**Appendices to the Rules and Regulations Governing the Activities
of the Treasury Securities Dealer of December 15, 2018**

**Appendix 1.1**

Outright transactions in Treasury bonds\* secondary market (excluding Electronic market) settled by …*(name of TSD or Applicant)*… during …*(month)*…

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN** | **buy1) (number of bonds)** | **sell2)(number of bonds)** | **counterpart type3)** | **counterpart location4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

\* applies only to T-bonds issued on the domestic market.

1. Entity (TSD or Applicant) buys from a counterpart;
2. Entity (TSD or Applicant) sells to a counterpart;
3. use the numbering/code as follows:
1-TSD,
2-bank (non-TSD),
3-broker,
4-central bank,
5-public institutions (governments, local and regional governments, sovereign wealth funds),
6-insurance companies,
7-pension funds,
8-investment company (and similar institutions governed by foreign laws, such as asset managers, fund managers, mutual funds),
9-hedge funds,
10-retail,
11-non-financial entities,
12-other;
4. use the country code according to ISO 3166-1 alpha-3 (or ISO 3166-1 alpha-2) or, if and only if the value entered in column 5 is 4 (“central bank”), a code of geographical region as defined in Appendix 1.4:

AAA-Africa,

BBB-South America (including Caribbean),

CCC-North America,

DDD-Australia and Oceania,

EEE-Asia (excluding Middle East),

FFF-Middle East,

GGG-Europe (Eurozone),

HHH-Europe (EU outside Eurozone),

JJJ-Europe (outside EU).

NOTE: This table is to be filled out by TSD/Applicant (directly or via appropriate Settling participant) and submitted as a spreadsheet.

 **Appendix 1.2**

Outright transactions in Treasury bills secondary market (excluding Electronic market) settled by …*(name of TSD or Applicant)*… during …*(month)*…

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN** | **buy1) (number of bills)** | **sell2)(number of bills)** | **counterpart type3)** | **counterpart location4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

1. Entity (TSD or Applicant) buys from a counterpart;
2. Entity (TSD or Applicant) sells to a counterpart;
3. use the numbering/code as follows:
1-TSD,
2-bank (non-TSD),
3-broker,
4-central bank,
5-public institutions (governments, local and regional governments, sovereign wealth funds),
6-insurance companies,
7-pension funds,
8-investment company (and similar institutions governed by foreign laws, such as asset managers, fund managers, mutual funds),
9-hedge funds,
10-retail,
11-non-financial entities,
12-other;
4. use the country code according to ISO 3166-1 alpha-3 (or ISO 3166-1 alpha-2) or, if and only if the value entered in column 5 is 4 (“central bank”), a code of geographical region as defined in Appendix 1.4:

AAA-Africa,

BBB-South America (including Caribbean),

CCC-North America,

DDD-Australia and Oceania,

EEE-Asia (excluding Middle East),

FFF-Middle East,

GGG-Europe (Eurozone),

HHH-Europe (EU outside Eurozone),

JJJ-Europe (outside EU).

NOTE: This table is to be filled out by TSD/Applicant (directly or via appropriate Settling participant) and submitted as a spreadsheet.

**Appendix 1.3**

Outright transactions in international bonds secondary market (excluding Electronic market) settled by…*(name of TSD or Applicant)*… during …*(month)*…

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN** | **buy1) (number of bonds)** | **sell2)(number of bonds)** | **counterpart type3)** | **counterpart location4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

1. Entity (TSD or Applicant) buys from a counterpart;
2. Entity (TSD or Applicant) sells to a counterpart;
3. use the numbering/code as follows:
1-TSD,
2-bank (non-TSD),
3-broker,
4-central bank,
5-public institutions (governments, local and regional governments, sovereign wealth funds),
6-insurance companies,
7-pension funds,
8-investment company (and similar institutions governed by foreign laws, such as asset managers, fund managers, mutual funds),
9-hedge funds,
10-retail,
11-non-financial entities,
12-other;
4. use the country code according to ISO 3166-1 alpha-3 (or ISO 3166-1 alpha-2) or, if and only if the value entered in column 5 is 4 (“central bank”), a code of geographical region as defined in Appendix 1.4:

AAA-Africa,

BBB-South America (including Caribbean),

CCC-North America,

DDD-Australia and Oceania,

EEE-Asia (excluding Middle East),

FFF-Middle East,

GGG-Europe (Eurozone),

HHH-Europe (EU outside Eurozone),

JJJ-Europe (outside EU).

NOTE: This table is to be filled out by TSD/Applicant (directly or via appropriate Settling participant) and submitted as a spreadsheet.

**Appendix 1.4**

**Geographical classification of countries:**

| **English short name** | **ISO3166-1 Alpha-2** | **ISO3166-1 Alpha-3** | **Geographical region** | **Region code** |
| --- | --- | --- | --- | --- |
| Afghanistan | AF | AFG | Asia (excl. Middle East) | EEE |
| Åland Islands | AX | ALA | Europe - non-EU | GGG |
| Albania | AL | ALB | Europe - non-EU | JJJ |
| Algeria | DZ | DZA | Africa | AAA |
| American Samoa | AS | ASM | Australia and Oceania | DDD |
| Andorra | AD | AND | Europe - non-EU | JJJ |
| Angola | AO | AGO | Africa | AAA |
| Anguilla | AI | AIA | South America (incl. Caribbean) | BBB |
| Antarctica | AQ | ATA | (\*) |  |
| Antigua and Barbuda | AG | ATG | South America (incl. Caribbean) | BBB |
| Argentina | AR | ARG | South America (incl. Caribbean) | BBB |
| Armenia | AM | ARM | Asia (excl. Middle East) | EEE |
| Aruba | AW | ABW | South America (incl. Caribbean) | BBB |
| Australia | AU | AUS | Australia and Oceania | DDD |
| Austria | AT | AUT | Europe - eurozone | GGG |
| Azerbaijan | AZ | AZE | Asia (excl. Middle East) | EEE |
| Bahamas (the) | BS | BHS | South America (incl. Caribbean) | BBB |
| Bahrain | BH | BHR | Middle East | FFF |
| Bangladesh | BD | BGD | Asia (excl. Middle East) | EEE |
| Barbados | BB | BRB | South America (incl. Caribbean) | BBB |
| Belarus | BY | BLR | Europe - non-EU | JJJ |
| Belgium | BE | BEL | Europe - eurozone | GGG |
| Belize | BZ | BLZ | South America (incl. Caribbean) | BBB |
| Benin | BJ | BEN | Africa | AAA |
| Bermuda | BM | BMU | North America | CCC |
| Bhutan | BT | BTN | Asia (excl. Middle East) | EEE |
| Bolivia, Plurinational State of | BO | BOL | South America (incl. Caribbean) | BBB |
| Bonaire, Sint Eustatius and Saba | BQ | BES | South America (incl. Caribbean) | BBB |
| Bosnia and Herzegovina | BA | BIH | Europe - non-EU | JJJ |
| Botswana | BW | BWA | Africa | AAA |
| Bouvet Island | BV | BVT | (\*) |  |
| Brazil | BR | BRA | South America (incl. Caribbean) | BBB |
| British Indian Ocean Territory (the) | IO | IOT | (\*) |  |
| Brunei Darussalam | BN | BRN | Asia (excl. Middle East) | EEE |
| Bulgaria | BG | BGR | Europe - EU non-eurozone | HHH |
| Burkina Faso | BF | BFA | Africa | AAA |
| Burundi | BI | BDI | Africa | AAA |
| Cambodia | KH | KHM | Asia (excl. Middle East) | EEE |
| Cameroon | CM | CMR | Africa | AAA |
| Canada | CA | CAN | North America | CCC |
| Cape Verde | CV | CPV | Africa | AAA |
| Cayman Islands (the) | KY | CYM | South America (incl. Caribbean) | BBB |
| Central African Republic (the) | CF | CAF | Africa | AAA |
| Chad | TD | TCD | Africa | AAA |
| Chile | CL | CHL | South America (incl. Caribbean) | BBB |
| China | CN | CHN | Asia (excl. Middle East) | EEE |
| Christmas Island | CX | CXR | Australia and Oceania | DDD |
| Cocos (Keeling) Islands (the) | CC | CCK | Australia and Oceania | DDD |
| Colombia | CO | COL | South America (incl. Caribbean) | BBB |
| Comoros | KM | COM | Africa | AAA |
| Congo | CG | COG | Africa | AAA |
| Congo (the Democratic Republic of the) | CD | COD | Africa | AAA |
| Cook Islands (the) | CK | COK | Australia and Oceania | DDD |
| Costa Rica | CR | CRI | South America (incl. Caribbean) | BBB |
| Côte d'Ivoire | CI | CIV | Africa | AAA |
| Croatia | HR | HRV | Europe - EU non-eurozone | HHH |
| Cuba | CU | CUB | South America (incl. Caribbean) | BBB |
| Curaçao | CW | CUW | South America (incl. Caribbean) | BBB |
| Cyprus | CY | CYP | Europe - eurozone | GGG |
| Czech Republic (the) | CZ | CZE | Europe - EU non-eurozone | HHH |
| Denmark | DK | DNK | Europe - EU non-eurozone | HHH |
| Djibouti | DJ | DJI | Africa | AAA |
| Dominica | DM | DMA | South America (incl. Caribbean) | BBB |
| Dominican Republic (the) | DO | DOM | South America (incl. Caribbean) | BBB |
| Ecuador | EC | ECU | South America (incl. Caribbean) | BBB |
| Egypt | EG | EGY | Africa | AAA |
| El Salvador | SV | SLV | South America (incl. Caribbean) | BBB |
| Equatorial Guinea | GQ | GNQ | Africa | AAA |
| Eritrea | ER | ERI | Africa | AAA |
| Estonia | EE | EST | Europe - eurozone | GGG |
| Ethiopia | ET | ETH | Africa | AAA |
| Falkland Islands (the) [Malvinas] | FK | FLK | South America (incl. Caribbean) | BBB |
| Faroe Islands (the) | FO | FRO | Europe - non-EU | JJJ |
| Fiji | FJ | FJI | Australia and Oceania | DDD |
| Finland | FI | FIN | Europe - eurozone | GGG |
| France | FR | FRA | Europe - eurozone | GGG |
| French Guiana | GF | GUF | South America (incl. Caribbean) | BBB |
| French Polynesia | PF | PYF | Australia and Oceania | DDD |
| French Southern Territories (the) | TF | ATF | (\*) |  |
| Gabon | GA | GAB | Africa | AAA |
| Gambia (The) | GM | GMB | Africa | AAA |
| Georgia | GE | GEO | Europe - non-EU | JJJ |
| Germany | DE | DEU | Europe - eurozone | GGG |
| Ghana | GH | GHA | Africa | AAA |
| Gibraltar | GI | GIB | Europe - non-EU | JJJ |
| Greece | GR | GRC | Europe - eurozone | GGG |
| Greenland | GL | GRL | North America | CCC |
| Grenada | GD | GRD | South America (incl. Caribbean) | BBB |

| Guadeloupe | GP | GLP | South America (incl. Caribbean) | BBB |
| --- | --- | --- | --- | --- |
| Guam | GU | GUM | Australia and Oceania | DDD |
| Guatemala | GT | GTM | South America (incl. Caribbean) | BBB |
| Guernsey | GG | GGY | Europe - non-EU | JJJ |
| Guinea | GN | GIN | Africa | AAA |
| Guinea-Bissau | GW | GNB | Africa | AAA |
| Guyana | GY | GUY | South America (incl. Caribbean) | BBB |
| Haiti | HT | HTI | South America (incl. Caribbean) | BBB |
| Heard Island and McDonald Islands | HM | HMD | (\*) |  |
| Holy See (the) [Vatican City State] | VA | VAT | Europe - non-EU | JJJ |
| Honduras | HN | HND | South America (incl. Caribbean) | BBB |
| Hong Kong | HK | HKG | Asia (excl. Middle East) | EEE |
| Hungary | HU | HUN | Europe - EU non-eurozone | HHH |
| Iceland | IS | ISL | Europe - non-EU | JJJ |
| India | IN | IND | Asia (excl. Middle East) | EEE |
| Indonesia | ID | IDN | Asia (excl. Middle East) | EEE |
| Iran (the Islamic Republic of) | IR | IRN | Middle East | FFF |
| Iraq | IQ | IRQ | Middle East | FFF |
| Ireland | IE | IRL | Europe - eurozone | GGG |
| Isle of Man | IM | IMN | Europe - non-EU | JJJ |
| Israel | IL | ISR | Middle East | FFF |
| Italy | IT | ITA | Europe - eurozone | GGG |
| Jamaica | JM | JAM | South America (incl. Caribbean) | BBB |
| Japan | JP | JPN | Asia (excl. Middle East) | EEE |
| Jersey | JE | JEY | Europe - non-EU | JJJ |
| Jordan | JO | JOR | Middle East | FFF |
| Kazakhstan | KZ | KAZ | Asia (excl. Middle East) | EEE |
| Kenya | KE | KEN | Africa | AAA |
| Kiribati | KI | KIR | Australia and Oceania | DDD |
| Korea (the Democratic People's Republic of) | KP | PRK | Asia (excl. Middle East) | EEE |
| Korea (the Republic of) | KR | KOR | Asia (excl. Middle East) | EEE |
| Kuwait | KW | KWT | Middle East | FFF |
| Kyrgyzstan | KG | KGZ | Asia (excl. Middle East) | EEE |
| Lao People's Democratic Republic (the) | LA | LAO | Asia (excl. Middle East) | EEE |
| Latvia | LV | LVA | Europe - eurozone | GGG |
| Lebanon | LB | LBN | Middle East | FFF |
| Lesotho | LS | LSO | Africa | AAA |
| Liberia | LR | LBR | Africa | AAA |
| Libya | LY | LBY | Africa | AAA |
| Liechtenstein | LI | LIE | Europe - non-EU | JJJ |
| Lithuania | LT | LTU | Europe - eurozone | GGG |
| Luxembourg | LU | LUX | Europe - eurozone | GGG |
| Macao | MO | MAC | Asia (excl. Middle East) | EEE |
| Macedonia (the former Yugoslav Republic of) | MK | MKD | Europe - non-EU | JJJ |
| Madagascar | MG | MDG | Africa | AAA |
| Malawi | MW | MWI | Africa | AAA |
| Malaysia | MY | MYS | Asia (excl. Middle East) | EEE |
| Maldives | MV | MDV | Asia (excl. Middle East) | EEE |
| Mali | ML | MLI | Africa | AAA |
| Malta | MT | MLT | Europe - eurozone | GGG |
| Marshall Islands (the) | MH | MHL | Australia and Oceania | DDD |
| Martinique | MQ | MTQ | South America (incl. Caribbean) | BBB |
| Mauritania | MR | MRT | Africa | AAA |
| Mauritius | MU | MUS | Africa | AAA |
| Mayotte | YT | MYT | Africa | AAA |
| Mexico | MX | MEX | South America (incl. Caribbean) | BBB |
| Micronesia (the Federated States of) | FM | FSM | Australia and Oceania | DDD |
| Moldova (the Republic of) | MD | MDA | Europe - non-EU | JJJ |
| Monaco | MC | MCO | Europe - non-EU | JJJ |
| Mongolia | MN | MNG | Asia (excl. Middle East) | EEE |
| Montenegro | ME | MNE | Europe - non-EU | JJJ |
| Montserrat | MS | MSR | South America (incl. Caribbean) | BBB |
| Morocco | MA | MAR | Africa | AAA |
| Mozambique | MZ | MOZ | Africa | AAA |
| Myanmar | MM | MMR | Asia (excl. Middle East) | EEE |
| Namibia | NA | NAM | Africa | AAA |
| Nauru | NR | NRU | Australia and Oceania | DDD |
| Nepal | NP | NPL | Asia (excl. Middle East) | EEE |
| Netherlands (the) | NL | NLD | Europe - eurozone | GGG |
| New Caledonia | NC | NCL | Australia and Oceania | DDD |
| New Zealand | NZ | NZL | Australia and Oceania | DDD |
| Nicaragua | NI | NIC | South America (incl. Caribbean) | BBB |
| Niger (the) | NE | NER | Africa | AAA |
| Nigeria | NG | NGA | Africa | AAA |
| Niue | NU | NIU | Australia and Oceania | DDD |
| Norfolk Island | NF | NFK | Australia and Oceania | DDD |
| Northern Mariana Islands (the) | MP | MNP | Australia and Oceania | DDD |
| Norway | NO | NOR | Europe - non-EU | JJJ |
| Oman | OM | OMN | Middle East | FFF |
| Pakistan | PK | PAK | Asia (excl. Middle East) | EEE |
| Palau | PW | PLW | Australia and Oceania | DDD |
| Palestine, State of | PS | PSE | Middle East | FFF |
| Panama | PA | PAN | South America (incl. Caribbean) | BBB |
| Papua New Guinea | PG | PNG | Australia and Oceania | DDD |
| Paraguay | PY | PRY | South America (incl. Caribbean) | BBB |
| Peru | PE | PER | South America (incl. Caribbean) | BBB |
| Philippines (the) | PH | PHL | Asia (excl. Middle East) | EEE |
| Pitcairn | PN | PCN | Australia and Oceania | DDD |
| Poland | PL | POL | Europe - EU non-eurozone | HHH |
| Portugal | PT | PRT | Europe - eurozone | GGG |
| Puerto Rico | PR | PRI | South America (incl. Caribbean) | BBB |
| Qatar | QA | QAT | Middle East | FFF |
| Réunion | RE | REU | Africa | AAA |
| Romania | RO | ROU | Europe - EU non-eurozone | HHH |
| Russian Federation (the) | RU | RUS | Europe - non-EU | JJJ |
| Rwanda | RW | RWA | Africa | AAA |
| Saint Barthélemy | BL | BLM | South America (incl. Caribbean) | BBB |
| Saint Helena, Ascension and Tristan da Cunha | SH | SHN | Africa | AAA |
| Saint Kitts and Nevis | KN | KNA | South America (incl. Caribbean) | BBB |
| Saint Lucia | LC | LCA | South America (incl. Caribbean) | BBB |
| Saint Martin (French part) | MF | MAF | South America (incl. Caribbean) | BBB |
| Saint Pierre and Miquelon | PM | SPM | North America | CCC |
| Saint Vincent and the Grenadines | VC | VCT | South America (incl. Caribbean) | BBB |
| Samoa | WS | WSM | Australia and Oceania | DDD |
| San Marino | SM | SMR | Europe - non-EU | JJJ |
| Sao Tome and Principe | ST | STP | Africa | AAA |
| Saudi Arabia | SA | SAU | Middle East | FFF |
| Senegal | SN | SEN | Africa | AAA |
| Serbia | RS | SRB | Europe - non-EU | JJJ |
| Seychelles | SC | SYC | Africa | AAA |
| Sierra Leone | SL | SLE | Africa | AAA |
| Singapore | SG | SGP | Asia (excl. Middle East) | EEE |
| Sint Maarten (Dutch part) | SX | SXM | South America (incl. Caribbean) | BBB |
| Slovakia | SK | SVK | Europe - eurozone | GGG |
| Slovenia | SI | SVN | Europe - eurozone | GGG |
| Solomon Islands (the) | SB | SLB | Australia and Oceania | DDD |
| Somalia | SO | SOM | Africa | AAA |
| South Africa | ZA | ZAF | Africa | AAA |
| South Georgia and the South Sandwich Islands | GS | SGS | South America (incl. Caribbean) | BBB |
| South Sudan | SS | SSD | Africa | AAA |
| Spain | ES | ESP | Europe - eurozone | GGG |
| Sri Lanka | LK | LKA | Asia (excl. Middle East) | EEE |
| Sudan (the) | SD | SDN | Africa | AAA |
| Suriname | SR | SUR | South America (incl. Caribbean) | BBB |
| Svalbard and Jan Mayen | SJ | SJM | Europe - non-EU | JJJ |
| Swaziland | SZ | SWZ | Africa | AAA |
| Sweden | SE | SWE | Europe - EU non-eurozone | HHH |
| Switzerland | CH | CHE | Europe - non-EU | JJJ |
| Syrian Arab Republic (the) | SY | SYR | Middle East | FFF |
| Taiwan (Province of China) | TW | TWN | Asia (excl. Middle East) | EEE |
| Tajikistan | TJ | TJK | Asia (excl. Middle East) | EEE |
| Tanzania, United Republic of | TZ | TZA | Africa | AAA |
| Thailand | TH | THA | Asia (excl. Middle East) | EEE |
| Timor-Leste | TL | TLS | Asia (excl. Middle East) | EEE |
| Togo | TG | TGO | Africa | AAA |
| Tokelau | TK | TKL | Australia and Oceania | DDD |
| Tonga | TO | TON | Australia and Oceania | DDD |
| Trinidad and Tobago | TT | TTO | South America (incl. Caribbean) | BBB |
| Tunisia | TN | TUN | Africa | AAA |
| Turkey | TR | TUR | Asia (excl. Middle East) | EEE |
| Turkmenistan | TM | TKM | Asia (excl. Middle East) | EEE |
| Turks and Caicos Islands (the) | TC | TCA | South America (incl. Caribbean) | BBB |
| Tuvalu | TV | TUV | Australia and Oceania | DDD |
| Uganda | UG | UGA | Africa | AAA |
| Ukraine | UA | UKR | Europe - non-EU | JJJ |
| United Arab Emirates (the) | AE | ARE | Middle East | FFF |
| United Kingdom (the) | GB | GBR | Europe - EU non-eurozone | HHH |
| United States (the) | US | USA | North America | CCC |
| United States Minor Outlying Islands (the) | UM | UMI | North America | CCC |
| Uruguay | UY | URY | South America (incl. Caribbean) | BBB |
| Uzbekistan | UZ | UZB | Asia (excl. Middle East) | EEE |
| Vanuatu | VU | VUT | Australia and Oceania | DDD |
| Venezuela, Bolivarian Republic of  | VE | VEN | South America (incl. Caribbean) | BBB |
| Viet Nam | VN | VNM | Asia (excl. Middle East) | EEE |
| Virgin Islands (British) | VG | VGB | South America (incl. Caribbean) | BBB |
| Virgin Islands (U.S.) | VI | VIR | South America (incl. Caribbean) | BBB |
| Wallis and Futuna | WF | WLF | Australia and Oceania | DDD |
| Western Sahara | EH | ESH | Africa | AAA |
| Yemen | YE | YEM | Middle East | FFF |
| Zambia | ZM | ZMB | Africa | AAA |
| Zimbabwe | ZW | ZWE | Africa | AAA |

**Appendix 1.5**

Questionnaire on the liquidity in given Treasury bonds\* reported by …*(name of TSD or Applicant)*… during1) …

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN2)**  | **maximum amount of a possible single sale transaction in the TSD or Applicant’s opinion which can be executed in the current market conditions without any impact on the bond price3)(PLN million)** | **change in bond price estimated by the TSD or Applicant as a result of executing a single sale offer in the amount specified in column 53)(bp)** | **nominal amount of a single sale offer(PLN million)4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* |
| Benchmark bonds |
|  |  |  |  |  |
|  |  |  |  |  |
| Non-benchmark bonds subject to fixing |
|  |  |  |  |  |
|  |  |  |  |  |

\* applies only to T-bonds issued on the domestic market.

1. refers to the market situation on average on a given day/week – the period is defined each time in the questionnaire;
2. current (on a given day) list T-bonds subject to fixing (fields including Benchmark bonds are mandatory, the rest is optional);
3. fill in or leave blank if you have no specific view on a given TS;
4. the amount is defined each time in the questionnaire.

NOTE: The information presented in the table does not constitute buy/sell offer of a given T-bond but comprises the best available expertise of TSD/Applicant on current market conditions at a given time.

**Appendix 1.6**

Outright transactions in Treasury bonds\* secondary market (excluding Electronic market) settled by:

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…,

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…,

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…

during …*(month)*…

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN** | **buy1) (number of bonds)** | **sell2)(number of bonds)** | **counterpart type3)** | **counterpart location4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

\* applies only to T-bonds issued on the domestic market.

1. Entity (TSD or Applicant) buys from a counterpart;
2. Entity (TSD or Applicant) sells to a counterpart;
3. use the numbering/code as follows:
1-TSD,
2-bank (non-TSD),
3-broker,
4-central bank,
5-public institutions (governments, local and regional governments, sovereign wealth funds),
6-insurance companies,
7-pension funds,
8-investment company (and similar institutions governed by foreign laws, such as asset managers, fund managers, mutual funds),
9-hedge funds,
10-retail,
11-non-financial entities,
12-other;
4. use the country code according to ISO 3166-1 alpha-3 (or ISO 3166-1 alpha-2) or, if and only if the value entered in column 5 is 4 (“central bank”), a code of geographical region as defined in Appendix 1.4:

AAA-Africa,

BBB-South America (including Caribbean),

CCC-North America,

DDD-Australia and Oceania,

EEE-Asia (excluding Middle East),

FFF-Middle East,

GGG-Europe (Eurozone),

HHH-Europe (EU outside Eurozone),

JJJ-Europe (outside EU).

NOTE: This table is to be filled out by TSD/Applicant (directly or via appropriate Settling participant) and submitted as a spreadsheet.

 **Appendix 1.7**

Outright transactions in Treasury bills secondary market (excluding Electronic market) settled by:

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…,

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…,

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…

during …*(month)*…

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN** | **buy1) (number of bills)** | **sell2)(number of bills)** | **counterpart type3)** | **counterpart location4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

1. Entity (TSD or Applicant) buys from a counterpart;
2. Entity (TSD or Applicant) sells to a counterpart;
3. use the numbering/code as follows:
1-TSD,
2-bank (non-TSD),
3-broker,
4-central bank,
5-public institutions (governments, local and regional governments, sovereign wealth funds),
6-insurance companies,
7-pension funds,
8-investment company (and similar institutions governed by foreign laws, such as asset managers, fund managers, mutual funds),
9-hedge funds,
10-retail,
11-non-financial entities,
12-other;
4. use the country code according to ISO 3166-1 alpha-3 (or ISO 3166-1 alpha-2) or, if and only if the value entered in column 5 is 4 (“central bank”), a code of geographical region as defined in Appendix 1.4:

AAA-Africa,

BBB-South America (including Caribbean),

CCC-North America,

DDD-Australia and Oceania,

EEE-Asia (excluding Middle East),

FFF-Middle East,

GGG-Europe (Eurozone),

HHH-Europe (EU outside Eurozone),

JJJ-Europe (outside EU).

NOTE: This table is to be filled out by TSD/Applicant (directly or via appropriate Settling participant) and submitted as a spreadsheet.

**Appendix 1.8**

Outright transactions in international bonds secondary market (excluding Electronic market) settled by:

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…,

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…,

- …*(name of an entity within a banking group of which a given TSD or Applicant is a member)*…

during …*(month)*…

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **date (yyyy-mm-dd)** | **ISIN** | **buy1) (number of bonds)** | **sell2)(number of bonds)** | **counterpart type3)** | **counterpart location4)** |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* |
|  |  |  |  |  |  |
|  |  |  |  |  |  |
|  |  |  |  |  |  |

1. Entity (TSD or Applicant) buys from a counterpart;
2. Entity (TSD or Applicant) sells to a counterpart;
3. use the numbering/code as follows:
1-TSD,
2-bank (non-TSD),
3-broker,
4-central bank,
5-public institutions (governments, local and regional governments, sovereign wealth funds),
6-insurance companies,
7-pension funds,
8-investment company (and similar institutions governed by foreign laws, such as asset managers, fund managers, mutual funds),9-hedge funds,
10-retail,
11-non-financial entities,
12-other;
4. use the country code according to ISO 3166-1 alpha-3 (or ISO 3166-1 alpha-2) or, if and only if the value entered in column 5 is 4 (“central bank”), a code of geographical region as defined in Appendix 1.4:

AAA-Africa,

BBB-South America (including Caribbean),

CCC-North America,

DDD-Australia and Oceania,

EEE-Asia (excluding Middle East),

FFF-Middle East,

GGG-Europe (Eurozone),

HHH-Europe (EU outside Eurozone),

JJJ-Europe (outside EU).

NOTE: This table is to be filled out by TSD/Applicant (directly or via appropriate Settling participant) and submitted as a spreadsheet.

**Appendix 2**

(stamp of an Entity)

### STATEMENT

We hereby submit the list of representatives of …*(name of TSD or Applicant)…* designated to contacts with representatives of the Minister in connection with participation in the Treasury Securities Dealership system of the Republic of Poland or in the Preparatory phase:

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | Name | Surname | Position | Phone | E-mail | Other\*(Yes/No) |
| 1 |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |
| ... |  |  |  |  |  |  |
| ... |  |  |  |  |  |  |

(\*) To be contacted regarding the current market situation (before each auction of Treasury securities). The column to be filled out by TSD only.

At the same time, we undertake to inform the above-mentioned persons that their personal data were made available to the Minister for the purpose connected with participation in the Treasury Securities Dealership system or the Preparatory phase and that:

1. the Minister, as the data controller, ensures contact with the data protection officer at the Ministry of Finance by e-mail at the following address: iod@mf.gov.pl;
2. they have the right to access to their personal data content, their rectification, delete or restrict their processing, as well as the right to data portability and to object the processing of their personal data;
3. they have the right to lodge a complaint with the President of the Office Data Protection;
4. providing the personal data is necessary for the realization of the purpose referred to above;
5. the personal data shall be stored for no longer than necessary for the purposes of the processing, but not less than required archiving period specified by the regulations related to archiving;
6. their personal data shall not be used to automated individual decisions, including profiling;
7. their personal data may be made available to the NBP for the realization of the purpose referred to above.

|  |  |  |
| --- | --- | --- |
| Signed: |  | Signed: |
| Name: |  | Name: |
| Title: |  | Title: |
| Date: |  | Date: |

**Appendix 3**

(stamp of an Entity)

**STATEMENT**

In accordance with §13 of the Rules and Regulations Governing the Activities of the Treasury Securities Dealer wedeclare that:

1. at the end of the previous year we had:
2. credit rating: ………………,
3. net capital: ………………;
4. value of our portfolio of TS amounted to:
5. at the end of the previous year - ……………… PLN m,
6. at the end of the year preceding the year referred to in point a - ……………… PLN m;
7. we fulfil the function of government securities dealer in the following OECD member countries[[1]](#footnote-1):………………,
8. we commit ourselves to inform the Minister about any changes in our credit rating.

|  |  |  |
| --- | --- | --- |
| Signed: |  | Signed: |
| Name: |  | Name: |
| Title: |  | Title: |
| Date: |  | Date: |

**Appendix 4**

(stamp of an Entity)

**STATEMENT**

We hereby inform that our transactions involving Polish Treasury securities are settled by:

…*(name of a Settling participant*)…

We consent to the provision of data to the Minister by the Settling participant, concerning our activity on the financial market in extent needed for our evaluation in the Treasury Securities Dealership system, as well as for verification and inspection of these data by the Minister.

|  |  |  |
| --- | --- | --- |
| Signed: |  | Signed: |
| Name: |  | Name: |
| Title: |  | Title: |
| Date: |  | Date: |

**Appendix 5**

(stamp of a Settling participant)

### STATEMENT

We hereby inform that:

…*(name of a Settling participant*)…

is the Settling participant for TS transactions concluded by:

…*(name of Entity*)…

We authorize Minister’s representatives to perform at our premises verification and inspection of information and data provided to the Minister in connection with the Entity’s participation in the Treasury Securities Dealership system, for which the settlement is done.

|  |  |  |
| --- | --- | --- |
| Signed: |  | Signed: |
| Name: |  | Name: |
| Title: |  | Title: |
| Date: |  | Date: |

 **Appendix 6**

(stamp of an Entity)

### DECLARATION

We hereby declare the intention of participating in the Treasury Securities Dealership (TSD) system. To this end we commit ourselves to conform to Rules and Regulations and to the provision to the Minister, directly or via Settling participant, of the information mentioned in the Rules and Regulations.

We also consent to:

1. provision of data concerning TS to the Minister or its authorized representatives by the NBP, Entity operating Electronic Market;
2. provision of data necessary to assess Entity’s credit rating to the Minister by the NBP[[2]](#footnote-2);
3. inspection and verification performed by authorized representatives of Minister with regard to obeying the Rules and Regulations and reliability of the reports mentioned in the document.

We authorize the Minister and authorized representatives of the Minister to perform at our premises verification of information and data provided to the Minister in connection with the participation in the TSD system. To this end we will make available all information necessary for this verification. In addition we authorize the Minister and their authorized representatives to undertake other necessary verification and inspection measures concerning our activity related to the participation in the TSD system.

We consent to undergo an assessment of fulfilling the above-mentioned tasks performed by the Minister and its representatives and to accept the Periodical assessments mentioned in the Rules and Regulations.

|  |  |  |
| --- | --- | --- |
| Signed: |  | Signed: |
| Name: |  | Name: |
| Title: |  | Title: |
| Date: |  | Date: |

 **Appendix 7.1**

Outright transactions traded on Electronic market on …*(date)*…

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **date** | **ISIN** | **volume (number of TS)** | **price** | **value (PLN thousands)** | **buyer** | **seller** | **aggressor\*** |
|  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |

\* Counterparty initiating a transaction.

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 7.2**

Repo, buy-sell back transaction traded on Electronic market on …*(date)*…

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **date** | **ISIN**  | **volume(number of TS)** | **open settlement date** | **close settlement date** | **open price** | **close price** | **buyer** | **seller** | **aggressor\*** |
|  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |

\* Counterparty initiating a transaction.

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 7.3**

Treasury Securities Dealers participating in TS fixing on …*(date)*…

|  |  |  |  |
| --- | --- | --- | --- |
| **TSD** | **number of bid offers**  | **number of ask offers** | **number of TS quoted** |
|  |  |  |  |
|  |  |  |  |
|  |  |  |  |

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 7.4**

Results of TS fixing on …*(date)*…

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **ISIN** | **number of bid offers**  | **number of ask offers** | **bid price** | **ask price** | **bid yield** | **ask yield** | **fixing** | **number of TSD quoting** |
| **price** | **yield** |
|  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 7.5**

Statistics of Treasury Securities Dealers and Applicants’ performance in regard to the requirements referred to in §5 of Rules and Regulations on........... *(date)* ........

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **TSD or Applicant** | **ISIN** | **quoting time\*****(hh:mm:ss)** | **average spread\*****(bps)** | **average size\*****(PLN million)** | **maximum spread required****(bps)** | **minimum size required (PLN million)** |
| entity1 | PL00001aaaaaa |  |  |  |  |  |
| entity1 | PL00001bbbbbb |  |  |  |  |  |
| entity1 | PL00001cccccc |  |  |  |  |  |
| ... | ... |  |  |  |  |  |
| entity2 | PL00001aaaaaa |  |  |  |  |  |
| entity2 | PL00001bbbbbb |  |  |  |  |  |
| entity2 | PL00001cccccc |  |  |  |  |  |
| *...* | ... |  |  |  |  |  |
|  |  |  |  |  |  |  |

\* Fill in when appropriate minimum, according to the Rules and Regulations, is not fulfilled.

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 7.6**

TS quotation on Electronic market referred to in §15.2.2 of Rules and Regulations on …*(date)*…

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **TSD or Applicant** | **ISIN** | **time weighted average spread****(pb)** | **time weighted average size****(PLN million)** | **total quotation time (hh:mm:ss)** | **reference spread (bp)** | **reference size****(PLN million)** | **reference time****(hh:mm:ss)** |
| entity1 | PL00001aaaaaa |  |  |  |  |  |  |
| entity1 | PL00001bbbbbb |  |  |  |  |  |  |
| entity1 | PL00001cccccc |  |  |  |  |  |  |
| ... | ... |  |  |  |  |  |  |
| entity2 | PL00001aaaaaa |  |  |  |  |  |  |
| entity2 | PL00001bbbbbb |  |  |  |  |  |  |
| entity2 | PL00001cccccc |  |  |  |  |  |  |
| *...* | ... |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 7.7**

Statistics of TS quotation on Electronic market on …*(date)*…

|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| *-1-* | *-2-* | *-3-* | *-4-* | *-5-* | *-6-* | *-7-* | *-8-* | *-9-* | *-10-* | *-11-* | *-12-* | *-13-* | *-14-* | *-15-* | *-16-* | *-17-* | *-18-* | *-19-* | *-20-* | *-21-* | *-22-* |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

where the numbers have the following meaning:

1. date (yyyy-mm-dd),
2. ISIN,
3. time when the spread was defined (hh:mm:ss),
4. average spread between best bid price and best ask price time weighted (bp),
5. quoting time of at least one bid offer (hh:mm:ss),
6. average best bid price time weighted (%),
7. yield of price of column 6 (%),
8. average volume of the best bid price time weighted (PLN million),
9. time weighted average of all average bid prices volume weighted (%),
10. yield of price of column 9 (%),
11. time weighted average of total volume of all bid prices (PLN million),
12. time weighted average of all bid prices average (%),
13. yield of price of column 12 (%),
14. quoting time of at least one ask offer (hh:mm:ss),
15. average best ask price time weighted (%),
16. yield of price of column 15 (%),
17. average volume of the best ask price time weighted (PLN million),
18. time weighted average of all average ask prices volume weighted (%),
19. yield of price of column 18 (%),
20. time weighted average of total volume of all ask prices (PLN million),
21. time weighted average of all ask prices average (%),
22. yield of price of column 21 (%).

Note: This table is to be filled out by the Entity operating Electronic market.

**Appendix 8**

(stamp of an Entity)

### DECLARATION

In accordance with §20 of Rules and Regulations we hereby indicate the following Electronic markets as the markets of our preference for the TS electronic trading:

 1. *…(Electronic market and entity operating it)*… (2 points)

 2. *…(Electronic market and entity operating it)*… (1 point)

|  |  |  |
| --- | --- | --- |
| Signed: |  | Signed: |
| Name: |  | Name: |
| Title: |  | Title: |
| Date: |  | Date: |

1. To be filled out by Foreign entity only. [↑](#footnote-ref-1)
2. Refers to the Domestic entity only. Data are provided at the end of each quarter and contain information regarding: cash, funds on its account in the NBP, interbank deposits, nostro accounts at banks, non-performing loans of non-financial clients, non-performing loans of the budget sector, loans in default of non-financial clients, loans in default of the budget sector, loans of non-financial clients, loans of the budget sector, total net assets, total liabilities, net profit, capital and reserves, total capital ratio. [↑](#footnote-ref-2)