

ANNEX IV

Format of CSD records

(Article 29(4) of Regulation (EU) No 909/2014)

Table 1

Transaction/Settlement instructions (flow) records

No	Field	Format
1	Settlement instruction type	(a) DFP — deliver free of payment settlement instructions; (b) RFP — receive free of payment settlement instructions; (c) DVP — delivery versus payment settlement instructions and (d) RVP — receive versus payment settlement instructions; (e) DWP — delivery with payment settlement instructions; (f) RWP — receive with payment settlement instructions; (g) PFOD — payment free of delivery settlement instructions.
2	Transaction type	(a) TRAD — purchase or sale of securities; (b) COLI/COLO/CNCB — collateral management operations; (c) SECL/SECB — securities lending/borrowing operations; (d) REPU/RVPO/TRPO/TRVO/BSBK/SBBK — repurchase transactions; (e) OTHR (or more granular codes as provided by the CSD) — others.
3	Unique Instruction Reference of the participant	Unique instruction reference of the participant according to the CSD's rules
4	Trade date	ISO 8601 date in the format YYYY-MM-DD
5	Intended Settlement Date	ISO 8601 date in the format YYYY-MM-DD
6	Settlement timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
7	Timestamp of the moment of entry of the settlement instruction into the securities settlement system	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
8	Timestamp of the moment of irrevocability of the settlement instruction	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
9	Matching timestamp, where applicable	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
10	Securities account identifier	Unique securities account identifier provided by the CSD
11	Cash account identifier	Unique cash account identifier provided by the central bank or the CSD authorised in accordance with point (a) of Article 54(2) of Regulation (EU) No 909/2014 or a designated credit institution referred to in point (b) of Article 54(2) of Regulation (EU) No 909/2014
12	Settlement bank identifier	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) with the obligation to convert to LEI for the purposes of reporting to authorities

No	Field	Format
13	Identifier of the instructing participant	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) with the obligation to convert to LEI for the purposes of reporting to authorities
14	Identifier of the instructing participant's counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) (with the obligation to convert to LEI for the purposes of reporting to authorities)
15	Identifier of the instructing participant's client, where known to the CSD	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) or other available form of identification for legal persons Where available national identifier for natural persons (50 alphanumeric digits) which allows the unique identification of the natural person at a national level
16	Identifier of the client of the instructing participant's counterparty, where known to the CSD	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) or other available form of identification for legal persons Where available, national identifier for natural persons (50 alphanumeric digits) which allows the unique identification of the natural person at a national level
17	Securities identifiers	ISO 6166 ISIN 12 character alphanumeric code
18	Settlement currency	ISO 4217 Currency Code, 3 alphabetical digits
19	Settlement cash amount	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
20	Quantity or nominal amount of securities	Up to 20 numerical characters reported as whole numbers without decimals
21	Status of settlement instructions	<p>PEND — Pending instruction (settlement at the ISD is still possible)</p> <p>PENF — Failing instruction (settlement at the ISD is no longer possible)</p> <p>SETT — Full settlement</p> <p>PAIN — Partially settled</p> <p>CANS — Instruction cancelled by the system</p> <p>CANI — Instruction cancelled by the participant</p> <p>Remaining part of securities to be settled (if Status of the instruction is PAIN)</p> <p>Information on the remaining XXX amount of securities against YYY cash to be delivered</p> <p>Matching status</p> <p>MACH if matched or</p> <p>NMAT if the instruction is not matched</p>

No	Field	Format
		<p>Hold status of the instruction Possible values: PREA [Your InstructionOnHold] CSDH [CSD Hold] CVAL [CSDValidation] CDLR [ConditionalDeliveryAwaitingRelease] BLANK if not on hold</p> <p>Opt-out of partial settlement Possible values: NPAR if opt-out of partial settlement is activated BLANK if partial settlement is allowed</p> <p>Reason codes for not settled instructions (if Status of the instruction is PEND or PENF) BLOC AccountBlocked CDLR ConditionalDeliveryAwaitingRelease CLAC CounterpartyInsufficientSecurities CMON CounterpartyInsufficientMoney CSDH CSDHold CVAL CSDValidation FUTU AwaitingSettlementDate INBC IncompleteNumberCount LACK LackOfSecurities LATE MarketDeadlineMissed LINK PendingLinkedInstruction MONY InsufficientMoney OTHR Other PART TradeSettlesInPartials PRCY CounterpartyInstructionOnHold PREA YourInstructionOnHold SBLO SecuritiesBlocked CONF AwaitingConfirmation CDAC ConditionalDeliveryAwaitingCancellation</p>
22	Place of trading	Populated by the MIC (ISO Market Identification Code) (ISO 10383) if the instruction is resulting from a trade concluded on a trading venue or blank for OTC transactions
23	If applicable, place of clearing	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code of the CCP clearing the transaction, or Bank Identifier Code (BIC) of the CCP with the obligation to convert to LEI for the purposes of reporting to authorities

No	Field	Format
24	<p>Where a buy-in process is initiated for a transaction, the following details regarding:</p> <p>a) the final results of the buy-in process (including the number and value of the bought-in financial instruments if the buy-in is successful);</p> <p>b) if applicable, payment of cash compensation (including the amount of the cash compensation);</p> <p>c) if applicable, cancellation of the initial settlement instruction.</p>	<p>Buy-in initiated: Y/N</p> <p>Buy-in successful: Y/N/P</p> <p>Number of bought-in financial instruments: Up to 20 numerical characters reported as whole numbers without decimals.</p> <p>Value of bought-in financial instruments: 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>Payment of cash compensation: Y/N</p> <p>Amount of the cash compensation: 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>Cancellation of the initial settlement instruction: Y/N</p>
25	For each settlement instruction that fails to settle on ISD, the amount of the penalties referred to in Article 7(2) of Regulation (EU) No 909/2014	Amount of penalties: 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

Table 2

Position (stock) records

No	Field	Format
1	Identifiers of issuers for which the CSD provides the core service 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, or Bank Identifier Code (BIC) for legal persons with the obligation to convert to LEI for the purposes of reporting to authorities
2	Identifier of each securities issue for which the CSD provides the core service referred to in point 1 or 2 of Section A of the Annex to Regulation (EU) No 909/2014	ISO 6166 ISIN 12 character alphanumeric code
3	Identifier of each securities issue recorded in securities accounts not centrally maintained by the CSD	ISO 6166 ISIN 12 character alphanumeric code
4	Identifier of the issuer CSD or of the relevant third country entity performing similar functions to an issuer CSD for each securities issue referred to in point 3	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) with the obligation to convert to LEI for the purposes of reporting to authorities
5	For each securities issue referred to in points 2 and 3, the law under which the securities recorded by the CSD are constituted	ISO 3166 2 character country code

No	Field	Format
6	Country of incorporation of the issuers of each securities issue referred to in points 2 and 3	ISO 3166 2 character country code
7	Issuers' securities accounts identifiers, in the case of issuer CSDs	Unique securities account identifier provided by the issuer CSD
8	Issuers' cash accounts identifiers, in the case of issuer CSDs	International Bank Account Number (IBAN)
9	Identifiers of settlement banks used by each issuer, in the case of issuer CSDs	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) with the obligation to convert to LEI for the purposes of reporting to authorities
10	Participants' identifiers	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) with the obligation to convert to LEI for the purposes of reporting to authorities
11	Participants' country of incorporation	ISO 3166 2 character country code
12	Participants' securities accounts identifiers	Unique securities account identifier provided by the CSD
13	Participants' cash accounts identifiers	Unique cash account identifier provided by the central bank
14	Identifiers of settlement banks used by the each participant	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code, or Bank Identifier Code (BIC) with the obligation to convert to LEI for the purposes of reporting to authorities
15	Country of incorporation of settlement banks used by each participant	ISO 3166 2 character country code
16	Type of securities accounts: (i) CSD participant's own account; (ii) CSD participant's client individual account; (iii) CSD participant's clients omnibus account.	OW = own account IS = individually segregated account OM = omnibus account
17	End of day balances of securities accounts for each ISIN	Files, documents
18	For each securities account and ISIN, the number of securities subject to settlement restrictions, type of restriction and, where relevant, the identity of the beneficiary of the restriction at the end of day	Files, documents
19	Records of settlement fails, as well as of the measures adopted by the CSD and its participants to improve settlement efficiency, in accordance with the delegated acts adopted by the Commission on the basis of regulatory technical standards referred to in Articles 6(5) and 7(15) of Regulation (EU) No 909/2014	Files, documents

Table 3

Ancillary services records

No.	Ancillary Services under Regulation (EU) No 909/2014	Types of records	Format
1	Organising a securities lending mechanism, as agent among participants of a securities settlement system	<ul style="list-style-type: none"> a) Identification of delivering/receiving parties, b) Details regarding each securities lending/borrowing operation, including volume and value of securities lent or borrowed, ISIN, c) Purpose of each securities lending/borrowing operations, d) Types of collateral, e) Collateral valuation. 	Files, documents
2	Providing collateral management services, as agent for participants in a securities settlement system	<ul style="list-style-type: none"> a) Identification of delivering/receiving parties, b) Details regarding each operation, including volume and value of securities, ISIN, c) Types of collateral used, d) Purpose of the use of collateral, e) Collateral valuation. 	Files, documents
3	Settlement matching, instruction routing, trade confirmation, trade verification	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides services, b) Types of operations, c) Details regarding each operation, including volume and value of securities serviced, ISIN. 	Files, documents
4	Services related to shareholders' registers	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides services, b) Types of services, c) Details regarding each operation, including volume and value of securities serviced, ISIN. 	Files, documents
5	Supporting the processing of corporate actions, including tax, general meetings and information services	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides services, b) Types of services, c) Details regarding each operation, including volume and value of securities/cash serviced, beneficiaries of the operation, ISIN. 	Files, documents
6	New issue services, including allocation and management of ISIN codes and similar codes	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Types of services, c) Details regarding each operation, including ISIN. 	Files, documents

No.	Ancillary Services under Regulation (EU) No 909/2014	Types of records	Format
7	Instruction routing and processing, fee collection and processing and related reporting	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Types of services, c) Details regarding each operation, including volume and value of securities/cash serviced, beneficiaries of the operation, ISIN, purpose of the operation. 	Files, documents
8	Establishing CSD links, providing, maintaining or operating securities accounts in relation to the settlement service, collateral management, other ancillary services	<ul style="list-style-type: none"> a) Details regarding the CSD links, including identification of CSDs, b) Types of services. 	Files, documents
9	Providing general collateral management services as an agent	<ul style="list-style-type: none"> a) Identification of delivering/receiving parties, b) Details regarding each operation, including volume and value of securities serviced, ISIN, c) Types of collateral, d) Purpose of collateral use, e) Collateral valuation. 	Files, documents
10	Providing regulatory reporting	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides reporting services, b) Types of services. c) Details regarding the data provided, including the legal basis and the purpose. 	Files, documents
11	Providing information, data and statistics to market/census bureaus or other governmental or inter-governmental entities	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides services, b) Types of services. c) Details regarding the data provided, including the legal basis and the purpose. 	Files, documents
12	Providing IT services	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Types of services. c) Details regarding the IT services. 	Files, documents
13	Providing cash accounts to, and accepting deposits from, participants in a securities settlement system and holders of securities accounts, within the meaning of point 1 of Annex I of Directive 2013/36/EU of the European Parliament and of the Council ⁽¹⁾	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Cash accounts details, c) Currency, d) Deposits amounts, e) End of day balances of the cash accounts provided by the CSD or the designated credit institution (for each currency) 	Files, documents

No.	Ancillary Services under Regulation (EU) No 909/2014	Types of records	Format
14	Providing cash credit for reimbursement no later than the following business day, cash lending to pre-finance corporate actions and lending securities to holders of securities accounts, within the meaning of point 2 of Annex I to Directive 2013/36/EU	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides services, b) Types of services c) Details regarding each operation, including volume and value of securities/cash serviced, ISIN, d) Types of collateral used, e) Collateral valuation, f) Purpose of operations, g) Information about any incidents in relation to such services and remedial actions, including follow-up. 	Files, documents
15	Payment services involving processing of cash and foreign exchange transactions, within the meaning of point 4 of Annex I to Directive 2013/36/EU	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Types of services, c) Details regarding each operation, including volume of cash, and purpose of operation. 	Files, documents
16	Guarantees and commitments related to securities lending and borrowing, within the meaning of point 6 of Annex I to Directive 2013/36/EU	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Types of services, c) Details regarding each operation, including volume and value of securities/cash, and purpose of operation. 	Files, documents
17	Treasury activities involving foreign exchange and transferable securities related to managing participants' long balances, within the meaning of points 7(b) and (e) of Annex I to Directive 2013/36/EU	<ul style="list-style-type: none"> a) Identification of the entities for which the CSD provides the services, b) Types of services, c) Details regarding each operation, including volume and value of securities/cash, and purpose of operation. 	Files, documents

(¹) Directive 2013/36/EU of the European Parliament and of the Council of 26 June 2013 on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC (OJ L 176, 27.6.2013, p. 338).

Table 4

Business records

No	Item	Format	Description
1	Organisational charts	Charts	Management body, senior management, relevant committees, operational units and all other units or divisions of the CSD

No	Item	Format	Description
2	Identities of the shareholders or persons (natural or legal persons), that exercise direct or indirect control over the management of the CSD or that hold participations in the capital of the CSD and the amounts of those holdings	S = Shareholder/M = Member D = Direct/I = Indirect N = Natural person/L = Legal person Amount of the holding = 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.	Shareholders or persons that exercise direct or indirect control over the management of the CSD or hold participations in the capital of the CSD (fields to be added for each of the relevant shareholder/person)
3	CSD participations in the capital of other legal entities	Free text Amount of the holding = 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.	Identification of each legal entity (fields to be added for each legal entity)
4	Documents attesting the policies, procedures and processes required under the CSD's organisational requirements and in relation to the services provided by the CSD	Files, documents	
5	Minutes of management body meetings and of meetings of senior management committees and other committees of the CSD	Files, documents	
6	Minutes of the meetings of user committee(s)	Files, documents	
7	Minutes of the meetings with consultation groups composed of participants and clients, if any	Files, documents	
8	Internal and external audit reports, risk management reports, compliance and internal control reports, including responses from senior management to such reports	Files, documents	
9	All outsourcing contracts	Files, documents	
10	Business continuity policy and disaster recovery plan	Files, documents	

No	Item	Format	Description
11	Records reflecting all assets and liabilities and capital accounts of the CSD	Files, documents	
12	Records reflecting all costs and revenues, including costs and revenues which are accounted separately in accordance with Article 34(6) of Regulation (EU) No 909/2014	Files, documents	
13	Formal complaints received	Free text	For each formal complaint: information on complainant's name and address; date of receiving the complaint; names of all persons identified in the complaint; description of the nature of the complaint; content and outcome of the complaint; date when the complaint was resolved.
14	Information on any interruption or dysfunction of services	Free text	Records of any interruption or dysfunction of services, including a detailed report on the timing, effects of such interruption or dysfunction and remedial actions taken
15	Records of the results of the back and stress tests performed for the CSDs providing banking-type ancillary services	Files, documents	
16	Written communications with the competent authority, ESMA and relevant authorities	Files, documents	
17	Legal opinions received in accordance with the relevant provisions on organisational requirements provided in Chapter VII of Delegated Regulation (EU) 2017/392	Files, documents	
18	Legal documentation regarding CSD link arrangements in accordance with Chapter XII of Delegated Regulation (EU) 2017/392	Files, documents	
19	Tariffs and fees applied to the different services, including any discount or rebate	Free text	