

Resolution No. 16/22
of the KDPW_CCP S.A. Management Board
dated 11 April 2022

**defining the scope of data necessary to assess clearing members' compliance with the
financial conditions in the clearing system (non-organised trading)**

Pursuant to § 2 subpara. 1 and 4, § 32 subpara. 2 of the Rules of Transaction Clearing (non-organised trading), and § 19 subpara. 2 of the KDPW_CCP S.A. Statute, the KDPW_CCP S.A. Management Board resolves as follows:

§ 1

The scope of data from among the financial information referred to in § 32 subpara. 1 point 3 of the Rules of Transaction Clearing (non-organised trading), necessary for KDPW_CCP S.A. to assess clearing members' compliance with the financial conditions, are set out in the appendix hereto.

§ 2

Resolution No. 8/18 of the KDPW_CCP S.A. Management Board dated 6 March 2018 defining the scope of data necessary to assess clearing members' compliance with the financial conditions in the clearing system (non-organised trading) shall become null and void.

§ 3

This Resolution shall come into force two weeks after its publication by the KDPW_CCP S.A. Management Board.

Maciej Trybuchowski
President of the
Management Board

Sławomir Panasiuk
Vice President of the
Management Board

Scope of data necessary to evaluate the compliance of clearing members with the financial conditions in the clearing system (non-organised trading)

I. Scope of data necessary to evaluate the compliance of a clearing member being a domestic bank with the financial conditions:

- 1) Reports selected from reports specified in Commission Implementing Regulation (EU) No 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):
 - a) In Annex I: templates from 1 to 4 on an individual and consolidated basis,
 - b) In Annex III or Annex IV: templates 1.1-1.3, 2, 3 on a consolidated basis.
- 2) Monthly financial information defined in a resolution of the Management Board of the National Bank of Poland issued under the Act of 29 August 1997 on the National Bank of Poland, which lays down the method and the detailed terms and conditions of the provision by banks of data necessary to evaluate their financial situation and the stability and risks of the banking system, to the extent of information used to evaluate the financial situation of banks and their capital adequacy – form F 02.00 in the reporting package FINREP Separate.

II. Scope of data necessary to evaluate the compliance of a clearing member being an investment firm with the financial conditions:

- 1) Reports specified in Commission Implementing Regulation (EU) No 2021/2284 of 10 December 2021 laying down implementing technical standards for the application of Regulation (EU) 2019/2033 of the European Parliament and of the Council with regard to supervisory reporting and disclosures of investment firms, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):
 - a) In Annex I: templates 1 (I 01.00), 2,1 (I 02.01) and 2,2 (I 02.02) on an individual and consolidated basis or in Annex III: templates 1 (I 01.01), 2,3 (I 02.03) and 2,4 (I 02.04) on an individual and consolidated basis,
 - b) In Annex VIII: templates 11,1 (I 11.01), 11,2 (I 11.02) and 11,3 (I 11.03).

- 2) Reports selected from reports specified in Commission Implementing Regulation (EU) No 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):
 - a) In Annex I: templates from 1 to 4 on an individual and consolidated basis,
 - b) In Annex III or Annex IV: templates 1.1-1.3, 2, 3 on a consolidated basis.
- 3) Monthly report referred to in § 139 of the Regulation of the Minister of Finance of 22 February 2019 on the scope, mode, form and deadlines for the submission of information to the Polish Financial Supervision Authority by investment firms, banks referred to in Article 70(2) of the Act on Trading in Financial Instruments, and custodian banks.
- 4) Quarterly information on selected consolidated financial data referred to in § 139 of the Regulation of the Minister of Finance of 22 February 2019 on the scope, mode, form and deadlines for the submission of information to the Polish Financial Supervision Authority by investment firms, banks referred to in Article 70(2) of the Act on Trading in Financial Instruments, and custodian banks – where the clearing member is obliged to submit the information to the competent supervisory authorities.

III. Scope of data necessary to evaluate the compliance of a clearing member being an entity with its seat or head office outside the Republic of Poland, holding the status of clearing member as a part of its activity in the form of a branch, with the financial conditions:

- 1) Reports selected from reports specified in Commission Implementing Regulation (EU) No 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):
 - a) In Annex I: templates from 1 to 4 on an individual and consolidated basis,
 - b) In Annex III or Annex IV: templates 1.1-1.3, 2, 3 on a consolidated basis.
- 2) Reports specified in Commission Implementing Regulation (EU) No 2021/2284 of 10 December 2021 laying down implementing technical standards for the application of Regulation (EU) 2019/2033 of the European Parliament and of the Council with regard to supervisory reporting and disclosures of investment firms, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):

- a) In Annex I: templates 1 (I 01.00), 2,1 (I 02.01) and 2,2 (I 02.02) on an individual and consolidated basis or in Annex III: templates 1 (I 01.01), 2,3 (I 02.03) and 2,4 (I 02.04) on an individual and consolidated basis,
 - b) In Annex VIII: templates 11,1 (I 11.01), 11,2 (I 11.02) and 11,3 (I 11.03).
- 3)** Financial information including profit and loss account on a consolidated basis prepared and submitted to the competent supervisory authorities, unless the entity is obliged to submit such reports as defined in Commission Implementing Regulation (EU) No 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 - where the entity is obliged to submit the reports to the competent supervisory authorities.
- 4)** For a branch opened in the territory of the Republic of Poland – additionally Financial information defined in a Resolution of the Management Board of the National Bank of Poland issued under the Act on the National Bank of Poland, which lays down the mode and detailed terms of reporting by banks of data necessary to assess their financial position and the stability and risks of the banking system, to the extent of information used to assess the financial position and capital adequacy of banks – F 02.00 form the reporting package FINREP Separate (if required to be prepared by the branch).

IV. Scope of data necessary to evaluate the compliance of a clearing member being an entity with its seat or head office outside the Republic of Poland, holding the status of clearing member as a part of its activity other than in the form of a branch, with the financial conditions:

- 1)** Reports specified in Commission Implementing Regulation (EU) 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):
- a) In Annex I: templates from 1 to 4 on an individual and consolidated basis,
 - b) In Annex III or Annex IV: templates 1.1-1.3, 2, 3 on a consolidated basis.
- 2)** Reports specified in Commission Implementing Regulation (EU) No 2021/2284 of 10 December 2021 laying down implementing technical standards for the application of Regulation (EU) 2019/2033 of the European Parliament and of the Council with regard to supervisory reporting and disclosures of investment firms, drawn up according to the following templates (where the clearing member is obliged to submit the reports to the competent supervisory authorities):

- a) In Annex I: templates 1 (I 01.00), 2,1 (I 02.01) and 2,2 (I 02.02) on an individual and consolidated basis or in Annex III: templates 1 (I 01.01), 2,3 (I 02.03) and 2,4 (I 02.04) on an individual and consolidated basis,
 - b) In Annex VIII: templates 11,1 (I 11.01), 11,2 (I 11.02) and 11,3 (I 11.03).
- 3)** Financial information including profit and loss account on a consolidated basis prepared and submitted to the competent supervisory authorities, unless the entity is obliged to submit such reports as defined in Commission Implementing Regulation (EU) No 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 (where the entity is obliged to submit the reports to the competent supervisory authorities).