



2007-08-24

Exchange Notice

IT 37/07

IT - Reminder Market Wide Acceptance Test, Thursday 13 September 2007

SAXESS release 4.8.0 will be launched on Monday 22 of October 2007 on all NOREX Exchanges. In order to prepare for the production launch, the NOREX Exchanges will run a Market Wide Acceptance Test (MWAT) on

Thursday 13th September at 18:00 - approx 21:00 CET

For some markets, the test will be run at a different time. The affected members will be informed directly.

All NOREX Exchanges, which include Stockholmsbörsen (SSE), Helsinki Stock Exchange (HSE), Oslo Børs (OB), Copenhagen Stock Exchange (CSE), Iceland Stock Exchange (ICEX), Tallinn Stock Exchange (TSE), Riga Stock Exchange (RSE) and Vilnius Stock Exchange (VSE), will take part in the MWAT.

The NOREX Exchanges invite all members, vendors and ISVs to participate the MWAT. **Note that it is mandatory to participate in the test for all members.** We strongly recommend that you perform the suggested test cases in combination with your own test cases, in order to verify that your system(s) will work as expected with the new SAXESS release. All systems connecting to SAXESS must be upgraded.

Please note the following points where your cooperation is required:

- Important! You should register for the tests before 1st of September.
- The MWAT will be run on Thursday 13th of September starting at 18:00 until approx 21:00 CET. The test is mandatory for all members.
- Following the test, you are expected to send a test report to each NOREX Exchange where you are a member, no later than Friday 14th of September at 12:00 CET.

More details are included below.

PURPOSE

The aim is to test the SAXESS central system and all member applications used for accessing SAXESS as well as testing all staff involved in the upgrade and hence minimise the risk of future production disturbances with SAXESS 4.8.0 release.

The SAXESS 4.8.0 release is a mandatory upgrade on all NOREX Exchanges. Together with the new release, a new version of the communication protocol (XTP 2.56 Build 102) is introduced. This new version is **not** compatible with the current version used in production (SAXESS 4.5.0, XTP 2.53).

The MWAT will also give you the opportunity to ensure that your trading application, together with front and back

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office systems, will work at your site together with the new SAXESS central system. The MWAT is the final test where **members accept the SAXESS central system**. Please, report all problems that you encounter which could call for changes in the central system.

PREPARATORY ACTIONS

Before the MWAT, you should take some preparatory actions:

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|-------------------------------|---|
| 1. Register for the test | <p>Please send the following information to one of the NOREX Exchanges you are a member of:</p> <ul style="list-style-type: none">• Confirm that you will participate in the MWAT• Which Participant ID or IDs you will use during the test(s). We strongly recommend that you use the test participant IDs which have been assigned to you;• On which exchange(s) you will be active during the test(s);• Which of your systems will be included in the test, and which will not be included;• Name, telephone number and email address to a person we can contact during the test(s), if necessary. <p>The email addresses for each exchange are included in a separate section below.</p> <p>If you are a member at several NOREX exchanges, we are content with receiving one registration for all the markets you would like to test.</p> <p>Please note: The registration must be sent to one of the exchanges no later than 1st of September.</p> |
| 2. Technical connections test | <p>Before the MWAT, you must verify that the systems you will use during the test can connect to the SAXESS 4.8.0 test environment.</p> |
| 3. Market access test | <p>Before the MWAT, you must also verify that the Participant ID(s) you will use during the test have access to the appropriate markets, and that you have user IDs that can be used to enter orders and trades.</p> |
| 4. Other test preparations | <p>If there are specific features in SAXESS 4.8.0 or in your own system(s) you would like to test during the MWAT, you should make the appropriate preparations; e.g. by creating test strategies and structured test scripts, or assigning specific test tasks to some of your test team members.</p> |

We strongly recommend that you complete the preparations no 2, 3 and 4 one-week prior to MWAT.



TRADING DURING MWAT

The purpose of this test is to verify correct functionality of systems and communication network to be used for SAXESS during a short trading day with intense trading from all members.

The NOREX Exchanges wish to **see as production like trading as possible** and encourage you to involve your professional traders. The MWAT is also an opportunity for the traders to become familiar with the new version of the trading system.

You can find the MWAT trading state schedules for each market attached. The overall schedule for the MWAT is also found at each exchange's member website.

In this MWAT, the main focus will be on the functional issues. However, system "failovers" will be performed during the time when the markets are open for trading. In order to maintain some minimum activity in the system, a load generator issuing orders at regular intervals will also be running.

Each of the NOREX Exchanges will perform normal actions in their markets; such as market intervention (matching halts, trading halts (suspension)) and trade cancellations. Currently we also plan to include the ancillary systems (e.g. index calculation, company disclosure system and some external information facilities) in the test.

The NOREX Exchanges strongly advise you to perform at least the actions listed below and to observe and report any occurrences that deviate from normal behaviour.

- normal trading - as many traders as possible should participate and observe what is happening; including response-time and other deviating occurrences
- Test "cases" that have caused problems earlier
- Test the new features
- Check Response Time Statistics

In addition, each exchange may issue a more detailed set of recommended tests that you should perform.

TRADING APPLICATIONS

Important. Applications used during the MWAT shall be certified applications, ie for applications which already have been certified for the current 4.5.0 release, we need the responsible developer/ISV to fill in and sign a "Statement of Compliance" to confirm that the application complies with the certification requirements for SAXESS 4.8.0. The template for the "Statement of Compliance" can be found on the member web site:
<http://omxgroup.com/nordicexchange/Kundlogin/> -> SAXESS -> Next version SAXESS

This document must be sent to each exchange where the application is certified.

New applications which have not yet been certified for SAXESS, must perform the full certification procedure, including result verification by the exchanges.

About SAXESS Trade

During the test, SAXESS Trade users must use the new version of SAXESS Trade Server and Client, i.e. version 4.80.00.10 or later.

The new SAXESS Trade version can be downloaded from OMX's, OB's and ICEX's member websites. At the same place you will, closer to the production weekend, find the right version to install to production on the upgrade



weekend. The exchanges will send out information to SAXESS Trade users when new versions are made available.

Please note that the SAXESS Trade applications for SAXESS 4.8.0 cannot be used with the current production system.

SESSION PARAMETERS

We would like to make the old rule clear that in the test system all participants shall use test participantIDs (i.e. Xxx, Yxx, Zxx, Fxx). Please do not use production participantIDs.

If you don't have (or have forgotten) your test participantID, please contact the trade support or your technical contact at the exchange and they will assist you. Please note that it will take one day for a new participantID to be activated after it has been registered in the system.

TEST SYSTEM

Please note that the MWATs will be performed in the test system SEXTST1 – not the production system -, which means that all ISVs and members with access to test systems, can participate.

For more information on how to connect to the SEXTST1 system, please check the exchanges' member websites. See separate section below for detailed contact information.

Other SAXESS test systems and the production system will not be available during the MWAT.

SUPPORT

For technical questions and error reports, please contact OMX First Line Support:

Phone: +46 8 405 65 80

Email: operator@omxgroup.com

For functional questions, please contact the Trade Support at each exchange. See detailed contact information below.

FEEDBACK

After the MWAT, please fill in the enclosed NOREX Test Report form and send one copy to **each** of the NOREX Exchanges where you are a member by the end of the test day, or no later than the following business day at 12:00 CET. The exchanges' email addresses are included below.

STATISTICS AND RESULTS FROM TEST

The exchanges will publish statistics and results from the MWAT at the exchanges' member websites.

ADDITIONAL INFORMATION

Please download the following files from the member web site for more information regarding the MWAT.

<http://omxgroup.com/nordicexchange/Kundlogin/> -> SAXESS -> Next version SAXESS

1. NOREX MWAT Schedule
2. NOREX MWAT Test Cases
3. MWAT Test Report Template

CONTACT INFORMATION

COPENHAGEN STOCK EXCHANGE:

Member web site address:	www.omxgroup.com/members
Trade Support during the MWAT:	Kundebordet@cse.dk +45 33 77 04 05 +45 20 71 66 83
Registration for the MWAT:	email: releaseupdate@omxgroup.com
Send Test Reports after MWAT to:	email: releaseupdate@omxgroup.com
Any other questions about the MWAT:	Erik Ellqvist +46 8 4056769 Email: erik.ellqvist@omxgroup.com

STOCKHOLMSBÖRSEN:

Member web site address:	www.omxgroup.com/members
Trade Support during the MWAT:	+46 8 4056570 or email: saxkb@omxgroup.com
Registration for the MWAT:	email: releaseupdate@omxgroup.com
Send Test Reports after MWAT to:	email: releaseupdate@omxgroup.com
Any other questions about the MWAT:	Erik Ellqvist +46 8 4056769 Email: erik.ellqvist@omxgroup.com

OSLO BØRS:

Member web site address:	http://www.oslobors.no/ob/saxess31
Trade Support during the MWAT:	phone: +47 22 34 17 65 or +47 22 34 17 25 email: saxess-test@oslobors.no
Registration for the MWAT:	saxess-test@oslobors.no
Send Test Reports after MWAT to:	saxess-test@oslobors.no
Any other questions about the MWAT:	Knut Jakhell, phone +47 22 34 17 25 e-mail: knut.jakhell@oslobors.no

ICELAND STOCK EXCHANGE:

Member web site address:	http://saxess.icex.is
Trade Support during the MWAT:	+354 525 2850
Registration for the MWAT:	+354 525 2842 - gh@icex.is
Send Test Reports after MWAT to:	gh@icex.is
Any other questions about the MWAT:	+354 525 2842 - gh@icex.is

HELSINKI STOCK EXCHANGE:

Member web site address:	www.omxgroup.com/members
Trade Support during the MWAT:	phone: +358 9 61667 261 email: helsinki.stockevent@omxgroup.com
Registration for the MWAT:	email: releaseupdate@omxgroup.com
Send Test Reports after MWAT to:	email: releaseupdate@omxgroup.com
Any other questions about the MWAT:	Sani Nevalainen +358 9 61667 683 Email: sani.nevalainen@omxgroup.com

TALLINN STOCK EXCHANGE:

Member web site address:	www.omxgroup.com/members
Trade Support during the MWAT:	+372 640 8856 e-mail: helpdesk.tallinn@omxgroup.com
Registration for the MWAT:	e-mail: helpdesk.tallinn@omxgroup.com
Send Test Reports after MWAT to:	e-mail: helpdesk.tallinn@omxgroup.com
Any other questions about the MWAT:	+372 640 8856 e-mail: helpdesk.tallinn@omxgroup.com

**RIGA STOCK EXCHANGE:**

Member web site address:	www.omxgroup.com/members
Trade Support during the MWAT:	+371 7212431
Registration for the MWAT:	e-mail: helpdesk.riga@omxgroup.com
Send Test Reports after MWAT to:	e-mail: helpdesk.riga@omxgroup.com
Any other questions about the MWAT:	+371 7212431 e-mail: helpdesk.riga@omxgroup.com

VILNIUS STOCK EXCHANGE:

Member web site address:	www.omxgroup.com/members
Trade Support during the MWAT:	+370 5 272 4352
Registration for the MWAT:	e-mail: helpdesk.vilnius@omxgroup.com
Send Test Reports after MWAT to:	e-mail: helpdesk.vilnius@omxgroup.com
Any other questions about the MWAT:	+370 5 272 4352 e-mail: helpdesk.vilnius@omxgroup.com

MiFID and SAXESS 4.8 schedule in brief

13 September MWAT 1

27 September MWAT 2

19 October Cancel of “Good till date” Orders (over night orders)

20 October Verify your systems, start 13:00 CET. Send status ASAP, but latest 15:00 CET. We will publish go/nc 16:00 CET.

22 October Launch of new software. Be prepared for trading with the new version of SAXESS, 4.8.0.

1 November MiFID configuration launch.

Best regards
OMX Nordic Exchange