

Data Access Manual for National Supervisory Authorities

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I INTRODUCTION

This Manual is designed for supervisory authorities which have been granted or are seeking access to the Trade Repository (“KDPW_TR”) under both EMIR and/or SFTR Regulation. The Manual describes the process of granting KDPW_TR access to supervisory authorities¹ as well as the functionalities of downloading data of registered transactions.

In accordance with art. 5 paragraph 3 of Regulation 151/2013² and art. 5 paragraph 1 of Regulation 357/2019³, KDPW_TR is required to provide supervisors with data using the File Transfer Protocol SSH. The trade repository uses standardized XML messages developed in accordance with the ISO 20022 methodology for communication.

II STEPS OF GRANTING SUPERVISORY AUTHORITIES DIRECT ACCESS TO THE TRADE REPOSITORY

1. A supervisory authority submits to KDPW a written request for granting access to data, signed by the entity’s authorised representatives. The request should specify the legal basis on which the authority requests direct access to data, as well as the scope of data. The actual scope of access of a supervisory authority is defined according to the powers derived:
 - a) from Article 81 (3) of the EMIR Regulation⁴ and Regulation No 151/2013,
 - b) from Article 12 (2) of the SFTR Regulation⁵ and Regulation No 357/2019

The application should also contain documents confirming the granting of the indicated supervisory powers - examples of such documents could be: statute of the supervisory authority, internal regulations or national provisions granting supervisory powers to the applicant entity.

2. KDPW verifies the request including:
 - c) formal check of the completeness of the request and legal authority of the person acting on behalf of the supervisory authority to represent it;
 - d) substantive check of the requested right of access to data as defined in the regulations.
3. (optionally) KDPW configures the SFTP environment based on data provided by the supervisory authority.
4. KDPW notifies the supervisory authority about successful configuration of the SFTP connection and/or that reports are available via ESMA TRACE HUB (provided that the supervisory authority holds such access rights).

III TYPES OF ACCESS TO KDPW_TR DATA FOR SUPERVISORY AUTHORITIES

After the relevant supervisory authority has been added to the KDPW_TR production environment and granted relevant access rights, access to data is available in two modes of communication as follows:

¹ The detailed process of granting access to data is described in a separate document: *Procedure of granting direct access to Trade Depository data to supervisory institutions (Regulators) and Procedure under which the authorities are given direct and immediate access to the details of SFTs.*

² Regulation (EU) No 151/2013 (and the amending Commission Delegated Regulation (EU) No 2017/1800 of 29 June 2017 and Commission Delegated Regulation (EU) No 2019/361 of 13 December 2018).

³ Commission Delegated Regulation (EU) No 357/2019 (supplementing Regulation (EU) No 2015/2365 of 25 November 2015

⁴ Regulation (EU) No 648/2012 of the European Parliament and of the Council and Commission.

⁵ Regulation (EU) No 2365/2015 of the European Parliament and of the Council and Commission.

- **TRACE-HUB** – a central access point, developed and managed by ESMA, which provides supervisory authorities with regular reports (daily, weekly, monthly) and transmits ad-hoc requests collectively to/from all European trade repositories. Data access is available only to those supervisory authorities that have requested access to data maintained by KDPW_TR, have entered into an agreement with ESMA, and hold access rights previously defined in KDPW_TR. The functionalities of this system are described in the relevant documentation made available by ESMA to interested parties.
- **SFTP** – dedicated server supporting secure transmission of reports with data agreed/defined by supervisory authorities.

IV SFTP CONNECTION

Establishing an SFTP connection

To establish the SFTP connection between supervisory authority system and KDPW_TR, the following information must be provided by the supervisory authority:

- a) IP addresses (IP address range) that will be used by supervisory authority to connect to KDPW_TR SFTP server;
- b) supervisory authority public key file with the following parameters:
 - Format: OpenSSH or ssh.com
 - SSH version: SSH-2
 - Encryption: RSA
 - Key length: 2048-4096 bytes
- c) types of reports to be provided by the KDPW_TR to the supervisory authority on SFTP and the frequency of their generation.

The above data should be sent to the KDPW_TR e-mail address: repository@kdpw.pl or sftr@kdpw.pl.

After properly configuring the connection on the KDPW_TR side, the supervisory authority is informed about the login, password and KDPW_TR SFTP server address (IP address 195.85.243.43, port 22). Then the supervisory authority should configure the connection parameters (login, password and key) in the client that the supervisory authority uses to connect to SFTP (e.g. WinSCP, FileZilla).

In the next step, KDPW_TR places the test file on the SFTP server and informs the supervisory authority thereof. If the supervisory authority has successfully downloaded the file, the KDPW_TR informs the supervisory authority about the successful configuration of the SFTP connection, and also provides it with the exact date from which the production environment reports for the supervisory authority will be generated on the SFTP server.

Types of reports made available on SFTP and their frequency

Generating reports in directories on the SFTP server is done automatically.

Reports with data related to both EMIR and SFTR are uploaded in the dedicated folders 'EMIR_Reports' or 'SFTR_Reports' respectively. Each directory contains the following folders: Year (YYYY), Month (MM), Day (DD), where the full set of requested reports is uploaded in timely manner.

Reports generated through SFTP are based on the standard TRACE reports listed on the next page, available to supervisory authorities via TRACE HUB. EMIR reports are then converted to CSV format, however Position, Rejection and Reconciliation reports are available only in XML format. All SFTR reports are available only in XML format.

Before uploading to SFTP, reports are compressed and the extension is converted to .zip. In the next step, the reports are placed in appropriate directories on the KDPW SFTP server.

Any ad-hoc reports other than the standardised reports mentioned below must be agreed between NCA and KDPW_TR regarding the possibility of generating such a report and the time necessary to build it.

EMIR reports available via SFTP				
	Name of the report	File naming convention	Frequency of generation	Description
1	All reports submitted on the previous day (trade activity reports, TAR)	NCAACRONYM_Tar_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	All reports for which the date of the receipt of the report by the KDPW_TR is equal to the reference date.
2	All outstanding transactions as of the end of the reporting period (trade state reports, TSR)	NCAACRONYM_Tsr_REFERENCEDATE_KDPWTR_GENERICCODE	Daily, weekly or monthly (at the first day of the month)	The most up to date values for each field for all the transactions which were not terminated, neither errored nor matured as of the close of the reference date.
3	All transactions whose execution was reported during the previous day	NCAACRONYM_TarExec_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	This report is similar to the TAR report but allows the NCA to limit the scope of data to be received to the executions that were reported on the reference date, i.e. all the reports with action types N and P.
4	All transactions matured, errored or whose termination was reported during the previous day	NCAACRONYM_TarMtrdErrdTrmntd_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	This report is similar to the TAR report but allows the NCA to limit the scope of data to be received to the errors or terminations reported on the reference date, as well as to the trades which matured on the reference date.

5	All late reports	NCAACRONYM_TarLate_REFERENCED ATE_KDPWTR_GENERICCODE	Daily or weekly	(i) all reports with action type 'N' and "P" where the date of the receipt of the report by the KDPW_TR is later than the next working day (according to the TARGET calendar) after the execution timestamp, (ii) all reports with action type 'V' where the date of the receipt of the report by the KDPW_TR is later than the next working day (according to the TARGET calendar) after the valuation date (iii) as well as all reports with action types "C" or "Z", where the date of the receipt of the report by the KDPW_TR is later than the next working day (according to the TARGET calendar) after the termination date.
6.	Reconciliation statistics	NCAACRONYM_Reconciliation_REFERENC EDATE_KDPWTR_GENERICCODE	Weekly (on Tuesdays only)	<p>The cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.</p> <p>The file includes data reported within the reference period starting on Tuesday 00:00 and ending on Monday 23:59:59.999 UTC, and the as at date is equal to the day of end of reference period.</p>
7.	Rejection statistics	NCAACRONYM_Rejection_REFERENCE DATE_KDPWTR_GENERICCODE	Weekly (on Mondays only)	<p>The count of all the rejections within the reference period for all transactions submitted to KDPW_TR and failed to pass data validations.</p> <p>The file includes data reported within the reference period starting on Saturday 00:00 and ending on Friday 23:59:59.999 UTC, and the as at date is equal to the day of end of reference period.</p>

8.	Positions ⁶	NCAACRONYM_Pstns_REFERENCEDAT E_KDPWTR_GENERICCODE	Daily, weekly, monthly (at the first day of the month)	
	a. Position set			- an aggregation of outstanding derivatives with similar dimensions. It is available on daily basis. Positions sets are produced according to the combination of dimensions used to stratify the derivatives, and different metrics are used to represent the aggregations.
	b. Collateral position set			- collateral position sets which relate to the position sets but instead present aggregations, using collateral fields as metrics, of collateral for derivatives positions.
	c. Currency position set			- currency position sets which are aggregations similar to those produced in position sets, however they are aggregated according to the currency of the position, for use by central banks issuing specific currencies. Provided only to the relevant central banks of issue in line with their mandates.
	d. Currency collateral position set			- currency collateral position set that shows how currency positions are collateralised. It provides aggregations of collateral with similar dimensions that relate to the currency position sets, with relevant collateral related metrics. Provided to the relevant central banks of issue in line with their mandates.

⁶ For a better understanding of how Positions reports are built, we encourage you to read the following document: ESMA, *Guidelines for position calculation by Trade Repositories under EMIR*, https://www.esma.europa.eu/sites/default/files/library/esma70-151-1272_guidelines_on_position_calculation_by_trade_repositories_under_emir_final_report.pdf

SFTR recurrent reports available via SFTP				
	Name of the report	File naming convention	Frequency of generation	Description
1	Trade Activity	NCAACRONYM_Tar_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	All the SFTs reported during that day which the date of the receipt of the report by the KDPW_TR is equal to the reference date.
2	Trade State	NCAACRONYM_Tsr_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	The Latest trade states of the SFTs that have not matured or for which reports with action types 'Error', 'Termination' or 'Position component', have not been made.
3.	Rejections	NCAACRONYM_Rejections_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	All the SFT reports that have been rejected during that day.
4.	Reconciliation statistics	NCAACRONYM_Reconciliation_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	Report with the reconciliation status of all reported SFTs, except those SFTs that have expired or for which SFT reports with action type 'Termination' or 'Position component' were received more than a month before that working day.
5.	Positions ⁷	NCAACRONYM_Pstns_REFERENCEDATE_KDPWTR_GENERICCODE	Daily	

Definitions:

Reference date – as of date for statistics collection.

Generic code – code indicating the version number of the file.

Important notes:

According to TRACE 3 - daily - also includes non-working days.

For weekly reports, it is possible to select each day of the week separately. Reports that have weekly frequency return only the results of the previous day to the one in which the report is generated, not the reports submitted during the whole week (with the exception of Rejections and Reconciliation statistics).

Example: Setting the frequency "Weekly at Thursday" means that the report will be generated on Friday with the state at the end of the previous day.

⁷ All details will be agreed upon receiving the guidelines

The relevant file is made available via the SFTP connection in the following directory:

- /EMIR_Reports/YYYY/MM/DD, where YYYY/MM/DD is the reference date, with the proviso that Rejection and Reconciliation statistics are made available in the Friday folder for the week the report refers to.
- /SFTR_Reports/YYYY/MM/DD, where YYYY/MM/DD is the reference date, with the proviso that Rejection and Reconciliation statistics are made available in the Friday folder for the week the report refers to.