

Annex No. 9 to the Code of Conduct - Data Delivery Procedure

DATA DELIVERY PROCEDURE

Data Delivery Procedure – Annex No. 9 to the Code of Conduct of Transaction-based Benchmarks, adopted by Management Board Resolution 71/2022 of 10 Oct. 2022		
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84/2022 of 30.11.2022 ¹	- Point 2.3 - editorial correction - Points 4.1, 4.2, 4.3, 4.5, 4.6, 4.7, 4.8, 4.10, 4.11, 4.12 - editorial correction of the word "transaction" to uppercase so that it has the same meaning in the Procedure as defined in the Code of Conduct - Point 4.3 - clarification of the scope of data indicated in point 3.1.5 - Point 4.4 - clarification of the scope of data indicated in point 3.1.6 - Point 4.4.9 - correction of an obvious drafting error	1.12.2022
20/2023 of 13.02.2023 ²	- Points 3.4 and 3.5 - change of the delivery time - Point 7.1 - correction of the indicated date	13.02.2023
95/2023 of 4.10.2023	- Point 4.1. - correction - Point 3.9 - added	6.11.2023

Translation according to legal condition as of 6 November 2023. Revised on 13 October 2023.

NOTE: Only the Polish version of this document is binding. Translation is provided for information only, although all efforts have been made to ensure its accuracy.

¹ original text of the Procedure adopted by Resolution No. 71/2022 of 10 Oct. 2022, followed - during the vacatio legis period - by amendments adopted by Resolution No. 84/2022 of 30 Nov. 2022

² compared to the previous translation, "contribution" has been replaced by "delivery"

1. INTRODUCTION

- 1.1 Terms not defined in this Data Delivery Procedure (the "**Procedure**") shall have the meaning determined in the Code of Conduct.
- 1.2 The following types of the Data referred to in point 3.1 of the Procedure shall constitute the Input Data for Transaction-based Benchmarks referred to in point 6.3 of the Code of Conduct:
 - 1.2.1 For the WIRON®: 3.1.1; 3.1.4; 3.1.5; 3.1.10 and 3.1.14,
 - 1.2.2 For the WRR®: 3.1.7; 3.1.8; and 3.1.12.

2. JUSTIFICATION FOR THE NEED OF SOURCING THE NECESSARY INFORMATION AND DATA

- 2.1 Delivery of the Data to the Administrator enables to comply with the obligations set out in the Benchmarks Regulation, in particular to:
 - 2.1.1 determine whether the methodology of benchmarks provided by the Administrator meets the requirements set out in the Benchmarks Regulation,
 - 2.1.2 validate the Input Data through backtesting in accordance with Art. 12(1)(c) of the Benchmarks Regulation,
 - 2.1.3 identify the Transactions and any other conditions that may involve the manipulation or attempted manipulation of Transaction-based Benchmarks within the meaning of MAR, in accordance with Art. 14(1) of the Benchmarks Regulation,
 - 2.1.4 verify the Transaction-based Benchmarks' capability of measuring the Reference Market,
 - 2.1.5 determine whether a proposed change of the key element of the Method of Determining Transaction-based Benchmarks meets the materiality criteria,
 - 2.1.6 review the Method of Determining the Transaction-based Benchmark or research conducted by the Administrator related to measuring the activity in the money market and changing the scope of segments of the money market that the Transaction-based Benchmark intends to measure.
- 2.2 The delivery of the Data to the Administrator also allows to perform analytical procedures and other operations by the Administrator, related to the process of providing other benchmarks.
- 2.3 The Administrator shall take adequate measures to ensure that the use of the Data does not entail the disclosure to third parties the counterparties of the transaction to which the Data relate, either directly or indirectly (i.e. in particular, without revealing the counterparties to the transaction, but by presenting information in a way that allows indirect identification).

3. TYPES OF DATA

- 3.1 The Data to be delivered shall include:
 - 3.1.1 data on Deposit Transactions at fixed rate in PLN concluded with the other Data Contributors and other entities indicated by the Administrator in chapter II point 3.2 of the Technical Standards,
 - 3.1.2 *(deleted)*,

- 3.1.3 data on O/N Deposit Transactions at fixed rate in PLN concluded with Credit Institutions for the purpose of the POLONIA reference rate, delivered to the National Bank of Poland
- 3.1.4 data on Deposit Transactions at fixed rate in PLN concluded with Credit Institutions which are neither Data Contributors nor other entities indicated by the Administrator in chapter II point 3.2 of the Technical Standards,
- 3.1.5 data on Deposit Transactions at fixed rate in PLN concluded with Credit Institutions – loro, Financial Institutions – foreign banks, Non-monetary Financial Institutions, Mortgage Banks, Cooperative Banks, Cooperative Savings and Credit Unions
- 3.1.6 data on Deposit Transactions at floating rate in PLN concluded with Credit Institutions, Non-monetary Financial Institutions, Mortgage Banks, Cooperative Banks, Cooperative Savings and Credit Unions, Credit Institutions – loro and Financial Institutions – foreign banks,
- 3.1.7 data on Repo/Reverse Repo Transactions concluded with Credit Institutions, Non-monetary Financial Institutions, Mortgage Banks, Cooperative Banks, Cooperative Savings and Credit unions, Credit Institutions – loro and Financial Institutions – foreign banks,
- 3.1.8 data on Buy/SellBack/Sell/BuyBack Transactions concluded with Credit Institutions, Non-monetary Financial Institutions, Mortgage Banks, Cooperative Banks, Cooperative Savings and Credit Unions, Credit Institutions – loro and Financial Institutions – foreign banks,
- 3.1.9 data on Deposit Transactions at fixed rate in PLN concluded with the Social Insurance Institution (ZUS), the Social Insurance Fund, the Demographic Reserve Fund and the Old-age Bridging Pensions Fund,
- 3.1.10 data on Deposit Transactions at fixed rate in PLN concluded with Other Non-Monetary Financial Institutions,
- 3.1.11 data on deposit transactions at floating rate in PLN concluded with Other Non-Monetary Financial Institutions,
- 3.1.12 data on Repo/Reverse Repo Transactions concluded with Other Non-Monetary Financial Institutions,
- 3.1.13 data on Buy/SellBack/Sell/BuyBack Transactions concluded with Other Non-Monetary Financial Institutions,
- 3.1.14 data on Deposit Transactions at fixed rate in PLN concluded with Enterprises,
- 3.1.15 data on deposit transactions at floating rate in PLN concluded with Enterprises.
- 3.2 The Data on non-negotiated Transactions shall not be included in the scope of the Procedure. A non-negotiated Transaction shall mean a transaction which is not concluded upon the individual agreement of transaction terms, but instead concluded according to predefined rules.
- 3.3 For the purposes of Data delivery, the classification of counterparties to the Data Contributors' transactions shall be made based on the FINREP Instruction, according to the state as of the date of Data delivery.
- 3.4 The Data referred to in points 3.1.1 - 3.1.6, 3.1.9 - 3.1.11 and 3.1.14 - 3.1.15 shall be delivered by 8:15 am on the next Business Day following the Business Day on which the transactions, which are represented by that Data, were concluded, subject to point 7.1.

- 3.5 The Data referred to in points 3.1.7, 3.1.8, 3.1.12 and 3.1.13 shall cover the transactions concluded on a given Business Day by 6:00 p.m. and shall be delivered by 8:15 am on the next Business Day following the Business Day on which the transactions, which are represented by that Data, were concluded.
- 3.6 In the event that the set of the Data specified in points 3.1.1 - 3.1.15 includes Data with an Error, which are not Input Data, the Data included in these sets shall be delivered to the Administrator by the time specified in point 3.4 or 3.5.
- 3.7 The Data Contributor is obliged to deliver correct Data and inform the Administrator by sending e-mail to the following address: wibor@gpwbenchmark.pl about the identification of that Error in the Data which are not Input Data, at the latest on the next Business Day after the day on which the Error was identified.
- 3.8 Failure to deliver correct Data within the deadline specified in point 3.7 shall be considered to be a violation of the Code of Conduct.
- 3.9 In the event of failure to deliver the Data by the time indicated in point 3.4 and 3.5, the Data Contributor shall inform the Administrator without delay about the reasons thereof and deliver the Data together with the relevant message to the Administrator.

4. SCOPE OF THE DATA

- 4.1 The Data indicated in points 3.1.1 and 3.1.3 should include transactions with maturities of no more than 18 months and should include, respectively:
- 4.1.1 transaction date,
 - 4.1.2 value date,
 - 4.1.3 transaction conclusion time,
 - 4.1.4 side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.1.5 transaction volume,
 - 4.1.6 maturity date,
 - 4.1.7 interest rate,
 - 4.1.8 name of the counterparty, subject to point 5.1 or 5.2 respectively, in the event of the Data indicated in point 3.1.1,
 - 4.1.9 transaction volume,
 - 4.1.10 interest rate,
 - 4.1.11 name of the counterparty, subject to point 5.1 or 5.2 respectively, in the event of the Data indicated in point 3.1.3.
- 4.2 The Data indicated in points 3.1.4 should include transactions with maturities of no more than 18 months and should include:
- 4.2.1 transaction date,
 - 4.2.2 value date,
 - 4.2.3 transaction conclusion time,
 - 4.2.4 side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.2.5 transaction volume,

- 4.2.6 maturity date,
 - 4.2.7 interest rate,
 - 4.2.8 name of the counterparty, subject to point 5.2,
 - 4.2.9 indication that the counterparty is a credit institution.
- 4.3 The Data indicated in point 3.1.5 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
- 4.3.1 transaction date,
 - 4.3.2 value date,
 - 4.3.3 transaction conclusion time,
 - 4.3.4 side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.3.5 transaction volume,
 - 4.3.6 maturity date,
 - 4.3.7 interest rate,
 - 4.3.8 name of the counterparty, subject to point 5.2, and if it is not possible to provide the name of the counterparty - indication of the group to which it belongs, in accordance with the classification presented in the Code of Conduct according to the FINREP Instruction, that a Mortgage Bank is a counterparty, or indication that a Cooperative Bank is a counterparty, or indication that a Cooperative Savings and Credit Union is a counterparty, or indication that a Credit Institution - loro is a counterparty, or indication that a Credit Institution - foreign bank is a counterparty.
- 4.4 The Data indicated in point 3.1.6 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
- 4.4.1 transaction date,
 - 4.4.2 value date,
 - 4.4.3 transaction conclusion time,
 - 4.4.4 the side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.4.5 transaction volume,
 - 4.4.6 maturity date,
 - 4.4.7 benchmark used,
 - 4.4.8 interest rate in the first interest period, including the spread,
 - 4.4.9 subject to point 5.1 or 5.2 respectively, and if it is not possible to provide the name of the counterparty - indication of the group to which it belongs, in accordance with the classification presented in the Code of Conduct according to the FINREP Instruction, that a Mortgage Bank is a counterparty, or indication that a Cooperative Bank is a counterparty, or indication that a Cooperative Savings and Credit Union is a counterparty, or indication that a Credit Institution - loro is a counterparty, or indication that a Credit Institution - foreign bank is a counterparty.

- 4.5 The Data indicated in point 3.1.7 should include transactions with cash flows in PLN (regardless of the currency in which the security is denominated), with a fixed interest rate and maturities of no more than 18 months, and should include:
- 4.5.1 transaction date,
 - 4.5.2 value date,
 - 4.5.3 transaction conclusion time,
 - 4.5.4 the side of the transaction from the point of view of the Data Contributor (REPO or REVERSE REPO),
 - 4.5.5 maturity date,
 - 4.5.6 interest rate,
 - 4.5.7 ISIN code of bonds posted as collateral,
 - 4.5.8 face value of the bond posted as collateral,
 - 4.5.9 amount of the first cash flow (in full, including payment for accrued interest),
 - 4.5.10 amount of the second cash flow (in full, including payment for accrued interest),
 - 4.5.11 if possible, indication of the motivation to conclude the transaction (General Collateral (GC) or Special Collateral (SC)),
 - 4.5.12 name of counterparty, subject to point 5.1 or 5.2 respectively, and if it is not possible to provide the name of the counterparty - indication of the group to which it belongs, in accordance with the classification presented in the Code of Conduct according to the FINREP Instruction, that a Mortgage Bank is a counterparty, or indication that a Cooperative Bank is a counterparty, or indication that a Cooperative Savings and Credit Union is a counterparty, or indication that a Credit Institution - loro is a counterparty, or indication that a Credit Institution - foreign bank is a counterparty.
- 4.6 The Data indicated in point 3.1.8 should include transactions with cash flows in PLN (regardless of the currency in which the security is denominated), with a fixed interest rate and maturities of no more than 18 months, and should include:
- 4.6.1 transaction date,
 - 4.6.2 value date,
 - 4.6.3 transaction conclusion time,
 - 4.6.4 side of to the transaction from the point of view of the Data Contributor (Buy/Sell Back or Sell/Buy Back),
 - 4.6.5 maturity date,
 - 4.6.6 interest rate,
 - 4.6.7 ISIN code of bonds posted as collateral,
 - 4.6.8 face value of the bond posted as collateral,
 - 4.6.9 amount of the first cash flow (in full, including payment for accrued interest),
 - 4.6.10 amount of the second cash flow (in full, including payment for accrued interest),
 - 4.6.11 if possible, indication of the motivation to conclude the transaction (General Collateral (GC) or Special Collateral (SC)),

- 4.6.12 name of the counterparty, subject to point 5.1 or 5.2 respectively, and if it is not possible to provide the name of the counterparty - indication of the group to which it belongs, in accordance with the classification presented in the Code of Conduct according to the FINREP Instruction, that a Mortgage Bank is a counterparty, or indication that a Cooperative Bank is a counterparty, or indication that a Cooperative Savings and Credit Union is a counterparty, or indication that a Credit Institution - loro is a counterparty, or indication that a Credit Institution - foreign bank is a counterparty.
- 4.7 The Data indicated in point 3.1.9 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
 - 4.7.1 transaction date,
 - 4.7.2 value date,
 - 4.7.3 transaction conclusion time,
 - 4.7.4 side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.7.5 transaction volume,
 - 4.7.6 maturity date,
 - 4.7.7 interest rate,
 - 4.7.8 name of the counterparty, subject to point 5.2.
- 4.8 The Data indicated in point 3.1.10 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
 - 4.8.1 transaction date,
 - 4.8.2 value date,
 - 4.8.3 transaction conclusion time,
 - 4.8.4 the side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.8.5 transaction volume,
 - 4.8.6 maturity date,
 - 4.8.7 interest rate,
 - 4.8.8 name of the counterparty, subject to point 5.2.
- 4.9 The Data indicated in point 3.1.11 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
 - 4.9.1 transaction date,
 - 4.9.2 value date,
 - 4.9.3 transaction conclusion time,
 - 4.9.4 the side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.9.5 transaction volume,
 - 4.9.6 maturity date,

- 4.9.7 benchmark used,
 - 4.9.8 interest rate in the first interest period, including the spread,
 - 4.9.9 name of the counterparty, subject to point 5.2.
- 4.10 The Data indicated in point 3.1.12 should include transactions with cash flows in PLN (regardless of the currency in which the security is denominated), with a fixed interest rate and maturities of no more than 18 months, and should include:
- 4.10.1 transaction date,
 - 4.10.2 value date,
 - 4.10.3 transaction conclusion time,
 - 4.10.4 the side of the transaction from the point of view of the Data Contributor (REPO or REVERSE REPO),
 - 4.10.5 maturity date,
 - 4.10.6 interest rate,
 - 4.10.7 ISIN code of bonds posted as collateral,
 - 4.10.8 face value of the bond posted as collateral,
 - 4.10.9 amount of the first cash flow (in full, including payment for accrued interest),
 - 4.10.10 amount of the second cash flow (in full, including payment for accrued interest),
 - 4.10.11 if possible, indication of the motivation to conclude the transaction (General Collateral (GC) or Special Collateral (SC)),
 - 4.10.12 name of the counterparty, subject to point 5.2.
- 4.11 The Data indicated in point 3.1.13 should include transactions with cash flows in PLN (regardless of the currency in which the security is denominated), with a fixed interest rate and maturities of no more than 18 months, and should include:
- 4.11.1 transaction date,
 - 4.11.2 value date,
 - 4.11.3 transaction conclusion time,
 - 4.11.4 side of the transaction from the point of view of the Data Contributor (Buy/Sell Back or Sell/Buy Back),
 - 4.11.5 maturity date,
 - 4.11.6 interest rate,
 - 4.11.7 ISIN code of bonds posted as collateral,
 - 4.11.8 face value of the bond posted as collateral,
 - 4.11.9 amount of the first cash flow (in full, including payment for accrued interest),
 - 4.11.10 amount of the second cash flow (in full, including payment for accrued interest),
 - 4.11.11 if possible, indication of the motivation to conclude the transaction (General Collateral (GC) or Special Collateral (SC)),
 - 4.11.12 name of the counterparty, subject to point 5.2.

- 4.12 The Data indicated in point 3.1.14 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
- 4.12.1 transaction date,
 - 4.12.2 value date,
 - 4.12.3 side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.12.4 transaction volume,
 - 4.12.5 maturity date,
 - 4.12.6 interest rate,
 - 4.12.7 indication of whether the counterparty belongs to the category II.1.1 SME (by marking it as SME) or to the category II.1.2 Large enterprises (by marking it as a Large enterprise),
 - 4.12.8 name of the counterparty, subject to point 5.2.
- 4.13 The Data indicated in point 3.1.15 should include transactions with maturities of no more than 18 months (excluding loans granted by the Data Contributor) and should include:
- 4.13.1 transaction date,
 - 4.13.2 value date,
 - 4.13.3 side of the transaction from the point of view of the Data Contributor (DEPO or LOAN),
 - 4.13.4 transaction volume,
 - 4.13.5 maturity date,
 - 4.13.6 benchmark used,
 - 4.13.7 interest rate in the first interest period, including the spread,
 - 4.13.8 indication of whether the counterparty belongs to the category II.1.1 SME (by marking it as SME) or to the category II.1.2 Large enterprises (by marking it as a Large enterprise),
 - 4.13.9 name of the counterparty, subject to point 5.2.
- 4.14 The 'transaction conclusion time' is the time when the Data Contributor records the transaction in its transaction registration system.

5. LEGAL CONDITIONS WHICH ALLOW THE DELIVERY OF DATA AND INFORMATION BY THE DATA CONTRIBUTOR WITHOUT VIOLATION OF APPLICABLE LAWS

- 5.1 The data enabling the identification of a counterparty which is a Data Contributor shall be provided by the Data Contributor under the condition that the other Data Contributor, to which this information relates, has given a written consent to the delivery of this information to the Administrator, subject to point 5.4. The declarations of consent shall be provided through the Administrator who provides the copies of these declarations of consent to the other Data Contributors.
- 5.2 The data enabling the identification of a counterparty which is not a Data Contributor shall be provided by the Data Contributor under the condition that the counterparty, to

which this information relates, has given a written consent to the delivery of this information to the Administrator, subject to point 5.4. The declarations of consent shall be provided through the Administrator which provides the copies of these declarations of consent to the other Data Contributors.

- 5.3 The Administrator shall provide the other Data Contributors with a copy of the Data Contributor's Declaration which contains the Data Contributor's consent, referred to in point 5.1.
- 5.4 Providing, use or disclosure of the Data may take place under the condition that it is done in accordance with the generally applicable laws and under the condition that the Administrator does not disclose or use the Data in any way which would enable a legally protected secret of the Data Contributors or their counterparties to be disclosed to any third parties, and applies the measures referred to in point 2.3.

6. MODE FOR AMENDING THE DATA DELIVERY PROCEDURE

- 6.1 The Administrator may amend the Procedure after prior consultation with the Data Contributors. An amendment to the Procedure shall not constitute an amendment to the Code of Conduct within the meaning of point 28 of the Code of Conduct.
- 6.2 The Administrator shall provide the Data Contributors with the consolidated text of the amended Procedure.
- 6.3 The amended Procedure shall enter into force within 30 days of its receipt by the Data Contributors, with the exception of provisions referred to in point 6.4.
- 6.4 The Administrator may carry out the amendment of the Code of Conduct within a period shorter than indicated in point 6.3, under a condition of a written consent of each Data Contributor, subject to provisions of point 6.1.

7. FINAL AND TRANSITIONAL PROVISIONS

- 7.1 In the period from December 1, 2022 until March 30, 2023 the Data referred to in points 3.1.1 - 3.1.15 shall be delivered by 8:45 am on the next Business Day following the Business Day on which the transactions to which the Data relate to were concluded.