



Brussels, 25.5.2018
C(2018) 3097 final

ANNEXES 1 to 3

ANNEXES

to the

COMMISSION DELEGATED REGULATION (EU)

**supplementing Regulation (EU) No 909/2014 of the European Parliament and of the
Council with regard to regulatory technical standards on settlement discipline**

ANNEX I

Table 1

General information on settlement fails to be reported by CSDs to the competent authorities and relevant authorities on a monthly basis

| No. | Details to be reported | Format |
|------------|---|--|
| 1. | Country code for the jurisdiction in which the CSD is established | ISO 3166 2 character country code |
| 2. | Securities settlement system operated by the CSD | Free text |
| 3. | Reporting timestamp (CSD to competent authority/relevant authority) | ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ |
| 4. | Reporting period: beginning and end dates of the period covered by the report | ISO 8601 date in the format YYYY-MM-DD-YYYY-MM-DD |
| 5. | CSD Legal Entity Identifier | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code |
| 6. | Corporate name of the CSD | Free text |
| 7. | Name of the person responsible for the report sent by the CSD | Free text |
| 8. | Function of the person responsible for the report sent by the CSD | Free text |
| 9. | Phone number of the person responsible for the | Only numeric characters may be used. The phone number must be provided with the country code and the local area code. No special characters may be used. |

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| | report sent by the CSD | |
| 10. | Email address of the person responsible for the report sent by the CSD | Email addresses must be supplied using the standard email address convention. |
| 11. | Number of settlement instructions during the period covered by the report | Up to 20 numerical characters reported as whole numbers without decimals. |
| 12. | Number of settlement fails during the period covered by the report (covering both settlement fails for lack of securities and lack of cash) | Up to 20 numerical characters reported as whole numbers without decimals. |
| 13. | Rate of settlement fails based on volume (number of settlement fails/number of settlement instructions during the period covered by the report) (covering both settlement fails for lack of securities and lack of cash) | Percentage value up to 2 decimal places. |
| 14. | Rate of settlement fails based on value (EUR) (value of settlement fails/value of settlement instructions during the period covered | Percentage value up to 2 decimal places. |

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| | by the report) (covering both settlement fails for lack of securities and lack of cash) | | | | | | | | | | | |
| 15. | Value of settlement instructions (EUR) during the period covered by the report | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character | | | | | | | | | | |
| 16. | Value of settlement fails (EUR) during the period covered by the report (covering both settlement fails for lack of securities and lack of cash) | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character | | | | | | | | | | |
| 17. | Top 10 participants with the highest rates of settlement fails during the period covered by the report (based on number of settlement instructions) | <p>For each participant identified by LEI</p> <table border="1"> <tr> <td>Participant LEI</td> <td>ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code</td> </tr> <tr> <td>Total number of settlement instructions per participant</td> <td>Up to 20 numerical characters reported as whole numbers without decimals.</td> </tr> <tr> <td>Number of settlement fails per participant</td> <td>Up to 20 numerical characters reported as whole numbers without decimals.</td> </tr> <tr> <td>Percentage of settlement fails</td> <td>Percentage value up to 2 decimal places</td> </tr> <tr> <td>Total value (EUR) of settlement instructions per participant</td> <td>Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character</td> </tr> </table> | Participant LEI | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code | Total number of settlement instructions per participant | Up to 20 numerical characters reported as whole numbers without decimals. | Number of settlement fails per participant | Up to 20 numerical characters reported as whole numbers without decimals. | Percentage of settlement fails | Percentage value up to 2 decimal places | Total value (EUR) of settlement instructions per participant | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| Participant LEI | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code | | | | | | | | | | | |
| Total number of settlement instructions per participant | Up to 20 numerical characters reported as whole numbers without decimals. | | | | | | | | | | | |
| Number of settlement fails per participant | Up to 20 numerical characters reported as whole numbers without decimals. | | | | | | | | | | | |
| Percentage of settlement fails | Percentage value up to 2 decimal places | | | | | | | | | | | |
| Total value (EUR) of settlement instructions per participant | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character | | | | | | | | | | | |

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| | | Value (EUR) of settlement fails per participant | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| | | Rate of settlement fails | Percentage value up to 2 decimal places. |
| 18. | Top 10 participants with the highest rates of settlement fails during the period covered by the report (based on value (EUR) of settlement instructions) | For each participant identified by LEI: | |
| | | Participant LEI | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code |
| | | Total value (EUR) of settlement instructions per participant | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| | | Value (EUR) of settlement fails per participant | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| | | Percentage of settlement fails | Percentage value up to 2 decimal places |
| | | Total number of settlement instructions per participant | Up to 20 numerical characters reported as whole numbers without decimals. |
| | | Number of settlement fails per participant | Up to 20 numerical characters reported as whole numbers without decimals. |
| | | Rate of settlement fails | Percentage value up to 2 decimal places. |
| 19. | Number of settlement | For each ISO 4217 3 character Currency Code the volume will be expressed using up to 20 numerical | |

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| | instructions per currency in which the settlement instructions are denominated during the period covered by the report | characters reported as whole numbers without decimals. |
| 20. | Number of settlement fails per currency in which the settlement instructions are denominated during the period covered by the report | For each ISO 4217 3 character Currency Code the volume will be expressed using up to 20 numerical characters reported as whole numbers without decimals. |
| 21. | Rate of settlement fails per currency in which the settlement instructions are denominated, based on volume (number of settlement fails/number of settlement instructions per currency, during the period covered by the report) | For each ISO 4217 3 character Currency Code the rate shall be expressed as a percentage value up to 2 decimal places. |
| 22. | Value of settlement instructions per currency in which the settlement instructions are denominated during the period covered by the report | For each ISO 4217 3 character Currency Code the value shall be expressed using up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| 23. | Value of settlement fails per currency in | For each ISO 4217 3 character Currency Code the value shall be expressed using up to 20 numerical characters including decimals. At least one character before and |

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| | which the settlement instructions are denominated during the period covered by the report | one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| 24. | Rate of settlement fails per currency in which the settlement instructions are denominated, based on value (value of settlement fails/value of settlement instructions per currency, during the period covered by the report) | For each ISO 4217 3 character Currency Code the rate shall be expressed as a percentage value up to 2 decimal places. |
| 25. | Number of settlement instructions for each type of financial instruments during the period covered by the report | For each type of financial instruments: Up to 20 numerical characters reported as whole numbers without decimals. |
| 26. | Number of settlement fails (covering both settlement fails for lack of securities and lack of cash) for each type of financial instruments during the period covered by the report | For each type of financial instruments: Up to 20 numerical characters reported as whole numbers without decimals. |
| 27. | Rate of settlement fails for each type of financial instruments, based on volume | For each type of financial instruments the rate shall be expressed as a percentage value up to 2 decimal places. |

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| | (number of settlement fails/ number of settlement instructions per each type of financial instruments, during the period covered by the report) | |
| 28. | Value (EUR) of settlement instructions for each type of financial instruments | For each type of financial instruments the value shall be expressed using up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 29. | Value (EUR) of settlement fails (covering both settlement fails for lack of securities and lack of cash) for each type of financial instruments | For each type of financial instruments the value shall be expressed using up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 30. | Rate of settlement fails for each type of financial instrument, based on value (value of settlement fails/value of settlement instructions for each type of financial instrument, during the period covered by the report) | For each type of financial instruments the rate shall be expressed as a percentage value up to 2 decimal places. |
| 31. | Number of settlement instructions for each type of transactions during the period | For each type of transactions the volume shall be expressed using up to 20 numerical characters reported as whole numbers without decimals. |

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| | covered by the report | |
| 32. | Number of settlement fails (covering both settlement fails for lack of securities and lack of cash) for each type of transactions during the period covered by the report | For each type of transactions the volume shall be expressed using up to 20 numerical characters reported as whole numbers without decimals. |
| 33. | Rate of settlement fails for each type of transactions, based on volume (number of settlement fails/number of settlement instructions per each type of transactions, during the period covered by the report) | For each type of transactions the rate shall be expressed as a percentage value up to 2 decimal places. |
| 34. | Value (EUR) of settlement instructions for each type of transactions | For each type of transactions the value shall be expressed using up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 35. | Value (EUR) of settlement fails (covering both settlement fails for lack of securities and lack of cash) for each type of transactions | For each type of transactions the value shall be expressed using up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 36. | Rate of settlement fails for each type of transactions, based on value (value of | For each type of transactions the rate shall be expressed as a percentage value up to 2 decimal places. |

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| | settlement fails/value of settlement instructions for each type of transactions, during the period covered by the report) | |
| 37. | Top 20 ISINs that are the object of settlement fails, based on the volume of settlement fails; | ISIN code |
| 38. | Top 20 ISINs that are the object of settlement fails based on the value (EUR) of settlement fails. | ISIN Code |
| 39. | Total number of penalties referred to in Article 7(2) of Regulation (EU) No 909/2014, imposed by the CSD | Up to 20 numerical characters reported as whole numbers without decimals. |
| 40. | Total value (EUR) of penalties referred to in Article 7(2) of Regulation (EU) No 909/2014, imposed by the CSD | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 41. | Average duration of settlement fails as number of days (difference between actual settlement date | Number of days reported as a number with one decimal. |

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| | and intended settlement date, weighted for the value of the settlement fail) | |
| 42. | Main reasons for settlement fails | Free text |
| 43. | Measures to improve settlement efficiency | Free text |

Table 2

Daily data on settlement fails to be reported by CSDs to the competent authorities and relevant authorities on a monthly basis

| Date (for each reporting day in the month) | | | | | | | | | | | | |
|--|---|--------------------------|---------------------|-------------------------------|-----------|--------------------|-----------|---------------|-----------|------------------|-----------|--|
| | | | | Failure to deliver securities | | | | | | Failure to | | |
| | | | | Settlement fails | | Total Instructions | | Rate of fails | | Settlement fails | | |
| | | | | Volume | Value (€) | Volume | Value (€) | Volume | Value (€) | Volume | Value (€) | |
| Type of financial instruments | Type of transaction | Internal vs Cross-system | Type of instruction | | | | | | | | | |
| Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU | Purchase or sale of financial instruments | Intra-CSD | DVP ¹ | | | | | | | | | |
| | | | DWP ² | | | | | | | | | |
| | | | PFOD ³ | | | | | | | | | |
| | | | FoP ⁴ | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | Collateral management operations | Intra-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |

1 Covers DVP and RVP settlement instructions
 2 Covers DWP and RWP settlement instructions
 3 Covers DPFOD and CPFOD settlement instructions
 4 Covers DFP and RFP settlement instructions

| | | | | | | | | | | | |
|---|-----------|------|------|--|--|--|--|--|--|--|--|
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| Repurchase transactions | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| Other transactions | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |

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|--|---|-----------|------|--|--|--|--|--|--|--|--|
| Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Collateral management operations | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| Cross-CSD | | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| Repurchase transaction | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |

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| | ns | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | |
| | | | | DWP | | | | | | | | |
| | | Other transactions | Intra-CSD | DVP | | | | | | | | |
| | | | | DWP | | | | | | | | |
| | | | | PFOD | | | | | | | | |
| | | | | FoP | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |
| | Transferable securities referred to in point (b) of Article 4(1)(44) of Directive 2014/65/EU other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | |
| | | | | DWP | | | | | | | | |
| | | | | PFOD | | | | | | | | |
| | | | | FoP | | | | | | | | |
| Cross-CSD | | | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| Collateral management operations | | Intra-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |

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|--------------------|---|-----------|------|--|--|--|--|--|--|--|--|
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Repurchase transactions | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| Cross-CSD | | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| Other transactions | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |

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|--|---|-----------|------|--|--|--|--|--|--|--|--|--|
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | Collateral management operations | Intra-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |

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|--|---|-----------|------|--|--|--|--|--|--|--|--|
| | Repurchase transactions | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Other transactions | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Collateral management | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |

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|-------------------------|------------|---|-----------|-----|--|--|--|--|--|--|--|--|
| | operations | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | |
| | | | | DWP | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |
| | | Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | |
| | | | | DWP | | | | | | | | |
| | PFOD | | | | | | | | | | | |
| | FoP | | | | | | | | | | | |
| | Cross-CSD | | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| PFOD | | | | | | | | | | | | |
| FoP | | | | | | | | | | | | |
| Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |
| Other transactions | Intra-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |

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|--|---|-----------|------|--|--|--|--|--|--|--|--|--|--|
| | | Cross-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| Units in collective investment undertakings, other than ETFs | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | Collateral management operations | Intra-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |

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|--|---|-----------|------|--|--|--|--|--|--|--|--|--|--|
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | Other transactions | Intra-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| Money market instruments other than Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | | |
| | | | DWP | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |

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| | Collateral management operations | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| Repurchase transactions | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |
| | | PFOD | | | | | | | | | |
| | | FoP | | | | | | | | | |
| Other transactions | Intra-CSD | DVP | | | | | | | | | |
| | | DWP | | | | | | | | | |

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| | ns | | PFOD | | | | | | | | | |
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| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| Emission allowances | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | Collateral management operations | Intra-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | |
| | | | DWP | | | | | | | | | |
| | | | PFOD | | | | | | | | | |
| | | | FoP | | | | | | | | | |
| Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | |
| | | PFOD | | | | | | | | | | |
| | | FoP | | | | | | | | | | |

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| | | Cross-CSD | DVP | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | |
| | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | |
| | Other transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | |
| Cross-CSD | | DVP | | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | |
| Other financial instruments | Purchase or sale of financial instruments | Intra-CSD | DVP | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | |

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| | | | PFOD | | | | | | | | | | |
| | | | FoP | | | | | | | | | | |
| Collateral management operations | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |
| Securities lending and securities borrowing | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |
| Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |
| | Cross-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | |

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| | Other transactions | Intra-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |
| | | Cross-CSD | DVP | | | | | | | | |
| | | | DWP | | | | | | | | |
| | | | PFOD | | | | | | | | |
| | | | FoP | | | | | | | | |

ANNEX II

Information on settlement fails to be reported by CSDs to the competent authorities and relevant authorities on an annual basis

Table 1

| No | Details to be reported | Format |
|-----------|---|--|
| 1. | Country code for the jurisdiction in which the CSD is established | ISO 3166 2 character country code |
| 2. | Securities settlement system operated by the CSD | Free text |
| 3. | Reporting timestamp (CSD to competent authority/relevant authority) | ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ |
| 4. | Reporting period: beginning and end dates of the period covered by the report | ISO 8601 date in the format YYYY-MM-DD-YYYY-MM-DD |
| 5. | CSD Legal Entity Identifier | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code |
| 6. | Corporate name of the CSD | Free text |
| 7. | Name of the person responsible for the report sent by the CSD | Free text |
| 8. | Function of the person responsible for the report sent by the CSD | Free text |
| 9. | Phone number of the person responsible for the report sent by the CSD | Only numerical characters may be used. The phone number must be provided with the country code and the local area code. No special characters may be used. |
| 10. | Email address of the person responsible for the report sent by the CSD | Email addresses must be supplied using the standard email address convention. |
| 11. | Measures to improve settlement efficiency | Free text |
| 12. | Main reasons for settlement fails (annual summary of the reasons for settlement fails included in the monthly | Free text |

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| | reports) | |
| 13. | Annual volume of settlement instructions | Up to 20 numerical characters reported as whole numbers without decimals. |
| 14. | Annual volume of settlement fails (covering both settlement fails for lack of securities and lack of cash) | Up to 20 numerical characters reported as whole numbers without decimals. |
| 15. | Annual rate of settlement fails based on volume (annual number of settlement fails/annual number of settlement instructions) (covering both settlement fails for lack of securities and lack of cash) | Percentage value up to 2 decimal places |
| 16. | Annual value (EUR) of settlement instructions | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| 17. | Annual value (EUR) of settlement fails (covering both settlement fails for lack of securities and lack of cash) | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character |
| 18. | Annual rate of settlement fails based on value (annual value of settlement fails/annual value of settlement instructions) (covering both settlement fails for lack of securities and lack of cash) | Percentage value up to 2 decimal places |
| 19. | Eligible for derogation under Article 12 of the delegated regulation on settlement discipline, including the justification | YES / NO Free text |

ANNEX III

Report on settlement fails to be made public on an annual basis

Table 1

| No. | Details to be published | Format |
|--|--|--|
| 1. | Reporting period | ISO 8601 date in the format YYYY-MM-DD-YYYY-MM-DD |
| 2. | CSD Legal Entity Identifier | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code |
| 3. | Securities settlement system operated by the CSD | Free text |
| 4. | Number of settlement instructions during the period covered by the report | Up to 20 numerical characters reported as whole numbers without decimals. |
| 5. | Value (EUR) of settlement instructions during the period covered by the report | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| Data on failure to deliver securities | | |
| 6. | Number of settlement fails due to failure to deliver securities | Up to 20 numerical characters reported as whole numbers without decimals. |
| 7. | Value (EUR) of settlement fails due to failure to deliver securities | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 8. | Rate of settlement fails based on volume of settlement instructions | Percentage value up to 2 decimal places. |
| 9. | Rate of settlement fails based on value of settlement instructions | Percentage value up to 2 decimal places. |
| Data on failure to deliver cash | | |
| 10. | Number of settlement fails due to failure to deliver cash | Up to 20 numerical characters reported as whole numbers without decimals. |
| 11. | Value (EUR) of settlement | Up to 20 numerical characters including |

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| | fails due to failure to deliver cash | decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 12. | Rate of settlement fails based on volume of settlement instructions | Percentage value up to 2 decimal places. |
| 13. | Rate of settlement fails based on value (EUR) of settlement instructions | Percentage value up to 2 decimal places |
| Data covering both settlement fails for lack of securities and lack of cash | | |
| 14. | Total number of settlement fails (covering both settlement fails for lack of securities and lack of cash) | Up to 20 numerical characters reported as whole numbers without decimals. |
| 15. | Total value (EUR) of settlement fails (covering both settlement fails for lack of securities and lack of cash) | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 16. | Rate of settlement fails based on volume of settlement instructions | Percentage value up to 2 decimals places |
| 17. | Rate of settlement fails based on value of settlement instructions | Up to 5 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character. |
| 18. | Measures to improve settlement efficiency | Free text |