

CCP/ZW/275/2023

Warsaw, 29 March 2023

To: KDPW\_CCP Participants  
(organised trading)

Dear Madam or Sir,

further to the letter of 4 October 2022, ref. no. CCP/ZW/655/2022, concerning the modifications to the KDPW and KDPW\_CCP IT systems planned for 2023, attached is a detailed specification of the changes scheduled to be implemented as part of the adaptation of the KDPW Group systems to the new trading system WATS.

The identified modifications relate to ISO20022 messages in the Securities Clearing (secl) area and consist of an update to the current version of the Clearing 3.0 standard, the addition of the standard KDPW communication envelope used for other message groups, and the expansion of the information content of the messages, as detailed in the attached document.

Furthermore, please be advised that we do not plan and have not identified any other modifications in other areas of data exchange between the KDPW Group and participants resulting from the adaptation of the KDPW Group's systems to the new trading system WATS.

We will inform you of the date when the new versions of the messages are available in the test environment in a separate communication.

Yours sincerely,

Żaneta Skorupska-Świrska  
Deputy Managing Director, KDPW\_CCP S.A.

Enclosure:

- Rules of exchanging ISO20022 messages in the kdpw\_stream system. Area: Clearing.



## **RULES OF EXCHANGING ISO20022 MESSAGES IN THE KDPW\_STREAM SYSTEM**

Area: Clearing

Version 4.0

*Warsaw, March 2023*

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## 1. DOCUMENT HISTORY

29.03.2023	KDPW_CCP
Version 4.0	Adaptation to the SWIFT Clearing 3.0 standard. Implementation of support for the technical envelope.
02.06.2021	KDPW_CCP
Version 3.1	Addition of SD_CSDR attributes to buy-in messages
3.11.2014	
Version 3.0	Addition of BISO messages: secl.007.01.02 and secl.009.01.02
22.02.2013	
Version 2.2	Update of namespaces in examples: align ment with the Clearing 2.0 value: ' <i>urn:iso:std:iso:20022:tec</i> '
	Message secl.004.01.02: field <i>TradDt</i> only contains date and no time, field <i>PlcOfTrad</i> removed from the general section <i>NetPosRpt</i>
3.02.2012	
Version 2.1	Alignment with SWIFT Clearing 2.0 standard
1.07.2011	
Version 2.0	Deletion of AMR code information
25.03.2011	
Version 1.0	Creation of the document

## 2. INTRODUCTION

This document describes the structure and the rules of exchanging ISO20022 messages in the Clearing area of the kdpw\_stream system.

The presented set of messages has been developed by Swift in co-operation with a group of CCP representatives and clearing member institutions.

This document describes the flow of messages in the context of KDPW\_CCP processes. It presents the structure of the ISO20022 message header – Business Application Header (BAH). It also describes the content of ISO20022 Clearing messages used by the kdpw\_stream system.

The messages described in this documentation are exchanged in the message exchange systems (SWI, ESDK/ESDI). Interested institutions will also be able to exchange ISO20022 messages via the Swift FINplus.

For additional information about ISO20022 message structures and detailed technical specifications, please visit the websites [www.iso20022.org](http://www.iso20022.org) and [www.swift.com](http://www.swift.com).

Message schemas in the form of XSD files with examples are posted on the MyStandards platform in the KDPW\_CCP section available at:

[https://www2.swift.com/mystandards/#/group/KDPW\\_Group/KDPW\\_CCP](https://www2.swift.com/mystandards/#/group/KDPW_Group/KDPW_CCP)

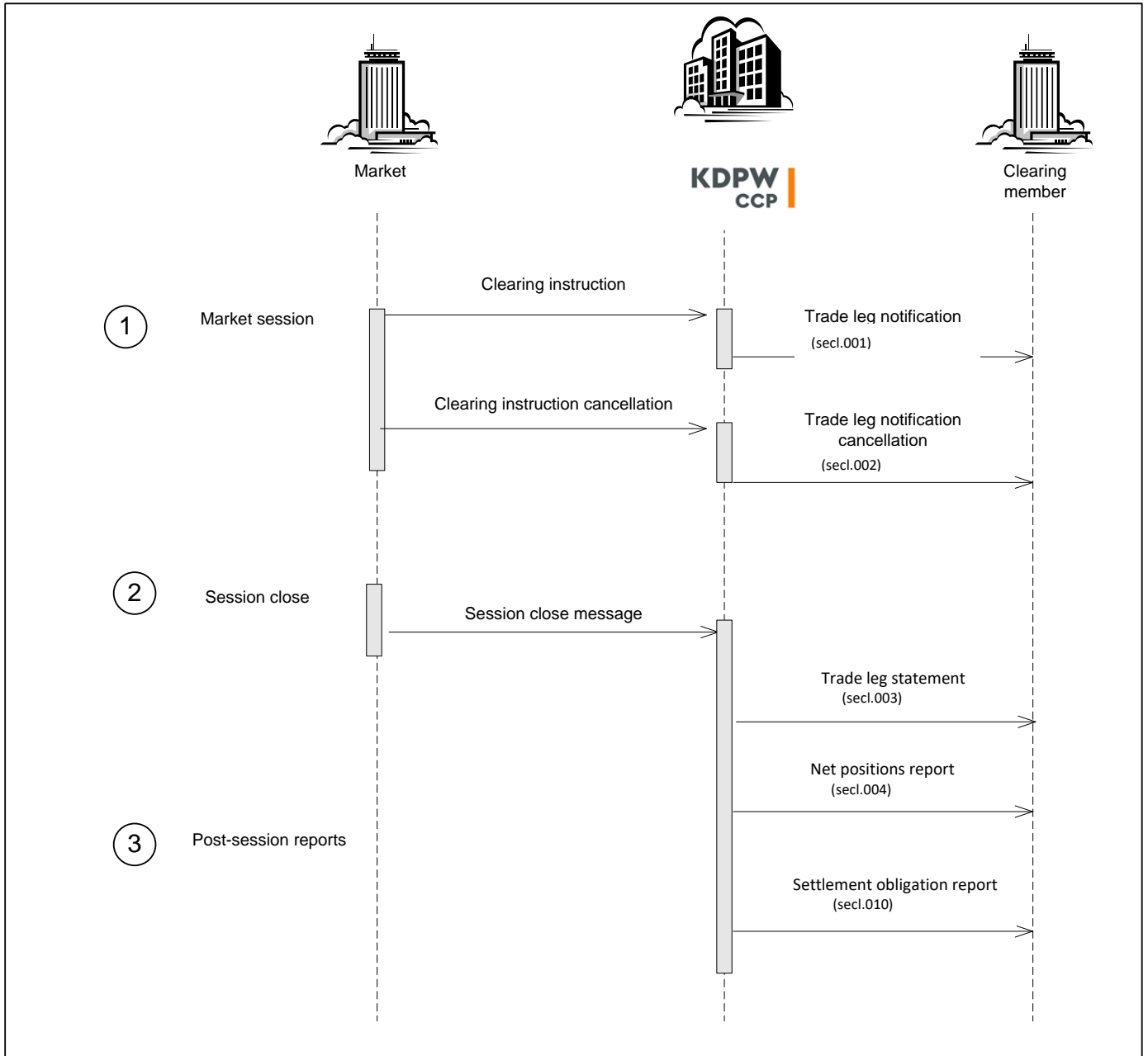
## 3. SUMMARY OF MODIFICATIONS ANNOUNCED IN 2023

- Implementation of ISO20022 messages compliant with the SWIFT Clearing 3.0 standard. Following the modifications, KDPW\_CCP will support the following Clearing messages:
  - secl.001.001.03
  - secl.002.001.03
  - secl.003.001.03
  - secl.004.001.03
  - secl.007.001.03
  - secl.008.001.03
  - secl.009.001.03
  - secl.010.001.03
- Introduction of the Business Application Header (BAH) version 2.0.
- Addition of the <RequestPayload> technical envelope compliant with the KDPW Group solution.
- Addition of the possibility to communicate the face amount for debt instruments. Fields containing asset volume data will be reported as face amount <FaceAmt> for debt instruments and in units <Unit> for other types of financial instruments.
- Report generation dates will be presented as date and time. The modification affects the following fields:
  - secl.003.001.03 – <StmntDtAndTm><DtTm>
  - secl.004.001.03 – <RptDtAndTm><DtTm>
  - secl.010.001.03 – <RptDtAndTm><DtTm>

## 4. MESSAGE FLOWS

### 4.1 ISO20022 message flows - Clearing

KDPW\_CCP sends the following messages to clearing members:



During the session, clearing members receive on an ongoing basis messages concerning transactions accepted for clearing in secl.001.001.03 messages. If a transaction is cancelled, the clearing member is notified in message secl.002.001.03.

After the close of a market session, during a clearing session, KDPW\_CCP sends reports to clearing members in messages:

secl.003.001.03 – the day's trade statement;

secl.004.001.03 – the day’s net position report;  
secl.010.001.03 –the settlement obligations report.

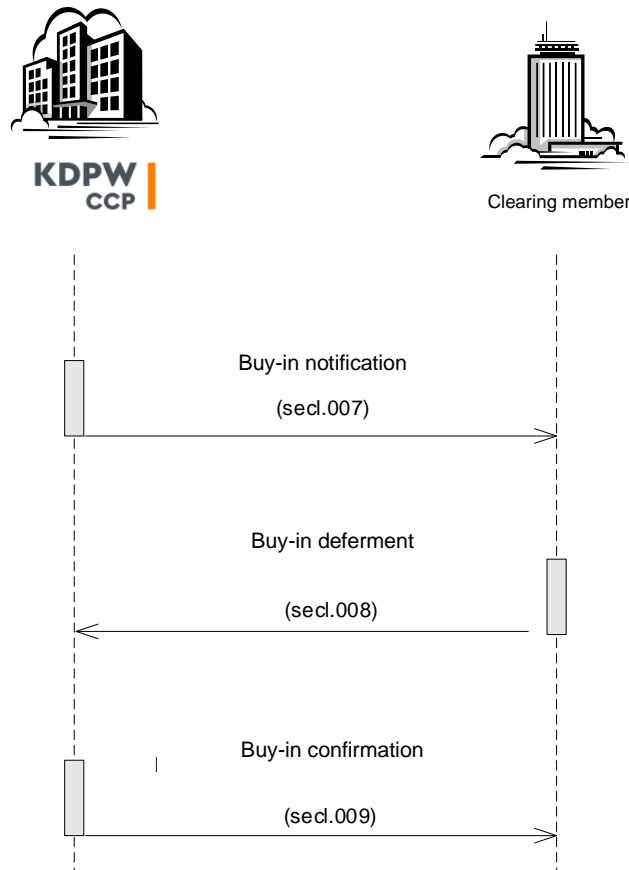
**4.2 ISO20022 message flows: securities buy-in procedure to eliminate a settlement fail (buy-in procedure)**

In the buy-in procedure, KDPW\_CCP sends the following messages to clearing members:

secl.007.001.03 – BuyInNotification – message announcing the start of a securities buy-back procedure;

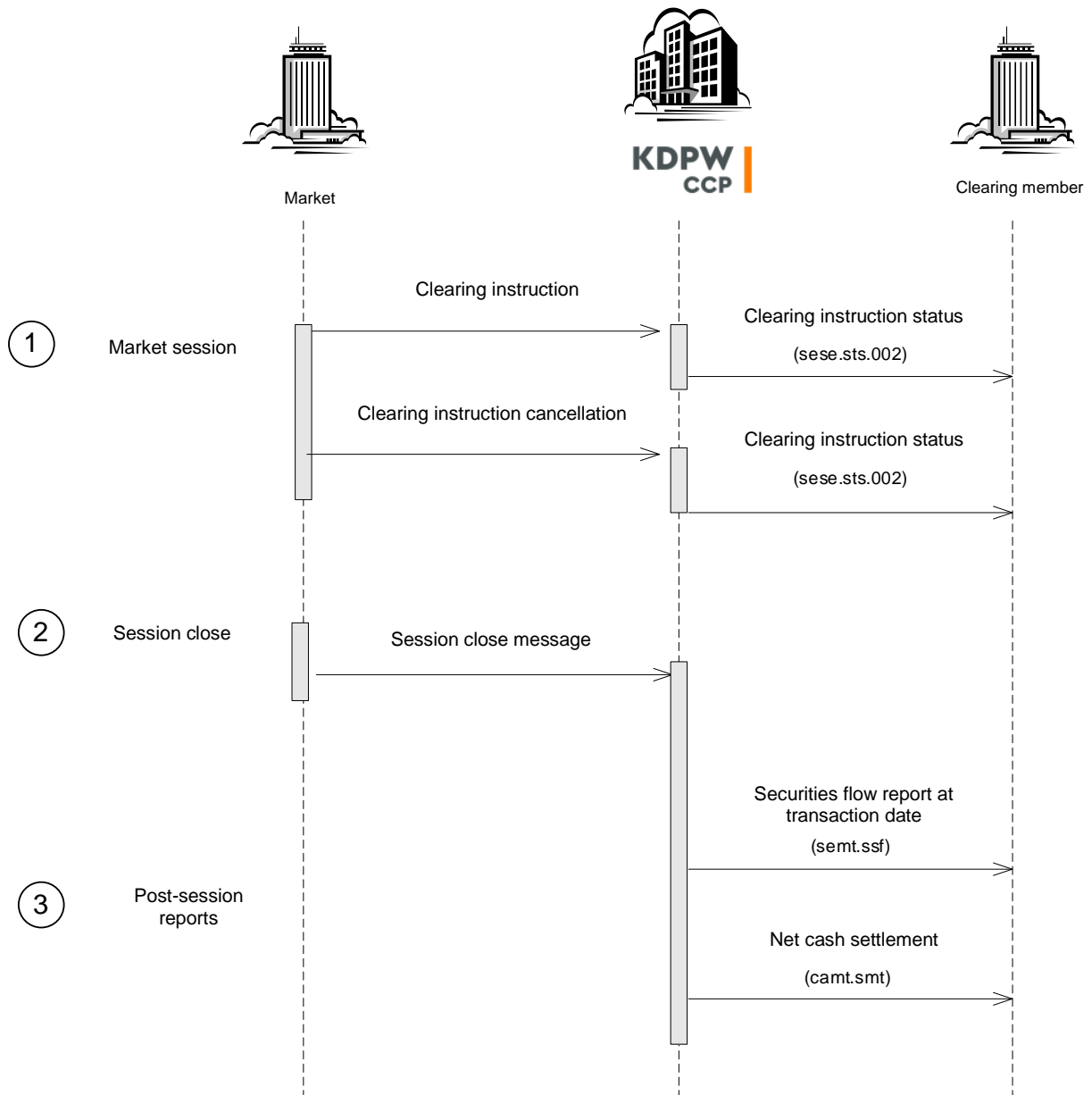
secl.009.001.03 – BuyInConfirmation – message reporting the status of the securities buy-back procedure.

Clearing members may request KDPW\_CCP to defer the securities buy-in procedure using the message secl.008.001.03.



**4.3 Backward compatibility: Maintaining current message types**

KDPW\_CCP participants may receive the same messages as they are currently, but are also supported in receiving messages with the new ISO20022 structure in the kdpw\_stream system:



For the sake of transparency, the figure above only presents messages which correspond in large part to the functions of the new ISO20022 messages. All other kdpw\_stream system messages will also be maintained.



## 5. SPECIFIC ISSUES OF MESSAGE STRUCTURE

### 5.1 Report pagination

With a view to effective exchange of messages over the telecommunication network, large reports will be split into parts known as pages.

The following messages described in this documentation may be paginated: secl.003.001.03, secl.004.001.03, and secl.010.001.03.

The numbers of subsequent report pages will be presented in field *PgNb*, e.g.:

```
<PgNb>1</PgNb>
```

The last page of a report will be flagged with the last page indicator set to *true*:

```
<LastPgInd>true</LastPgInd>
```

The identifier will be set to *false* for all other pages:

```
<LastPgInd>false</LastPgInd>
```

## 5.2 Business Application Header head.001.001.02 and the technical envelope

The main purpose of the standard header BAH (Business Application Header) is to present message sender and receiver identifiers at business application level.

BAH performs the same role in ISO20022 messages as the attributes *Sndr* and *Rcvr* of the main element (*KDPWDocument*) in *kdpw\_stream* system xml messages.

The specification and rules of use of BAH are available at [www.iso20022.org](http://www.iso20022.org).

Message content	Description
<pre>&lt;?xml version="1.0" encoding="UTF-8"?&gt; &lt;AppHdr xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.02"&gt;</pre>	
<pre>&lt;CharSet&gt;utf_8&lt;/CharSet&gt;</pre>	Characters set
<pre>&lt;Fr&gt;   &lt;OrgId&gt;     &lt;Id&gt;       &lt;OrgId&gt;         &lt;AnyBIC&gt;KDPWPLPW&lt;/AnyBIC&gt;       &lt;/OrgId&gt;     &lt;/Id&gt;   &lt;/OrgId&gt; &lt;/Fr&gt;</pre>	Message sender (in the example, in the form of the BIC code). KDPW_CCP will use the four-character code '0010'
<pre>&lt;To&gt;   &lt;OrgId&gt;     &lt;Id&gt;       &lt;OrgId&gt;         &lt;Othr9&gt;           &lt;Id&gt;09AA&lt;/Id&gt;           &lt;Issr&gt;KDPW&lt;/Issr&gt;         &lt;/Othr9&gt;       &lt;/OrgId&gt;     &lt;/Id&gt;   &lt;/OrgId&gt; &lt;/To&gt;</pre>	Message receiver (in the example, in the form of a four-character code issued by the KDPW Group)
<pre>&lt;BizMsgIdr&gt;id1&lt;/BizMsgIdr&gt;</pre>	Business message identifier
<pre>&lt;MsgDefIdr&gt;secl.001.001.03&lt;/MsgDefIdr&gt;</pre>	Business message identifier type
<pre>&lt;CreDt&gt;2023-04-01T09:00:00Z&lt;/CreDt&gt;</pre>	Message generation UTC (Coordinated Universal Time) date and time
<pre>&lt;/AppHdr&gt;</pre>	

The *kdpw\_stream* system requires the combination of the BAH and the main document with a technical envelope (RequestPayload). The structure of each business message follows the template below:

```
<RequestPayload>
  <AppHdr> ... </AppHdr>
  <Document> ... </Document>
</RequestPayload>
```

The XML schema for this structure is as follows:

```
<?xml version="1.0" encoding="UTF-8"?>
<xs:schema xmlns="kdpw:ISO20022BusinessMessage2"
  xmlns:xs="http://www.w3.org/2001/XMLSchema"
  targetNamespace="kdpw:ISO20022BusinessMessage2"
  elementFormDefault="qualified">
<xs:element name="RequestPayload" type="ISO20022BusinessMessage1"/>
<xs:complexType name="ISO20022BusinessMessage1">
  <xs:sequence>
    <xs:any namespace="urn:iso:std:iso:20022:tech:xsd:head.001.001.02"
      processContents="strict"/>
    <xs:any processContents="strict"/>
  </xs:sequence>
</xs:complexType>
</xs:schema>
```

Below is an example of a business message with the BAH and the KDPW Group technical envelope:

```
<?xml version="1.0" encoding="UTF-8"?>
<RequestPayload>
  <AppHdr xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
    xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.02">
    <CharSet>utf_8</CharSet>
    <Fr>
      <OrgId>
        <Id>
          <OrgId>
            <Othr>
              <Id>0010</Id>
              <Issr>KDPW</Issr>
            </Othr>
          </OrgId>
        </Id>
      </OrgId>
    </Fr>
    <To>
      <OrgId>
        <Id>
          <OrgId>
            <Othr>
              <Id>09AA</Id>
              <Issr>KDPW</Issr>
            </Othr>
          </OrgId>
        </Id>
      </OrgId>
    </To>
    <BizMsgIdr>id1</BizMsgIdr>
    <MsgDefIdr>secl.001.001.01</MsgDefIdr>
    <CreDt>2023-04-01T10:00:00Z</CreDt>
  </AppHdr>
  <Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
    xmlns="urn:iso:std:iso:20022:tech:xsd:secl.001.001.03">
    <TradLegNtfctn>
      <Id>
```

```

<Id>id1</Id>
<CreDtTm>
  <DtTm>2023-04-01T10:00:00</DtTm>
</CreDtTm>
</Id>
<ClrMmb>
  .....(remaining message content)
</TradLegNtfctn>
</Document>
</RequestPayload>

```

## 6. MESSAGE CONTENT DESCRIPTION

### 6.1 Trade Leg Notification secl.001.001.03

Message transmitted to KDPW\_CCP clearing members. Message secl.001.001.03 is transmitted on an ongoing basis after each transaction accepted for clearing at KDPW\_CCP. This message presents the terms of the transaction concluded on the market.

### 6.2 Trade Leg Cancellation secl.002.001.02

A message sent by KDPW\_CCP to a clearing member in case of cancellation of a previous transaction.

Message content	Description
<pre> &lt;?xml version="1.0" encoding="UTF-8"?&gt; &lt;Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns=" urn:iso:std:iso:20022:tech:xsd:secl.001.001.03"&gt; &lt;TradLegNtfctn&gt;   &lt;ClrMmb&gt;     &lt;PrtryId&gt;       &lt;Id&gt;09AA&lt;/Id&gt;       &lt;Issr&gt;KDPW&lt;/Issr&gt;     &lt;/PrtryId&gt;   &lt;/ClrMmb&gt;   &lt;ClrAcct&gt;     &lt;Id&gt;1111&lt;/Id&gt;     &lt;Tp&gt;HOUS&lt;/Tp&gt;   &lt;/ClrAcct&gt;   &lt;ClrDtls&gt;     &lt;SttlmNetgElgblCd&gt;NETT&lt;/SttlmNetgElgblCd&gt;     &lt;GrntedTrad&gt;true&lt;/GrntedTrad&gt; </pre>	
<pre>   &lt;ClrMmb&gt;     &lt;PrtryId&gt;       &lt;Id&gt;09AA&lt;/Id&gt;       &lt;Issr&gt;KDPW&lt;/Issr&gt;     &lt;/PrtryId&gt;   &lt;/ClrMmb&gt; </pre>	Four-character identifier of the clearing member
<pre>   &lt;ClrAcct&gt;     &lt;Id&gt;1111&lt;/Id&gt;     &lt;Tp&gt;HOUS&lt;/Tp&gt;   &lt;/ClrAcct&gt; </pre>	Identifier and type of clearing account in the KDPW_CCP system Account type codes: CLIE – client (client’s account) HOUS – house (proprietary account) LIPR – liquidity provider (market maker) ELIP – external market maker OTHR - other
<pre>   &lt;ClrDtls&gt;     &lt;SttlmNetgElgblCd&gt;NETT&lt;/SttlmNetgElgblCd&gt; </pre>	Netting qualifier Allowed values: GROS – gross settlement NETT – net settlement
<pre>     &lt;GrntedTrad&gt;true&lt;/GrntedTrad&gt; </pre>	Guaranteed trade indicator Possible values: true – guaranteed trade false – non-guaranteed trade

<NonGrntedTrad>	Counterparty identifier section Only for <u>non-guaranteed trades</u>
<TradCtrPtyMmbld> <Prtryld> <Id>09AA</Id> <Issr>KDPW</Issr> </Prtryld> </TradCtrPtyMmbld>	Trade counterparty Only for <u>non-guaranteed trades</u>
<TradCtrPtyClrMmbld> <Prtryld> <Id>09AA</Id> <Issr>KDPW</Issr> </Prtryld> </TradCtrPtyClrMmbld>	Trade counterparty's clearing member Only for <u>non-guaranteed trades</u>
</NonGrntedTrad>	
</ClrDtIs>	
<TradLegDtIs>	
<TradLegId>UTP_TR1</TradLegId>	Trade identifier issued by the marker
<TradId>Z1</TradId>	Order identifier issued by the broker
<TradExctnId>UTP_Z1</TradExctnId>	Order identifier issued by the market
<TradDt>2023-04-01T09:59:10</TradDt>	Trade date and time
<SttlmDt> <Dt>2023-04-04</Dt> </SttlmDt>	Expected settlement date
<FinInstrmId> <ISIN>PL1234567890</ISIN> <OthrId> <Id>ASDFGHJAJ</Id> <Tp> <Cd>PSCD</Cd> </Tp> </OthrId> </FinInstrmId>	Financial instrument ISIN code  In addition, the field <i>OtherId</i> may present identifiers used by the Exchange system: PSCD – pseudo-ISIN code for transactions other than main market segment trades in UTP system
<BuySellInd>BUYI</BuySellInd>	Buy/sell indicator Allowed values: BUYI – buy SELL - sell
<TradQty> <Unit>100</Unit> lub <FaceAmt>100000</FaceAmt> </TradQty>	Quantity of financial instruments
<DealPric> <Val> <Amt Ccy="PLN">1000</Amt> </Val> </DealPric>	Deal price
<PlcOfTrad> <Id> <MktldrCd>XWAR</MktldrCd> </Id> <Tp> <Cd>EXCH</Cd> </Tp> </PlcOfTrad>	Place of trading – MIC code and market type. Market type values: EXCH – Exchange trade PRIM – primary market

<pre>&lt;TradTp&gt;OOBK&lt;/TradTp&gt;</pre>	<p>Trade type kdpw_stream values: OOBK – market transaction</p>
<pre>&lt;TradgPty&gt;   &lt;PrtryId&gt;     &lt;Id&gt;09BB&lt;/Id&gt;     &lt;Issr&gt;KDPW&lt;/Issr&gt;   &lt;/PrtryId&gt; &lt;/TradgPty&gt;</pre>	<p>Trading party identifier</p>
<pre>&lt;TradgCpcty&gt;PRIN&lt;/TradgCpcty&gt;</pre>	<p>Trading capacity: AGEN – on clients' account PRIN – proprietary account</p>
<pre>&lt;/TradLegDtls&gt;</pre>	
<pre>&lt;SttlmDtls&gt;</pre>	
<pre>&lt;SttlmAmt&gt;   &lt;Amt Ccy="PLN"&gt;100000&lt;/Amt&gt; &lt;/SttlmAmt&gt;</pre>	<p>Settlement amount</p>
<pre>&lt;/SttlmDtls&gt;</pre>	
<pre>&lt;/TradLegNtfctn&gt;</pre>	
<pre>&lt;/Document&gt;</pre>	

### 6.3 Trade Leg Statement secl.003.001.03

Message transmitted to KDPW\_CCP clearing members containing a summary of the clearing member's transactions accepted for clearing on a given day.  
The message is sent at the close of a clearing day.

Message content	Description
<?xml version="1.0" encoding="UTF-8"?> <Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="urn:iso:std:iso:20022:tech:xsd:secl.003.001.03">	
<TradLegStmnt>	
<StmntParams>	
<StmntId>Stmnt1</StmntId>	Report identifier (common to all parties)
<StmntDtAndTm> <DtTm>2023-04-01T17:00:00</DtTm> </StmntDtAndTm>	Report date and time
<UpdTp>COMP</UpdTp>	Statement data indicator: COMP – complete data DELT – changes only (not used by kdpw_stream)
<Frqcy>DAIL</Frqcy>	Report frequency: DAIL – daily report INDA – intra-day report (not used by kdpw_stream) ONDE – on-demand report (not used by kdpw_stream)
<ActvtyInd>true</ActvtyInd>	Activity indicator of the reported period
</StmntParams>	
<Pgntn> <PgNb>1</PgNb> <LastPgInd>true</LastPgInd> </Pgntn>	Page number  <i>LastPgInd</i> field values: true – last page false – other page
<ClrMmb> <PrtryId> <Id>09AA</Id> <Issr>KDPW</Issr> </PrtryId> </ClrMmb>	Clearing member KDPW identifier
<StmntDtls>	
<ClrAcct> <Id>1111</Id> <Tp>HOUS</Tp> </ClrAcct>	KDPW_CCP system clearing account identifier and type Account types: CLIE – client (client's account) HOUS – house (proprietary account) LIPR – liquidity provider (market maker) ELIP – external market maker OTHR - other
<TradLegsDtls>	
<TradLegId>Z1</TradLegId>	Market transaction identifier
<TradId>Z1</TradId>	Broker order identifier
<TradExctnId>UTP_TR1</TradExctnId>	Market order identifier
<TradDt>2023-04-01T09:10:10</TradDt>	Trade date and time

<pre>&lt;SttlmDt&gt;   &lt;Dt&gt;2023-04-04&lt;/Dt&gt; &lt;/SttlmDt&gt;</pre>	Intended settlement date
<pre>&lt;FinInstrmId&gt;   &lt;ISIN&gt;PL1234567890&lt;/ISIN&gt; &lt;/FinInstrmId&gt;</pre>	Financial instrument ISIN code
<pre>&lt;BuySellInd&gt;BUYI&lt;/BuySellInd&gt;</pre>	Buy/sell indicator Allowed values: BUYI – buy SELL – sell
<pre>&lt;TradQty&gt;   &lt;Unit&gt;100&lt;/Unit&gt; or   &lt;FaceAmt&gt;100000&lt;/FaceAmt&gt; &lt;/TradQty&gt;</pre>	Trade quantity
<pre>&lt;DealPric&gt;   &lt;Val&gt;     &lt;Amt Ccy="PLN"&gt;1000&lt;/Amt&gt;   &lt;/Val&gt; &lt;/DealPric&gt;</pre>	Deal price
<pre>&lt;PlcOfTrad&gt;   &lt;Id&gt;     &lt;MktIdrCd&gt;XWAR&lt;/MktIdrCd&gt;   &lt;/Id&gt;   &lt;Tp&gt;     &lt;Cd&gt;EXCH&lt;/Cd&gt;   &lt;/Tp&gt; &lt;/PlcOfTrad&gt;</pre>	Place of trading – MIC code and market type.  Market type values: EXCH – Exchange trade PRIM – primary market
<pre>&lt;TradTp&gt;OOBK&lt;/TradTp&gt;</pre>	Trade type kdpw_stream values: OOBK – market transaction
<pre>&lt;TradgPty&gt;   &lt;PrtryId&gt;     &lt;Id&gt;09BB&lt;/Id&gt;     &lt;Issr&gt;KDPW&lt;/Issr&gt;   &lt;/PrtryId&gt; &lt;/TradgPty&gt;</pre>	Trading party identifier
<pre>&lt;TradgCpcty&gt;AGEN&lt;/TradgCpcty&gt;</pre>	Trading capacity: AGEN – on clients' account PRIN – proprietary account
<pre>&lt;ClrDtls&gt;   &lt;SttlmNetgElgblCd&gt;NETT&lt;/SttlmNetgElgblCd&gt;</pre>	Netting qualifier Allowed values: GROS – gross settlement NETT – net settlement
<pre>&lt;/ClrDtls&gt;</pre>	
<pre>&lt;/TradLegsDtls&gt;</pre>	
<pre>&lt;TradLegsDtls&gt;</pre>	
<pre>....</pre>	<i>Next trade details</i>
<pre>&lt;/TradLegsDtls&gt;</pre>	
<pre>&lt;/StmtDtls&gt;</pre>	
<pre>&lt;/TradLegStmt&gt;</pre>	
<pre>&lt;/Document&gt;</pre>	



#### 6.4 Net Positions Report secl.004.001.03

Message transmitted to KDPW\_CCP clearing members containing a list of the aggregated net clearing positions resulting from transactions accepted for clearing on a given day.  
The message is sent at the close of a clearing day.

Message content	Description
<?xml version="1.0" encoding="UTF-8"?> <Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="urn:iso:std:iso:20022:tech:xsd:secl.004.001.03">	
<NetPos>	
<RptParams>	
<NetPosId>Net Pos1</NetPosId>	Net position identifier
<RptDtAndTm> <DtTm>2023-04-01T17:00:00</DtTm> </RptDtAndTm>	Net position date and time
<UpdTp>COMP</UpdTp>	Report data indicator: COMP – complete data DELT – changes only (not used by kdpw_stream)
<Frqcy>DAIL</Frqcy>	Report frequency: DAIL – daily report INDA – intra-day report (not used) ONDE – on-demand report (not used)
<ActvtyInd>true</ActvtyInd>	Activity indicator of the reported period
</RptParams>	
<Pgntn> <PgNb>1</PgNb> <LastPgInd>true</LastPgInd> </Pgntn>	Page number  <i>LastPgInd</i> field values: true – last page false – other page
<ClrMmb> <PrtryId> <Id>09AA</Id> <Issr>KDPW</Issr> </PrtryId> </ClrMmb>	Clearing member KDPW identifier
<NetPosRpt>	
<ClrAcct> <Id>1CLR_ACC_HOUSE</Id> <Tp>HOUS</Tp> </ClrAcct>	KDPW system clearing account identifier and type Account types: CLIE – client (client’s account) HOUS – house (proprietary account) LIPR – liquidity provider (market maker) ELIP – external market maker OTHR - other
<DlvryAcct> <Id>2222</Id> <Nm>Konto do rozrachunku</Nm> </DlvryAcct>	Account identifier and account name of KDPW settlement agent
<FinInstrmId> <ISIN>PL1234567890</ISIN> </FinInstrmId>	Financial instrument ISIN code

<pre>&lt;NetPosAmt&gt;   &lt;Amt Ccy="PLN"&gt;4100&lt;/Amt&gt;   &lt;CdtDbtInd&gt;DBIT&lt;/CdtDbtInd&gt; &lt;/NetPosAmt&gt;</pre>	Net position amount
<pre>&lt;NetQty&gt;   &lt;Unit&gt;410&lt;/Unit&gt; &lt;/NetQty&gt;</pre>	Quantity of financial instruments in the clearing position
<pre>&lt;SctiesMvmntTp&gt;DELI&lt;/SctiesMvmntTp&gt;</pre>	Securities movement type DELI – delivery RECE - receipt
<pre>&lt;Dpstry&gt;   &lt;BIC&gt;KDPWPLPW&lt;/BIC&gt; &lt;/Dpstry&gt;</pre>	Depository BIC code
<pre>&lt;TradLegDtls&gt;</pre>	Optional trade leg details section
<pre>&lt;TradLegId&gt;Z1&lt;/TradLegId&gt;</pre>	Market transaction identifier
<pre>&lt;TradId&gt;Z1&lt;/TradId&gt;</pre>	Broker order identifier
<pre>&lt;TradExctnId&gt;UTP_TR1&lt;/TradExctnId&gt;</pre>	Market order identifier
<pre>&lt;TradDt&gt;2023-04-01&lt;/TradDt&gt;</pre>	Trade date
<pre>&lt;SttlmDt&gt;   &lt;Dt&gt;2023-04-04&lt;/Dt&gt; &lt;/SttlmDt&gt;</pre>	Intended settlement date
<pre>&lt;BuySellInd&gt;BUYI&lt;/BuySellInd&gt;</pre>	Buy/sell indicator Allowed values: BUYI – buy SELL - sell
<pre>&lt;TradQty&gt;   &lt;Unit&gt;100&lt;/Unit&gt; or   &lt;FaceAmt&gt;100000&lt;/FaceAmt&gt; &lt;/TradQty&gt;</pre>	Trade quantity
<pre>&lt;DealPric&gt;   &lt;Val&gt;     &lt;Amt Ccy="PLN"&gt;1000&lt;/Amt&gt;   &lt;/Val&gt; &lt;/DealPric&gt;</pre>	Deal price
<pre>&lt;PlcOfTrad&gt;   &lt;Id&gt;     &lt;MktIdrCd&gt;XWAR&lt;/MktIdrCd&gt;   &lt;/Id&gt;   &lt;Tp&gt;     &lt;Cd&gt;EXCH&lt;/Cd&gt;   &lt;/Tp&gt; &lt;/PlcOfTrad&gt;</pre>	Place of trading – MIC code and market type.  Market type values: EXCH – Exchange trade PRIM – primary market
<pre>&lt;TradTp&gt;OOBK&lt;/TradTp&gt;</pre>	Trade type kdpw_stream values: OOBK – market transaction
<pre>&lt;TradgPty&gt;   &lt;PrtryId&gt;     &lt;Id&gt;09BB&lt;/Id&gt;     &lt;Issr&gt;KDPW&lt;/Issr&gt;   &lt;/PrtryId&gt; &lt;/TradgPty&gt;</pre>	Trading party identifier
<pre>&lt;TradgCpcty&gt;AGEN&lt;/TradgCpcty&gt;</pre>	Trading capacity: AGEN – on clients' account PRIN – proprietary account

</TradLegDtIs>	
<TradLegsDtIs>	
.....	<i>Next trade details</i>
</TradLegsDtIs>	
</NetPosRpt>	
<NetPosRpt>	
.....	<i>Next net position details</i>
<TradLegDtIs>	<i>Next trade details</i>
.....	
</TradLegDtIs>	
</NetPosRpt>	
</NetPos>	
</Document>	

### 6.5 Settlement Obligations Report secl.010.001.03

Message transmitted to KDPW\_CCP clearing members containing a list of the clearing member's settlement obligations and receivables.

The message is sent at the close of a clearing day.

Message content	Description
<?xml version="1.0" encoding="UTF-8"?> <Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="urn:iso:std:iso:2002:tech:xsd:secl.010.001.03">	
<SttlmOblgtnRpt>	
<RptParams>	
<RptId>Sett obl rep 1</RptId>	Report identifier (common to all parties)
<RptDtAndTm> <DtTm>2023-04-01T17:00:00</DtTm> </RptDtAndTm>	Report date and time
</RptParams>	
<Pgntn> <PgNb>1</PgNb> <LastPgInd>true</LastPgInd> </Pgntn>	Page number  <i>LastPgInd</i> field values: true – last page false – other page
<ClrMmb> <PrtryId> <Id>09AA</Id> <Issr>KDPW</Issr> </PrtryId> </ClrMmb>	Four-character identifier of the clearing member
<DlvryAcct> <Id>2222</Id> <Nm>Konto do rozrachunku</Nm> </DlvryAcct>	Account identifier and account name of KDPW settlement agent
<RptDtIs>	
<SttlmOblgtnDtIs>	
<SttlmOblgtnId>Set obl 1</SttlmOblgtnId>	Settlement obligations identifier
<FinInstrmId> <ISIN>PL1234567890</ISIN> </FinInstrmId>	Financial instrument ISIN code
<IntnddSttlmDt> <Dt> <Dt>2023-04-04</Dt> </Dt>	Intended settlement date
</IntnddSttlmDt>	
<Qty> <Unit>410</Unit> lub <FaceAmt>410000</FaceAmt> </Qty>	Quantity of financial instruments for the member's obligation of receivable
<SttlmAmt> <Amt Ccy="PLN">4100</Amt> </SttlmAmt>	Cash value of the obligation of receivable

<pre> &lt;PlcOfTrad&gt;   &lt;Id&gt;     &lt;MktIdrCd&gt;XWAR&lt;/MktIdrCd&gt;   &lt;/Id&gt;   &lt;Tp&gt;     &lt;Cd&gt;EXCH&lt;/Cd&gt;   &lt;/Tp&gt; &lt;/PlcOfTrad&gt; </pre>	<p>Place of trading – MIC code and market type.</p> <p>Market type values: EXCH – Exchange trade PRIM – primary market</p>
<pre> &lt;SctiesMvmntTp&gt;DELI&lt;/SctiesMvmntTp&gt; </pre>	<p>Securities movement type DELI – delivery RECE - receipt</p>
<pre> &lt;Pmt&gt;APMT&lt;/Pmt&gt; </pre>	<p>Payment flag APMT – against payment FREE – free of payment</p>
<pre> &lt;/SttlmOblgtnDtls&gt; </pre>	
<pre> &lt;SttlmOblgtnDtls&gt; </pre>	
<pre> ..... </pre>	<p><i>Next settlement obligations details</i></p>
<pre> &lt;/SttlmOblgtnDtls&gt; </pre>	
<pre> &lt;/RptDtls&gt; </pre>	
<pre> &lt;/SttlmOblgtnRpt&gt; </pre>	
<pre> &lt;/Document&gt; </pre>	

## 6.6 BuyInNotification secl.007.001.03

A message sent to KDPW\_CCP clearing members as notification of the initiation of a securities buy-in.

Message content	Description
<pre>&lt;?xml version="1.0" encoding="UTF-8"?&gt; &lt;Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns=" urn:iso:std:iso:20022:tech:xsd:secl.007.001.03"&gt;</pre>	
<b>&lt;BuyInNtfctn&gt;</b>	
<b>&lt;TxId&gt;00015&lt;/TxId&gt;</b>	Buy-in identifier
<b>&lt;ClrMmb&gt;</b> <b>&lt;PrtryId&gt;</b> <b>&lt;Id&gt;5001&lt;/Id&gt;</b> <b>&lt;Issr&gt;KDPW&lt;/Issr&gt;</b> <b>&lt;/PrtryId&gt;</b> <b>&lt;/ClrMmb&gt;</b>	Identifier of the clearing member causing the settlement fail or KDPW_CCP identifier if the notification is given to a member awaiting delivery of securities
<b>&lt;NtfctnDtIs&gt;</b>	Notification details
<b>&lt;XpctdBuyInDt&gt;</b> <b>&lt;Dt&gt;2020-10-14&lt;/Dt&gt;</b> <b>&lt;/XpctdBuyInDt&gt;</b>	Expected buy-in date
<b>&lt;/NtfctnDtIs&gt;</b>	
<b>&lt;OrgnlSttlmOblgtn&gt;</b>	Details of the original settlement obligation for which buy-in is initiated
<b>&lt;IntnddSttlmDt&gt;2020-10-09&lt;/IntnddSttlmDt&gt;</b>	Intended settlement date of the obligation subject to the buy-in
<b>&lt;FinInstrmId&gt;</b> <b>&lt;ISIN&gt;PLTLKPL00017&lt;/ISIN&gt;</b> <b>&lt;/FinInstrmId&gt;</b>	ISIN code
<b>&lt;TradDt&gt;2020-10-07&lt;/TradDt&gt;</b>	Date of original trades comprised by the obligation subject to the buy-in
<b>&lt;DealPric&gt;</b> <b>&lt;Val&gt;</b> <b>&lt;Amt Ccy="PLN"&gt;2.00&lt;/Amt&gt;</b> <b>&lt;/Val&gt;</b> <b>&lt;/DealPric&gt;</b>	Unit price of instruments covered by the obligation subject to the buy-in
<b>&lt;Qty&gt;</b> <b>&lt;Unit&gt;400&lt;/Unit&gt;</b> <b>Lub &lt;FaceAmt&gt;400000&lt;/FaceAmt&gt;</b> <b>&lt;/Qty&gt;</b>	Quantity of equity instruments or face amount of debt instruments in the original obligation
<b>&lt;Dpstry&gt;</b> <b>&lt;BIC&gt;KDPWPLPW&lt;/BIC&gt;</b> <b>&lt;/Dpstry&gt;</b>	KDPWLPW - BIC
<b>&lt;RmngQtyToBeSttlD&gt;</b> <b>&lt;Unit&gt;200&lt;/Unit&gt;</b> <b>Lub &lt;FaceAmt&gt;200000&lt;/FaceAmt&gt;</b> <b>&lt;/RmngQtyToBeSttlD&gt;</b>	Remaining quantity/face amount of securities to be settled
<b>&lt;SttlmAmt&gt;</b> <b>&lt;Amt Ccy="PLN"&gt;800&lt;/Amt&gt;</b> <b>&lt;CdtDbtInd&gt;DBIT&lt;/CdtDbtInd&gt;</b> <b>&lt;/SttlmAmt&gt;</b>	Settlement amount and currency

<pre> &lt;RmngAmtToBeSttld&gt;   &lt;Amt Ccy="PLN"&gt;400&lt;/Amt&gt;   &lt;CdtDbtInd&gt;DBIT&lt;/CdtDbtInd&gt; &lt;/RmngAmtToBeSttld&gt; </pre>	Remaining amount of the trade subject to the buy-in
<pre> &lt;/OrgnlSttlmOblgtn&gt; </pre>	
<pre> &lt;/BuyInNtfctn&gt; </pre>	
<pre> &lt;/Document&gt; </pre>	

### 6.7 BuyInConfirmation secl.009.001.03

A message sent to KDPW\_CCP clearing members as confirmation of a securities buy-in status.

Message content	Description
<?xml version="1.0" encoding="UTF-8"?> <Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="urn:iso:std:iso:20022:tech:xsd:secl.009.001.03">	
<BuyInConf>	
<TxId>TRAD123</TxId>	Buy-in identifier
<ClrMmb> <PrtryId> <Id>5001</Id> <Issr>KDPW</Issr> </PrtryId> </ClrMmb>	Identifier of the clearing member causing the settlement fail or KDPW_CCP identifier if the notification is given to a member awaiting delivery of securities
<BuyInDtls>	Buy-in details
<BuyInId>12345</BuyInId>	Identifier of buy-in conducted by KDPW_CCP or identifier of buy-in for compensation payments
<Dt>2020-10-14</Dt>	Buy-in date or current date for compensation payments
<Pric> <Val> <Amt Ccy="PLN">2.10</Amt> </Val> </Pric>	Buy-in unit price or market price for compensation payments
<SctiesBuyIn>	
<Dpstry> <BIC>KDPWPLPW</BIC> </Dpstry>	KDPWLPW - BIC
<SttlmAmt> <Amt Ccy="PLN">420</Amt> <CdtDbtInd>DBIT</CdtDbtInd> </SttlmAmt>	Settlement amount and currency
<Fees> <Amt Ccy="PLN">20</Amt> <CdtDbtInd>CRDT</CdtDbtInd> </Fees>	Price difference reimbursed to KDPW_CCP
</SctiesBuyIn>	Details of required cash compensation if KDPW_CCP is unable to buy in all securities
<ReqrCshCompstn>	Section completed if buy-in is not possible or not effective
<SttlmAmt> <Amt Ccy="PLN">100</Amt> <CdtDbtInd>DBIT</CdtDbtInd> </SttlmAmt>	Compensation amount and currency
<ValDt>2020-10-15</ValDt>	Compensation payment date
</ReqrCshCompstn>	
</BuyInDtls>	
<OrgnlSttlmOblgtn>	
<IntnddSttlmDt>2020-10-09</IntnddSttlmDt>	Intended settlement date of the trade subject to the buy-in



<pre> &lt;FinInstrmId&gt;   &lt;ISIN&gt;PLTLKPL00017&lt;/ISIN&gt; &lt;/FinInstrmId&gt; </pre>	ISIN code of the security subject to the buy-in
<pre> &lt;TradDt&gt;2020-10-07&lt;/TradDt&gt; </pre>	Date of the trade subject to the buy-in
<pre> &lt;DealPric&gt;   &lt;Val&gt;     &lt;Amt Ccy="PLN"&gt;2.00&lt;/Amt&gt;   &lt;/Val&gt; &lt;/DealPric&gt; </pre>	Deal price of the trade subject to the buy-in
<pre> &lt;Qty&gt;   &lt;Unit&gt;400&lt;/Unit&gt; or &lt;FaceAmt&gt;400000&lt;/FaceAmt&gt; &lt;/Qty&gt; </pre>	Quantity or face amount of securities
<pre> &lt;Dpstry&gt;   &lt;BIC&gt;KDPWLPW&lt;/BIC&gt; &lt;/Dpstry&gt; </pre>	KDPWLPW - BIC
<pre> &lt;RmngQtyToBeSttld&gt;   &lt;Unit&gt;200&lt;/Unit&gt; or &lt;FaceAmt&gt;200000&lt;/FaceAmt&gt; &lt;/RmngQtyToBeSttld&gt; </pre>	Remaining quantity/face amount of securities to be settled
<pre> &lt;SttlmAmt&gt;   &lt;Amt Ccy="PLN"&gt;800&lt;/Amt&gt;   &lt;CdtDbtInd&gt;DBIT&lt;/CdtDbtInd&gt; &lt;/SttlmAmt&gt; </pre>	Settlement amount and currency
<pre> &lt;RmngAmtToBeSttld&gt;   &lt;Amt Ccy="PLN"&gt;400&lt;/Amt&gt;   &lt;CdtDbtInd&gt;DBIT&lt;/CdtDbtInd&gt; &lt;/RmngAmtToBeSttld&gt; </pre>	Remaining amount of the trade subject to the buy-in
<pre> &lt;/OrgnlSttlmOblgtn&gt; </pre>	
<pre> &lt;/BuyInConf&gt; </pre>	
<pre> &lt;/Document&gt; </pre>	

### 6.8 BuyInResponse secl.008.001.03 – delay request

A message sent by a clearing member to KDPW\_CCP requesting delay of a securities buy-in notified in secl.007.001.03.

<b>Message content</b>	<b>Description</b>
<?xml version="1.0" encoding="UTF-8"?> <Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="urn:iso:std:iso:20022:tech:xsd:secl.008.001.03">	
<BuyInRspn>	
<TxId>TRAD123</TxId>	Buy-in identifier
<BuyInRspnDtls>	
<BuyInNtfctnId>ABC</BuyInNtfctnId>	
<ReqForDelyInd>true</ReqForDelyInd>	Buy-in delay request flag
<NbOfDays>4</NbOfDays>	Number of days to delay
<InitlQty> <Unit>100</Unit> or <FaceAmt>100000</FaceAmt> </InitlQty>	Quantity or face amount of securities to buy in
<CvrdQty> <Unit>0</Unit> or <FaceAmt>0</FaceAmt> </CvrdQty>	Quantity or face amount of securities covered by the buy-in
<UcvrdQty> <Unit>100</Unit> or <FaceAmt>100000</FaceAmt> </UcvrdQty>	Quantity or face amount of securities not covered by the buy-in
</BuyInRspnDtls>	
</BuyInRspn>	
</Document>	