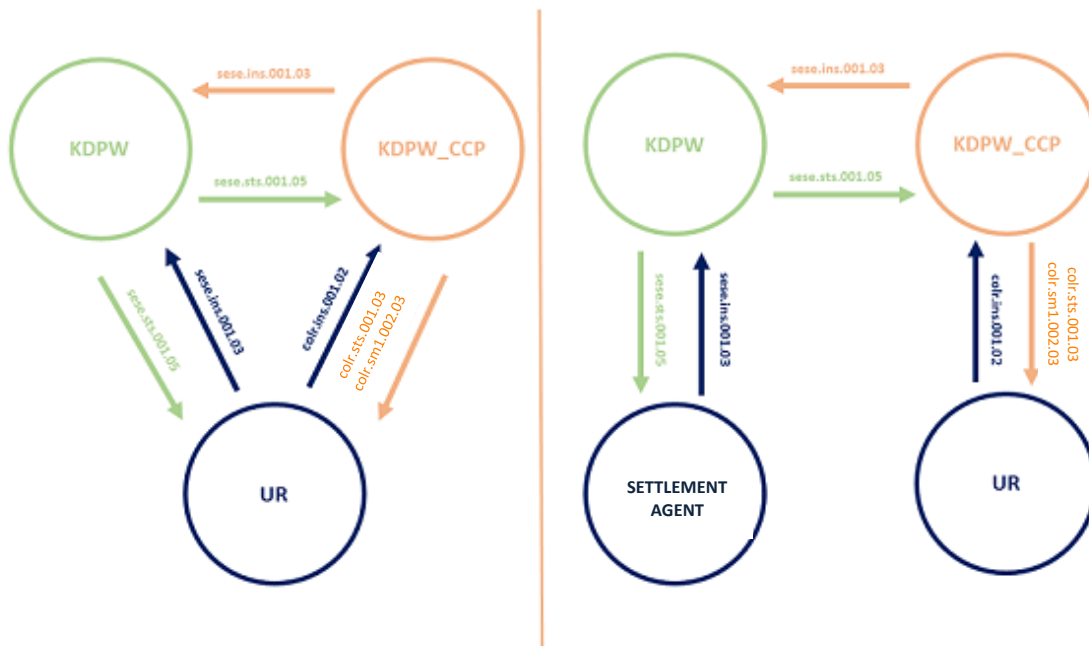


## Collateral in securities and cash (organised and non-organised trading)

### I. COLLATERAL IN SECURITIES

To deposit and release collateral in securities, the KDPW system must match settlement instructions sent to the system by the clearing member (point 1) and KDPW\_CCP (point 2); the KDPW\_CCP instructions are issued on the basis of the clearing member's instructions sent to the clearing system.



#### 1) Clearing member or Settlement Agent sends message *sese.ins.001.xx.xml* – Settlement instruction to KDPW

Delivering party in the securities deposit instructions or receiving party in the securities release instructions:

- Field <MtchTp> – Matching type: **B**,
- Field <KDPWMmbl> – KDPW Member identifier,
- Field <SafAcct> – KDPW account identifier,

Receiving party in the securities deposit instructions or delivering party in the securities release instructions:

- Field <KDPWMmbl> – KDPW\_CCP identifier: **0011** for contributions to funds, **0900** for margins,
- Field <SafAcct> – KDPW\_CCP account identifier<sup>1</sup>

<sup>1</sup> Identifiers:

- 1) Initial deposit for regulated market: KDPW\_CCP account (4000), collateral type MARI;
- 2) Initial margin for regulated market: KDPW\_CCP account (4001), collateral type MARS;
- 3) Initial deposit for ATS: KDPW\_CCP account (4007), collateral type MAGB;
- 4) Initial margin for ATS: KDPW\_CCP account (4008), collateral type MATS;
- 5) Clearing fund: KDPW\_CCP account (3000), collateral type PRRG;
- 6) GPW BondSpot ATS guarantee fund: KDPW\_CCP account (3001), collateral type PAGB;
- 7) Initial deposit: KDPW\_CCP account (4002), collateral type OTCL;
- 8) Initial margin: KDPW\_CCP account (4003), collateral type OTCM;

The other fields are not affected.

In response, KDPW sends:

- ✓ *sese.sts.001.xx.xml* - Settlement instruction status / Settlement confirmation,
- ✓ *semt.smt.001.xx.xml* – Settlement account statement.

The instructions must be matched.

## 2) Clearing member sends the message *colr.ins.001.xx.xml* to KDPW\_CCP

Field <BalTp> - Balance type,

Section <SctiesColl> - Securities collateral:

Field <ISIN> - ISIN code of the securities,

Field <Unit> - Quantity of securities or Field <FaceAmt> - Face amount,

Field <CdtDbtInd> - Deposit CRDT or release DBIT,

Section <CrgMmbld> - Clearing member identifier and clearing account identifier,

Section <StlMntAgMmbld> - KDPW member (Settlement Agent) identifier and account identifier

In response, KDPW\_CCP sends the following to the clearing member:

- ✓ *colr.sts.001.xx.xml* – Collateral deposit or release status,
- ✓ *colr.sm1.002.xx.xml* – Collateral register report.

On the basis of the instruction, KDPW\_CCP sends to the KDPW system a relevant settlement instruction to be matched with the instruction defined in (1).

## II. COLLATERAL IN CASH:

The clearing member sends message *colr.ins.001.xx.xml* to KDPW\_CCP xml:

Field <BalTp> - Balance type<sup>2</sup>,

Section <CshColl> - Cash collateral:

Field <Amt> - Amount of cash in PLN or EUR,

Field <CdtDbtInd> - Deposit CRDT or release DBIT,

Section <CrgMmbld> - Clearing member identifier and clearing account identifier:

Field <KDPWMmbld> - KDPW\_CCP member identifier,

Field <KDPWSafAcct> - KDPW\_CCP clearing account identifier (required only for collateral type MARS, MATS, OTCL and OTCM).

In response, KDPW\_CCP sends to the clearing member:

- 
- 9) OTC guarantee fund: KDPW\_CCP account (3003), collateral type FOTC.

<sup>2</sup> Identifiers:

- 1) initial deposit for regulated market: collateral type MARI;
- 2) initial margin for regulated market: collateral type MARS;
- 3) initial deposit for ASO: collateral type MAGB;
- 4) initial margin for ASO: collateral type MATS;
- 5) clearing fund: collateral type PRRG;
- 6) GPW BondSpot ATS guarantee fund: collateral type PAGB;
- 7) Initial deposit: collateral type OTCL;
- 8) Initial margin: collateral type OTCM;
- 9) OTC guarantee fund: collateral type FOTC.



- ✓ *colr.sts.001.xx.xml* - Collateral deposit or release status,
- ✓ *colr.sm1.002.xx.xml* - Collateral register report.

In response, KDPW\_CCP sends to the clearing member's paying agent:

- ✓ *colr.sts.001.xx.xml* - Collateral deposit or release status.