Appendix 2 to the
Operating Rules of the ETP Service

(effective as at 3 January 2025)

Parameterisation File Format and Content Requirements in the ETP Service

The following requirements apply in the ETP Service as concerns the format and content of parameterisation files of structured instruments covered by applications for admission and introduction to trading on the exchange:

1) File format: .csv, encoding: UTF-8

2) Requirements for individual fields of parameterisation files:

- INSTRUMENT ISIN CODE: Mandatory, 12 characters text, unique name, checked on file upload;
- INSTRUMENT WSE CODE NAME: Mandatory, text, up to 18 characters, unique name, checked on file upload;
- NUMBER OF SECURITIES: Mandatory, integer, 11 digits;
- ISSUE PRICE: Mandatory 12,6 digits (12 digits, 6 decimal places);
- ISSUE PRICE CURRENCY: Mandatory, 3 characters, one from the list: PLN; EUR; USD; CHF; JPY; GBP; HUF; CZK; AUD; CAD; DKK; HKD; NOK; RUB; SEK; UAH; BGN; RON; HRK;
- DATE OF ISSUE: Mandatory, YYYY-MM-DD;
- FIRST TRADING DAY: Mandatory, YYYY-MM-DD (proposed first day of trading) if the file is provided on or before 12:00 on a trading day – no earlier than D+2; if the file is provided after 12:00 on a trading day – no earlier than D+3; first day of trading – no later than 20 days after filing the application;
- LAST TRADING DATE: Mandatory, YYYY-MM-DD or "OPEN END";

- TYPE OF INSTRUMENT: Mandatory, one from the list: Option warrants, Factor certificates, Turbo certificates, Capital protection certificates, Bonus certificates, Reverse convertible certificates, Express certificates, Discount certificates, Index/tracker certificates, Other investment certificates (non leveraged), Structured notes;

- TYPE OF UNDERLYING: Mandatory, one from the list:

  - COMM1 - Commodity: Single commodity
  - COMM2 - Commodity: Single commodity futures contract
  - COMM3 - Commodity: Basket of commodities
  - COMM4 - Commodity: Commodity index
  - COMM5 - Commodity: Commodity index futures contracts
  - COMM6 - Commodity: Other
  - CRDT - Credit
  - CURR1 - Currency: Single currency
  - CURR2 - Currency: Single currency futures contract
  - CURR3 - Currency: Basket of currencies
  - CURR4 - Currency: Other
  - EQUI1 - Equity: Single Stock
  - EQUI2 - Single stock futures contract
  - EQUI3 - Equity: Basket of stocks
  - EQUI4 – Equity: Equity index
  - EQUI5 - Equity: Equity index futures contracts
  - EQUI6 - Equity: Basket of equity Indices
  - EQUI7 - Equity: Other
  - INTR1 - Interest rate: Single bond
  - INTR2 - Interest rate: Basket of bonds
  - INTR3 - Interest rate: Bond index
  - INTR4 - Interest rate: Bond index futures contracts
  - INTR5 - Interest rate: Reference rate (WIBOR, LIBOR, etc.)
  - INTR6 - Interest rate: Reference rate futures contract
  - INTR7 - Interest rate: Inflation rate
  - INTR8 - Interest rate: Other
  - EMAL - Emission allowances;

- UNDERLYING ISIN: Optional, alphanumeric, 12 characters;
- UNDERLYING NAME: Mandatory, text, 250 characters;
- RIC CODE OF UNDERLYING: Optional, alphanumeric, 20 characters;
- EXERCISE TYPE: Optional, “E” for European, ”A” for American (void for products other than warrants);
- MARKET EXPECTATION: Mandatory, one from the list: LONG, SHORT, SIDEWAYS, only for warrants: CALL, PUT;
- SETTLEMENT TYPE: Mandatory, one from the list: CASH, PHYSICALLY;
- BONUS LEVEL: Mandatory only for bonus certificates, numeral/percentage, 10,6;
- COUPON: Optional, percentage, 5 characters;
- CURRENCY RISK HEDGE: Mandatory, YES or NO;
- LEVERAGE: Mandatory, YES or NO;
- MULTIPLIER: Optional, numeral, 10,6, number of underlying per 1 product, i.e. fraction of underlying per 1 product. If the tracker price is 10 times lower than the underlying price – the multiplier is 0.1;
- PROTECTION LEVEL: Optional, percentage, 10,6; (only the value, no % sign, value 100 is understood as 100% - full protection, value 50 is understood as partial protection 50%);
- STRIKE CURRENCY: Optional, 3 characters;
- STRIKE PRICE: Optional, numeral, 10 characters;
- TRADING CURRENCY: Mandatory, 3 characters, one from the list: PLN, EUR;
- LIQUIDITY PROVIDER CODE 1: Mandatory, up to 5 characters, market maker identifier issued by GPW;
- PROSPECTUS DATE: Mandatory, prospectus approval date, YYYY-MM-DD, date: no later than the data entry date;

- FINAL TERMS DATE: Optional, YYYY-MM-DD;
- FINAL TERMS NUMBER: Optional, 10 characters;
- LINK TO PROSPECTUS: Mandatory, URL, only domains notified to GPW;
- LINK TO FINAL TERMS: Mandatory, URL, only domains notified to GPW;
- LINK TO PRODUCT WEBSITE: Optional, URL;
- KID URL address: Mandatory, URL, only domains notified to GPW;
- KID risk indicator: Mandatory; 1-7;
- KID recommended holding period: Mandatory; DXX (days, XX – integer 01-99) or MXX (months, XX – integer 01-99) or YXX (years, XX – integer 01-99).