

**Resolution No. 9/18**  
**of the Management Board of KDPW\_CCP S.A.**  
**dated 6 March 2018**

**determining the scope of data necessary to evaluate the compliance of clearing members with the financial conditions in the clearing system (organised trading)**

Pursuant to § 2 subpara. 1 and 4, § 28 subpara. 2 of the Rules of Transaction Clearing (organised trading) and § 19 subpara. 2 of the Statute of KDPW\_CCP S.A., the Management Board of KDPW\_CCP S.A. has resolved as follows:

§ 1

The scope of data, out of the financial information referred to in § 28 subpara. 1 point 3 of the Rules of Transaction Clearing (organised trading), necessary for KDPW\_CCP S.A. to evaluate the compliance of clearing members with the financial conditions, is set out in the appendix hereto.

§ 2

Resolution No. 12/17 of the Management Board of KDPW\_CCP S.A. dated 9 May 2017 determining the scope of data necessary to evaluate the compliance of clearing members with the financial conditions in the clearing system (organised trading) shall hereby become null and void.

§ 3

This Resolution shall come into force on 20 March 2018.

Stawomir Panasiuk  
Vice President  
of the Management Board

Michał Stępniewski  
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 (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 defined in Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council, drawn up according to the following templates (where the clearing member is required to submit them to the competent supervisory authorities):

- a) Annex I templates 1 to 4 separate and consolidated,
- b) Annex III or Annex IV templates 1.1-1.3, 2, 3 consolidated.

**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 defined in Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council, drawn up according to the following templates (where the clearing member is required to submit them to the competent supervisory authorities):

- a) Annex I templates 1 to 4 separate and consolidated,
- b) Annex III or Annex IV templates 1.1-1.3, 2, 3 consolidated.<sup>1</sup>

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<sup>1</sup> If Annex III or Annex IV are not prepared as listed above, the entity should provide a quarterly information on selected consolidated financial data, referred to in § 90 of the Regulation of the Minister of Finance of 5 February 2010 concerning the scope, the method, the form, and the deadlines of reporting by investment firms, banks referred to in Article 70(2) of the Act on Trading in Financial Instruments, and custodian banks.

**2)** Monthly report referred to in § 90 of the Regulation of the Minister of Finance of 5 February 2010, on the scope, mode and form of as well as the time limits for reporting by investment firms, banks referred to in Article 70(2) of the Act on Trading in Financial Instruments, and custodian banks.

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 defined in Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council, drawn up according to the following templates (where the clearing member is required to submit them to the competent supervisory authorities):

- a) Annex I templates 1 to 4 separate and consolidated,
- b) Annex III or Annex IV templates 1.1-1.3, 2, 3 consolidated.

**2)** For a branch in the Republic of Poland – additionally the 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 (where the branch is required to prepare the form).

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:

Reports defined in Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council, drawn up according to the following templates (where the clearing member is required to submit them to the competent supervisory authorities):

- a) Annex I templates 1 to 4 separate and consolidated,
- b) Annex III or Annex IV templates 1.1-1.3, 2, 3 consolidated.