

SFTR Reporting

Reporting repo transactions cleared by KDPW_CCP with the participation of clearing members to the KDPW trade repository

Document history

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1. KDPW_CCP details

LEGAL NAME

KDPW_CCP SPÓŁKA AKCYJNA (KDPW_CCP)

LEGAL ENTITY IDENTIFIER (LEI)

2594000K576D5CQXI987

TRADE REPOSITORY

KDPW

2. Background

This document presents the system and the principles of reporting repos by KDPW_CCP to trade repositories as laid down in:

- ✓ REGULATION OF THE EUROPEAN PARLIAMENT AND OF THE COUNCIL (EU) 2015/2365 of 25 November 2015 on transparency of securities financing transactions and of reuse and amending Regulation (EU) No 648/2012;
- ✓ COMMISSION DELEGATED REGULATION (EU) 2019/356 of 13 December 2018 supplementing Regulation (EU) 2015/2365 of the European Parliament and of the Council with regard to regulatory technical standards specifying the details of securities financing transactions (SFTs) to be reported to trade repositories;
- ✓ COMMISSION DELEGATED REGULATION (EU) 2019/357 of 13 December 2018 supplementing Regulation (EU) 2015/2365 of the European Parliament and of the Council with regard to regulatory technical standards on access to details of securities financing transactions (SFTs) held in trade repositories;
- ✓ COMMISSION IMPLEMENTING REGULATION (EU) 2019/363 of 13 December 2018 laying down implementing technical standards with regard to the format and frequency of reports on the details of securities financing transactions (SFTs) to trade repositories in accordance with Regulation (EU) 2015/2365 of the European Parliament and of the Council and amending Commission Implementing Regulation (EU) No 1247/2012 with regard to the use of reporting codes in the reporting of derivative contracts;
- ✓ COMMISSION DELEGATED REGULATION (EU) 2019/358 of 13 December 2018 supplementing Regulation (EU) 2015/2365 of the European Parliament and of the Council with regard to regulatory technical standards on the collection, verification, aggregation, comparison and publication of data on securities financing transactions (SFTs) by trade repositories;
- ✓ https://www.esma.europa.eu/sites/default/files/library/esma70-151-2838_guidelines_on_reporting_under_sftr.pdf;
- ✓ Questions and answers and applicable standards of messages used to report transactions <https://www.esma.europa.eu/policy-activities/post-trading/sftr-reporting>;

The scope of KDPW_CCP reporting includes all repo transactions cleared by KDPW_CCP concluded in organised trading. Such transactions will be reported 'trade by trade' (NEWT - Transaction). Reported transactions will be updated daily to the extent of collateral posted with KDPW_CCP (MARGIN) and collateral valuation (COLU). Repo transactions will be reported to the trade repository operated by KDPW on day T+1 on each business day of KDPW_CCP as at day T.

3. Repo reporting scenarios

	Reporting counterparty	UTI	Other counterparty code	Counterparty side	Trading venue	CCP code	CSD code (settlement)
1	Clearing Member	UTI001	CCP	'TAKE'	MIC	KDPW_CCP	KDPW
2	CCP	UTI001	Clearing Member	'GIVE'	MIC	KDPW_CCP	KDPW
3	Client	UTI002	Clearing Member	'TAKE'	MIC	KDPW_CCP	KDPW
4	Clearing Member	UTI002	Client	'GIVE'	MIC	KDPW_CCP	KDPW

4. Counterparty data

This section describes how KDPW_CCP populates fields in Table 1 “Counterparty Data” according to the references.

The way the fields are populated depends on the AT action type indicator presented in the column headings. The examples are provided for STR buy/sell transactions and are reported in accordance with the ESMA Guidelines - Reporting under Article 4 and 12 of the SFTR.

Repo transactions will be reported in message auth.052.001.01 – message used to report trade details.

Table 1 – Counterparty data for KDPW_CCP reports with clearing members

TABLE 1 COUNTERPARTY DATA				TRADE LEVEL		
				ACTION TYPE		
TABLE	FIELD NO	FIELD NAME	Description	NEW TRANSACTION (NEWT)	TRANSACTION (CORR or ETRM)	COLLATERAL UPDATE (COLU)
1	1	Reporting timestamp	Reporting timestamp	Date and time of submission of the report to the trade repository	Date and time of submission of the report to the trade repository	Date and time of submission of the report to the trade repository
1	2	Report submitting entity	Unique code identifying the entity which submits the report. Where the submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987
1	3	Reporting counterparty	Unique code identifying the reporting counterparty.	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987
1	4	Nature of the reporting counterparty	Indication of whether the reporting counterparty is a financial or non-financial counterparty.	“F”	“F”	[void]

1	5	Sector of the reporting counterparty	<p>One or more codes that classify the nature of the reporting counterparty's business activities. Where the reporting counterparty is a financial counterparty, all relevant codes included in the taxonomy for financial counterparties and applying to that counterparty. Where the reporting counterparty is a non-financial counterparty, all relevant codes included in the taxonomy for non-financial counterparties and applying to that counterparty. Where more than one activity is reported, the codes shall be specified in order of the relative importance of the corresponding activities.</p>	"CCPS" ¹	"CCPS"	[void]
1	6	Additional sector classification	<p>Where the reporting counterparty is an Undertaking for Collective Investment in Transferable Securities (UCITS) or Alternative Investment Fund (AIF), a code that determines whether it is an Exchange-Traded Fund (ETF) or a Money Market Fund (MMF). Where the reporting counterparty is an Alternative Investment Fund (AIF) or a non-financial counterparty undertaking financial and insurance activities or real estate activities, a code that determines whether it is a Real Estate Investment Trust (REIT).</p>	[void]	[void]	[void]
1	7	Branch of the reporting counterparty	<p>Where the reporting counterparty concludes an SFT through a branch office, the code identifying the branch.</p>	ISO 3166-1 alfa-2 – country code including two alphabetical characters ¹	ISO 3166-1 alfa-2 – country code including two alphabetical characters	ISO 3166-1 alfa-2 – country code including two alphabetical characters
1	8	Branch of the other counterparty	<p>Where the other counterparty concludes an SFT through a branch office, the code identifying the branch.</p>	ISO 3166-1 alfa-2 – country code including two alphabetical characters ²	ISO 3166-1 alfa-2 – country code including two alphabetical characters	ISO 3166-1 alfa-2 – country code including two alphabetical characters

¹ field completed for a bank branch

² field completed for a bank branch

1	9	Counterparty side	Indication of whether the reporting counterparty is a collateral provider or a collateral taker in accordance with Article 4 of the Commission Implementing Regulation (EU) 2019/363 (1)	Give or Take	Give or Take	[void]
1	10	Entity responsible for the report	Where a financial counterparty is responsible for reporting on behalf of the other counterparty in accordance with Article 4(3) of Regulation (EU) No 2365/2015 of the Parliament and of the Council (2), the unique code identifying that financial counterparty. Where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 4(3) of that Regulation the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 4(3) of Regulation (EU) No 2365/2015, the unique code identifying that AIFM.	"2594000K576D5CQXI987"	"2594000K576D5CQXI987"	[void]
1	11	Other counterparty	Unique code identifying the entity with which the reporting counterparty concluded the SFT. In case of a private individual, a client code shall be specified in a consistent manner.	LEI UR	LEI UR	LEI UR
1	12	Country of the other Counterparty	Code of the country where the registered office of the other counterparty is located or code of the country of residence in case that the other counterparty is a natural person.	Code of the country of the other counterparty	Code of the country of the other counterparty	[void]
1	13	Beneficiary	Where the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by specifying a unique code or, in case of a private individual, by specifying a client code used in a consistent manner as assigned by the legal entity used by that private individual.	[void]	[void]	[void]
1	14	Tri-party agent	Unique code identifying the third party to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).	[void]	[void]	[void]

1	15	Broker	Unique code of the entity that acts as intermediary for the reporting counterparty without becoming a counterparty to the SFT itself. For securities lending transactions, a broker does not include the agent lender.	[void]	[void]	[void]
1	16	Clearing member	Where the trade is cleared, unique code identifying the responsible clearing member of the reporting counterparty.	LEI	LEI	LEI
1	17	Central Securities Depository ('CSD')	Unique code of the CSD participant or indirect participant of the reporting counterparty. Where both the CSD participant and indirect participant are involved in the transaction, the code of the indirect participant. This field is not applicable to commodities.	LEI of the settlement agent	LEI of the settlement agent	[void]
1	18	Agent lender	Unique code of the agent lender involved in the securities lending transaction.	[void]	[void]	[void]

Table 2 – report details

2	1	Unique Transaction Identifier (UTI)	Unique reference assigned to the SFT in order to identify the trade.	UTI	UTI	UTI
2	2	Report tracking number	In the case of transactions resulting from clearing, the prior UTI, namely the UTI of the original bilateral transaction shall be reported. However, the prior UTI is not required to be reported by counterparties that are central counterparties ('CCP's') which have cleared the SFT. Where an SFT was executed on a trading venue and cleared on the same day, a number generated by the trading venue and unique to that execution.	RTN	[RTN]	[void]
2	3	Event date	Date on which the reportable event relating to the SFT and captured by the report took place. In the case of action types 'Valuation update', 'Collateral update', 'Reuse update', 'Margin update', the date for which the information contained in the report is provided.	Trade date	Eligible date	Eligible date
2	4	Type of SFT	Type of SFT transaction as defined in paragraphs (7) to (10) of Article 3 of Regulation (EU) No 2365/2015.	"REPO"	"REPO"	"REPO"
2	5	Cleared	Indication of whether central clearing has taken place.	TRUE	TRUE	[void]
2	6	Clearing timestamp	Time and date when clearing took place	Time and date when clearing took place	Time and date when clearing took place	[void]

2	7	CCP	Where a contract has been cleared, the unique code for the CCP that has cleared the contract.	LEI KDPW_CCP 2594000K576D5CQXI98 7	LEI KDPW_CCP 2594000K576D5CQXI98 7	[void]
2	8	Trading venue	Unique code identifying the venue of execution of the SFT. Where the SFT was concluded over the counter and it is admitted to trading, the MIC code 'XOFF'. Where the SFT was concluded over the counter and it is not admitted to trading, the MIC code 'XXXX'.	[TBSP]	[TBSP]	[void]
2	9	Master agreement type	Reference to the master agreement type under which the counterparties concluded a SFT.	"OTHR"	"OTHR"	"OTHR"
2	10	Other master agreement type	Name of the master agreement. This field shall only be completed where 'OTHR' is reported in field 9.	RegulaminKDPWCCP	RegulaminKDPWCCP	RegulaminKDPWCCP
2	11	Master agreement version	Reference to the year of the master agreement relevant to the reported trade, if applicable.	[void]	[void]	[void]
2	12	Execution timestamp	Date and time when the SFT was executed.	Date and time of novation	Date and time of novation	[void]
2	13	Value date (Start date)	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the SFT.	Date and time of novation	Date and time of novation	[void]
2	14	Maturity date (End date)	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the closing leg (forward leg) of the SFT. This information shall not be reported for open term repos.	[void]	[void]	[void]
2	15	Termination date	Termination date in the case of a full early termination of the SFT.	Termination date	Termination date	[void]
2	16	Minimum notice period	Minimum number of business days that one of the counterparties has to inform the other counterparty of the termination of the transaction.	[void]	[void]	[void]
2	17	Earliest call-back date	Earliest date that the cash lender has the right to call back a portion of the funds or to terminate the transaction.	[void]	[void]	[void]

2	18	General collateral Indicator	<p>Indication of whether the SFT is subject to a general collateral arrangement. In the case of a securities lending transaction, the field refers to securities provided as collateral, and not to the security provided on loan. The code 'GENE' shall be specified for an SFT which is subject to a general collateral arrangement. A general collateral arrangement specifies a collateral arrangement for a transaction in which the collateral giver may choose the security to be provided as collateral amongst a relatively wide range of securities satisfying predefined criteria.</p> <p>The code 'SPEC' shall be specified for an SFT which is subject to a specific collateral arrangement. A specific collateral arrangement specifies a collateral arrangement for a transaction in which the collateral taker requests a specific International Securities Identification Number ('ISIN') to be provided by the collateral provider.</p>	"SPEC"	"SPEC"	[void]
2	19	DBV indicator	Indication of whether the transaction was settled using the DBV mechanism.	TRUE / FALSE	TRUE / FALSE	[void]
2	20	Method used to provide collateral	Indication of whether the collateral in the SFT is subject to a title transfer collateral arrangement, a security financial collateral arrangement, or a security financial collateral arrangement with a right of use. Where more than one method was used to provide collateral, the primary collateral arrangement shall be specified in this field.	"TTCA" / "SICA" / "SIUR"	"TTCA" / "SICA" / "SIUR"	[void]
2	21	Open term	Indication of whether the SFT is open term (which has no fixed maturity date) or fixed term with a contractually agreed maturity date. The code 'True' shall be specified for open term SFTs, and the code 'False' for fixed term SFTs.	FALSE	FALSE	[void]
2	22	Termination optionality	Indication of whether the SFT is an evergreen or an extendable SFT.	[NOAP]	[NOAP]	[void]

2	23	Fixed rate	In the case of repos, the annualised interest rate on the principal amount of the repurchase transaction in accordance with the day count conventions. In the case of margin lending, the annualised interest rate on the loan value that the borrower pays to the lender.	[repo rate]	[repo rate]	[void]
2	24	Day count convention	Method of calculating the accrued interest on the principal amount for a rate.	[A005]	[A005]	[void]
2	25	Floating rate	Indication of the reference interest rate used which is reset at predetermined intervals by reference to a market reference rate, if applicable.	[void]	[void]	[void]
2	26	Floating rate reference period - time period	Time period describing the reference period of the floating rate.	[void]	[void]	[void]
2	27	Floating rate reference period - multiplier	Multiplier for the time period describing the reference period of the floating rate specified in field 26.	[void]	[void]	[void]
2	28	Floating rate payment frequency - time period	Time period describing the frequency of payments subject to the floating rate.	[void]	[void]	[void]
2	29	Floating rate payment frequency - multiplier	Multiplier for the time period describing the payment frequency for the floating rate specified in field 28.	[void]	[void]	[void]
2	30	Floating rate reset frequency - time period	Time period describing the frequency of the floating rate resets.	[void]	[void]	[void]
2	31	Floating rate reset frequency - multiplier	Multiplier for the time period describing the frequency for the floating rate resets specified in field 30.	[void]	[void]	[void]
2	32	Spread	Number of basis points to be added to or subtracted from the floating interest rate in order to determine the interest rate of the loan.	[void]	[void]	[void]
2	33	Margin lending currency amount	Amount of a margin loan in a given currency.	[void]	[void]	[void]
2	34	Margin lending currency	Currency of the margin loan.	[void]	[void]	[void]
2	35	Adjusted rate	Rate as determined by the rate schedule.	[void]	[void]	[void]
2	36	Rate date	Date from which the rate is effective.	[void]	[void]	[void]

2	37	Principal amount on value date	Cash value to be settled as of the value date of the transaction.	Trade amount for the first leg	Trade amount for the first leg	[void]
2	38	Principal amount on maturity date	Cash value to be settled as of the maturity date of the transaction.	Trade amount for the second leg	Trade amount for the second leg	[void]
2	39	Principal amount currency	Currency of the principal amount.	PLN	PLN	[void]
2	40	Type of asset	Indication of the type of asset that is the subject of the SFT.	[void]	[void]	[void]
2	41	Security identifier	Identification of the security that is the subject of the SFT. This field is not applicable to commodities.	[void]	[void]	[void]
2	42	Classification of a security	Classification of Financial Instruments ('CFI') code of the security that is the subject of the SFT. This field is not applicable to commodities.	[void]	[void]	[void]
2	43	Base product	Base product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363.	[void]	[void]	[void]
2	44	Sub product	Sub — product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363. This field requires a specific base product in field 43.	[void]	[void]	[void]
2	45	Further sub product	Further sub product as specified in the classification of commodities table. This field requires a specific sub product in field 44.	[void]	[void]	[void]
2	46	Quantity or nominal amount	Quantity or nominal amount of the security or commodity subject of the SFT. In the case of a bond, the total nominal amount which means the number of bonds multiplied by their face value. In the case of other securities or commodities, their quantity.	[void]	[void]	[void]
2	47	Unit of measure	Unit of measure in which the quantity is expressed. This field is applicable to commodities.	[void]	[void]	[void]
2	48	Currency of nominal amount	In the case where the nominal amount is reported, the currency of the nominal amount.	[void]	[void]	[void]
2	49	Security or commodity price	In the case of securities and commodities lending and borrowing, the price of the security or commodity used to calculate the loan value. In the case of a buy-sell back, the price of the security or commodity used to calculate the trade amount for the spot leg of the buy-sell back.	[void]	[void]	[void]

2	50	Price currency	Currency in which the security or commodity price is denominated.	PLN	PLN	[void]
2	51	Security quality	Code that classifies the credit risk of the security.	[void]	[void]	[void]
2	52	Maturity of the security	Maturity of the security. This field is not applicable to commodities.	[void]	[void]	[void]
2	53	Jurisdiction of the issuer	Jurisdiction of the issuer of the security. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company or, if not known, the jurisdiction of the subsidiary. This field is not applicable to commodities.	[void]	[void]	[void]
2	54	LEI of the issuer	LEI of the issuer of the security. This field is not applicable to commodities.	[void]	[void]	[void]
2	55	Security type	Code that classifies the type of the security.	[void]	[void]	[void]
2	56	Loan value	Loan value, namely the quantity or nominal amount of the loan multiplied by the price contained in field 49.	[void]	[void]	[void]
2	57	Market value	Market value of the securities or commodities on loan or borrowed.	[void]	[void]	[void]
2	58	Fixed rebate rate	Fixed interest rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus any lending fee) paid by the lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral.	[void]	[void]	[void]
2	59	Floating rebate rate	Indication of the reference interest rate used to calculate the rebate rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus any lending fee) paid by the lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral.	[void]	[void]	[void]
2	60	Floating rebate rate reference period - time period	Time period describing the reference period of the floating rebate rate.	[void]	[void]	[void]
2	61	Floating rebate rate reference period - multiplier	Multiplier for the time period describing the reference period for the floating rebate rate specified in field 60.	[void]	[void]	[void]
2	62	Floating rebate rate payment frequency - time period	Time period describing the frequency of the payments for the floating rebate rate.	[void]	[void]	[void]

2	63	Floating rebate rate payment frequency - multiplier	Multiplier for the time period describing the payment frequency for the floating rebate rate specified in field 62.	[void]	[void]	[void]
2	64	Floating rebate rate reset frequency - time period	Time period describing the frequency of the floating rebate rate resets.	[void]	[void]	[void]
2	65	Floating rebate rate reset frequency - multiplier	Multiplier for the time period describing the frequency of the floating rebate rate reset specified in field 64.	[void]	[void]	[void]
2	66	Spread of the rebate rate	Spread for the floating rebate rate expressed in basis points.	[void]	[void]	[void]
2	67	Lending fee	Fee that the borrower of the security or commodity pays to the lender.	[void]	[void]	[void]
2	68	Exclusive arrangements	In the case of securities borrowing and lending, an indication of whether the borrower has exclusive access to borrow from the lender's securities portfolio. This field is not applicable to commodities.	[void]	[void]	[void]
2	69	Outstanding margin loan	Total amount of margin loans, in the base currency.	[void]	[void]	[void]
2	70	Base currency of outstanding margin loan	Base currency of outstanding margin loans.	[void]	[void]	[void]
2	71	Short market value	Market value of the short position, in the base currency.	[void]	[void]	[void]
2	72	Uncollateralised SL flag	Indication of whether the SL transaction is uncollateralised. This field shall not be used when the counterparties agree to collateralise the trade but the specific allocation of collateral is not yet known.	[void]	[void]	[void]
2	73	Collateralisation of net exposure	Indication of whether the collateral has been provided for a net exposure, rather than for a single transaction.	TRUE	TRUE	TRUE
2	74	Value date of the collateral	Where trades have been collateralised on a net exposure basis, the latest value date contained in the netting set of SFTs, taking into consideration all of the transactions for which the collateral was provided.	Value date of the collateral	Value date of the collateral	[void]
2	75	Type of collateral component	Indication of the type of collateral component.	"SECU"	"SECU"	"SECU"
2	76	Cash collateral amount	Amount of funds provided as collateral for the borrowing of securities or commodities.	[void]	[void]	[void]
2	77	Cash collateral currency	Currency of the cash collateral.	[void]	[void]	[void]
2	78	Identification of a security used as collateral	Identification of the security used as collateral. This field is not applicable to commodities.	ISIN of a security used as collateral	ISIN of a security used as collateral	ISIN of a security used as collateral

2	79	Classification of a security used as collateral	CFI code of the security used as collateral. This field is not applicable to commodities.	CFI of a security used as collateral	CFI of a security used as collateral	CFI of a security used as collateral
2	80	Base product	Base product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363.	[void]	[void]	[void]
2	81	Sub - product	Sub — product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363. This field requires a specific base product in field 80.	[void]	[void]	[void]
2	82	Further sub - product	Further sub — product as specified in the classification of commodities in Table 5 of Annex I of the Implementing Regulation (EU) 2019/363. This field requires a specific sub — product in field 81.	[void]	[void]	[void]
2	83	Collateral quantity or nominal amount	Quantity or nominal amount of the security or commodity used as collateral. In the case of a bond, the total nominal amount which means the number of bonds multiplied by the face value. In the case of other securities or commodities, their quantity.	Nominal amount	Nominal amount	Nominal amount
2	84	Collateral unit of measure	Unit of measure in which the collateral quantity is specified. This field is applicable to commodities.	[void]	[void]	[void]
2	85	Currency of collateral nominal amount	In the case where the collateral nominal amount is reported, the currency of the nominal amount.	PLN	PLN	PLN
2	86	Price currency	Currency of the price of the collateral component.	PLN	PLN	PLN
2	87	Price per unit	Price per unit in respect of the collateral component, including accrued interest for interest-bearing securities used to value the security or commodity.	Dirty price	Dirty price	Dirty price
2	88	Collateral market value	Market value of the individual collateral component expressed in price currency.	Individual collateral value	Individual collateral value	Individual collateral value

2	89	Haircut or margin	For repos and buy-sell backs, any collateral haircut shall be specified by reference to any risk control measure applied to the underlying collateral, at ISIN level, whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage. For securities lending, the percentage of any collateral haircut shall be specified by reference to any risk control measure applied to the underlying collateral, either at ISIN or portfolio-level, whereby the value of that underlying collateral is calculated as the market value of the assets reduced by a certain percentage. For margin lending, the percentage of the margin requirement applied to the entire collateral portfolio held in a client's prime brokerage account. Actual values, as opposed to estimated or default values shall be specified in this field.	"0"	"0"	"0"
2	90	Collateral quality	Code that classifies the risk of the security used as collateral.	"INVG"	"INVG"	"INVG"
2	91	Maturity of the security	Maturity date of the security used as collateral. This field is not applicable to commodities.	Date in the format YYYY-MM-DD	Date in the format YYYY-MM-DD	Date in the format YYYY-MM-DD
2	92	Jurisdiction of the issuer	Jurisdiction of the issuer of the security used as collateral. In case of securities issued by a foreign subsidiary, the jurisdiction of the ultimate parent company shall be reported or, if not known, the jurisdiction of the subsidiary. This field is not applicable to commodities.	PL	PL	PL
2	93	LEI of the issuer	LEI of the issuer of the security used as collateral. This field is not applicable to commodities.	259400R9L8QEP0TPXS3 1	259400R9L8QEP0TPXS3 1	259400R9L8QEP0TPXS31
2	94	Collateral type	Code that classifies the type of the security used as collateral.	"GOVS"	"GOVS"	"GOVS"
2	95	Availability for collateral re-use	Indication of whether the collateral taker can reuse the securities provided as a collateral.	[void]	[void]	[void]
2	96	Collateral basket identifier	Where the collateral basket can be identified with an ISIN, the ISIN of the collateral basket. Where the collateral basket cannot be identified with an ISIN, this field shall be completed with the code 'NTAV'.	[void]	[void]	[ISIN]

2	97	Portfolio code	Where the transaction is cleared and is included in a portfolio of transactions for which margins are exchanged, the portfolio shall be identified by a unique code determined by the reporting counterparty. Where the portfolio of transactions also includes derivative contracts reportable under Regulation (EU) No 648/2012, the portfolio code shall be the same as that reported under Regulation (EU) No 648/2012.	Collateral portfolio code	Collateral portfolio code	[void]
2	98	Action type	The report shall contain one of the following action types: (a) a SFT reported for the first time shall be identified as 'New'; (b) a modification of a previously reported SFT shall be identified as 'Modification'. This includes an update to a previous report showing a position in order to reflect new trades included in that position; (c) a valuation of the security or commodity subject to a securities or commodities lending transaction shall be identified as 'Valuation Update'; (d) a modification of the details of collateral data, including its valuation, shall be identified as 'Collateral update'; (e) a cancellation of a wrongly submitted entire report where the SFT never came into existence or was not subject to SFT reporting requirements but which was reported to a trade repository by mistake shall be identified as 'Error'; (f) a correction of data fields that were submitted wrongly in a previous report shall be identified as 'Correction'; (g) a termination of an open term SFT or an early termination of a fixed term SFT shall be identified as 'Termination/Early termination'; (h) a SFT that is to be reported as a new trade and also included in a separate position report on the same day shall be identified as a 'Position component'.	" NEWT"	"CORR" or "ETRM"	"COLU"
2	99	Level	Indication of whether the report is done at trade or position level. Position level reporting can be used only as a supplement to trade level reporting to report post-trade events and only if the individual trades in fungible products have been replaced by the position.	'TCTN'	'TCTN'	'TCTN'

5. Margin data

This section describes how KDPW_CCP populates fields in Table 3 “Margin Data” according to the references. The way the fields are populated depends on the AT action type indicator presented in the column headings. Collateral posted as ATS margins will be reported in message auth.070.001.01 – message used to report margins. Margin amounts are reported in PLN.

Table 3 – Margin data

TABLE 3 MARGINS			Description	TRADE LEVEL - ACTION TYPE	
TABLE	FIELD NO	FIELD NAME		NEWT	MARGIN UPDATE (MARU)
3	1	Reporting timestamp	Date and time of submission of the report to the trade repository.	Date and time of submission of the report to the trade repository	Date and time of submission of the report to the trade repository
3	2	Event date	Date on which the reportable event relating to the SFT and captured by the report took place. In the case of action types ‘Valuation update’, ‘Collateral update’, ‘Reuse update’, ‘Margin update’, the date for which the information contained in the report is provided.	Report date	Collateral update date
3	3	Report submitting entity	Unique code identifying the entity which submits the report. In the case where the submission of the report has been delegated to a third party or to the other counterparty, the unique code identifying that entity.	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987
3	4	Reporting Counterparty	Unique code identifying the reporting counterparty.	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987
3	5	Entity responsible for the report	Where a financial counterparty is responsible for reporting on behalf of the other counterparty in accordance with Article 4(3) of Regulation (EU) No 2365/2015, the unique code identifying that financial counterparty. Where a management company is responsible for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 4(3) of Regulation (EU) No 2365/2015, the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 4(3) of Regulation (EU) No 2365/2015, the unique code identifying that AIFM.	LEI KDPW_CCP 2594000K576D5CQXI987	LEI KDPW_CCP 2594000K576D5CQXI987
3	6	Other counterparty	Unique code identifying the entity with whom the reporting counterparty concluded the SFT.	LEI UR	LEI UR
3	7	Portfolio code	The portfolio of transactions for which margins are exchanged shall be identified by a unique code determined by the reporting counterparty. Where the portfolio of transactions also includes derivative contracts reportable under Regulation (EU) No 648/2012, the portfolio code shall be the same as that	Collateral portfolio code	Collateral portfolio code

			reported under Regulation (EU) No 648/2012.		
3	8	Initial margin posted	Value of the initial margin posted by the reporting counterparty to the other counterparty. Where the initial margin is posted on a portfolio basis, this field shall specify the overall value of initial margin posted for the portfolio.	[void]	[void]
3	9	Currency of the initial margin posted	Currency of the initial margin posted.	PLN	PLN
3	10	Variation margin posted	Value of the variation margin posted, including the value of cash settled, by the reporting counterparty to the other counterparty. Where the variation margin is posted on a portfolio basis, this field shall specify the overall value of the variation margin posted for the portfolio.	Sum of the values of VM posted by KDPW_CCP	Sum of the values of VM posted by KDPW_CCP
3	11	Currency of the variation margins posted	Currency of the variation margin posted.	PLN	PLN
3	12	Initial margin received	Value of the initial margin received by the reporting counterparty from the other counterparty. Where the initial margin is received on a portfolio basis, this field shall specify the overall value of the initial margin received for the portfolio.	Sum of the values of margins received by KDPW_CCP	Sum of the values of margins received by KDPW_CCP
3	13	Currency of the initial margin received	Currency of the initial margin received.	PLN	PLN
3	14	Variation margin received	Value of the variation margin received, including the value of cash settled, by the reporting counterparty from the other counterparty. Where the variation margin is received on a portfolio basis, this field shall specify the overall value of the variation margin received for the portfolio.	Sum of the values of VM received by KDPW_CCP	Sum of the values of VM received by KDPW_CCP
3	15	Currency of the variation margins received	Currency of the variation margin received.	PLN	PLN
3	16	Excess collateral posted	Value of collateral posted in excess of the required collateral.	Value of initial deposit received by KDPW_CCP	Value of initial deposit received by KDPW_CCP
3	17	Currency of the excess collateral posted	Currency of the excess collateral posted.	PLN	PLN
3	18	Excess collateral received	Value of collateral received in excess of the required collateral.	Sum of the values of margins received by KDPW_CCP	Sum of the values of margins received by KDPW_CCP
3	19	Currency of the excess collateral received	Currency of the excess collateral received.	PLN	PLN
3	20	Action type	The report shall contain one of the following action types: (a) a new margin balance shall be identified as 'New'; (b) a modification of the details of the margins shall be identified as 'Margin update'; (c) a cancellation of a wrongly submitted entire report shall be identified as 'Error'; (d) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correction'.	"NEWT"	"MARU"

6. Collateral portfolio code

KDPW_CCP populates the field “Portfolio Code” - field 97 in Table 2 and field 7 in Table 3 with the identifier of the collateral account in which collateral will be posted and maintained with KDPW_CCP. Collateral account identifiers used in reports will be structured as follows:

- ✓ for relations of KDPW_CCP with Clearing Members and relations of Clearing Members with KDPW_CCP – prefix ‘PRTFL’ + Clearing Member code, e.g., “PRTFL5002”.
- ✓ for relations of Clearing Members with Clients and Clients with Clearing Members - prefix ‘PRTFL’ + Clearing Member code + NKK, e.g., “PRTFL5005ZZZZZZZZ”.

7. Unique transaction identifiers RTN and UTI

Unique Transaction Identifiers (UTI) are used to identify reported trades. UTI length is up to 52 characters.

7.1. RTN and UTI for transactions

Each transaction’s RTN is generated and assigned to the transaction at the time of novation in KDPW_CCP.

Algorithm for constructing a transaction RTN

Field no.	Length	Description	Value
1-3	3	Fixed ‘E01’	E01
4-7	4	KDPW_CCP MIC	KDPW
8-10	3	Fixed value	000
11-26	16	TBSP trade identifier	TBSP210294022089
27-39	12	ISIN of the bond	PL0000000103

Example: E01KDPW000TBSP210294022089PL0000000103

Algorithm for constructing a transaction UTI

UTIs are generated by adding a scenario identifier (e.g., 001, 002) at the end of an RTN.

8. Reporting client collateral to SFTR

KDPW_CCP reports data of collateral posted by clients with clearing members on the basis of XML *auth.mrg.001.01* messages delivered to KDPW_CCP whose format and structure are available on the website. Collateral amounts are reported in PLN.

The collateral account used in such reports is constructed by combining the individual clearing member code and NKK, e.g., “PRTFL5005ZZZZZZZZ”.

Reporting of collateral posted by clients with clearing members:

- ✓ Clearing Member transmits message [auth.mrg.001.01](#) to KDPW_CCP. The message containing client collateral amounts is reported to SFTR on the following day (T+1);

- ✓ All messages containing client collateral amounts at day T delivered to kdpw_stream no later than 07:30 on day T+1 are delivered to KDPW_TR on that day;
- ✓ KDPW_CCP checks messages against the schema;
- ✓ If a message does not conform to the schema, the message processing status is set to error – [admi.err.001.01](#) and the error reason is indicated;
- ✓ If a message conforms to the schema, the message status is set to PEND which indicates that the message is accepted by KDPW_CCP for further processing. In reply, KDPW_CCP sends the status message [auth.sts.001.01](#) to the Clearing Member;
- ✓ At day T+1, after receiving feedback from SFTR, KDPW_CCP sends the status message ([auth.sts.001.01](#)) to the Clearing Member depending on the feedback provided by SFTR (PACK or REJT);
- ✓ PACK status – the message is accepted and correctly processed by SFTR,
REJT status – the message is rejected by KDPW_TR and the error code and reason is indicated.

9. Reconciliation

The table below presents the scope of fields compared in the reconciliation carried out by the trade repository. No tolerance is allowed for the vast majority of fields. Minor differences are allowed only for three categories of fields:

- a. Timestamps – a difference of up to 1 hour is allowed;
- b. Interest rates – up to three decimal places;
- c. Value penetration fields – tolerance up to 0.0005%

The table below presents the tolerance levels for all compared fields.

Table	Section	Field	Tolerance	Effective date
Counterparty data	NA	Reporting counterparty	No	2020-04-13
Counterparty data	NA	Counterparty side	No	2020-04-13
Counterparty data	NA	Other counterparty	No	2020-04-13
Transaction data	Loan	Unique Transaction Identifier ('UTI')	No	2020-04-13
Transaction data	Loan	Type of SFT	No	2020-04-13
Transaction data	Loan	Cleared	No	2020-04-13
Transaction data	Loan	Clearing timestamp	One hour	2020-04-13 + 33 months
Transaction data	Loan	CCP	No	2020-04-13
Transaction data	Loan	Trading venue	No	2020-04-13
Transaction data	Loan	Master agreement type	No	2020-04-13
Transaction data	Loan	Execution timestamp	One hour	2020-04-13
Transaction data	Loan	Value date (Start date)	No	2020-04-13
Transaction data	Loan	Maturity date (End date)	No	2020-04-13
Transaction data	Loan	Termination date	No	2020-04-13
Transaction data	Loan	Minimum notice period	No	2020-04-13 + 33 months

Transaction data	Loan	Earliest call-back date	No	2020-04-13 + 33 months
Transaction data	Loan	General collateral Indicator	No	2020-04-13 + 33 months
Transaction data	Loan	Delivery By Value ('DBV') indicator	No	2020-04-13 + 33 months
Transaction data	Loan	Method used to provide collateral	No	2020-04-13
Transaction data	Loan	Open term	No	2020-04-13
Transaction data	Loan	Termination optionality	No	2020-04-13 + 33 months
Transaction data	Loan	Fixed rate	Up to three decimal places	2020-04-13
Transaction data	Loan	Day count convention	No	2020-04-13
Transaction data	Loan	Floating rate	No	2020-04-13
Transaction data	Loan	Floating rate reference period - time period	No	2020-04-13
Transaction data	Loan	Floating rate reference period – multiplier	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rate payment frequency - time period	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rate payment frequency – multiplier	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rate reset frequency - time period	No	2020-04-13
Transaction data	Loan	Floating rate reset frequency – multiplier	No	2020-04-13
Transaction data	Loan	Spread	Up to three decimal places	2020-04-13
Transaction data	Loan	Margin lending currency amount	No	2020-04-13
Transaction data	Loan	Margin lending currency	No	2020-04-13
Transaction data	Loan	Adjusted rate	Up to three decimal places	2020-04-13 + 33 months
Transaction data	Loan	Rate date	No	2020-04-13 + 33 months
Transaction data	Loan	Principal amount on the value date	No	2020-04-13
Transaction data	Loan	Principal amount on the maturity date	0.0005%	2020-04-13
Transaction data	Loan	Principal amount currency	No	2020-04-13
Transaction data	Loan	Type of asset	No	2020-04-13

Transaction data	Loan	Security identifier	No	2020-04-13
Transaction data	Loan	Classification of a security	No	2020-04-13
Transaction data	Loan	Base product	No	2020-04-13 + 33 months
Transaction data	Loan	Sub - product	No	2020-04-13 + 33 months
Transaction data	Loan	Further sub - product	No	2020-04-13 + 33 months
Transaction data	Loan	Quantity or nominal amount	No	2020-04-13
Transaction data	Loan	Unit of measure	No	2020-04-13 + 33 months
Transaction data	Loan	Currency of nominal amount	No	2020-04-13
Transaction data	Loan	Security or commodity price	No	2020-04-13 + 33 months
Transaction data	Loan	Price currency	No	2020-04-13 + 33 months
Transaction data	Loan	Security quality	No	2020-04-13 + 9 months
Transaction data	Loan	Maturity of the security	No	2020-04-13 + 9 months
Transaction data	Loan	Jurisdiction of the issuer	No	2020-04-13 + 9 months
Transaction data	Loan	LEI of the issuer	No	2020-04-13 + 9 months
Transaction data	Loan	Security type	No	2020-04-13 + 9 months
Transaction data	Loan	Loan value	No	2020-04-13 + 33 months
Transaction data	Loan	Market value	0.0005%	2020-04-13 + 33 months
Transaction data	Loan	Fixed rebate rate	Up to three decimal places	2020-04-13
Transaction data	Loan	Floating rebate rate	Up to three decimal places	2020-04-13
Transaction data	Loan	Floating rebate rate reference period - time period	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rebate rate reference period - multiplier	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rebate rate payment frequency - time period	No	2020-04-13 + 33 months

Transaction data	Loan	Floating rebate rate payment frequency - multiplier	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rebate rate reset frequency - time period	No	2020-04-13 + 33 months
Transaction data	Loan	Floating rebate rate reset frequency - multiplier	No	2020-04-13 + 33 months
Transaction data	Loan	Spread of the rebate rate	Up to three decimal places	2020-04-13 + 33 months
Transaction data	Loan	Lending fee	No	2020-04-13
Transaction data	Loan	Exclusive arrangements	No	2020-04-13 + 33 months
Transaction data	Loan	Outstanding margin loan	No	2020-04-13
Transaction data	Loan	Base currency of outstanding margin loan	No	2020-04-13
Transaction data	Loan	Short market value	0.0005%	2020-04-13
Transaction data	Collateral	Uncollateralised Securities Lending ('SL') flag	No	2020-04-13
Transaction data	Collateral	Collateralisation of net exposure	No	2020-04-13
Transaction data	Collateral	Value date of the collateral	No	2020-04-13
Transaction data	Collateral	Type of collateral component	No	2020-04-13
Transaction data	Collateral	Cash collateral amount	No	2020-04-13
Transaction data	Collateral	Cash collateral currency	No	2020-04-13
Transaction data	Collateral	Identification of a security used as collateral	No	2020-04-13
Transaction data	Collateral	Classification of a security used as collateral	No	2020-04-13
Transaction data	Collateral	Base product	No	2020-04-13 + 33 months
Transaction data	Collateral	Sub – product	No	2020-04-13 + 33 months
Transaction data	Collateral	Further sub – product	No	2020-04-13 + 33 months
Transaction data	Collateral	Collateral quantity or nominal amount	No	2020-04-13
Transaction data	Collateral	Collateral unit of measure	No	2020-04-13 + 24 months

Transaction data	Collateral	Currency of collateral nominal amount	No	2020-04-13
Transaction data	Collateral	Price currency	No	2020-04-13 + 24 months
Transaction data	Collateral	Price per unit	No	2020-04-13 + 24 months
Transaction data	Collateral	Collateral market value	0.0005%	2020-04-13 + 24 months
Transaction data	Collateral	Haircut or margin	Up to three decimal places	2020-04-13
Transaction data	Collateral	Collateral quality	No	2020-04-13
Transaction data	Collateral	Maturity date of the security	No	2020-04-13
Transaction data	Collateral	Jurisdiction of the issuer	No	2020-04-13
Transaction data	Collateral	LEI of the issuer	No	2020-04-13
Transaction data	Collateral	Collateral type	No	2020-04-13
Transaction data	Collateral	Availability for collateral Re-use	No	2020-04-13
Transaction data	Collateral	Collateral basket identifier	No	2020-04-13
Transaction data	Loan	Level	No	2020-04-13

ⁱ Tylko w przypadku zgłoszenia transakcji za KDPW_CCP.