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Additional Information

Level 1 Regulation
Central Securities Depositories Regulation (CSDR) Regulation (EU) No 909/2014- PTR-CSDR

Topic
CSD questions - Supervision of CSDs

Subject Matter
Review and evaluation

Question
(a) With regards to Art. 42 (Statistical data) of the Commission Delegated Regulation (EU) 2017/392, should the CSD provide under 1c, 1d, 1e, 1g and 1h nominal value for securities expressed in units?

ESMA Answer

12-05-2022

Original language

[ESMA70-156-4448 CSDR CSD Q&A 11]

a) Paragraphs 1c, 1d, 1e and 1f of Article 42 of Delegated Regulation (EU) 2017/392 require CSDs to provide their NCAs with market and nominal value of securities recorded in securities accounts centrally and not centrally maintained in each securities settlement system operated by the CSD, and with market and nominal value of securities initially recorded in each securities settlement system operated by the CSD. Furthermore, paragraphs 1g and 1h of the same Article require CSDs to provide to their NCAs with the total number and the values of the settlement instructions against payment and the total number and the values of the free of payment (FOP) settlement instructions settled in each securities settlement system operated by the CSD. In the case of FOP settlement instructions, the value shall be the market value of the financial instruments or, where not available, the nominal value of the financial instruments.

For securities denominated in units and recorded as such in securities settlement systems, where the nominal value is not available, the nominal value should be set at zero.