

DGR File Format Description

Description:	Message with details of revenues from investing cash from the transaction clearing liquidity system contributed by participants in PLN currency.
Transmission mode:	ESDI/WEB
Recipient:	Participants
Name generation procedure:	Name format: kkkkttnn.DGR kkkk - institution identifier in the kdpw_stream system, tt - technical indicator, nn - number of the day of the month, DGR - file name extension.

Header Record Structure.

No.	Length	Format	Type	Field	Content/Origin
1	1	1.0	N	Record type	Record type: 0 – header record
2	4	4.0	N	Institution identifier	E.g. 0901
3	2	2.0	N	Technical indicator	E.g. 01
4	8	8.0	N	Clearing date	Clearing date in YYYYMMDD format
5	8	8.0	N	File creation date	File creation date in YYYYMMDD format
6	6	6.0	N	File creation time	File creation time in HHMMSS format

Details Record Structure

Information on clearing revenues from investing cash

No.	Length	Format	Type	Field	Content/Origin
1	1	1.0	N	Record type	Record type: 1 – detailed record
2	4	4.0	N	Institution identifier	E.g. 0901
3	2	2.0	N	Technical indicator	E.g. 01
4	4		A	Fund identifier	Fund identifier: 'FRTG' – Clearing Fund 'FAGB' - the WSE BondSpot ATS Guarantee Fund 'WDZ' - Initial Margin 'WDR' - Initial Deposit 'MAGB' - ATS Initial Deposit 'MATS' - ATS Initial Margin 'FOTC' - OTC Guarantee Fund 'DOTC' - OTC Margins 'PRLB' - Lending Guarantee Fund concluded in the negotiated lending system 'DZLB' – Loans' Margins
5	1	1.0	N	Document type	Document type = 1 - information on the clearing of revenues from investing cash of the

					transaction clearing liquidity system.
6	8		A	Quarter number	Quarter number E.g. II/2005
7	25		A	Information number	Information number E.g. BE/FRTG/R/001
8	14	12.2	N	Revenue amount in PLN (cash basis)	Revenue amount in PLN (2 last digits stand for decimal places) E.g. 00000001500050
9	14	12.2	N	Credited revenue contribution to basic resources (Clearing Fund, Guarantee Fund) / Revenues used in participant's clearing (Margins) in PLN	Amount in PLN (2 last digits stand for decimal places) E.g. 00000000000000
10	14	12.2	N	Revenues amount in PLN (cash basis)	Revenues amount in PLN (2 last digits stand for decimal places) E.g. 00000001500050
11	14	12.2	N	Fee amount in PLN	Fee amount in PLN (2 last digits stand for decimal places) E.g. 00000000075002
12	25		A	Fee amount information number	Fee amount information number E.g. 0001/09/98/BE/FRTG
13	14	12.2	N	Pay-out amount in PLN	Pay-out amount in PLN (2 last digits stand for decimal places) E.g. 00000001500050
14	14	12.2	N	Amount to be paid in in PLN	Amount to be paid in in PLN * (2 last digits stand for decimal places) E.g. 00000000075002
15	8	8.0	N	Beginning of the period date	Beginning of the period date in YYYYMMDD format
16	8	8.0	N	End of the period date	End of the period date in YYYYMMDD format

Details Record Structure

Fee amount information

No.	Length	Format	Type	Field	Content/Origin
1	1	1.0	N	Record type	Record type: 1 – detailed record
2	4	4.0	N	Institution identifier	E.g. 0901
3	2	2.0	N	Technical indicator	E.g. 01
4	4		A	Fund identifier	Fund identifier: 'FRTG' – Clearing Fund 'FAGB' - the WSE BondSpot ATS Guarantee Fund 'WDZ' - Initial Margin 'WDR' - Initial Deposit 'MAGB' - ATS Initial Deposit 'MATS' - ATS Initial Margin 'FOTC'- OTC Guarantee Fund 'DOTC'- Margins 'PRLB' - Lending Guarantee Fund concluded in the negotiated lending system 'DZLB' – Loans' Margins
5	1	1.0	N	Document type	Document type = 2 – fee amount information
6	25		A	Fee amount information	Fee amount information number

				number	E.g. 0001/09/98/BE/FRTG
7	14	12.2	N	Fee amount excl. discount in PLN	Fee amount excl. discount (2 last digits stand for decimal places) E.g. 0000000075002
8	14	12.2	N	Discount amount in PLN	Discount amount (2 last digits stand for decimal places) E.g. 00000000000000
9	14	12.2	N	Amount to be paid in PLN (incl. discount, if any)	Amount to be paid in PLN * (2 last digits stand for decimal places) E.g. 0000000075002
10	25		A	Name of the bank operating KDPW_CCP account	Name of the bank operating KDPW_CCP account
11	26		A	Bank account number in the bank	Bank account number in the bank
12	8	8.0	N	Beginning of the period date	Beginning of the period date in YYYYMMDD format
13	8	8.0	N	End of the period date	End of the period date in YYYYMMDD format
14	8	8.0	N	Sale date	Sale date in YYYYMMDD format

Details Record Structure

Information on the amount of revenues

No.	Length	Format	Type	Field	Content/Origin
1	1	1.0	N	Record type	Record type: 1 – detailed record
2	4	4.0	N	Institution identifier	E.g. 0901
3	2	2.0	N	Technical indicator	E.g. 01
4	4		A	Fund identifier	Fund identifier: 'FRTG' – Clearing Fund 'FAGB' - the WSE BondSpot ATS Guarantee Fund 'WDZ' - Initial Margin 'WDR' - Initial Deposit 'MAGB' - ATS Initial Deposit 'MATS' - ATS Initial Margin 'FOTC' - OTC Guarantee Fund 'DOTC' - Margins 'PRLB' - Lending Guarantee Fund concluded in the negotiated lending system 'DZLB' – Loans' Margins
5	1	1.0	N	Document type	Document type = 3 – Information on the amount of revenues
6	14	12.2	N	Revenue in PLN (<i>cash basis</i>)	Revenue in PLN (2 last digits stand for decimal places) E.g. 00000001500050
7	8	8.0	N	Beginning of the period date	Beginning of the period date in YYYYMMDD format
8	8	8.0	N	End of the period date	End of the period date in YYYYMMDD format

Details Record Structure

Monthly revenue information

No.	Length	Format	Type	Field	Content/Origin
1	1	1.0	N	Record type	Record type: 1 – detailed record
2	4	4.0	N	Institution identifier	E.g. 0901
3	2	2.0	N	Technical indicator	E.g. 01
4	4		A	Fund identifier	Fund identifier: 'FRTG' – Clearing Fund 'FAGB' - the WSE BondSpot ATS Guarantee Fund 'WDZ' - Initial Margin 'WDR' - Initial Deposit 'MAGB' - ATS Initial Deposit 'MATS' - ATS Initial Margin 'FOTC' - OTC Guarantee Fund 'DOTC' - Margins 'PRLB' - Lending Guarantee Fund concluded in the negotiated lending system 'DZLB' – Loans' Margins
5	1	1.0	N	Document type	Document type = 4 – monthly revenue information
6	25		A	Document number	Document number E.g. CCP/ZW/0002/98
7	14	12.2	N	Revenue amount in PLN (cash basis)	Revenue amount in PLN (2 last digits stand for decimal places) E.g. 00000001500050
8	8	8.0	N	Beginning of the period date	Beginning of the period date in YYYYMMDD format
9	8	8.0	N	End of the period date	End of the period date in YYYYMMDD format

Details Record Structure

Purchase cost of interest coupons paid out by the issuer in the current interest period – for active investments.

No.	Length	Format	Type	Field	Content
1	1	1.0	N	Record type	Record type: 1 – detailed record
2	4	4.0	N	Institution identifier	E.g. 901
3	2	2.0	N	Technical indicator	E.g. 01
4	4		A	Fund identifier	Fund identifier: 'FRTG' – Clearing Fund 'FAGB' - the WSE BondSpot ATS Guarantee Fund 'WDZ' - Initial Margin 'WDR' - Initial Deposit, 'MAGB' - ATS Initial Deposit 'MATS' - ATS Initial Margin 'FOTC' - OTC Guarantee Fund 'DOTC' - Margins 'PRLB' - Lending Guarantee Fund concluded in the negotiated lending system 'DZLB' – Loans' Margins
5	1	1.0	N	Document type	Document type =5 Purchase cost of interest coupons paid out by the issuer in the

					current interest period – for active investments
6	25		A	Document number	Document number E.g. internal reference number
7	14	12.2	N	Cost amount	Purchase cost of interest coupons paid out by the issuer in the current interest period – for active investments
8	8	8.0	N	Beginning of the period date	Beginning of the period date in YYYYMMDD format
9	8	8.0	N	End of the period date	End of the period date in YYYYMMDD format

Details Record Structure

Purchase cost of interest coupons for investments closed in the current period.

No.	Length	Format	Type	Field	Content
1	1	1.0	N	Record type	Record type: 1 – detailed record
2	4	4.0	N	Institution identifier	E.g. 901
3	2	2.0	N	Technical indicator	E.g. 01
4	4		A	Fund identifier	Fund identifier: 'FRTG' – Clearing Fund 'FAGB' - the WSE BondSpot ATS Guarantee Fund 'WDZ' - Initial Margin 'WDR' - Initial Deposit 'MAGB' - ATS Initial Deposit 'MATS' - ATS Initial Margin 'FOTC' - OTC Guarantee Fund 'DOTC' - Margins 'PRLB' - Lending Guarantee Fund concluded in the negotiated lending system 'DZLB' – Loans' Margins
5	1	1.0	N	Document type	Document type =6 Purchase cost of interest coupons for investments closed in the current period.
6	25		A	Document number	Document number E.g. internal reference number
7	14	12.2	N	Cost amount	Purchase cost of interest coupons for investments closed in the current period.
8	6	6.0		Interest coupons purchase date	Interest coupons purchase date – for investments closed in the current period. YYYYMM
9	8	8.0	N	Beginning of the period date	Beginning of the period date in YYYYMMDD format
10	8	8.0	N	End of the period date	End of the period date in YYYYMMDD format

Trailer Record Structure.

(fields completed with zeros for document types: 3,4,5,6).

No.	Length	Format	Type	Field	Content/Origin
1	1	1.0	N	Record type	Record type: 9 – summary record
2	14	12.2	N	Total pay-out amount in PLN	Total pay-out amount in PLN (2 last digits stand for decimal places) E.g. 00000000012000
3	26		A	Payer account number in NBP Payment System Department (for pay-out)	Payer account number in NBP Payment System Department (for pay-out) E.g. 75 101000391130077710000000
4	8	8.0	N	Pay-out date	Pay-out date in YYYYMMDD format
5	14	12.2	N	<i>Total amount paid in in PLN</i>	<i>Total amount paid in in PLN *(2 last digits stand for decimal places)</i>
6	26		A	<i>KDPW_CCP account number (for payment)</i>	<i>KDPW_CCP account number (for payment)</i> E.g. 10501025-501169999
7	8	8.0	N	<i>Payment date</i>	<i>Payment date in YYYYMMDD format</i>

* Field value different from zero where the revenue is cleared without deducting the fee from the pay-out amount.