Rules of exchanging ISO20022 messages in the kdpw_stream system

Area: Clearing

Version 3.1

Warsaw, June 2021

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1. Document History

02.06.2021	KDPW
Version 3.1	Addition of SD_CSDR attributes to buy-in messages
3.11.2014	KDPW
Version 3.0	Addition of BISO messages: secl.007.01.02 and secl.009.01.02
22.02.2013	KDPW
Version 2.2	Update of namespaces in examples: align ment with the Clearing 2.0 value: '*urn:iso:std:iso:20022:tec*'
	Message secl.004.01.02: field *TradDt* only contains date and no time, field *PlcOfTrad* removed from the general section *NetPosRpt*
3.02.2012	KDPW
Version 2.1	Alignment with SWIFT Clearing 2.0 standard
1.07.2011	KDPW
Version 2.0	Deletion of AMR code information
25.03.2011	KDPW
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. SWIFT is planning to start the exchange of such messages in its network in 2011.

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 expected to be exchanged in the KDPW message exchange systems: ESDK, ESDI. Interested institutions will also be able to exchange ISO20022 messages via the SWIFT network (FileAct and InterAct services).
For additional information about ISO20022 message structures and detailed technical specifications, please visit the websites www.iso20022.org and www.swift.com.
The message schemas in XSD file format and the original technical documentation are also available on the KDPW website.
The documents are intellectual property of SWIFT and have been published with SWIFT consent.

3. Message flows

3.1 ISO20022 message flows: Clearing

Clearing members will receive the following messages from KDPW_CCP:
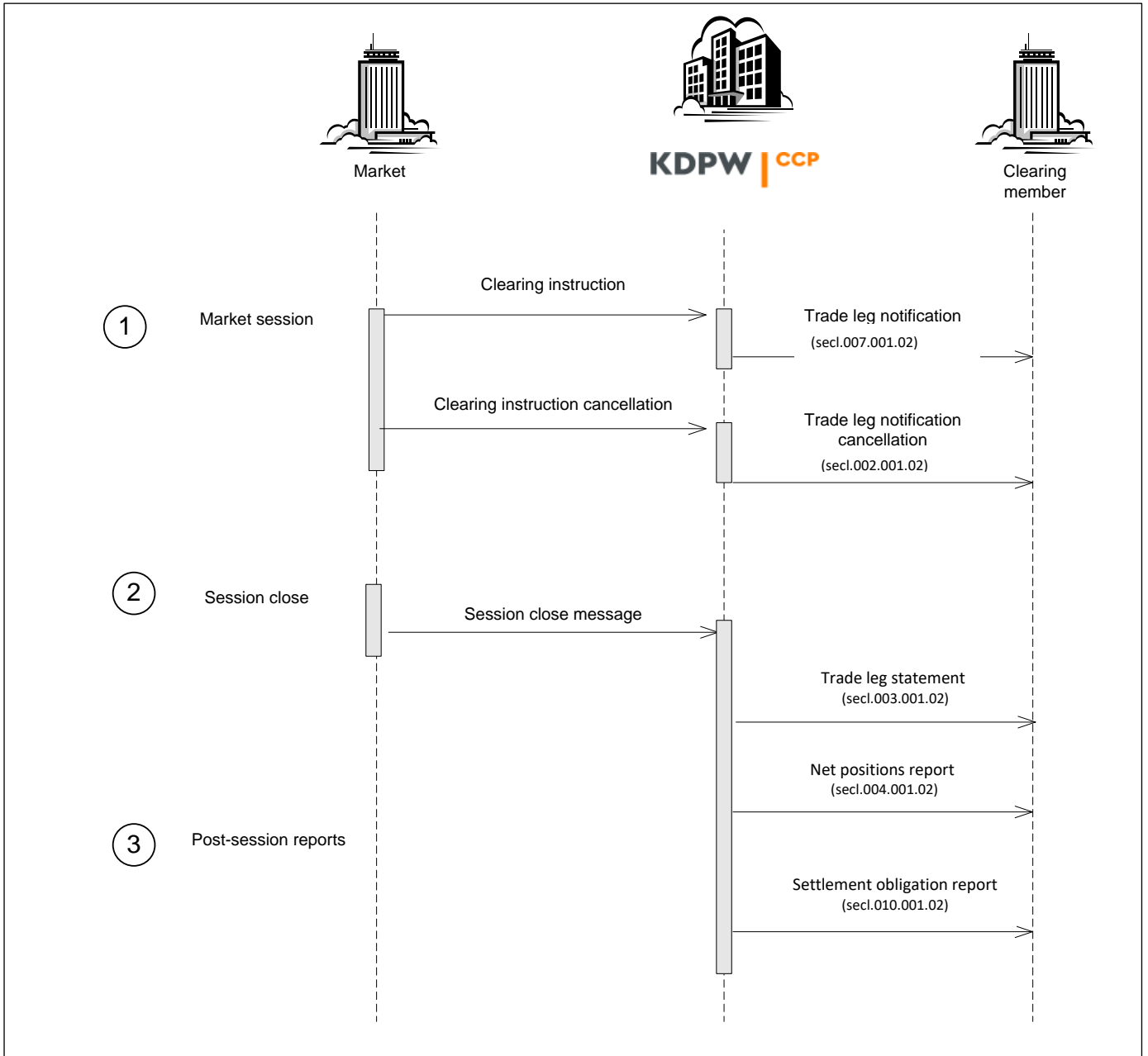
During a session, clearing members receive on an on-going basis messages concerning transactions assigned to the clearing members in messages secl.001.001.02. If a transaction is cancelled, the clearing member is notified in message secl.002.001.02.

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

secl.003.001.02 – the day's trade statement;
secl.004.001.02 – the day's net position report;
secl.010.001.02 –the settlement obligations report.

3.2   ISO20022 message flows: Buy-in

In the buy-in procedure, clearing members may receive the following messages from KDPW_CCP:
secl.007.001.02 – buy-in notification;
secl.009.001.02 – buy-in confirmation.
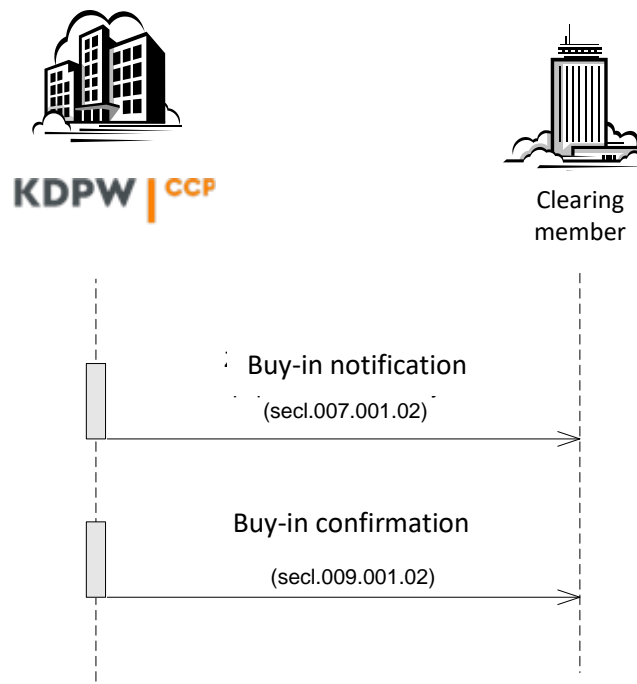
3.3   Backward compatibility: Maintaining current message types
KDPW_CCP participants who are not interested in receiving messages with the new ISO20022 structure
may receive the same information in the current xml message format in the kdpw_stream system:
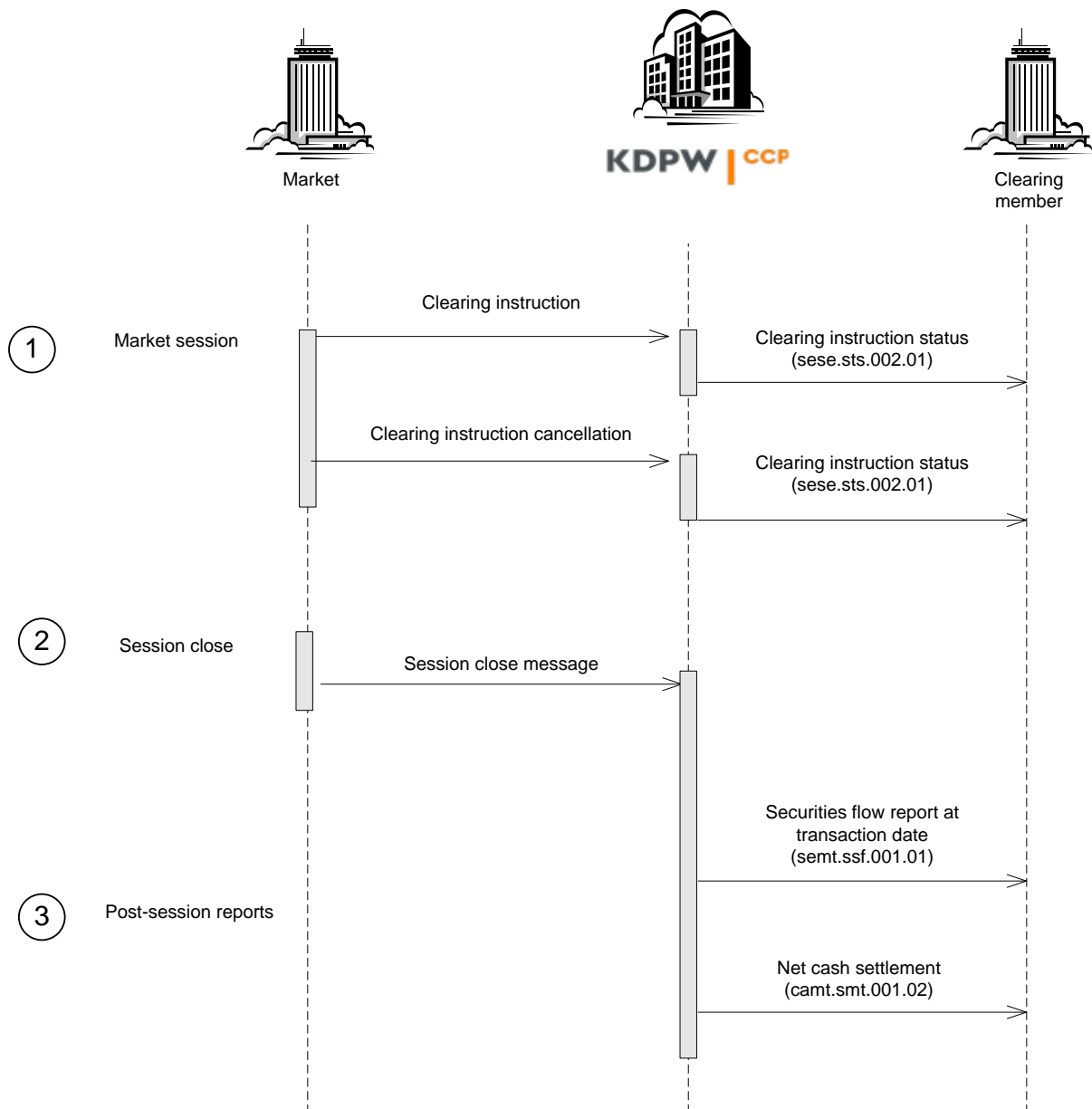
For the sake of transparency, the figure above only presents messages which correspond in large part to the functions of the new ISO20022 messages. All other kdpw_stream system messages will also be maintained.

4. Specific issues of message structure

4.1 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.003.001.02, secl.004.001.02, and secl.010.001.02.

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>

4.2 Business Application Header head.001.01.001

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.

Message content	Description

`<?xml version="1.0" encoding="UTF-8"?>`
`<AppHdr xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"`
`xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">`	

`<CharSet>utf_8</CharSet>`	Character set

`<Fr>`
  `<OrgId>`
    `<Id>`
      `<OrgId>`
        `<AnyBIC>KDPWPLPW</AnyBIC>`
      `</OrgId>`
    `</Id>`
  `</OrgId>`
`</Fr>`
	Message sender
	(in the example: BIC code)

`<To>`
  `<OrgId>`
    `<Id>`
      `<OrgId>`
        `<Othr>`
          `<Id>09AA</Id>`
          `<Issr>KDPW</Issr>`
        `</Othr>`
      `</OrgId>`
    `</Id>`
  `</OrgId>`
`</To>`
	Message receiver
	(in the example: KDPW identifier)

`<BizMsgIdr>id1</BizMsgIdr>`	Business message identifier
`<MsgDefIdr>secl.001.001.01</MsgDefIdr>`	Business message type identifier
`<CreDt>2012-04-01T09:00:00Z</CreDt>`	UTC (Coordinated Universal Time) date and time when the message was created
`</AppHdr>`	

An example of a business message with BAH is presented below:

```xml
<?xml version="1.0" encoding="UTF-8"?>
<AppHdr xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance"
xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
<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>2012-04-01T10:00:00Z</CreDt>
</AppHdr>
<Document xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xmlns="
urn:iso:std:iso:20022:tech:xsd:secl.001.001.01"
xsi:schemaLocation=" urn:iso:std:iso:20022:tech:xsd:secl.001.001.01 secl.001.001.01.xsd">
<TradLegNtfctn>
    <Id>
        <Id>id1</Id>
        <CreDtTm>
            <DtTm>2011-04-01T10:00:00</DtTm>
        </CreDtTm>
    </Id>
    <ClrMmb>

    ………(remaining message content)

    </TradLegNtfctn>
</Document>
```

5. Message content description

5.1 Trade Leg Notification secl.001.001.02

A message sent by KDPW_CCP to a clearing member with data of an executed market transaction. secl.001.001.02 messages are sent on an on-going basis after KDPW_CCP receives data from the trading system.

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.001.001.02">`	

`<TradLegNtfctn>`	

`<ClrMmb>`
    `<PrtryId>`
      `<Id>UR1</Id>`
      `<Issr>KDPW</Issr>`
    `</PrtryId>`
  `</ClrMmb>`
	Clearing member KDPW identifier

`<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)

`<ClrDtls>`	
`<SttlmNetgElgblCd>NETT</SttlmNetgElgblCd>`	Netting qualifier Allowed values: GROS – gross settlement NETT – net settlement
`<GrntedTrad>true</GrntedTrad>`	Guaranteed transaction flag Allowed values: true – guaranteed transaction false – non-guaranteed transaction
`<NonGrntedTrad>`	Counterparty identifier section Only for <u>non-guaranteed transactions</u>

`<TradCtrPtyMmbId>`
       `<PrtryId>`
       `<Id>TRP2</Id>`
        `<Issr>KDPW</Issr>`
      `</PrtryId>`
     `</TradCtrPtyMmbId>`
	Trading counterparty
	Only for <u>non-guaranteed transactions</u>

`<TradCtrPtyClrMmbId>`
       `<PrtryId>`
       `<Id>UR2</Id>`
        `<Issr>KDPW</Issr>`
      `</PrtryId>`
     `</TradCtrPtyClrMmbId>`
	Trading counterparty's clearing member
	Only for <u>non-guaranteed transactions</u>

`</NonGrntedTrad>`	
`</ClrDtls>`	
`<TradLegDtls>`	
`<TradLegId>UTP_TR1</TradLegId>`	Market transaction identifier
`<TradId>Z1</TradId>`	Broker order identifier
`<TradExctnId>UTP_Z1</TradExctnId>`	Market order identifier

<TradDt>2012-04-01T09:59:10</TradDt>	Trade date and time
<SttlmDt> <Dt>2012-04-04</Dt> </SttlmDt>	Intended 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 *OtherId* 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> </TradQty>	Trade quantity

<DealPric>
    <Val>
        <Amt Ccy="PLN">1000</Amt>
    </Val>
</DealPric>
	Deal price

<PlcOfTrad>
    <Id>
        <MktIdrCd>XWAR</MktIdrCd>
    </Id>
    <Tp>
        <Cd>EXCH</Cd>
    </Tp>
</PlcOfTrad>
	Place of trading – MIC code and market type.
	Market type values:
	EXCH – Exchange trade
	PRIM – primary market

<TradTp>OOBK</TradTp>	Trade type kdpw_stream values: OOBK – market transaction

<TradgPty>
    <PrtryId>
        <Id>09BB</Id>
        <Issr>KDPW</Issr>
    </PrtryId>
<TradgPty>
	Trading party identifier

<TradgCpcty>PRIN</TradgCpcty>	Trading capacity: AGEN – on clients' account PRIN – proprietary account
</TradLegDtls>	
<SttlmDtls>	
<SttlmAmt> <Amt Ccy="PLN">100000</Amt> </SttlmAmt>	Settlement amount
</SttlmDtls>	
</TradLegNtfctn>	
</Document>	

5.2   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
`<?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.002.001.02">`	
`<TradLegNtfctnCxl>`	

`<ClrMmb>`
　`<PrtryId>`
　　`<Id>UR1</Id>`
　　`<Issr>KDPW</Issr>`
　`</PrtryId>`
`</ClrMmb>`
	Clearing member KDPW identifier

`<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)

`<ClrDtls>`	
`<SttlmNetgElgblCd>NETT</SttlmNetgElgblCd>`	Netting qualifier Allowed values: GROS – gross settlement NETT – net settlement
`</ClrDtls>`	
`<TradLegDtls>`	
`<TradLegId>UTP_TR1</TradLegId>`	Market transaction identifier
`<TradId>Z1</TradId>`	Broker order identifier
`<TradExctnId>UTP_Z1</TradExctnId>`	Market order identifier
`<TradDt>2012-04-01T09:10:10</TradDt>`	Trade date and time

`<SttlmDt>`
　`<Dt>2012-04-03</Dt>`
`</SttlmDt>`
	Intended 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 *OtherId* 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>`
`</TradQty>`
	Trade quantity

`<DealPric>`
   `<Val>`
      `<Amt Ccy="PLN">1000</Amt>`
   `</Val>`
`</DealPric>`
	Deal price

`<PlcOfTrad>`
   `<Id>`
      `<MktIdrCd>XWAR</MktIdrCd>`
   `</Id>`
   `<Tp>`
      `<Cd>EXCH</Cd>`
   `</Tp>`
`</PlcOfTrad>`
	Place of trading – MIC code and market type.
	Market type values:
	EXCH – Exchange trade
	PRIM – primary market

`<TradTp>OOBK</TradTp>`	Trade type kdpw_stream values: OOBK – market transaction

`<TradgPty>`
   `<PrtryId>`
      `<Id>09BB</Id>`
      `<Issr>KDPW</Issr>`
   `</PrtryId>`
`<TradgPty>`
	Trading party identifier

`<TradgCpcty>PRIN</TradgCpcty>`	Trading capacity: AGEN – on clients' account PRIN – proprietary account
`</TradLegDtls>`	
`<SttlmDtls>`	

`<SttlmAmt>`
   `<Amt Ccy="PLN">100000</Amt>`
`</SttlmAmt>`
	Settlement amount

`</SttlmDtls>`	
`</TradLegNtfctnCxl>` `</Document>`	

5.3 Trade Leg Statement secl.003.001.02

A message sent by KDPW_CCP to a clearing member with a list of the clearing member's transactions executed during the 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.003.001.02">`	

`<TradLegStmt>`	
`<StmtParams>`	
`<StmtId>Stmnt1</StmtId>`	Report identifier (common to all parties)

`<StmtDtAndTm>`
`<Dt>2012-04-01</Dt>`
`</StmtDtAndTm>`
	Report date

`<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
`</StmtParams>`	

`<Pgntn>`
`<PgNb>1</PgNb>`
`<LastPgInd>true</LastPgInd>`
`</Pgntn>`
	Page number
	
	LastPgInd field values:
	true – last page
	false – other page

`<ClrMmb>`
`<PrtryId>`
`<Id>UR1</Id>`
`<Issr>KDPW</Issr>`
`</PrtryId>`
`</ClrMmb>`
	Clearing member KDPW identifier

`<StmtDtls>`	

`<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)

`<TradLegsDtls>`	
`<TradLegId>Z1</TradLegId>`	Market transaction identifier
`<TradId>Z1</TradId>`	Broker order identifier
`<TradExctnId>UTP_TR1</TradExctnId>`	Market order identifier
`<TradDt>2012-04-01T09:10:10</TradDt>`	Trade date and time

`<SttlmDt>`
`<Dt>2012-04-04</Dt>`
`</SttlmDt>`
	Intended settlement date

`<FinInstrmId>`
    `<ISIN>PL1234567890</ISIN>`
`</FinInstrmId>`
	Financial instrument ISIN code

`<BuySellInd>BUYI</BuySellInd>`	Buy/sell indicator Allowed values: BUYI – buy SELL - sell

`<TradQty>`
    `<Unit>100</Unit>`
`</TradQty>`
	Trade quantity

`<DealPric>`
    `<Val>`
        `<Amt Ccy="PLN">1000</Amt>`
    `</Val>`
`</DealPric>`
	Deal price

`<PlcOfTrad>`
  `<Id>`
    `<MktIdrCd>XWAR</MktIdrCd>`
  `</Id>`
  `<Tp>`
    `<Cd>EXCH</Cd>`
  `</Tp>`
`</PlcOfTrad>`
	Place of trading – MIC code and market type.
	
	Market type values:
	EXCH – Exchange trade
	PRIM – primary market

`<TradTp>OOBK</TradTp>`	Trade type kdpw_stream values: OOBK – market transaction

`<TradgPty>`
    `<PrtryId>`
        `<Id>09BB</Id>`
        `<Issr>KDPW</Issr>`
    `</PrtryId>`
`<TradgPty>`
	Trading party identifier

`<TradgCpcty>AGEN</TradgCpcty>`	Trading capacity: AGEN – on clients' account PRIN – proprietary account
`<ClrDtls>`	
`<SttlmNetgElgblCd>NETT</SttlmNetgElgblCd>`	Netting qualifier Allowed values: GROS – gross settlement NETT – net settlement
`</ClrDtls>`	
`</TradLegsDtls>`	
`<TradLegsDtls>`	
.....	*Next trade details*
`</TradLegsDtls>`	
`</StmtDtls>`	
`</TradLegStmt>`	
`</Document>`	

5.4 Net Positions Report secl.004.001.02

A message sent by KDPW_CCP to a clearing member with a list of aggregated net clearing positions from transactions executed during the 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.004.001.02">`	

`<NetPos>`	
`<RptParams>`	
`<NetPosId>Net Pos1</NetPosId>`	Net position identifier

`<RptDtAndTm>`
       `<Dt>2010-04-01</Dt>`
     `</RptDtAndTm>`
	Net position date

`<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
	
	LastPgInd field values:
	true – last page
	false – other page

`<ClrMmb>`
      `<PrtryId>`
        `<Id>UR1</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)

`<DlvryAcct>`
      `<Id>SETT_ACC2</Id>`
     `</DlvryAcct>`
	Clearing account identifier

`<FinInstrmId>`
      `<ISIN>PL1234567890</ISIN>`
     `</FinInstrmId>`
	Financial instrument ISIN code

`<NetPosAmt>`
      `<Amt Ccy="PLN">4100</Amt>`
      `<CdtDbtInd>DBIT</CdtDbtInd>`
     `</NetPosAmt>`
	Net position amount

`<NetQty>`
      `<Unit>410</Unit>`
     `</NetQty>`
	Net quantity

`<SctiesMvmntTp>DELI</SctiesMvmntTp>`	Securities movement type DELI – delivery RECE - receipt

`<Dpstry>`
    `<BIC>KDPWPLPW</BIC>`
`</Dpstry>`
	Depository BIC code

`<TradLegDtls>`	Optional trade leg details section
`<TradLegId>Z1</TradLegId>`	Market transaction identifier
`<TradId>Z1</TradId>`	Broker order identifier
`<TradExctnId>UTP_TR1</TradExctnId>`	Market order identifier
`<TradDt>2012-04-01</TradDt>`	Trade date

`<SttlmDt>`
    `<Dt>2012-04-04</Dt>`
`</SttlmDt>`
	Intended settlement date

`<BuySellInd>BUYI</BuySellInd>`	Buy/sell indicator Allowed values: BUYI – buy SELL - sell

`<TradQty>`
    `<Unit>100</Unit>`
`</TradQty>`
	Trade quantity

`<DealPric>`
    `<Val>`
        `<Amt Ccy="PLN">1000</Amt>`
    `</Val>`
`</DealPric>`
	Deal price

`<PlcOfTrad>`
    `<Id>`
        `<MktIdrCd>XWAR</MktIdrCd>`
    `</Id>`
    `<Tp>`
        `<Cd>EXCH</Cd>`
    `</Tp>`
`</PlcOfTrad>`
	Place of trading – MIC code and market type.
	
	Market type values:
	EXCH – Exchange trade
	PRIM – primary market

`<TradTp>OOBK</TradTp>`	Trade type kdpw_stream values: OOBK – market transaction

`<TradgPty>`
    `<PrtryId>`
        `<Id>09BB</Id>`
        `<Issr>KDPW</Issr>`
    `</PrtryId>`
`<TradgPty>`
	Trading party identifier

`<TradgCpcty>AGEN</TradgCpcty>`	Trading capacity: AGEN – on clients' account PRIN – proprietary account
`</TradLegDtls>`	
`<TradLegsDtls>`	
…..	*Next trade details*
`</TradLegsDtls>`	
`</NetPosRpt>`	
`<NetPosRpt>`	
…..	*Next net position details*

`<TradLegDtls>`
 	
      …….
        `</TradLegDtls>`
	Next trade details

`</NetPosRpt>`	
`</NetPos>`	
`</Document>`	

5.5 Settlement Obligations Report secl.010.001.02

A message sent by KDPW_CCP to a clearing member with a list of the clearing member's clearing obligations and amounts due.

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.010.001.02"">	
<SttlmOblgtnRpt>	
<RptParams>	
<RptId>Sett obl rep 1</RptId>	Report identifier (common to all parties)
<RptDtAndTm> <Dt>2011-04-01</Dt> </RptDtAndTm>	Report date
</RptParams>	
<Pgntn> <PgNb>1</PgNb> <LastPgInd>true</LastPgInd> </Pgntn>	Page number *LastPgInd* field values: true – last page false – other page
<ClrMmb> <PrtryId> <Id>UR1</Id> <Issr>KDPW</Issr> </PrtryId>	Clearing member KDPW identifier
</ClrMmb>	
<DlvryAcct> <Id>SETT_ACC2</Id> </DlvryAcct>	Clearing account identifier
<RptDtls>	
<SttlmOblgtnDtls>	
<SttlmOblgtnId>Set obl 1</SttlmOblgtnId>	Settlement obligations identifier
<FinInstrmId> <ISIN>PL1234567890</ISIN> </FinInstrmId>	Financial instrument ISIN code
<IntnddSttlmDt> <Dt> <Dt>2011-04-04</Dt> </Dt>	Intended settlement date
</IntnddSttlmDt>	
<Qty> <Unit>410</Unit> </Qty>	Settlement obligations securities quantity
<SttlmAmt> <Amt Ccy="PLN">4100</Amt> </SttlmAmt>	Settlement obligations cash amount

`<PlcOfTrad>`
   `<Id>`
      `<MktIdrCd>XWAR</MktIdrCd>`
   `</Id>`
   `<Tp>`
      `<Cd>EXCH</Cd>`
   `</Tp>`
`</PlcOfTrad>`
	Place of trading – MIC code and market type.
	
	Market type values:
	EXCH – Exchange trade
	PRIM – primary market

`<SctiesMvmntTp>DELI</SctiesMvmntTp>`	Securities movement type DELI – delivery RECE - receipt
`<Pmt>APMT</Pmt>`	Payment flag APMT – against payment FREE – free of payment
`</SttlmOblgtnDtls>`	
`<SttlmOblgtnDtls>`	
…..	*Next settlement obligations details*
`</SttlmOblgtnDtls>`	
`</RptDtls>`	
`</SttlmOblgtnRpt>`	
`</Document>`	

5.6   BuyInNotification secl.007.001.02

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

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.007.001.02"">`	
`<BuyInNtfctn>`	
`<TxId>00015</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

`<NtfctnDtls>`	Notification details

`<XpctdBuyInDt>`
      `<Dt>2020-10-14</Dt>`
    `</XpctdBuyInDt>`
	Expected buy-in date

`</NtfctnDtls>`	
`<OrgnlSttlmOblgtn>`	Details of the original settlement obligation for which buy-in is initiated
`<IntnddSttlmDt>2020-10-09</IntnddSttlmDt>`	Intended settlement date of the obligation subject to the buy-in

`<FinInstrmId>`
      `<ISIN>PLTLKPL00017</ISIN>`
    `</FinInstrmId>`
	ISIN code

`<TradDt>2020-10-07</TradDt>`	Date of original trades comprised by the obligation subject to the buy-in

`<DealPric>`
    `<Val>`
      `<Amt Ccy="PLN">2.00</Amt>`
    `</Val>`
`</DealPric>`
	Unit price of instruments covered by the obligation subject to the buy-in

`<Qty>`
      `<Unit>400</Unit>`
Lub `<FaceAmt>400000</FaceAmt>`
    `</Qty>`
	Quantity of equity instruments or face amount of debt instruments in the original obligation

`<Dpstry>`
      `<BIC>KDPWPLPW</BIC>`
    `</Dpstry>`
	KDPWLPW - BIC

`<RmngQtyToBeSttld>`
      `<Unit>200</Unit>`
Lub `<FaceAmt>200000</FaceAmt>`
    `</RmngQtyToBeSttld>`
	Remaining quantity/face amount of securities to be settled

`<SttlmAmt>`
      `<Amt Ccy="PLN">800</Amt>`
      `<CdtDbtInd>DBIT</CdtDbtInd>`
    `</SttlmAmt>`
	Settlement amount and currency

`<RmngAmtToBeSttld>`
      `<Amt Ccy="PLN">400</Amt>`
      `<CdtDbtInd>DBIT</CdtDbtInd>`
    `</RmngAmtToBeSttld>`
	Remaining amount of the trade subject to the buy-in

</OrgnlSttlmOblgtn>	
</BuyInNtfctn>	23
</Document>	

5.7   BuyInConfirmation secl.009.001.02

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.009.001.02"">`	
`<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
`<ReqrdCshCompstn>`	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
`</ReqrdCshCompstn>`	
`</BuyInDtls>`	
`<OrgnlSttlmOblgtn>`	
`<IntnddSttlmDt>2020-10-09</IntnddSttlmDt>`	Intended settlement date of the trade subject to the buy-in

`<FinInstrmId>`
    `<ISIN>PLTLKPL00017</ISIN>`
`</FinInstrmId>`
	ISIN code of the security subject to the buy-in

`<TradDt>2020-10-07</TradDt>`	Date of the trade subject to the buy-in

`<DealPric>`
    `<Val>`
        `<Amt Ccy="PLN">2.00</Amt>`
    `</Val>`
`</DealPric>`
	Deal price of the trade subject to the buy-in

`<Qty>`
    `<Unit>400</Unit>`
Lub   `<FaceAmt>400000</FaceAmt>`
`</Qty>`
	Quantity or face amount of securities

`<Dpstry>`
    `<BIC>KDPWPLPW</BIC>`
`</Dpstry>`
	KDPWLPW - BIC

`<RmngQtyToBeSttld>`
    `<Unit>200</Unit>`
Lub   `<FaceAmt>200000</FaceAmt>`
`</RmngQtyToBeSttld>`
	Remaining quantity/face amount of securities to be settled

`<SttlmAmt>`
    `<Amt Ccy="PLN">800</Amt>`
    `<CdtDbtInd>DBIT</CdtDbtInd>`
`</SttlmAmt>`
	Settlement amount and currency

`<RmngAmtToBeSttld>`
    `<Amt Ccy="PLN">400</Amt>`
   `<CdtDbtInd>DBIT</CdtDbtInd>`
    `</RmngAmtToBeSttld>`
	Remaining amount of the trade subject to the buy-in

`</OrgnlSttlmOblgtn>`	
`</BuyInConf>`	
`</Document>`	

5.8   BuyInResponse secl.008.001.02 – delay request

A message sent by a clearing member to KDPW_CCP requesting delay of a securities buy-in notified in secl.007.001.02.

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.008.001.02"">	
<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> lub <FaceAmt>100000</FaceAmt> </InitlQty>	Quantity or face amount of securities to buy in
<CvrdQty> <Unit>0</Unit> lub <FaceAmt>0</FaceAmt> </CvrdQty>	Quantity or face amount of securities covered by the buy-in
<UcvrdQty> <Unit>100</Unit> lub <FaceAmt>100000</FaceAmt> </UcvrdQty>	Quantity or face amount of securities not covered by the buy-in
</BuyInRspnDtls>>	
</BuyInRspn>	
</Document>	