
- Polish Financial Supervision Authority (KNF)
- BondSpot
- GPW Benchmark (GPWB)

### 3.2. TEST DATE

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Rollback tests will take place from June 13 to June 22.

### 3.3. COMMUNICATION BETWEEN TEST PARTICIPANTS

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GPW will communicate with test participants via the Customer Support Team:

- The Customer Support Team will be available from 7:00 a.m. to 7:00 p.m.;
- If you have any questions about the Dress Rehearsal, please contact the Customer Support Team via the ServiceDesk system: <https://WATSSupport.gpw.pl/> or by email: [ts@gpw.pl](mailto:ts@gpw.pl);

### 3.4. ROLLBACK TEST ASSUMPTIONS

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- Migration Tests are carried out in the PrePROD GPW WATS environment.
- The following markets will be available during testing:
  - WSE markets
  - BondSpot markets ( Catalyst )
- The entities indicated in point 2.1 must participate in the tests.
- Tests are organised according to the schedule provided later in this document;
- All test participants, while implementing the schedule, monitor the correct operation of the IT systems involved, as well as production systems;
- Once the RollBack is completed, orders from the GPW WATS system will be invalidated in the PrePROD environment .
- After completing the tests, each participant is required to complete the RollBack Test Report, which will be made available on the Project Portal on the day of the tests;

### 3.5. FUNCTIONAL AND TECHNICAL SCOPE OF TESTS

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- Correct connection to GPW WATS Services before the start of the trading session;
- Verification of the correctness of connection to GPW WATS Services
- Entering orders, receiving order confirmations
- Receiving information from the WSE about the WSE's decision on RollBack

- Receiving information from the WSE about the WSE's decision to **invalidate orders and invalidate all transactions**
- Correct rollback of changes introduced in the preparation process for GPW WATS implementation and execution of tasks according to own RollBack Procedures
- Correct connection to UTP (without placing orders)
- Readiness to conduct quotations on the next trading day on the UTP trading platform.

### 3.6. ROLLBACK TEST SUCCESS CRITERIA

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1. Correct connection to GPW WATS Services before the start of the session in the Pre-PROD environment of the GPW WATS system, i.e. confirmation of connectivity to private ports and the Market Data multicast port .
2. Continuity in connecting GPW WATS Services to the Basic Data Processing Centre in the scope of order processing (Order Gateway, Drop Copy Gateway).
3. Continuous reception of public data from the Market Data Gateway, i.e. confirmation that market data is being received by the relevant applications via all communication methods for all relevant markets.
4. After the GPW announces its decision on RollBack , the procedure for switching systems to the UTP system will be initiated, i.e. the changes introduced in the process of preparing for the GPW WATS implementation will be withdrawn and tasks will be carried out according to the GPW's own RollBack Procedures.
5. Establishing a connection to the UTP system.
6. Confirmation that client-side applications have successfully attached to the UTP system and are operating as expected.
7. After completing the full procedure of switching all systems to UTP, a report will be submitted to the WSE - regardless of the test results.

## 4. DESCRIPTION OF ACTIVITIES ON INDIVIDUAL TEST DAYS

Date	Description of activities across individual areas/systems
June 12 Friday	<p><b>UTP EUAT:</b> End of Friday trading session: GPW performs order deletion and transfers prices from UTP to WATS.</p> <p><b>WATS:</b> In WATS the following takes place:</p> <ul style="list-style-type: none"> <li>• Close of session with transfer of prices from UTP-EUAT for instruments in the cash market, bonds, and contracts, excluding structured instruments</li> <li>• Order deletion</li> </ul> <p><b>KDPW_CCP:</b> Clearing session <b>KDPW:</b> Settlement session</p> <p><b>Expected actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• Completion of trading in UTP: <ul style="list-style-type: none"> <li>· verification of all active orders</li> <li>· ensuring that orders have been removed after the session</li> </ul> </li> <li>• Verification of closing prices correctness</li> <li>• Preparation for migration: <ul style="list-style-type: none"> <li>· saving reference data (prices, positions)</li> <li>· reconciliation of data with back office</li> </ul> </li> <li>• Verification of communication with WATS (environment readiness)</li> </ul>
June 13 Saturday	<p><b>UTP EUAT:</b> No session – the system does not start.</p> <p><b>WATS:</b> Technical session: buy orders only, no trades executed, ~ 12:30 – <b>BCP test during the session</b></p> <p><b>KDPW_CCP:</b> No clearing session <b>KDPW:</b> No settlement session</p> <p><b>Expected actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• Front office: <ul style="list-style-type: none"> <li>· Participation in the WATS session: order entry</li> <li>· Testing buy orders, BCP test, switch to backup site</li> <li>· Verification of data consistency after switchover</li> </ul> </li> <li>• Back office / IT: monitoring of the WATS test environment: <ul style="list-style-type: none"> <li>· verification of order deletion</li> <li>· data consistency after migration</li> </ul> </li> <li>• Preparation for WATS GO LIVE: internal tests and user access readiness</li> <li>• <b>Till 08.15 pm sending report to GPW regarding the status of migration</b></li> </ul> <p><b>GPW activities at the end of the day on Saturday:</b></p> <ul style="list-style-type: none"> <li>• GPW removes after-session orders (until 5:30 PM)</li> <li>• GPW provides information to clients no later than 9:00 PM</li> </ul>

Date	Description of activities across individual areas/systems
<p>June 14 Sunday</p>	<p><b>UTP EUAT:</b> No session – the system does not start.</p> <p><b>WATS:</b> Technical session: no trades executed;</p> <p><b>KDPW_CCP:</b> No clearing session <b>KDPW:</b> No settlement session</p> <p><b>Expected actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• Front office: <ul style="list-style-type: none"> <li>○ Participation in the WATS session: order entry</li> </ul> </li> <li>• Back office / IT: monitoring of the WATS test environment / verification: <ul style="list-style-type: none"> <li>○ verification of order deletion</li> <li>○ verification of data consistency after migration</li> </ul> </li> <li>• Preparation for WATS GO LIVE: internal testing and user access testing</li> <li>• <b>Till 08.15 pm sending report to GPW regarding the status of migration</b></li> </ul> <p><b>GPW activities at the end of the day on Sunday:</b></p> <ul style="list-style-type: none"> <li>• GPW removes after-session orders (until 5:30 PM)</li> <li>• GPW provides information to clients no later than 9:00 PM</li> </ul>
<p>June 15 Monday</p> <p>(normal session in WATS system)</p>	<p><b>UTP EUAT:</b> No session – the system does not start.</p> <p><b>WATS:</b> Technical session: no trades executed; GPW deletes orders after the session; maintenance/testing activities.</p> <p><b>KDPW_CCP:</b>No clearing session <b>KDPW:</b>No settlement session</p> <p><b>Expected actions of Exchange Members:</b></p> <p>Front office:</p> <ul style="list-style-type: none"> <li>• Participation in the WATS session: order entry</li> </ul> <p>Back office / IT: monitoring of the WATS test environment / verification:</p> <ul style="list-style-type: none"> <li>• verification of order deletion</li> <li>• verification of data consistency after migration</li> </ul> <p>Preparation for WATS GO LIVE:</p> <ul style="list-style-type: none"> <li>• internal testing</li> <li>• user access testing</li> </ul>

Date	Description of activities across individual areas/systems
<p>June 16 Tuesday</p> <p>session in WATS, followed by session cancellation)</p>	<p><b>UTP EUAT:</b> No session.</p> <p><b>WATS:</b> Session start:</p> <ul style="list-style-type: none"> <li>· information on trading suspension appears</li> <li>· GPW decision: during the session, GPW will announce the suspension of trading and subsequently the cancellation of the session</li> </ul> <p><b>KDPW_CCP:</b> Clearing session <b>KDPW:</b> Settlement session</p> <p><b>Expected Actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• Participation in the WATS session: order entry</li> <li>• During the session: <ul style="list-style-type: none"> <li>· monitoring announcements regarding suspension</li> <li>· after the suspension announcement: immediate halt of activity</li> </ul> </li> <li>• After the cancellation decision: <ul style="list-style-type: none"> <li>· reversal of internal postings</li> <li>· system updates (no trades for that day)</li> </ul> </li> </ul>
<p>June 17 Wednesday</p>	<p><b>UTP-EUAT:</b> No session</p> <p><b>WATS:</b> New session:</p> <ul style="list-style-type: none"> <li>• prices from Monday's close</li> <li>• session proceeds correctly and is considered valid</li> <li>• settlement OK</li> </ul> <p><b>KDPW_CCP:</b> Clearing session <b>KDPW:</b> Settlement session</p> <ul style="list-style-type: none"> <li>• Expected Actions of Exchange Members:</li> <li>• Participation in the WATS session: order entry</li> <li>• Special attention: <ul style="list-style-type: none"> <li>· prices may originate from a previous day</li> </ul> </li> <li>• After the session: <ul style="list-style-type: none"> <li>· full verification of trades</li> <li>· verification of settlement</li> </ul> </li> </ul>

Date	Description of activities across individual areas/systems
June 18 Failure simulation and rollback decision	<p><b>UTP EUAT:</b> No session.</p> <p><b>WATS:</b> Session start → failure occurs:</p> <ul style="list-style-type: none"> <li>· decision made to roll back to UTP</li> <li>· session cancelled</li> </ul> <p><b>KDPW_CCP:</b> Clearing session  <b>KDPW:</b> Settlement session</p> <p><b>Expected Actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• Participation in the WATS session: order entry</li> <li>• During the session:             <ul style="list-style-type: none"> <li>· monitoring announcements regarding suspension</li> <li>· responding to failure notifications</li> <li>· after the suspension announcement: immediate halt of activity</li> </ul> </li> <li>• After the rollback decision:             <ul style="list-style-type: none"> <li>· cancellation of trades</li> <li>· synchronization of systems to the pre-session state</li> </ul> </li> </ul>
June 19 Friday	<p><b>UTP:EUAT</b> Test session: preparation for weekend tests.</p> <ul style="list-style-type: none"> <li>· ability to connect to ports</li> <li>· ability to place orders</li> <li>· ability to execute transactions</li> <li>· deletion of orders after the session</li> <li>· deletion of transactions</li> </ul> <p><b>WATS:</b> Technical session (for WSE purposes – futures contract expiration).</p> <p><b>KDPW_CCP:</b> Clearing session  <b>KDPW:</b> Settlement session,</p> <p><b>Expected Actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• preparatory activities:             <ul style="list-style-type: none"> <li>· verification of readiness for weekend tests</li> <li>· checking configuration for UTP EUAT</li> <li>· ability to connect and submit test orders</li> <li>· verification of deletion of orders and transactions</li> </ul> </li> <li>• Analysis of the week's events:             <ul style="list-style-type: none"> <li>· especially rollback and cancellations</li> </ul> </li> </ul>

Date	Description of activities across individual areas/systems
June 20 Saturday	<p><b>UTP EUAT:</b> Test session: UTP-EUAT rollback session with Wednesday's prices from WATS</p> <ul style="list-style-type: none"> <li>· prices from Wednesday's WATS</li> <li>· ability to connect to ports</li> <li>· ability to place orders</li> <li>· ability to execute transactions</li> <li>· deletion of orders after the session</li> <li>· deletion of transactions</li> </ul> <p>·</p> <p><b>WATS:</b> No session <b>KDPW CDP:</b> No processes</p> <ul style="list-style-type: none"> <li>· Expected Actions of Exchange Members:</li> <li>· Participation in UTP EUAT tests: <ul style="list-style-type: none"> <li>· system login and testing</li> <li>· submission of test orders</li> <li>· functional testing without trades</li> </ul> </li> <li>· Verification of: <ul style="list-style-type: none"> <li>· correctness of order deletion</li> <li>· system behavior at the end of the session</li> </ul> </li> </ul>
June 21 Sunday	<p><b>UTP EUAT:</b> Test session: UTP-EUAT rollback session with Wednesday's prices from WATS</p> <ul style="list-style-type: none"> <li>• ability to connect to ports</li> <li>• ability to place orders</li> <li>• ability to execute transactions</li> <li>• deletion of orders after the session</li> <li>• deletion of transactions</li> </ul> <p><b>WATS (after go-live):</b> No session <b>WATS PrePROD:</b> Test session</p> <p><b>Expected Actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• Return to UTP: <ul style="list-style-type: none"> <li>· standard order entry</li> <li>· verification of opening prices</li> </ul> </li> <li>• After the session: <ul style="list-style-type: none"> <li>· correctness of order deletion</li> <li>· system behavior at the end of the session</li> </ul> </li> </ul>
June 22 Monday	<p><b>UTP EUAT:</b> Test session:</p> <ul style="list-style-type: none"> <li>· order entry, modification, and cancellation</li> <li>· no trades</li> </ul> <p><b>WATS (after go-live):</b> No session <b>WATS PrePROD:</b> Test session</p> <p><b>Expected Actions of Exchange Members:</b></p> <ul style="list-style-type: none"> <li>• in UTP: <ul style="list-style-type: none"> <li>· standard order entry</li> <li>· verification of opening prices (from Wednesday)</li> </ul> </li> <li>• After the session: <ul style="list-style-type: none"> <li>· standard control of positions and settlement</li> </ul> </li> </ul>