

Council of the European Union

> Brussels, 28 May 2018 (OR. en)

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From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director	
date of receipt:	25 May 2018	
То:	Mr Jeppe TRANHOLM-MIKKELSEN, Secretary-General of the Council of the European Union	
No. Cion doc.:	C(2018) 3097 final ANNEXES 1 to 3	
Subject:	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	

Delegations will find attached document C(2018) 3097 final ANNEXES 1 to 3.

Encl.: C(2018) 3097 final ANNEXES 1 to 3



EUROPEAN COMMISSION

> 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

# <u>ANNEX I</u>

### 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.

	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.

	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	least one character b	characters including decimals. At before and one character after the be populated. The decimal mark is erical character
16.	Value of settlement fails (EUR) during the period covered by the report	least one character b	characters including decimals. At before and one character after the be populated. The decimal mark is erical character
	(covering both settlement fails for lack of securities and lack of cash)		
17.	Top 10 participants with	For each participant i	dentified by LEI
	the highest rates of settlement fails during the period	Participant LEI	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code
	covered by the report (based on number of settlement instructions)	Total number of settlement instruction s 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

		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	For each participant id	lentified by LEI:	
	participants with the highest rates of settlement fails during the period	Participant LEI	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code	
	covered by the report (based on value (EUR) of settlement instructions)	Total value (EUR) o settlement instructions pe participant	including decimals. At least	
		Value (EUR) o settlement fails pe participant	1	
			Percentage o settlement fails	f Percentage value up to 2 decimal places
		Total number o settlement instructions pe participant	f Up to 20 numerical characters reported as whole numbers without decimals.	
		Number of settlemen fails per participant	t Up to 20 numerical characters reported as whole numbers without decimals.	
		Rate of settlement fails	t Percentage value up to 2 decimal places.	
19.	Number of settlement		3 character Currency Code the ressed using up to 20 numerical	

	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

	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.

	(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	
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.

	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	expressed using up to 20 numerical characters including decimals. At least one character before and one
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.

	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.

	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 ea	ch reporting	g day in t	he month)								
				Failur	e to deli	ver secu	rities			Failur	e to
				Settleı fails	ment	Total Instru	ctions	Rate o	of fails	Settler fails	nen
				Volu me	Valu e (€)	Volu me	Valu e (€)	Volu me	Valu e (€)	Volu me	Va e (
Type of financial instrumen ts	Type of transacti on	Intern al vs Cross- system	Type of instructi on								
Transferab	Purchase	Intra-	DVP <sup>1</sup>								
le securities	or sale of financial	CSD	DWP <sup>2</sup>								
in point (a) of Article 4(1)(44) of	instrumen ts		PFOD <sup>3</sup>								
			FoP <sup>4</sup>								
Directive 2014/65/E		Cross- CSD	DVP								
U		CSD	DWP								
			PFOD								
			FoP								
	Collateral	Intra- CSD	DVP								
	managem ent	CSD	DWP								
	operation s		PFOD								
	I Cross- CSD		FoP								
			DVP								
		DWP									

<sup>&</sup>lt;sup>1</sup> Covers DVP and RVP settlement instructions

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<sup>&</sup>lt;sup>2</sup> Covers DWP and RWP settlement instructions

<sup>&</sup>lt;sup>3</sup> Covers DPFOD and CPFOD settlement instructions

<sup>&</sup>lt;sup>4</sup> Covers DFP and RFP settlement instructions

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Sovereign debt	Purchase or sale of	Intra- CSD	DVP					
referred to	financial	CSD	DWP					
in Article $4(1)(61)$ of	instrumen ts		PFOD					
Directive 2014/65/E			FoP					
U		Cross-	DVP					
		CSD	DWP					
			PFOD					
			FoP					
	Collateral	Intra-	DVP					
	managem ent	CSD	DWP					
	operation s		PFOD					
			FoP					
	-	Cross- CSD	DVP					
			DWP					
			PFOD					
			FoP					
	Securities		DVP					
	lending and	CSD	DWP					
	securities borrowin		PFOD					
	g		FoP					
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			FoP					
Transferab	Purchase		DVP					
le securities	or sale of financial	CSD	DWP					
referred to in point (b)	instrumen ts		PFOD					
of Article $4(1)(44)$ of			FoP					
Directive 2014/65/E		Cross-	DVP					
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referred to in point (c)			PFOD					
of Article $4(1)(44)$ of			FoP					
Directive 2014/65/E		Cross-	DVP					
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	Securities	Intra-	DVP					
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Exchange-	Purchase	Intra-	DVP					
traded funds as	or sale of financial	CSD	DWP					
defined in point (46)	instrumen ts		PFOD					
of Article 4(1) of			FoP					
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Units in		Intra-	DVP					
collective investment	or sale of financial	CSD	DWP					
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than ETFs			FoP					
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	securities borrowin		PFOD					
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Money	Purchase	Intra-	DVP				
market instrument	or sale of financial	CSD	DWP				
s other than	instrumen ts		PFOD				
Sovereign debt	vereign bt ferred to		FoP				
referred to in Article		Cross-	DVP				
4(1)(61) of Directive		CSD	DWP				
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	Securities	Intra-	DVP					
	lending and	CSD	DWP					
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	Collateral		DVP						
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Other	Purchase	Intra-	DVP						
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	Securities lending and securities borrowin g	Intra-	DVP							
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# <u>ANNEX II</u>

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

Table	1
Innit	

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

	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 lock of accurities	Percentage value up to 2 decimal places
	fails for lack of securities and lack of cash)	
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)	decimals. At least one character before and one character after the decimal mark shall be
18.	Annual rate of settlement fails based on value (annual value of settlement fails/annual value of settlement instructions) (covering both settlement	Percentage value up to 2 decimal places
	fails for lack of securities and lack of cash)	
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 alphanumerical 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		

	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 f	or 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	I E				
18.	Measures to improve settlement efficiency	Free text				