

Brussels, 8 July 2026
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ADD 1

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COVER NOTE

From: Secretary-General of the European Commission, signed by Ms Martine DEPREZ, Director

date of receipt: 6 July 2026

To: Ms Thérèse BLANCHET, Secretary-General of the Council of the European Union

No. Cion doc.: C(2026) 4640 annex

Subject: ANNEXES to the COMMISSION DELEGATED REGULATION (EU) .../... amending the regulatory technical standards laid down in Commission Delegated Regulation (EU) 2018/1229 of 25 May 2018 supplementing Regulation (EU) No 909/2014 of the European Parliament and of the Council with regard to regulatory technical standards on settlement discipline ; C(2026)4640 final SGD(2026)9941

Delegations will find attached document C(2026) 4640 annex.

Encl.: C(2026) 4640 annex



EUROPEAN
COMMISSION

Brussels, 6.7.2026
C(2026) 4640 final

ANNEXES 1 to 2

ANNEXES

to the

COMMISSION DELEGATED REGULATION (EU) .../ ...

amending the regulatory technical standards laid down in Commission Delegated Regulation (EU) 2018/1229 of 25 May 2018 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

Annex I is amended as follows:

(1) in Table 1, rows 17, 18 and 41 are replaced by the following:‘

| | | | |
|-----|---|--|---|
| 17. | Top 10 participants with the highest rates of settlement fails during the period covered by the report (based on number of settlement instructions), ranked based on the proportion of the settlement fails caused by each participant, compared to the overall number of settlement instructions at the level of the securities settlement system. | For each participant identified by LEI | |
| | | Participant LEI | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code |
| | | Total number of settlement instructions at the level of the securities settlement system during the period covered by the report | 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 participants with the highest rates of settlement fails during the period covered by the report (based on value (EUR) of settlement instructions), ranked based on the proportion of the settlement fails caused by each participant, compared to the overall value of settlement instructions at the level of the securities settlement system | For each participant identified by LEI | |
| | | Participant LEI | ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code |
| | | Total value (EUR) of settlement instructions at the level of the securities settlement system during the period covered by | Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The |

| | | | |
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| | | the report | 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. |

| | | |
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| 41 | Average duration of settlement fails as number of days (difference between actual settlement date and intended settlement date, weighted for the value of the settlement fail) by type of financial instruments and overall | Number of days reported as a number with one decimal.' |
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(2) Table 2 is replaced by the following:

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 deliver cash | | | | | |
| | | | | | Settlement fails | | Total Instructions | | Rate of fails | | Settlement fails | | Total Instructions | | Rate of fails | |
| | | | | | Volume | Value (€) | Volume | Value (€) | Volume | Value (€) | Volume | Value (€) | Volume | Value (€) | Volume | Value (€) |
| Place of trading ¹ | Type of financial instruments | Type of transaction | Internal vs Cross-system | Type of instruction | | | | | | | | | | | | |
| | Transferable securities referred to in point (a) of | Purchase or sale of financial | Intra-CSD | DVP ² | | | | | | | | | | | | |
| | | | | DWP ³ | | | | | | | | | | | | |

¹ This column shall be filled in with the Market Identifier Code ('MIC') of the trading venue where the underlying transaction was executed; where the MIC does not apply, other codes based on the international open communication procedures and standards for messaging and reference data referred to in Article 2(1), point (34), of Regulation (EU) No 909/2014 shall be used.

² Covers DVP and RVP settlement instructions

³ Covers DWP and RWP settlement instructions

| | | | | | | | | | | | | | | | | | | | |
|--|-------------|----------------------------------|------------------|-----|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| Article 4(1)(44) of Directive 2014/65/EU | instruments | PFOD ⁴ | | | | | | | | | | | | | | | | | |
| | | | FoP ⁵ | | | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | | | | | | |
| | | Collateral management operations | Intra-CSD | DVP | | | | | | | | | | | | | | | |
| | DWP | | | | | | | | | | | | | | | | | | |
| | PFOD | | | | | | | | | | | | | | | | | | |
| | FoP | | | | | | | | | | | | | | | | | | |
| | Cross-CSD | | DVP | | | | | | | | | | | | | | | | |
| | | | DWP | | | | | | | | | | | | | | | | |
| | | | PFOD | | | | | | | | | | | | | | | | |
| | | | FoP | | | | | | | | | | | | | | | | |
| | Securities | Intra- | DVP | | | | | | | | | | | | | | | | |

⁴ Covers DPFOD and CPFOD settlement instructions

⁵ Covers DFP and RFP settlement instructions

| | | | | | | | | | | | | | | | | |
|----------|--------|----------------------------------|-------------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|
| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Sovereign | Purchase or | Intra- | DVP | | | | | | | | | | |

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| | debt referred to in Article 4(1)(61) of Directive 2014/65/EU | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | |

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| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Transferable | Purchase or | Intra- | DVP | | | | | | | | | | |

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| | 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 | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | |

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| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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|--|--|-----------------------|--------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|
| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | Transferable | Purchase or | Intra- | DVP | | | | | | | | | | | |

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|--|---|----------------------------------|-----------|------|--|--|--|--|--|--|--|--|--|--|--|--|--|
| | securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | |

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|----------|--------|----------------------------------|-------------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|
| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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|--|--|-----------------------|--------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|
| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | |
| | | Exchange- | Purchase or | Intra- | DVP | | | | | | | | | | |

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|--|---|----------------------------------|-----------|------|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| | traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | | |

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| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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|--|--|-----------------------|--------------------|-------------|--------|-----|--|--|--|--|--|--|--|--|--|--|
| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Units in | Purchase or | Intra- | DVP | | | | | | | | | | |

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|--|---|-------------------------------|----------------------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|--|--|--|--|
| | collective investment undertakings, other than ETFs | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | | | | |

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|----------|--------|----------------------------------|-------------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|
| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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|--|--|-----------------------|--------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|
| | | back or sell-buy back | CSD | 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 | Purchase or | Intra- | DVP | | | | | | | | | | | |

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|--|---|----------------------------------|-----------|------|--|--|--|--|--|--|--|--|--|--|--|--|
| | instruments other than Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | |

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| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | | | | | | |

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| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | Emission | Purchase or | Intra- | DVP | | | | | | | | | | | |

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| | allowances | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | | | | |

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| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy | sell- | Intra- | DVP | | | | | | | | | | | | | |

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|--|--|--------------------------|-----------------------|---------------|--------|-----|--|--|--|--|--|--|--|--|--|--|
| | | back or sell buy-back | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross- CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other transactions | Intra- CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross- CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Other | Purchase or | Intra- | DVP | | | | | | | | | | |

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|--|-----------------------|-------------------------------|----------------------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|--|
| | financial instruments | sale of financial instruments | CSD | 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 | Intra- | DVP | | | | | | | | | | | | | |

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|----------|--------|----------------------------------|-------------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|--|
| | | lending and securities borrowing | CSD | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| | | | Repurchase transactions | Intra-CSD | DVP | | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | | |
| Buy-sell | Intra- | DVP | | | | | | | | | | | | | | |

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|--|--|-----------------------|--------------------|-----------|-----|--|--|--|--|--|--|--|--|--|--|
| | | back or sell-buy back | CSD | DWP | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | |
| | | | Cross-CSD | DVP | | | | | | | | | | | |
| | | | | DWP | | | | | | | | | | | |
| | | | | PFOD | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | |
| | | | Other transactions | Intra-CSD | DVP | | | | | | | | | | |
| | | DWP | | | | | | | | | | | | | |
| | | PFOD | | | | | | | | | | | | | |
| | | FoP | | | | | | | | | | | | | |
| | | Cross-CSD | | DVP | | | | | | | | | | | |
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| | | | | PFOD | | | | | | | | | | | |
| | | | | FoP | | | | | | | | | | | |

ANNEX II

In Table 1 of Annex III to Delegated Regulation (EU) 2018/1229, the following rows are added:

| Data covering types of financial instruments | | |
|--|---|--|
| 19. | Number of settlement instructions for each type of financial instruments | For each type of financial instruments: Up to 20 numerical characters reported as whole numbers without decimals. |
| 20. | Number 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: Up to 20 numerical characters reported as whole numbers without decimals. |
| 21. | Annual rate of settlement fails for each type of financial instruments, based on volume (number of settlement fails/number of settlement instructions for each type of financial instruments) | For each type of financial instruments the rate shall be expressed as a percentage value up to 2 decimal places. |
| 22. | 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. |
| 23. | 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. |
| 24. | Annual rate of settlement fails for each type of financial instruments, based on value (value of settlement fails/value of settlement instructions for each type of financial instruments | For each type of financial instrument, the rate shall be expressed as a percentage value up to 2 decimal places |
| 25. | Main reasons for settlement fails and proposed measures to address them | Free text |

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