

ANNEX II

Templates for submission of information for the review and evaluation

(Article 22(11) of Regulation (EU) No 909/2014)

Table 1

General information to be provided by a CSD

Type of information	Format
Date of submission of information	ISO 8601 date in the format YYYY-MM-DD
Date of the last review and evaluation	ISO 8601 date in the format YYYY-MM-DD
Corporate name of the CSD	Free text
Identification of the CSD	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code
Legal address of the CSD	Free text
Securities settlement system(s) operated by the CSD	Free text
Contact details of the person responsible of the review and evaluation process (name, function, phone number, email address)	Free text
Contact details of the person(s) responsible for the CSD's internal control and compliance function (name, function, phone number, email address)	Free text
List of all documents provided by the CSD with unique reference numbers	Free text
Report on the CSD's activities and the substantive changes made during the review period, including a declaration of overall compliance with the provisions of Regulation (EU) No 909/2014 and the relevant regulatory technical standards under Regulation (EU) No 909/2014, including with respect to each substantive change	Separate document

Table 2

Information related to periodic events

No	Type of information	The unique reference number of the document in which the information is included
1	A complete set of the latest audited financial statements of the CSD, including those consolidated at group level	
2	A summarised version of the most recent interim financial statements of the CSD	
3	Any decisions of the management body following the advice of the user committee, as well as any decisions where the management body has decided not to follow the advice of the user committee	

No	Type of information	The unique reference number of the document in which the information is included
4	Information on any pending civil, administrative or any other judicial or extrajudicial proceedings involving the CSD, in particular in relation to matters concerning tax and insolvency, or matters that may cause financial or reputational costs for the CSD, and any final decisions resulting from these proceedings	
5	Information on any pending civil, administrative or any other judicial or extrajudicial proceedings involving a member of the management body or a member of the senior management that may have a negative impact on the CSD, and any final decisions resulting from these proceedings	
6	A copy of the results of business continuity stress tests or similar exercises performed during the review period	
7	A report on the operational incidents that occurred during the review period and affected the smooth provision of any core services provided, the measures taken to address them and the results thereof	
8	A report on the system's performance, including an assessment of the system's availability during the review period; the system's availability shall be measured on a daily basis as the percentage of time the system is available for settlement	
9	A summary of the types of manual intervention performed by the CSD	
10	Information concerning the identification of the CSD's critical operations, any substantive changes to its recovery plan, the results of stress scenarios, the recovery triggers and the recovery tools of the CSD	
11	Information on any formal complaints received by the CSD during the review period including information on: (i) the nature of the complaint; (ii) how the complaint was handled, including the outcome of the complaint; and (iii) the date when the treatment of the complaint ended.	
12	Information concerning the cases where the CSD denied access to its services to any existing or potential participant, any issuer, another CSD or another market infrastructure	
13	A report on the changes affecting any links established by the CSD, including changes to the mechanisms and procedures used for settlement in such CSD links	
14	Information concerning all cases of identified conflicts of interest that occurred during the review period, including the description of how they were managed	
15	Information concerning internal controls and audits performed by the CSD during the review period	
16	Information concerning any identified infringements of Regulation (EU) No 909/2014, including those identified through the reporting channel referred to in Article 26(5) of Regulation (EU) No 909/2014	

No	Type of information	The unique reference number of the document in which the information is included
17	Detailed information concerning any disciplinary actions taken by the CSD, including any cases of suspension of participants in accordance with Article 7(9) of Regulation (EU) No 909/2014 with a specification of the period of suspension and the reason for such suspension	
18	The general business strategy of the CSD covering a period of at least three years after the last review and evaluation and a detailed business plan for the services provided by the CSD covering at least a period of one year after the last review and evaluation	

Table 3

Statistical data

No	Type of data	Format
1	List of participants to each securities settlement system operated by the CSD, including information on their country of incorporation	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code (for each participant) + ISO 3166 2 character country code
2	List of issuers and a list of securities issues maintained by the CSD, including information on the country of incorporation of the issuers, and an identification of the issuers, highlighting to whom the CSD provides services referred to in point 1 or 2 of Section A of the Annex to Regulation (EU) No 909/2014	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code (for each issuer) ISO 3166 2 character country code ISO 6166 ISIN 12 character alphanumeric code (for each security issue) + Notary: Y/N + Central Maintenance: Y/N
3	Total market value and nominal value of the securities recorded in securities accounts centrally and non-centrally maintained in each securities settlement system operated by the CSD	Nominal value of 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. The negative symbol, if populated, is not counted as a numerical character. Market value of 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. The negative symbol, if populated, is not counted as a numerical character.
4	Nominal and market value of the securities referred to in point 3 divided as follows: (i) by type of financial instruments, as follows: (a) transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU; (b) sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU; (c) transferable securities referred to in point (b) of Article 4(1)(44) of Directive 2014/65/EU, other than those mentioned under point (b);	For each type of financial instruments: a) SHRS (or more granular codes as provided by the CSD) — transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU b) SOVR (or more granular codes as provided by the CSD) — sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU; c) DEBT (or more granular codes as provided by the CSD) — transferable securities referred to in point (b) of Article 4(1)(44) of Directive 2014/65/EU, other than those mentioned under point (b);

No	Type of data	Format
	<p>(d) transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU;</p> <p>(e) exchange-traded funds (ETFs) referred to in Article 4(1)(46) of Directive 2014/65/EU;</p> <p>(f) units in collective investment undertakings, other than ETFs;</p> <p>(g) money-market instruments, other than those mentioned under point (b);</p> <p>(h) emission allowances;</p> <p>(i) other financial instruments.</p> <p>(ii) by country of incorporation of the participant; and</p> <p>(iii) by country of incorporation of the issuer.</p>	<p>d) SECU (or more granular codes as provided by the CSD) — transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU;</p> <p>e) ETFS (or more granular codes as provided by the CSD) — exchange-traded funds (ETFs);</p> <p>f) UCIT (or more granular codes as provided by the CSD) — units in collective investment undertakings, other than ETFs;</p> <p>g) MMKT (or more granular codes as provided by the CSD) — money-market instruments, other than those mentioned under point (b);</p> <p>h) EMAL (or more granular codes as provided by the CSD) — emission allowances;</p> <p>i) OTHR (or more granular codes as provided by the CSD) — others by country of incorporation of the participant (ISO 3166 2 character country code)/country of incorporation of the issuer (ISO 3166 2 character country code):</p> <p>Nominal value of securities:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p> <p>Market value of securities:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p>
5	<p>Nominal and market value of the securities initially recorded in each securities settlement system operated by the CSD</p>	<p>Nominal value of securities:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p> <p>Market value of securities:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p>
6	<p>Nominal and market value of the securities referred to in point 5 above, divided as follows:</p> <p>(i) by types of financial instruments;</p> <p>(ii) by country of incorporation of the participant;</p> <p>(iii) by country of incorporation of the issuer.</p>	<p>For each type of financial instruments (as referred to in point (4) country of incorporation of the participant (ISO 3166 2 character country code)/country of incorporation of the issuer (ISO 3166 2 character country code):</p> <p>Nominal value of securities:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p>

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		<p>Market value of securities:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p>
7	<p>Total number and value of the settlement instructions against payment plus the total number and market value of the FOP settlement instructions or, if not available, the nominal value of the FOP settlement instructions settled in each securities settlement system operated by the CSD</p>	<p>Number of settlement instructions settled in each securities settlement system operated by the CSD:</p> <p>Up to 20 numerical characters reported as whole numbers without decimals.</p> <p>Value of settlement instructions settled in each securities settlement system operated by the CSD:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p>
8	<p>Total number and value of the settlement instructions referred to in point 7 divided as follows:</p> <ul style="list-style-type: none"> (i) by types of financial instruments referred to in point 4; (ii) by country of the incorporation of the participant; (iii) by country of incorporation of the issuer; (iv) by settlement currency; (v) by type of settlement instructions, as follows: <ul style="list-style-type: none"> (a) FOP settlement instructions that consist of deliver free of payment (DFP) and receive free of payment (RFP) settlement instructions; (b) delivery versus payment (DVP) and receive versus payment (RVP) settlement instructions; (c) delivery with payment (DWP) and receive with payment (RWP) settlement instructions; (d) payment free of delivery (PFOD) settlement instructions. (vi) for settlement instructions that have a cash leg, by whether cash settlement is performed in accordance with Article 40(1) of Regulation (EU) No 909/2014 in accordance with Article 40(2) of Regulation (EU) No 909/2014 	<p>For each type of financial instruments (as referred to in point (4) country of incorporation of the participant (ISO 3166 2 character country code)/country of incorporation of the issuer (ISO 3166 2 character country code)/settlement currency (ISO 4217 Currency Code, 3 alphabetical digits)/type of settlement instruction (DVP/RVP DFP/RFP/DWP/RWP/PFOD)/settlement in central bank money (CBM, commercial bank money (COM):</p> <p>Number of settlement instructions settled in each securities settlement system operated by the CSD:</p> <p>Up to 20 numerical characters reported as whole numbers without decimals.</p> <p>Value of settlement instructions settled in each securities settlement system operated by the CSD:</p> <p>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. The negative symbol, if populated, is not counted as a numerical character.</p>

No	Type of data	Format
9		
10		
11	Total value of securities borrowing and lending operations processed by the CSD acting as an agent and as principal, as the case may be, divided per type of financial instruments referred to in point 4	<p>For each type of financial instruments (as referred to in point (4)), the value of securities borrowing and lending operations processed by:</p> <p>a) CSD acting as an agent: 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. The negative symbol, if populated, is not counted as a numerical character.</p> <p>b) CSD acting as principal: 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. The negative symbol, if populated, is not counted as a numerical character.</p>
12	Total value of settlement instructions settled via each CSD link from the perspective of the CSD as: (a) requesting CSD; (b) receiving CSD.	<p>For each identified link:</p> <p>a) Requesting CSD perspective: 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. The negative symbol, if populated, is not counted as a numerical character.</p> <p>b) Receiving CSD perspective: 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. The negative symbol, if populated, is not counted as a numerical character.</p>

No	Type of data	Format
13	Value of guaranties and commitments related to securities borrowing and lending operations	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. The negative symbol, if populated, is not counted as a numerical character.
14	Value of treasury activities involving foreign exchange and transferable securities related to managing participants' long balances including categories of institutions whose long balances are managed 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. The negative symbol, if populated, is not counted as a numerical character.
15	Number of reconciliation problems encountered according to undue creation or deletion of securities in the issue maintained by the CSD that met Article 65(2) of Delegated Regulation (EU) 2017/392	Up to 20 numerical characters reported as whole numbers without decimals.
16	Mean, median, and mode for the length of time taken to remedy the error identified according to Article 65(2) of Delegated Regulation (EU) 2017/392	<p>Mean: Up to 20 numerical characters including decimals (specifying whether the time refers to minutes/hours/days).</p> <p>Median: Up to 20 numerical characters including decimals (specifying whether the time refers to minutes/hours/days).</p> <p>Mode: Up to 20 numerical characters including decimals (specifying whether the time refers to minutes/hours/days).</p>