

## DGR File Format Description

<b>Description:</b>	Message with details of revenues from investing cash from the transaction clearing liquidity system contributed by participants in PLN currency.
<b>Transmission mode:</b>	ESDI/WEB
<b>Recipient:</b>	Participants
<b>Name generation procedure:</b>	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 '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 '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 number	Fee amount information 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. 00000000075002

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. 00000000075002
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 '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 '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, '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 '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	Total amount paid in in PLN	Total amount paid in in PLN *(2 last digits stand for decimal places)
6	26		A	KDPW_CCP account number (for payment)	KDPW_CCP account number (for payment) E.g. 10501025-501169999
7	8	8.0	N	Payment date	Payment date in YYYYMMDD format

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