SFTR TRADE REPOSITORY APPLICATION - USER MANUAL

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I Introduction

The document describes the way of applying for access to the U2A SFTR Repository channel, the mechanism of obtaining the access and contains user manual for the U2A graphical interface of the Repository system.

I.1. Definitions:

- Service administrator within an institution (administrator role granted by an institution)- this shall be understood to mean a user having right to administer requests for access to the SFTR Repository of other entity users
- Permission administrator – is a person authorized by a participant who is a direct participant in the CSD of the KDPW to manage access to applications in which this participant has or will in the future have a relationship with the KDPW, which, on the date of granting the authorization, are assigned by the KDPW to the appropriate group of services for the type of participation, among which is the SFT service
- SFT application - this shall be understood to mean IT system (graphical interface of the U2A channel), used as part of the SFT service provided by KDPW, enabling manual exchange of information through messages between a participant and KDPW
- Access application - an application enabling access to the KDPW system through Single Sign On (SSO), available on the KDPW website
- Message - this shall be understood to mean a form of submitting and receiving information between a participant and KDPW in line with the SFTR Regulations provisions
- User account - an account created by an individual in the Access application
- User– a natural person having an account in the KDPW access application, having the possibility to request on behalf of an entity that is a participant in the SFT service for access to the SFT application in the role of User or Administrator,
- Service user- a user having access to the SFT application on behalf of a SFTR Repository participant
- Rules of access – this shall be understood to mean „Rules of access to the IT systems of KDPW" set out the rules of access to and authorization in the KDPW applications dedicated to electronic communication with KDPW and the rules required to set up a system connection with the KDPW applications
- SFTR Rules– this shall be understood to mean "The Trade Repository Rules for Securities Financing Transactions" determine the legal basis for KDPW to provide trade repository services with respect to collecting and storing data on securities financing transactions, in accordance with the provisions of SFTR
- Participant – this shall be understood to mean an entity which is a party to a participation agreement concluded under the KDPW service rules or a party to another agreement concluded in accordance with the service rules or an entity which gains access to other functionalities provided by KDPW
- SFT service- this shall be understood to mean a service provided by KDPW SFT Repository

I.2. Account registration in the Service Portal

To access the applications available through the Service Portal https://online.kdpw.pl, you need to open an access account and download the KDPW Group Authenticator application to a mobile device. The application is used to authenticate application users in the multi-factor authentication (MFA) mechanism implemented in the Service Portal. The application can be downloaded for free from authorised shops: Google Play (Android), App Store (iOS - Apple), and its use is only permitted on phones with unbroken security of the operating systems of these manufacturers. For detailed information please refer to the Access Account User's Manual: Access Account.

By using the same attributes, it is also possible to access the test environments of the services available in the Service Portal: TST https://tst-online.kdpw.pl and EDU https://edu-online.kdpw.pl.

I.3. Requesting access to the application Trade Repository (SFTR)

Obtaining access to the SFT application requires having the authority to act within the service on behalf of the relevant entity. To do so, it is necessary to apply for access to the application in the role of the:

- User
- Service Administrator - the participant is required to authorize at least one person to act on its behalf in the application in the role of service administrator. This requirement does not apply if the SFT service participant is also a direct participant in the KDPW CSD. In that case, the management of access to the application is carried out through the permission administrator, established in accordance with the contract for direct participation in the KDPW.

After submitting a request for access to the application, it is necessary to provide the KDPW with a statement from the entity, confirming the details of the person submitting the application and his authorization to act in the SFT application. Providing a statement to the KDPW is not required if access is granted by a service administrator authorized by the participant (applies to applications for a user role) or a permission administrator (applies to applications for user and service administrator roles).

Below there are the Instructions for requesting access to the applications provided in the https://online.kdpw.pl:

- Submitting a request for access to the application - instructions for KDPW direct participants and issuers at KDPW, entities required to appoint a permission administrator link
- Submitting a request for access to the application - instruction for entities which are not KDPW direct participants or issuers at KDPW, entities which are not required to appoint a permission administrator link

I.4. Revocation of the authorization of the person who has access to application Trade Repository (SFTR)

Access to the application may be revoked:

- by a permission administrator or a service administrator authorised by the participant, directly in the Service Portal online.kdpw.pl,
- where there is no administrator, by KDPW on the basis of the entity's statement concerning the revocation of the authorisation (template below).

Revocation of authorisation - only for users who do not manage application access through a permission administrator - template

Revocation of authorisation - only for KDPW direct participants and issuers who manage application access through a permission administrator - template

II Logging in to the application Trade Repository (SFTR)

To sign in to the application, the Repository participant visits the KDPW website, selects the appropriate tab (SFT transaction reporting). A subpage is launched, on which the user is asked to provide login and password as shown below:

After successful sign in the main application screen is entered as shown below:

Functionalities of the application Trade Repository (SFTR)

After clicking the "Trade Repository (SFTR)" tile the following menu opens:

From the menu on the left side the user can select the needed functionalities. Clicking the correct tab redirects to the appropriate pages.

II.1. Transactions

The tab shows the transaction reports and Trade states submitted by a participant on own name and on behalf of entities the entity represents. It is possible to filter the records of Trade States tab by the following criteria:

- Event date
- Reporting Counterparty (RC) LEI,
- Report Submitting Entity (RSE) LEI,
- Other Counterparty (OC) LEI,
- Unique Trade Identifier.

After finding the requested data, the user can view the item details and the list of reports that have been sent to the Repository. You can also report an error to the reported data. In addition, the possibility of reporting an error to the data also exists in the "ReUse" and "Deposits" tabs in the same way as in the "Transactions" tab. The example of Reporting date error is shown below.

II.2. Re-Use

The tab contains information about positions built on the basis of collateral Re-use reports sent by a participant. The available filters are presented below:

The "New Re-Use report" button launches a dedicated for reporting Re-use form, consisting of five steps that a participant must follow to build an xml message auth.071.01.01.

The sequential steps to be taken one after another to provide data are as shown below:

II.3. Margins

The tab contains information about Positions built by a participant based on margin reports. The tab allows to filter and view data sent.

Margin / Positions

Eligible date: 2020-04-28 ⟳ Refresh

Event Date	Reporting Counterparty (RC)	Report Submitting Entity (RSE)	Entity Responsible For Report (ERR)
yyyy-MM-...	259400P		
— 2020-04-03	259400PAWELPOR000023	259400PAWELPOR000023	259400WOJTEK00000063

Position details	Reports list

Event Date
2020-04-03

Collateral Portfolio
B2

Reporting Counterparty (RC)	Report Submitting Entity (RSE)	Entity Responsible For Report (ERR)	Other Counterparty (OC)
259400PAWELPOR000023	259400PAWELPOR000023	259400WOJTEK00000063	259400WOJTEK00000063

Initial Margin Posted	Variation Margin Posted	Excess Collateral Posted	
1,560 EUR	1,430 HUF	14,670 PLN	

Initial Margin Received	Variation Margin Received	Excess Collateral Received	
1,670 EUR	14,560 HUF	14,530 PLN	

II.4.XML Messages

The tab enables to send xml reports, filter, view and download the sent up reports. The filters allow to choose the reports sent "IN" and "OUT" of Repository (which means from or to the Repository), and to select reports depending on the message type and date & time. Types of supported messages:

- auth.052.001.XX – a message used to submit reports on SFT transaction details,
- auth.070.001.XX – a message used to submit reports on margins,
- auth.071.001.XX – a message used to submit reports on Re-use,
- auth.031.001.XX – status message in response for all messages forwarded to the KDPW Repository,
- auth.080.001.XX – status message containing the reconciliation process feedback,
- auth.rlt.001.XX – KDPW own message, employed to be consistent with the obligation to define the relationship between RSE and RC in the KDPW_TR databases system,
- auth.ntf.001.01 – KDPW own message used to communicate with RSE participants in order to forward notification of an error reported by a counterparty to a transaction - RC.
- end of day messages – EoD, forwarded to participants:

  o auth.079.001 – trade state – last SFT transactions states,

  o auth.080.001 – reconciliation status- reconciliation status of reported transactions,

  o auth.083.001 – Uncollateralized, missing collateral – list of transaction's UTI reported as collateralized but without collateral details,

  o auth.084.001 – Rejections - transaction reports rejected on a given day,

  o auth.085.001 – Margin trade state – last reported margin state,

  o auth.086.001 – ReUse trade state – last reported Re-use state,

After finding the needed data, it is possible to view it online or download in xml format.

XML Messages

	Direction	Sender	Receiver	Message type	Date and time	
	▼			▼	yyyy-MM-... 📅	
+	OUT	R001	RZ86	auth.084.001.01	2020-04-28 10:04:12	...
+	OUT	R001	RZ86	auth.052.001.01	2020-04-28 03:00:11	...
+	OUT	R001	RZ86	auth.079.001.01	2020-04-28 03:00:08	...
+	OUT	R001	RZ86	auth.080.001.01	2020-04-28 03:00:06	...
+	OUT	R001	RZ86	auth.086.001.01	2020-04-28 03:00:05	...
+	OUT	R001	RZ86	auth.083.001.01	2020-04-28 03:00:05	...
+	OUT	R001	RZ86	auth.084.001.01	2020-04-28 03:00:05	...
+	OUT	R001	RZ86	auth.085.001.01	2020-04-28 03:00:05	...
+	OUT	R001	RZ86	auth.031.001.01	2020-04-27 14:03:56	...
+	OUT	R001	RZ86	auth.031.001.01	2020-04-27 14:03:54	...

⏮ ◀ 1 2 3 4 5 6 7 ... ▶ ⏭   10 ▼ items per page   1 - 10 of 360 items

In the upper right corner there is the "Upload XML message" button, through which the KDPW Repository participant can sent several types of messages from the station located on the Participant's side, where the xml report was prepared. The following messages may be forwarded to the repository using button "Upload XML message" functionality:

- auth.052.001.XX – a message used to submit reports on SFT transaction details,

- auth.070.001.XX – a message used to submit reports on margins,
- auth.071.001.XX – a message used to submit reports on Reuse,
- auth.rlt.001.XX – KDPW own message, employed to be consistent with the obligation to define the relationship between RSE and RC in the KDPW_TR databases system, referred to in § 12 subpara. 6 of the Rules.

After selecting the appropriate xml file, the participant approves the choice by clicking "Upload". After the file has been successfully sent, the confirmation is displayed on the screen. The submitted xml report is visible then in the "XML Messages" and "Request history" tabs. Find the illustration below.

The processing of transmitted messages (reports) is carried out in accordance with the KDPW_TR SFTR functional documentation.

After receiving the message, the Repository system performs an on-line validation and returns its results through the message auth.031.01. The status message is then visible in the "XML Messages" tab.

II.5. Request history

The tab presents historical reports sent by a participant (regarding both transactions and Re-use of received collateral), as well as errors in reports sent by the participant on behalf of other entity, where at the same time the participant was a counterparty - RC.