



European Securities and  
Markets Authority

# Technical Reporting Instructions

**CSDR Article 9 - Internalised Settlement Reporting**



## Document control:

Version	Date	Author	Comments
<b>0.1.0</b>	29/05/2018	ED	First draft
<b>0.2.0</b>	31/05/2018	ED	Correction of publication date of the CSDR Guidelines
<b>0.3.0</b>	01/02/2019	ED	Updated version to reflect FSD version v2.2.0
<b>0.4.0</b>	12/02/2019	ED	<ul style="list-style-type: none"> <li>- Addition of sections 2.1 (system actors), and 5.6 (location of base/derived CSDR9 message)</li> <li>- Elaboration of Annex IV to include filenaming examples</li> <li>- Minor textual improvements</li> </ul>
<b>0.5.0</b>	19/02/2019	ED	- Minor textual improvements
<b>1.0.0</b>	25/02/2019	ESMA	- Minor textual improvements
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<b>5.0.0</b>	10/05/2019	ESMA	<ul style="list-style-type: none"> <li>- Clarifications on the use of 'Status' field of the report (NEWT/ AMND/ CANC)</li> <li>- Minor update on the validation checks and descriptions of rules INS-015, INS-016, INS-065, INS-066</li> </ul>
<b>6.0.0</b>	23/05/2019	ESMA	<ul style="list-style-type: none"> <li>- Addition of validation rule INS-015</li> <li>- Minor update of validation rule INS-014</li> </ul>

<b>7.0.0</b>	04/07/2019	ESMA	- Minor update in section '5.6 ISO 20022 auth.072.001.01 message definition - CSDR9 base/ derived message' to clarify that the 'country code' element is optional.
<b>7.1.0</b>	31/07/2019	ESMA	- Minor update on the error description of content validation rules INS - 071.3, INS - 072.3 and file validation rule FIL - 105  - Update on the content validation rules that allow the system to accept LEIs with status "Merged" (as verified through the GLEIF database)
<b>7.2.0</b>	24/03/2022	ESMA	CR #5: new data validation to ensure that the submitting NCA country code is the same as the country reported under Settlement Internaliser Identification.

### Distribution List:

Name	Department	Role
<b>ESMA CSDR Project team</b>		Product Owner
<b>ED CSDR Project team</b>		Implementation

### Reference documents:

Ref	Title	Version	Author	Date
<b>1</b>	Regulation (EU) No 909/2014 of the European Parliament and of the Council of 23 July 2014 on improving securities settlement in the European Union and on central securities depositories and amending Directives	N/A	EU	23/07/2014

	98/26/EC and 2014/65/EU and Regulation (EU) No 236/2012			
<b>2</b>	COMMISSION DELEGATED REGULATION (EU) 2017/391 of 11 November 2016 supplementing Regulation (EU) No 909/2014 of the European Parliament and of the Council with regard to regulatory technical standards further specifying the content of the reporting on internalised settlements	N/A	EU	11/11/2016
<b>3</b>	COMMISSION IMPLEMENTING REGULATION (EU) 2017/393 of 11 November 2016 laying down implementing technical standards with regard to the templates and procedures for the reporting and transmission of information on internalised settlements in accordance with Regulation (EU) No 909/2014 of the European Parliament and of the Council	N/A	EU	11/11/2016
<b>4</b>	Guidelines on Internalised Settlement Reporting under Article 9 of CSDR	N/A	ESMA	28/03/2018
<b>5</b>	CSDR Article 9 - Internalised Settlement Reporting Functional Specifications Document	V4.0.0	ESMA	08/03/2019

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# 1 Introduction

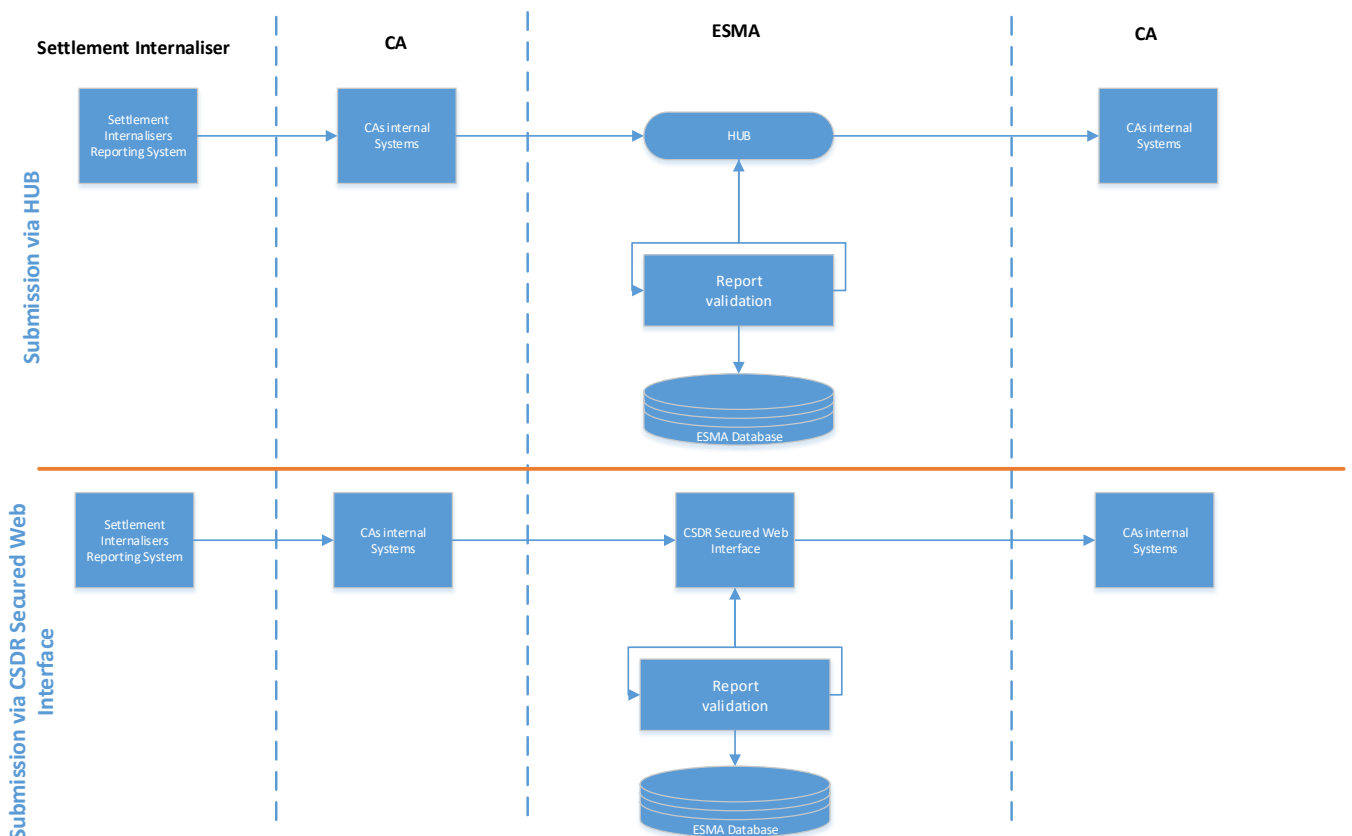
## 1.1 Background

1. According to Article 9(1) of CSDR, settlement internalisers shall report to the Competent Authorities of their place of establishment on a quarterly basis the aggregated volume and value of all securities transactions that they settle outside securities settlement systems. Competent Authorities shall, without delay, transmit the information received to ESMA and shall inform ESMA of any potential risk resulting from that settlement activity.
2. SetIns have to send quarterly reports to CAs, which CAs have to then send to ESMA in accordance with:
  - Article 9 of CSDR;
  - Commission Delegated Regulation (EU) 2017/391
  - Commission Implementing Regulation (EU) 2017/393
  - ESMA Guidelines on internalised settlement reporting
3. The collection of data on internalised settlements will be performed by the CAs and sent to ESMA; each CA will be collecting data from:
  - Settlement Internalisers established and operating within the CA's jurisdiction, reporting their internalised settlement activity, including the activity of their branches in the CA's jurisdiction;
  - Settlement Internalisers established in the CA's jurisdiction, reporting the internalised settlement activity of their branches operating in the jurisdiction of other CAs within the EU;
  - The branches operating in the EU of Settlement Internalisers established outside the EU, reporting on their internalised settlement activity within the CA's jurisdiction (LEI code of SetIn head office should be used for providing information on their identification);
  - Settlement Internalisers established within the CA's jurisdiction, reporting the internalised settlement activity of their non-EU branches in an aggregated report with the Settlement Internaliser country code of operation set to "TS" (i.e. Third-Country States).
4. CAs should submit to ESMA reports on the potential risks resulting from the internalised settlement activity, in an agreed format. The reports on potential risks should be submitted within thirty (30) working days from the end of each quarter of a calendar year, specifying:

- Identification of the reporting Competent Authority
- Identification of potential risks (if any) resulting from the internalised settlement activity in their jurisdiction

## 1.2 Project context

5. The below diagram shows the context and key logical components of the Central Securities Depositories Regulation System:



6. The overall system is composed of the following logical components:

- CA internal systems receiving data from Settlement Internalisers and preparing them for submission to ESMA. This is not included in the scope of this document
- The Hub: The aim of the Hub is to allow authorities to have a secure, central and common facility to exchange their data. The Hub is the network layer used for the purpose of data exchange between ESMA and CAs.
- ESMA Secured Web Interface: A web interface provided by ESMA supporting
  - the uploading of Internalised Settlement reports through a dedicated file-submission page; and

- the submission of Potential Risks reports through a dedicated web entry form.

### 1.3 Scope of this document

7. This document describes the processes and interfaces used to exchange information between ESMA and CAs in the context of CSDR. In particular, it refers to:
- Overall process for Internalised Settlement reporting
  - Overall process for Potential Risks reporting
  - Common technical format for data submission
  - Common set of data quality reports to be applied to each report

### 1.4 Definitions

Authority Key	Country code of a CA
CA	Competent Authority designated by each Member State in accordance with Article 11 of CSDR
CSDR	Central Securities Depositories Regulation (Regulation (EU) No 909/2014)
CSDRS9	CSDR System (i.e. ESMA's project for implementing the ESMA CSDR Article9 IT solution)
EEA	European Economic Area  The CAs in the EEA EFTA States will be included, once CSDR, the Commission Delegated Regulation (EU) 2017/391, and the Commission Implementing Regulation (EU) 2017/393 are incorporated in the EEA Agreement and implemented in the legal and regulatory framework of the respective EEA EFTA States.
ESMA	European Securities and Markets Authority
FSD	Functional Specifications Document
IT	Information Technology
ITMG	IT Management and Governance group
MS	Member State
PTSC	Post Trading Standing Committee





SetIns	Settlement Internalisers
TF	CSDR Guidelines Task Force

## 2 Overall process

### 2.1 Actors

8. The CSDRS9 actors are:

- CA user, with core functionalities:
  - Secured web interface:
    - authenticate in system
    - submit and manage (update/cancel) Internalised Settlement reports and Potential Risks reports
    - search/view/export Internalised Settlement reports and Potential Risks reports
    - create/view Internalised Settlement business intelligence reports
    - obtain access to Feedback files (Archive page)
    - manage CA contact details
  - HUBEX:
    - submit and manage (update/cancel) Internalised Settlement reports
    - obtain access to Feedback files
- ESMA user, with core functionalities for the Secured web interface:
  - authenticate in system
  - search/view/export Internalised Settlement reports and Potential Risk reports
  - create/view/export Internalised Settlement business intelligence reports
  - configure system parameters for adjusting behaviour
  - view CA contact details

*Note:* The following two actors, although they are part of the overall business flow as defined by Article 9 of CSDR, are not actors of the CSDRS9:

- Settlement Internalisers
- Branches of Settlement Internalisers

## 2.2 Internalised Settlement reporting

9. Figure 1 depicts the flow of Settlement Internaliser data from Settlement Internalisers established and operating within EU to Competent Authorities and then to ESMA.

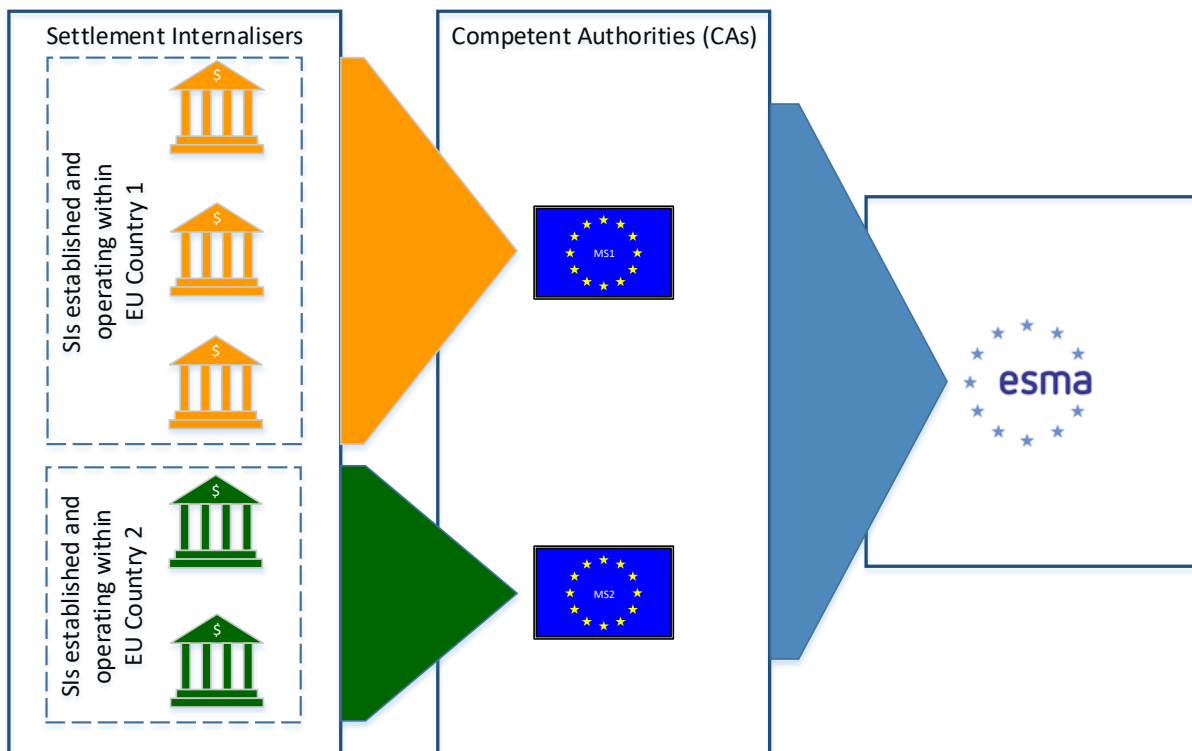
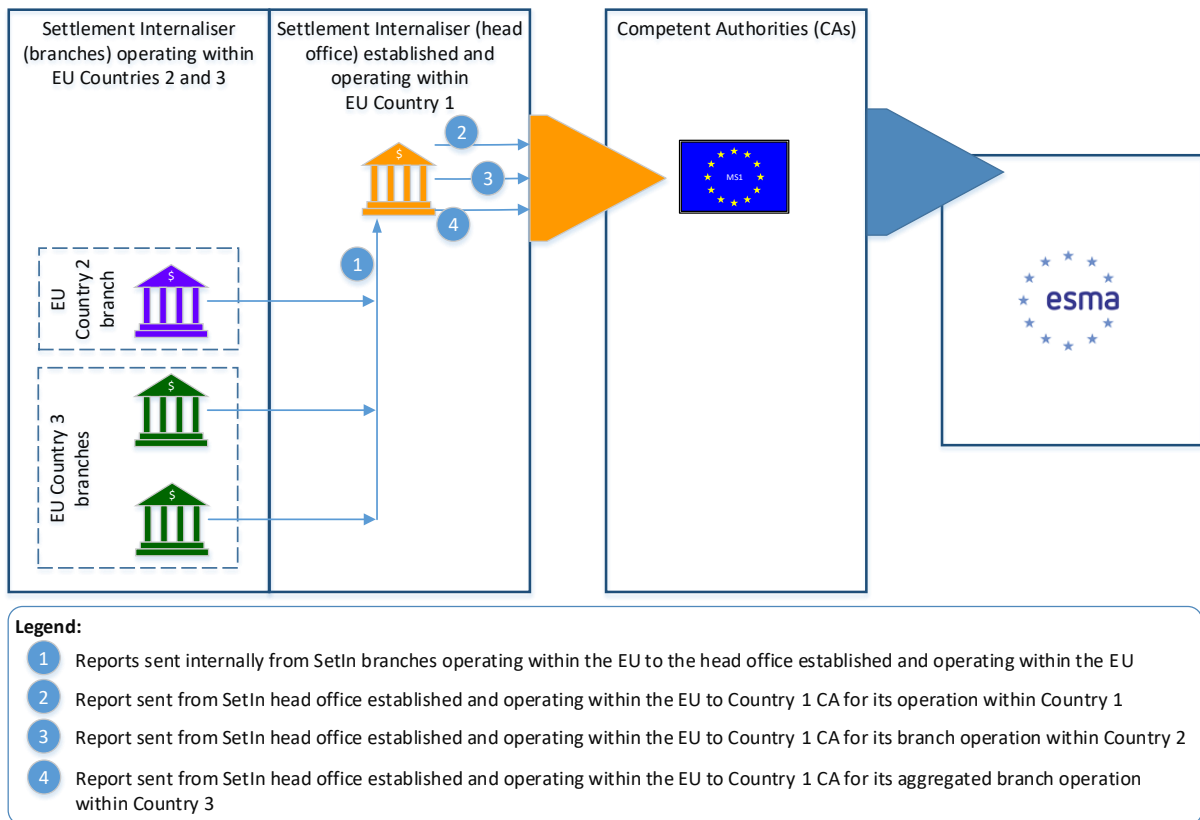


Figure 1: Submission of Internalised Settlement report by EU-established Settlement Internalisers

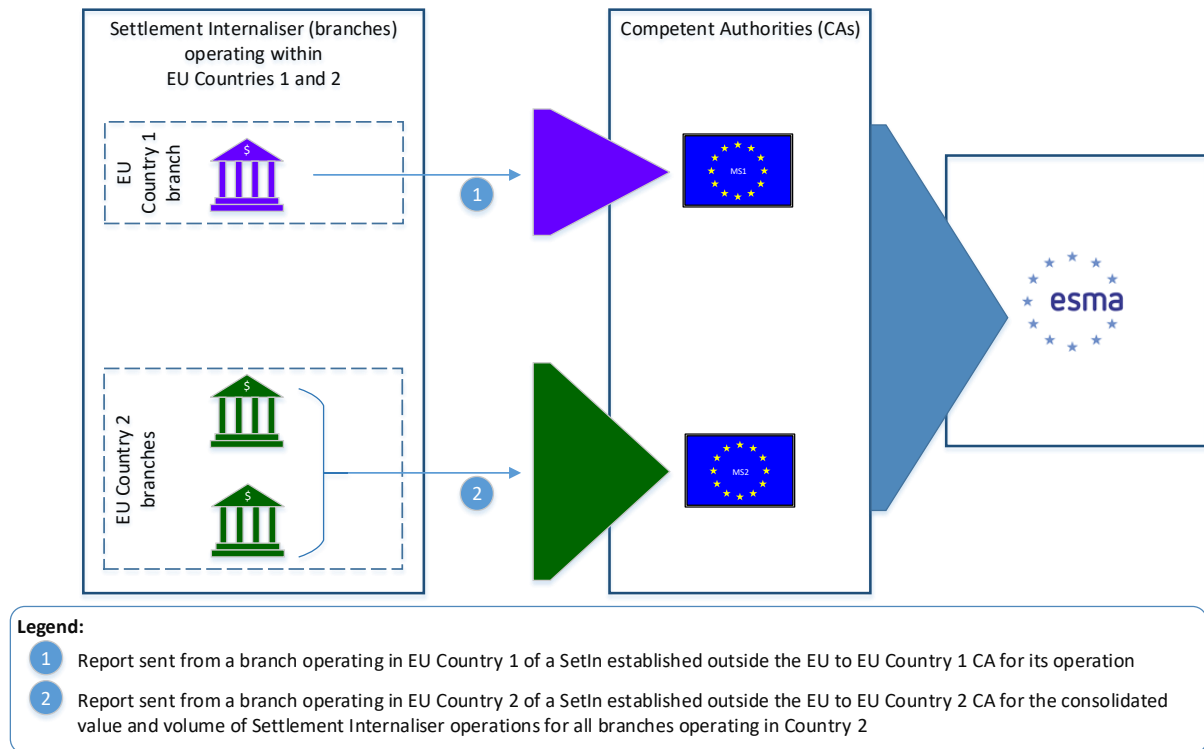
10. Figure 2 depicts the flow of Internalised Settlement data originating from branches of a Settlement Internaliser operating within the EU in a member state different from its head office. In this case, the data flow starts from the branches, continues to the head office established and operating within the EU, to the Competent Authority of the head office, concluding to ESMA.



**Figure 2: Submission of Internalised Settlement reports by EU-established Settlement Internalisers, having branches operating within the EU**

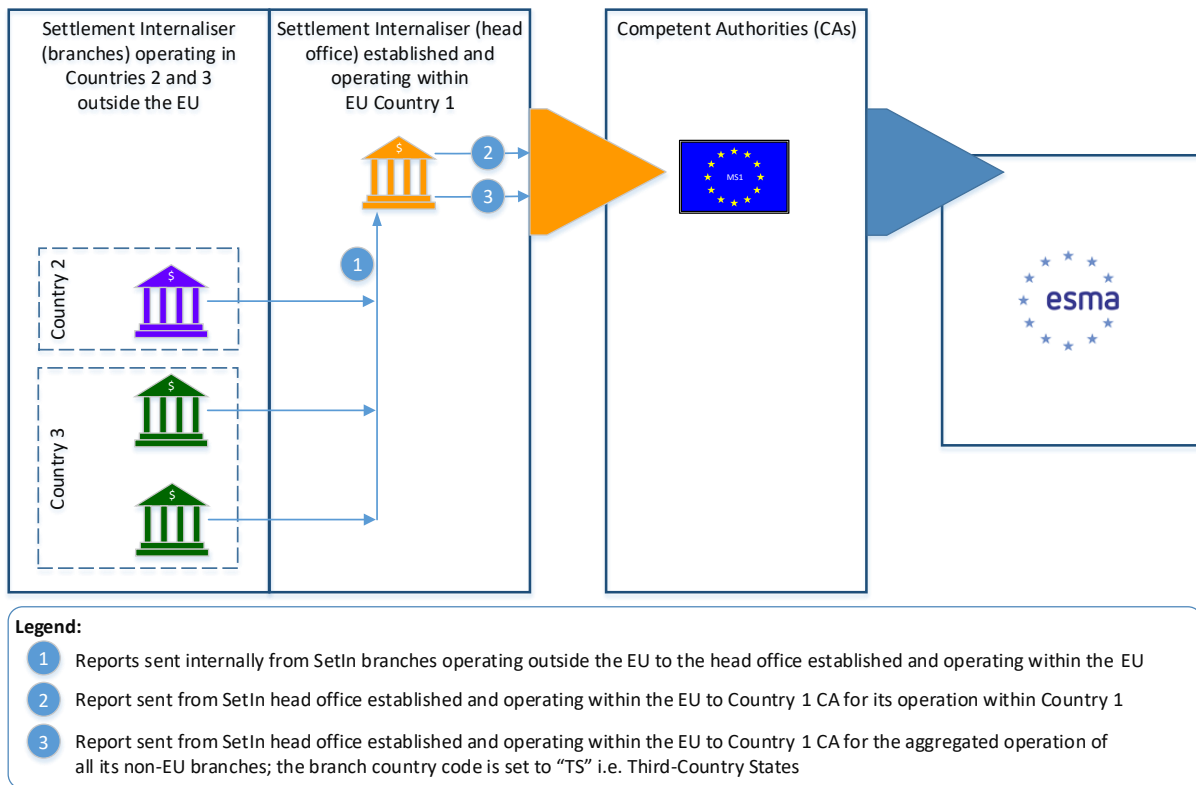
11. Figure 3 depicts the flow of Settlement Internaliser data from Settlement Internaliser branches operating within the EU of a head office established outside the EU, to Competent Authorities, and then to ESMA. NOTE: For submission of SetIn reports by non-EU-established Settlement Internalisers having branches operating within the EU, the following process should be followed:

- Settlement Internaliser branch (operating within EU) reports to the respective CA (according to the place of operation of the branch); if a non-EU SetIn has several branches in the same country, these branches ought to coordinate for submitting one report with aggregated value and volume figures for all branches, using the head office's LEI. The reports submitted by such branch(es) should report the country code of their place of operation within the "Country Code" field.
- CA sends reports to ESMA.



**Figure 3: Submission of Internalised Settlement reports by non-EU-established Settlement Internalisers, having branches operating within the EU**

12. Figure 4 depicts the flow of Settlement Internaliser data from Settlement Internaliser branches operating outside the EU to the head office established within the EU to the Competent Authority, to ESMA. NOTE: The head-office collects and aggregates all its internalised settlement activity for all its non-EU branches into one report for which the country code of the place of operation of the Settlement Internaliser (i.e. branch country code) is set to "TS" (i.e. Third Country States).



**Figure 4: Submission of Internalised Settlement reports by EU-established Settlement Internalisers, having branches operating outside the EU**

13. Each submitted report will be uniquely identified by the combination:

- Settlement Internaliser identifier (LEI)
- Branch Country code (i.e., County Code of the place of operation of the Settlement Internaliser; if report relates to head-office operation, this field is left blank)
- Reporting period

14. The Internalised Settlement reports can be submitted to ESMA through:

- HUBEX: the submitting entities can upload the Internalised Settlement reports in the dedicated folder in HUBEX.
- ESMA Secured Web Interface: the CSDRS9 offers a dedicated file-submission page for the submitting entities to submit the Internalised Settlement reports in zip format.

15. The CSDRS9 will automatically dispatch a "reminder" email notification to a CA when the deadline for submitting Internalised Settlement reports is past but no valid record is registered in the DB.

16. Through the ESMA Secured Web Interface, CA users must define the contact details of the CA persons responsible for Internalised Settlement reporting. The CA must necessarily

define a Legal Representative, a Business Representative, an IT Representative, and optionally e-mail addresses of Other Representatives.

The data to be provided include:

- For the Legal Representative contact: a) name, b) function, c) phone number, and d) email address, which are mandatory fields.
- For the Business Representative contact: a) name, b) function, c) phone number, and d) email address, which are mandatory fields.
- For the IT Representative contact: a) name, b) function, c) phone number, and d) email address, which are mandatory fields.
- For the Other Representatives: a list of comma separated e-mail addresses, which is an optional field.

17. Unless the details of the Legal, Business and IT Representative are defined, the CSDRS9 will not accept any Internalised Settlement report.

## 2.3 Potential Risk reporting

18. Figure 5 depicts the submission of Potential Risks reports from Competent Authorities to ESMA. In this submission flow, each CA provides ESMA with information on Potential Risks resulting from the internalised settlement activity.

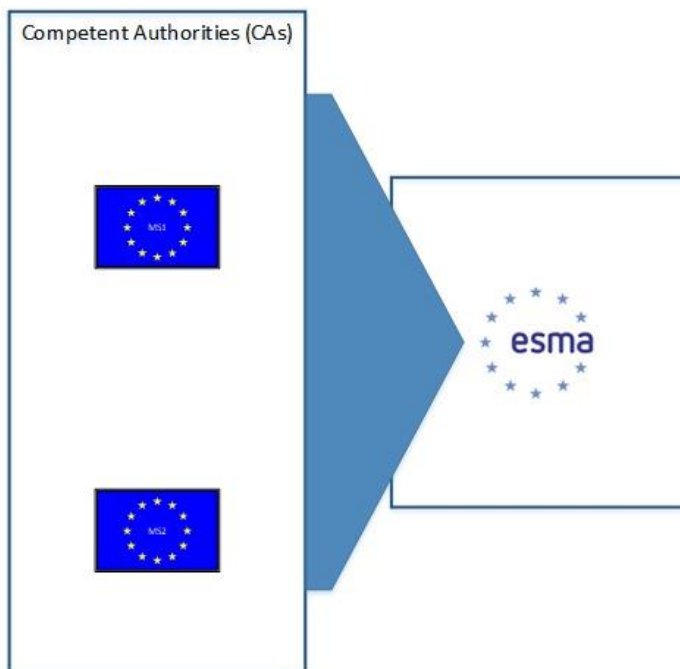


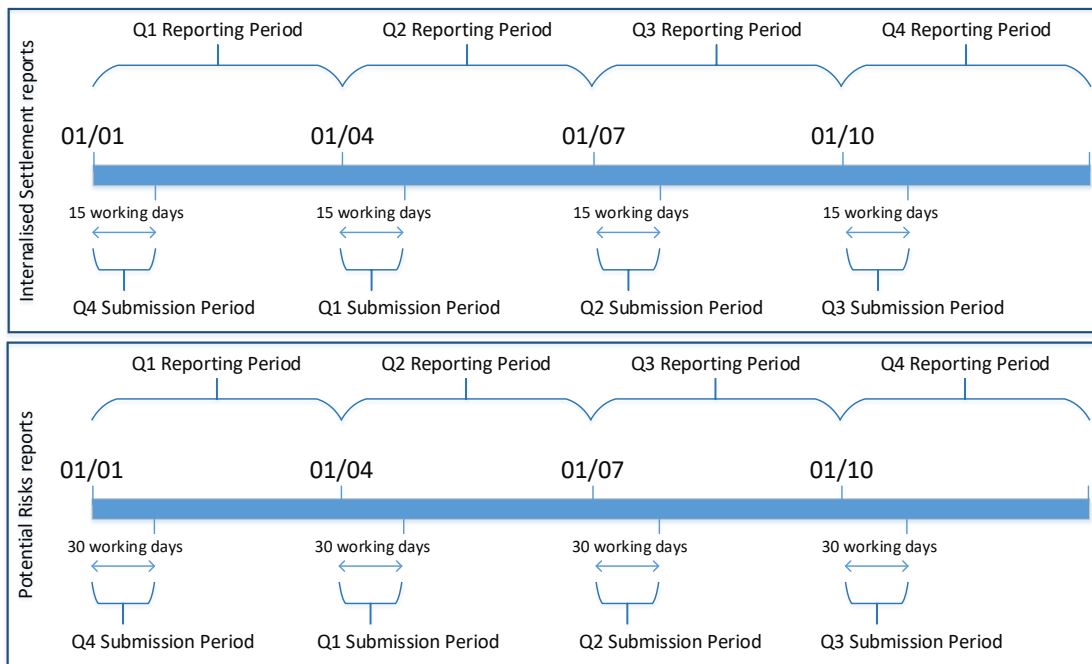
Figure 5: Submission of Potential Risks

19. The CSDRS9 offers a dedicated space within ESMA Secured Web Interface (i.e., web entry form) where the submitting entities can fill-in and submit the necessary information on Potential Risks through the dedicated web entry form.
20. Potential Risks reports should be submitted by the submitting entities even if there are no Potential Risks to be reported for the current period. For these cases, a “no risk reported” check box should be selected.
21. The CSDRS9 will automatically notify CAs via email when the deadline for submitting their Potential Risks reports is approaching (e.g. 15 working days prior to the deadline). The deadline for the submission of the Potential Risks reports is thirty (30) working days after the end of the running quarter.
22. The CSDRS9 will automatically notify CAs via email in case they have not submitted the Potential Risks reports for the running quarter when the end of a submission period is reached.

## **2.4 Reporting and Submission Periods**

23. The periods described below are legal requirements based on Commission Delegated Regulation (EU) 2017/391 and Commission Implementing Regulation (EU) 2017/393. However, the CSDRS9 will not impose time-limits for submitting new Internalised Settlement reports or updating existing ones. Figure 6 depicts the prescribed Reporting and Submission periods; during a quarter’s Submission period:
  - for Internalised Settlement reports, CAs must collect from Settlement Internalisers and subsequently submit to ESMA Internalised Settlement reports for the respective Reporting Period
  - for Potential Risks reports, CAs must submit to ESMA reports for the respective Reporting Period





Working days are considered all calendar days Monday to Friday.

**Figure 6: Reporting and Submission Periods**

*Note:* The above dates are relevant for the purpose of notifications/alerts generated and dispatched by the CSDRS9.

24. The following table summarises the deadlines for key events in the CSDRS9:

Type of Reporting	Task	Responsible	Deadline
<b>Internalised Settlements</b>	Quarterly internalised settlement report	CA	End of quarter + 15 working days
<b>Potential Risks</b>	Quarterly potential risks report	CA	End of quarter + 30 working days

## 3 Error Handling

### 3.1 Internalised Settlement reporting

25. As soon as an Internalised Settlement report file is received by the CSDRS9 (either through HUBEX or ESMA Secured Web Interface), the CSDRS9 will check that the zip file transmitted by the submitting entity can be extracted and that the containing xml file uses the expected naming convention. The naming convention to be used by the CAs when submitting files (either through the CSDR application or HUBEX) is <Sender>\_<FileType>\_<Recipient>\_<Key1>\_<Key2>.xml, where:

- <Sender> is prefix “NCA” followed by the Country Code of the submitting entity (e.g. “NCAFR”)
- <FileType> is the standard text “DATISR” standing for Data for Internalised Settlements
- <Recipient> is the standard text “CSDR9”
- <Key1> contains the following elements delimited by “-“:
  - the Country code (ISO country code or the special value “TS”) that the report concerns
  - the LEI of the Settlement Internaliser (For branches of SetIns established outside the EU, branches should submit their reports providing the LEI of the head office (non-EU))
  - the year for which the content of the report relates to
  - the quarter for which the content of the report relates to (can be “Q1”, “Q2”, “Q3” or “Q4”) e.g. “FR-3157006IAVSO21FPLG03-2019-Q1”<sup>1</sup>
- <Key2> is a four digits number stating the version of the report, which is an integer positive number. For its first submission, this number is 0001, and for every update/cancellation, this number is increased by 1 (e.g., 0002, 0003 etc.). For submissions that follow a cancellation, this number continue to increase by 1.

Example filename: “NCAFR\_DATISR\_CSDR9\_FR-3157006IAVSO21FPLG03-2019-Q1\_0001.xml”

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<sup>1</sup> If we assume that a German SetIn submits two files to the German CA, one for its own activity and one for its branch activity in Italy, then the two filenames will be: “NCADE\_DATISR\_CSDR9\_DE-98570084BVSO21FYLG12-2019-Q1\_0001\_20190403151312.zip” and “NCADE\_DATISR\_CSDR9\_IT-98570084BVSO21FYLG12-2019-Q1\_0001\_20190403161451.zip”.

The reporting XML file must be archived into a zip file and either be uploaded onto the HUBEX System or submitted through the ESMA Secured Web Interface.

Example filename: “NCAFR\_DATISR\_CSDR9\_FR-3157006IAVSO21FPLG03-2019-Q1\_0001.zip”

Upon reception of the file by HUBEX or the CSDR application, a timestamp will be added with the current date/time and the file will be then processed by the CSDRS9. In the former case, HUBEX routes it to the CA user’s “Outgoing” folder dedicated to the CSDRS9 and suffixes it with a timestamp in YYYYMMDDHHMMSS format (24h format, CET Central European Time). In latter case, the CSDRS9 automatically suffixes the timestamp in the filename. The naming convention is “<Sender>\_<FileType>\_<Recipient>\_<Key1>\_<Key2>\_<Year>\_Timestamp.zip”

Example filename after being suffixed with a timestamp: “NCAFR\_DATISR\_CSDR9\_FR-3157006IAVSO21FPLG03-2019-Q1\_0001\_20190403151312.zip”

*Note:* Further file naming examples are available in Annex IV: File naming examples

26. A Settlement Internaliser report contains:

- one Report Header part, containing metadata for the report, comprising:
  - Creation Date Time (i.e. the date the report was submitted by the SetIn to the CA)
  - Reporting Date (i.e. the last date of the quarter being reported)
  - Currency (it should always be set to EUR)
  - Report Status (NEWT for new report, AMND for an updated report, CANC for a cancelation report)
- one Settlement Internaliser part, containing:
  - identification data of the Settlement Internaliser, i.e.,
    - LEI of the settlement internaliser
    - Contact details of the liaison at the Settlement Internaliser
    - Country code of the place of establishment of the Settlement Internaliser (i.e. head-office) relating to the data that the report concerns
    - Country code of the place of operation of the Settlement Internaliser (i.e. branch), relating to the data that the report concerns, if applicable

- data for Overall Total, Financial Instruments, Transaction Types, Client Types and Total Cash Transfers of the SetIn for the quarter and specified country
- one or more Issuer CSD parts, containing:
  - identification data of the Issuer CSD, i.e.,
    - LEI of the Issuer CSD (if known)
    - the first two characters of the ISIN code (and all manually configured 2-character codes, e.g. XS/ EU),
    - Country code of the Issuer CSD (if known)
  - data for the Overall Total, Financial Instruments, Transaction Types, Client Types and Total Cash Transfers of the SetIn for the quarter, specified country and specific Issuer CSD

27. All business data is reported under two core data structures:

- the Aggregate structure, containing:
  - Settled data (volume, value)
  - Failed data (volume, value)
  - Total data (volume, value)
- the Failed Rate structure, containing:
  - Volume Percentage
  - Value Percentage

28. Each report must be characterised by one of three possible statuses:

- New report (RptSts=NEWT):
  - when a CA first reports for a given reporting period for a given country, or
  - when a CA re-instates a previously cancelled report.

In both cases, if the file is successfully validated, the system will store a respective "IS entry" in the DB, flagging it as a "valid" record.

- Update report (RptSts=AMND): when a CA wishes to update data of a valid "IS entry". If the file is successfully validated, it will be stored in the DB as a "valid" report, while its previous version will be flagged as "invalid".

- Cancel report (RptSts=CANC): when a CA has used an incorrect 'LEI' or 'Reporting Period' of a report, then the CA should cancel the previously submitted report. Hence the CA should submit an identical report with Reporting Status 'Cancel'. Such a cancellation submission is necessary since the LEI and Reporting Period values are both part of the unique identification of the report. If the file is successfully validated, it will "invalidate" the existing "IS entry". The cancelled data will be marked as cancelled and maintained in the DB. Cancelled data are not available for search and are not used for the content validation checks and the compilation of the standardised reports of the CSDRS9.

Further information on the versioning of the reports are available in paragraph 18.

29. Always when the CSDRS9 receives an Internalised Settlement report, it will process it and produce a feedback file. The filename of the feedback file will comply with the following naming convention "<Sender>\_<FileType>\_<Recipient>\_<Key1>-<Key2>.zip", where:

- <Sender> is the standard text "CSDR9"
- <Filetype> is the standard text 'FDBISR' standing for feedback files generated by the system as a result of validation on processed data for Internalised Settlements reports
- <Recipient> is prefix "NCA" followed by the Country Code of the submitting entity (e.g. "NCAFR")
- <Key 1> and <Key 2> are identical to the respective received Internalised Settlements report

Example filename: "CSDR9\_FDBISR\_NCAFR\_FR-3157006IAVSO21FPLG03-2019-Q1\_0001\_20190403151312.zip"

If the original file was submitted through ESMA Secured Web Interface, the feedback filename is made available within the Archive page in ESMA Secured Web Interface, while if the original file was submitted through HUBEX, the feedback file is uploaded onto the outgoing folder to the appropriate incoming CA folder in HUBEX.

30. At this stage, if an error is identified during file validation, the processing stops, all records contained in the submitted file are rejected and a feedback message explaining the reason for rejection is sent to the submitting entity, through a feedback file generated by the system. Furthermore, an email notification is sent to the submitting entity (CA) containing the ESMA email address to contact for obtaining support if required. The submitting entity will have to fix the errors and resubmit the full file for reprocessing.
31. After the successful transmission validation, the CSDRS9 will perform XML validation of the received file against the commonly agreed XSD schema for Internalised Settlement data reporting (ISO-20022 message)annexed to the 'Settlement Internaliser Report data message' section of the current document.

32. At this stage, if an error is identified, the processing stops, all records contained in the file are rejected and a feedback message explaining the reason for rejection is sent to the submitting entity. Furthermore, an email notification is sent to the submitting entity (CA), containing the ESMA email address to contact for obtaining support if required. The submitting entity will have to fix the errors and resubmit the full file for reprocessing.
33. After the successful completion of format validation, the CSDRS9 will perform automated data quality checks, as described in section 6.2. This process can lead to:
- errors: forming defects that render the report invalid, requiring correction and re-submission before its contents can be accepted and stored in the system's DB
  - warnings: in case there are no errors, warnings from potential errors that shall be checked by ESMA, while the report is accepted by the system and its content stored in the system's DB
  - no errors: the report is accepted by the system
34. During content validation, if at least one error is identified, the corresponding file (i.e. the complete Internalised Settlement report) will be rejected. The CSDRS9 will send feedback (through a feedback file generated by the system) to the submitting entity on the full list of validation checks that failed, reporting errors. Furthermore, an email notification is sent to the submitting entity (CA), containing the ESMA email address to contact for obtaining support if required. The submitting entity will have to fix the errors and resubmit the full file for reprocessing
35. If data content validation is completed identifying no errors, the CSDRS9 will send a confirmation of data receipt to the submitting entity, through a feedback file generated by the system and will store the received records included in the submitted file in the database. Furthermore, an email notification is sent to the submitting entity (CA), containing the ESMA email address to contact for obtaining support if required.
36. Immediately after successful content validation (i.e. no error is identified), the system will perform two kinds of "warning" checks. If any of the two checks fails, the system will notify ESMA users. The following two kinds of "warning" checks are defined:
- the system will check the SetIn reported against the previous reporting period. If the SetIn was not reported in the previous reporting period, a "warning" email notification will be sent (to the ESMA user).
  - the system will check the Issuer CSDs reported against a static list of Issuer CSDs contained in the system's DB. If data against an unknown Issuer CSD is reported, a "warning" email notification will be sent (to the ESMA user).

## 3.2 Potential Risk reporting

37. Validation on the Potential Risk report entry form will be performed on-the-fly, upon user's web entry form submission (submission by the CA user). In case data errors are identified, the web entry form will prompt the submitting user (CA) to provide valid input on the respective erroneous field. The submitting user (CA) will have to fix the errors and resubmit the web entry form for reprocessing.
38. If data submission is successfully completed, the CSDRS9 will confirm receipt through the web-page. Moreover, an email notification will be dispatched (to the corresponding CA user), confirming the successful receipt of the submitted Potential Risks report.

## 4 Modification of reports

### 4.1 Re-submission of report

39. An Internalised Settlement report can be re-submitted, allowing the CA to correct potential erroneous data. To re-submit, all file and content validation rules are applicable, with the following deviations:

- The filename updating the data of an already submitted report must be identical to the filename (i.e. <Sender>\_<FileType>\_<Recipient>\_<Key1>\_<Key2>) of the previous version of the report, increasing the value of Key2 (i.e. version number) by 1, as described in paragraph 25.
- Under the respective status field, the XML should include the value “update”.
- The report must be uniquely identified and matched to its previous version by the rules described under paragraph 13.

40. When the CSDRS9 receives a SetIn report relating to a LEI which does not correspond to an EU country (i.e. a report that relates to a non-EU SetIn), the system will verify if the submission relates to an update of an existing report. If indeed the submission relates to an update, the system will cross-check the name of the person responsible (field “Name of person responsible”) against the previous version of the report. If contact person between the two reports is different, the system will notify the CA that an update on an existing report might be incorrect.

41. A Potential Risks report can be re-submitted, allowing the CA to correct potential erroneous data. To do so, the secured web interface (i.e., web entry form) allows the CA users to view the latest submitted report, pre-populated with the data of the existing record. The CA user may then modify and re-submit the report.

### 4.2 Cancellation of report

42. An Internalised Settlement report can be cancelled, allowing the CA to correct an erroneous LEI or Reporting Period. To cancel:

- A new “cancellation” report is submitted, abiding by the naming convention specified at paragraph 25.
- Under the respective status field, the XML should include the value “cancel”.
- The report must be uniquely identified and matched to its previous version by the rules described at paragraph 13.
- The cancelled data will be marked as cancelled and maintained in the system database.





43. Cancellation of Potential Risks reports is not supported.

## 5 Internalised Settlement Reporting messages

### 5.1 Settlement Internaliser Report data message

44. Figure 7 depicts the conceptual schema of the Internalised Settlement reporting XSD.

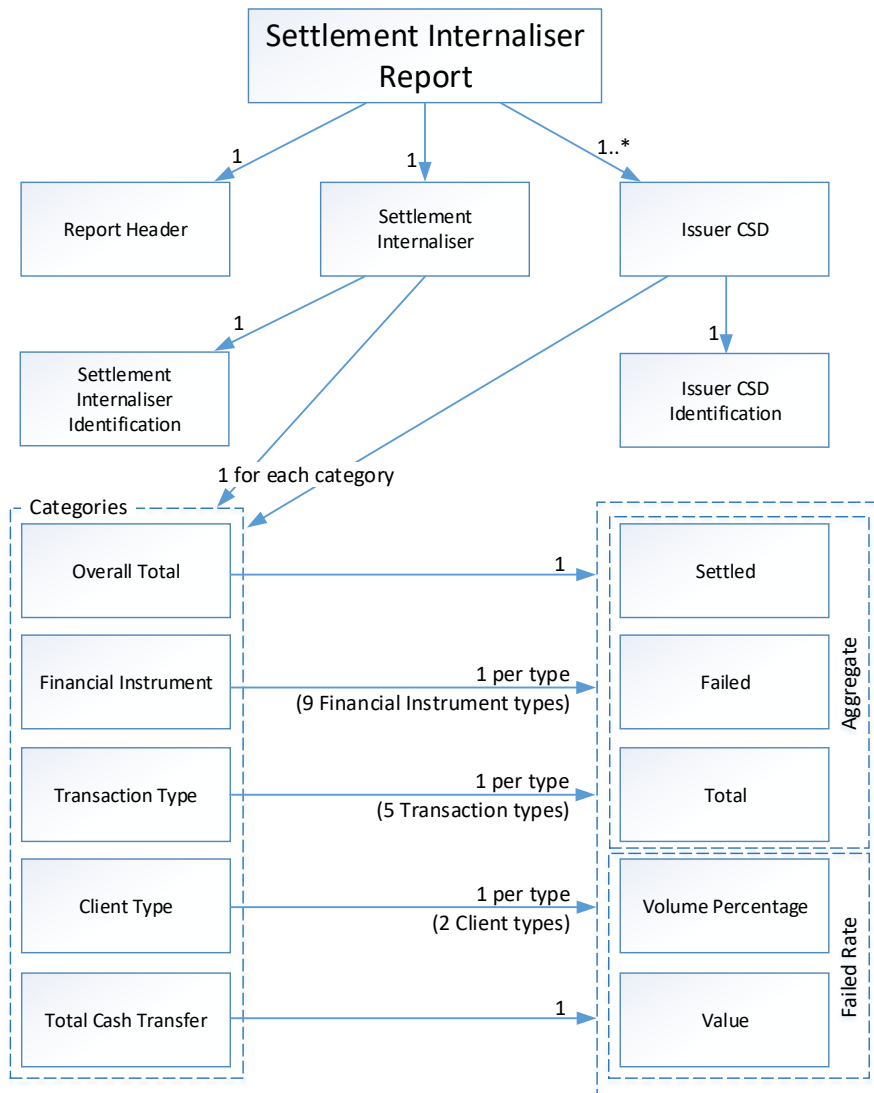


Figure 7: Conceptual schema of the Internalised Settlement report XSD

45. Figure 8, Figure 9 and Figure 10 depict the various element names and data types that model in full the Internalised Settlement report. For the reader's better understanding, the presentation of all XSD elements is combined with the Internalised Settlement report, as defined in COMMISSION IMPLEMENTING REGULATION (EU) 2017/393.

<b>Name [Cardinality]: Datatype</b>	<b>XML Tag</b>
<ul style="list-style-type: none"> <li>▼ Report Header [1,1] : SettlementInternaliserReportHeader1               <ul style="list-style-type: none"> <li>Creation Date Time [1,1] : ISODatetime</li> <li>Reporting Date [1,1] : ISODate</li> <li>&gt; Currency [1,1] : ActiveCurrencyCode</li> <li>▼ Report Status [1,1] : TransactionOperationType4Code                   <ul style="list-style-type: none"> <li>◆ Amendment [AMND]</li> <li>◆ Cancellation [CANC]</li> <li>◆ New Transaction [NEWT]</li> </ul> </li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>RptHdr</li> <li>CreDtTm</li> <li>RptgDt</li> <li>Ccy</li> <li>RptSts</li> </ul>
<ul style="list-style-type: none"> <li>▼ Settlement Internaliser [1,1] : SettlementInternaliser1               <ul style="list-style-type: none"> <li>▼ Identification [1,1] : SettlementInternaliserIdentification1                   <ul style="list-style-type: none"> <li>LEI [1,1] : LEIIdentifier</li> <li>&gt; Responsible Person [1,1] : ContactDetails4</li> <li>&gt; Country [1,1] : CountryCode</li> <li>&gt; Branch Country [0,1] : CountryCode</li> <li>&gt; Overall Total [1,1] : InternalisationData1</li> <li>&gt; Financial Instrument [1,1] : SettlementInternaliserFinancialInstrument1</li> <li>&gt; Transaction Type [1,1] : SettlementInternaliserTransactionType1</li> <li>&gt; Client Type [1,1] : SettlementInternaliserClientType1</li> <li>&gt; Total Cash Transfer [1,1] : InternalisationData1</li> </ul> </li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>SttlmIntlr</li> <li>Id</li> <li>LEI</li> <li>RspnsblPrsn</li> <li>Ctry</li> <li>BrnchId</li> <li>OvrllTtl</li> <li>FinInstrm</li> <li>TxTp</li> <li>ClntTp</li> <li>TtlCshTrf</li> </ul>
<ul style="list-style-type: none"> <li>▼ Issuer CSD [1,*] : IssuerCSDReport1               <ul style="list-style-type: none"> <li>▼ Identification [1,1] : IssuerCSDIdentification1                   <ul style="list-style-type: none"> <li>LEI [0,1] : LEIIdentifier</li> <li>&gt; First Two Characters ISIN [1,1] : CountryCode</li> <li>&gt; Country [0,1] : CountryCode</li> <li>&gt; Overall Total [1,1] : InternalisationData1</li> <li>&gt; Financial Instrument [1,1] : SettlementInternaliserFinancialInstrument1</li> <li>&gt; Transaction Type [1,1] : SettlementInternaliserTransactionType1</li> <li>&gt; Client Type [1,1] : SettlementInternaliserClientType1</li> <li>&gt; Total Cash Transfer [1,1] : InternalisationData1</li> </ul> </li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>IssrCSD</li> <li>Id</li> <li>LEI</li> <li>FrstTwoCharsInstrmId</li> <li>Ctry</li> <li>OvrllTtl</li> <li>FinInstrm</li> <li>TxTp</li> <li>ClntTp</li> <li>TtlCshTrf</li> </ul>

Figure 8: Internalised Settlement XSD – Overall structure

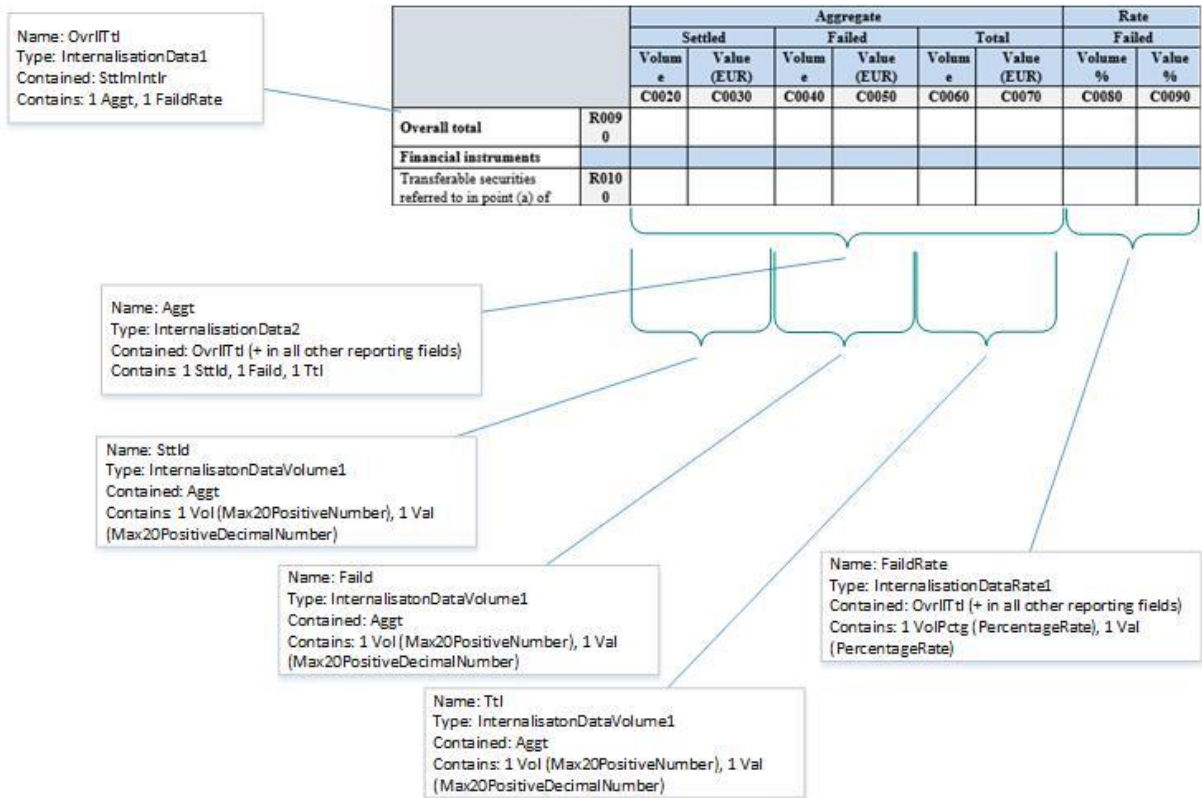


Figure 9: Internalised Settlement XSD – Structure containing financial data

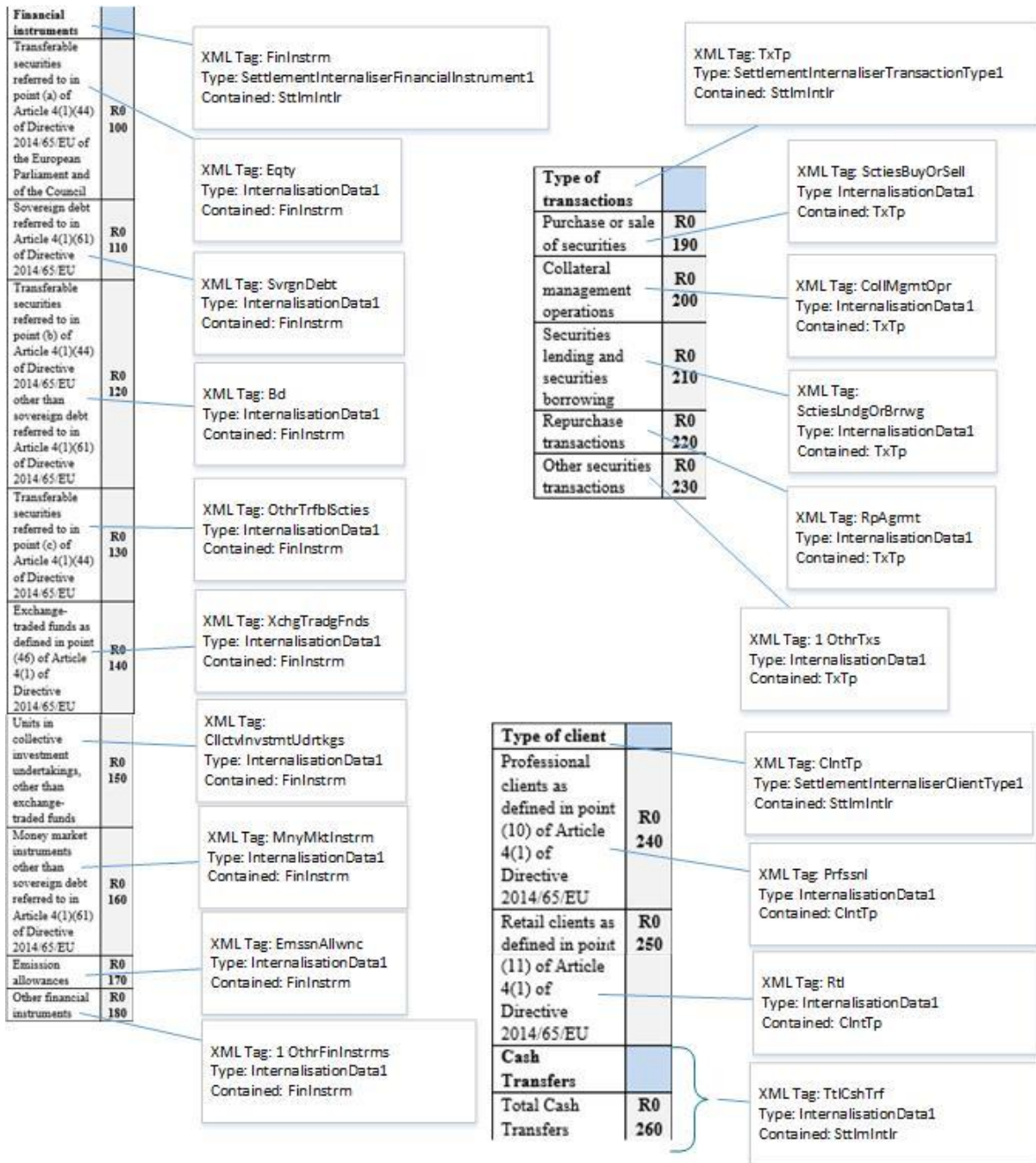


Figure 10: Internalised Settlement XSD – Financial, Transaction and Client Types and Cash Transfers

46. The Settlement Internaliser report XSD file is attached below.



SettlementInternaliserReportV01\_auth\_

47. A Settlement Internaliser report sample XML file is attached below.



SettlementInternaliserReportV01\_auth.t

## 5.2 Status advice / Feedback message

48. The filename of a feedback file abides by the following convention “<Sender>\_<Filetype>\_<Recipient>\_<Key1>-<Key2>.xml” as described in paragraph 29.

49. The feedback file is compressed in zip format, and contains one XML file with the same filename but different file extension (xml instead of zip), as described in paragraph 29.

Example zip filename: “CSDR9\_FDBISR\_NCAFR\_FR-3157006IAVSO21FPLG03-2019-Q1\_0001\_20190403151312.zip”. Within this file, one XML file will be contained, named “CSDR9\_FDBISR\_NCAFR\_FR-3157006IAVSO21FPLG03-2019-Q1\_0001.xml”.

50. The feedback file may report one of the following three statuses:

- Corrupted (CRPT): the Internalised Settlement report is flagged as corrupted when:
  - zip file cannot be opened or decompressed
- Rejected (RJCT): the Internalised Settlement report is flagged as rejected when:
  - zip file does not contain one single XML file
  - the contained xml file does not have the same filename as the container zip file (except timestamp and extension)
  - the report does not use the same XML Schema as the one used by the system
  - the report uses exactly the same filename previously used
  - the report relates to a country that is not recognised as an EEA country
  - the report cannot be validated against the XML Schema
  - the content of the report violates any of the Data Content Validation rules, in which case Record Status elements will be included in the feedback file, detailing the exact records violating Data Content validation rules, all having the status “RJCT”
- Accepted (ACPT): the Internalised Settlement report is flagged as accepted when it passes successfully all validation checks

51. A feedback report (status advice message) comprises the Status Advice message component, which contains two distinct components:

- Message Status component, i.e., validation information regarding the full received SetIn report, containing:
  - Status (i.e., status of the whole message)
    - ACPT for accepted report
    - RJCT for rejected report
    - CRPT in case the file that contains the received report is corrupted
  - Validation Rule, containing information on the rule which failed/could not be validated. This element reports rules that may be violated which are not bound to a specific record but instead relate to the whole report. The specific sub-elements are:
    - Identification (unique identification of the validation rule)
    - Description (further information on the validation rule)
- Record Status component, i.e., validation information regarding specific erroneous record(s) included in the received SetIn report. This element reports rules that may be violated which are bound to a specific record. The specific sub-elements are:
  - Original Record Identification, i.e., unique identification of the Issuer CSD erroneous record: [first 2-characters of ISIN, LEI]
  - Status, i.e., status RJCT for the erroneous record
  - Validation Rule, i.e., unique identification and further details on the rule that failed per record, containing:
    - Identification
    - Description

### 5.3 Feedback

52. The structure and details of the derived Status Advice message is outlined in Figure 11.

			Min	Max
<b>Financial Instrument Reporting Status Advice V01 (auth.031.001.01)</b>				
<input checked="" type="radio"/> Status Advice	Name: StsAdvc		1	*
<input checked="" type="radio"/> Message Status	Name: MsgSts		0	1
<input checked="" type="radio"/> Status	Name: Sts		1	1
<input checked="" type="checkbox"/> Accepted [ACPT]				
<input checked="" type="checkbox"/> Rejected [RJCT]				
<input checked="" type="checkbox"/> Corrupted File [CRPT]				
<input checked="" type="radio"/> Validation Rule	Name: VldtnRule		0	*
<input checked="" type="radio"/> Identification	Name: Id		1	1
<input checked="" type="radio"/> Description	Name Desc		0	1
<input checked="" type="radio"/> Record Status	Name: RcrdSts		0	*
<input checked="" type="radio"/> Original Record Identification	Name: OrgnlRcrdId		1	1
<input checked="" type="radio"/> Status	Name: Sts		1	1
<input checked="" type="checkbox"/> Rejected [RJCT]				
<input checked="" type="radio"/> Validation Rule	Name: VldtnRule		0	*
<input checked="" type="radio"/> Identification	Name: Id		1	1
<input checked="" type="radio"/> Description	Name Desc		0	1

Figure 11: Status Advice XSD structure

53. The Feedback file XSD is attached below.



CSDR\_Internalised  
\_Settlement\_Report

54. A feedback sample XML file is attached below.



StatusAdvice\_auth0  
31.001.01\_sample.xml



## 5.4 Business Application Header

55. The Business Application Header (BAH) is a header that has been defined by the ISO 20022 community that can form part of an ISO 20022 business message. Specifically, the BAH is an ISO20022 message definition (head.001.001.01) which can be combined with any other ISO20022 message definition to form a business message. It gathers together, in one place, data about the message, such as which organisation has sent the business message, which organisation should be receiving it, the identity of the message itself, etc.

56. The purpose of the BAH is to provide a consistent and predictable way for this data to be conveyed with the message, regardless of implementation factors such as the choice of network. The use of the BAH in CSDR reporting is mandatory. With respect to the 'From' and 'To' elements, each CA will define the appropriate ID for filling in the 'ID' element, for the SetIn-CA communication. The below table presents the list of mandatory elements of the BAH that should be included in the message and how they should be populated.

NOTE: The 'From' / 'To' elements are composed of two sub-elements (i.e., ID and SchmeNm). The 'ID' is a mandatory element of type 'Max35Text' (based on string). The 'SchmeNm' is an optional element of type ExternalOrganisationIdentification1Code (based on string) allowing an additional code of max4text to be used if needed.

Element	Description	Usage in Reporting Message (i.e. Report)	Usage in Status Advice Message (i.e. Feedback)
From	The sender of the message	<Fr>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> <b>Country code of the CA</b>	<Fr>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> <b>EU</b>
To	The recipient of the message	<To>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> <b>EU</b>	<To>.<OrgId>.<Id><.<OrgId>.<Othr>.<ID> <b>Country code of the CA</b>
Business Message Identifier	Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.	<BizMsgIdr> Rules for populating this identifier to be specified at national level	<BizMsgIdr> Same as Reporting Message

Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier)	The identifier of relevant ISO 20022 message (using base name only) of the reporting message, i.e., auth.072.001.01	The identifier of relevant ISO 20022 message (using base name only) of the generated feedback file, i.e., auth.031.001.01
Creation Date	Date and time when this Business Message was created	Date and time in ISO 8601 format.	
Related	Specifies the Business Application Header of the Business Message to which this Business Message relates.	Unused	The copy of the BAH of the referred data message (it allows to link the status advice and the reporting message)

57. The Business Application Header XSD is the one attached below.



BusinessApplicationHeaderV01\_head.0

## 5.5 Business File Header

58. Each ISO 20022 business message shall be sent together with the Business Application Header (BAH) message. These are separate messages and should be packaged within an additional structure, referred to as “envelope”, in order to constitute a single XML file. The Business File Header is a simple XML file that encapsulates the BAH and the Reporting message or Status Advice message.

59. The Business File Header XSD is the one attached below.



head.003.001.01.xsd

## 5.6 ISO 20022 auth.072.001.01 message definition - CSDR9 base/derived message

The approved ISO20022 base message definition for the CSDR9 Internalised Settlement reporting (i.e. SettlementInternaliserReportV01 – auth.072.001.01) is available at the ISO20022 website under section: Catalogue of messages > Full catalogue > auth – Authorities (<https://www.iso20022.org/>).

The derived version of the auth.072.001.001 ISO20022 message definition forms a cut down version of the approved ISO20022 base message definition and its XSD version is the one used by the CSDRS9. The derived message is available at MyStandards platform (<https://www2.swift.com/mystandards>) within the ESMA group publishing space ([https://www2.swift.com/mystandards/#/publishing!usage\\_guidelines](https://www2.swift.com/mystandards/#/publishing!usage_guidelines)); in order to access this space a SWIFT account is required.

The differences between the auth.072.001.01 base message definition and the derived message definition are described in detail below:

- 'Supplementary Data' section: this section, that is available in the base message forming a standardised section for all ISO 20022 base message definitions, has been removed from the CSDR9 derived message definition
- 'Settlement Internaliser Identification' section - 'LEI' element: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this element
  - The LEI identification is used to uniquely identify the Settlement Internalisers that submit reports. For head-offices and branches of Settlement Internalisers established within the EU, Settlement Internalisers must submit reports providing the LEI of the head-office (EU). For branches operating in the EU of Settlement Internalisers established outside the EU, branches must submit their reports providing the LEI of the head-office (non-EU).
- 'Settlement Internaliser Identification' section - 'Country' element: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this element
  - The country code is used to identify the country of the place of establishment of the Settlement Internaliser (head-office) when the Settlement Internaliser is established within the EU, or the place of operation (branch) when the Settlement Internaliser is established outside the EU.
- 'Settlement Internaliser Identification' section - 'Branch' element: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this element

- The branch country code (ISO 3166) is used to identify the country of the branch of a Settlement Internaliser established within the EU when the report concerns data relating to a branch(es) operating in a different jurisdiction than the place of establishment of the Settlement Internaliser (head-office). For branches operating within the EU, the country code (ISO 3166) of the place where the branch operates must be provided. If the report concerns data relating to branches of EU Settlement Internalisers operating outside the EU, the code 'TS' must be used. If the report concerns data relating to branches of non-EU established Settlement Internalisers operating within the EU, the branch country code should not be provided. A valid ISO 3166 2-character code should be used, apart from the case where the 2-characters 'TS' code is used.
- 'Issuer CSD' section: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this section
  - Defines dataset relating to the combination between the first two characters of the ISIN and the LEI of the Issuer CSD (when provided). Each combination of the first two characters of the ISIN and the LEI should be unique.
- 'Issuer CSD' section - 'LEI' element: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this element
  - The LEI code is used to identify the Issuer CSD. Although optional, if it is known, it should be provided.
- 'Issuer CSD' section - 'First Two Characters Instrument Identification' element: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this element
  - If the instrument identifier is a valid ISIN or follows the ISIN format, the first two characters of the instrument identifier should be used. For financial instruments without an ISIN or ISIN formatted identifier, the 2 character code 'IC' should be used.
- 'Issuer CSD' section - 'Country' element: the following comment has been added in the CSDR9 derived message definition to further clarify the usage of this element
  - The country code is used for the identification of the Issuer CSD<sup>2</sup>.

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<sup>2</sup> In case both the LEI and country code are populated, the system will validate the correctness of the reported country code comparing it against the country code corresponding to the LEI in the GLEIF reference data. In case of inconsistency, the report will be rejected.

In case the LEI is populated, while the country code is not, the system will automatically fetch the country code corresponding to the LEI in the GLEIF reference data and store it.

## 6 Annexes

### 6.1 Annex I: File Validation Rules

Validation rules			
ID	Control	Error code	Error message
<b>Transmission Validation</b>			
1	All files on CSDRS9 are compressed in zip format. When treating a file, the first step is the decompression of the zip file. This error is returned by the system if the file cannot be decompressed.	FIL-101	The file cannot be decompressed.
2	Once the file is decompressed, CSDRS9 checks that the decompressed container zip file contains exactly one XML file. This error is returned by the system when no XML or more than one file is found.	FIL-102	The file contains no or more than 1 XML file.
3	Once the file is decompressed and it is verified that exactly one XML file is submitted, CSDRS9 checks that the sender code, the Sender, the Recipient, the Country code that the report concerns, the LEI of the Settlement Internaliser, the Year, the Quarter and the Version of the XML file and of the ZIP file are identical. This error is returned by the system when any of the aforementioned fields is not identical in the ZIP and XML filenames.	FIL-103	The name of the XML file is not consistent with the name of its container ZIP file.
<b>Format Validation</b>			
1	When a file is received, the system checks whether a file with the same filename has already been submitted to CSDRS9.  The timestamp of the file should not be taken into account for this validation.	FIL-107	File <Filename> has already been submitted once

<b>2</b>	The ISO 20022 Message Identifier must refer to the agreed schema used by the system.	FIL-104	The ISO 20022 Message Identifier is not valid.
<b>3</b>	Validate that the file sent fits to the corresponding XML schema.	FIL-105	The file structure does not correspond to the XML schema.

## 6.2 Annex II: Content Validation Rules

#	Control	Error code	Error message	Record Identifier <sup>3</sup>
<b>0.Header Information: &lt;RptHdr&gt;</b>				
0.1	The <Ccy> element of the report must always contain the value "EUR".	INS-001	The Currency is not valid. Only the value "EUR" is expected.	No
0.2	The <RptgDt> element of the report must have one of the following values: YYYY-03-31 YYYY-06-30 YYYY-09-30 or YYYY-12-31	INS-002	The date [Reporting period value] is not valid. One of YYYY-03-31, YYYY-06-30, YYYY-09-30 or YYYY-12-31 is expected, where YYYY is the year of the report.	No

<sup>3</sup> Certain validation rules may be violated more than once within the same Internalised Settlement report. For this reason, when such a rule is violated, it is necessary for the respective feedback file to precisely indicate the exact record violating the rule. When a validation rule is violated in the Settlement Internaliser part of the report, the record identifier within the feedback file will be "Row <X> | Settlement Internaliser", while when it is violated in the Issuer CSD part, the record identifier will be "Row <X> | Issuer CSD LEI <LEI> | Two-characters ISIN <FrstTwoCharsInstrmId> | Country code <Ctry>". For validation rules that may be violated only once, no record identifier will be present.

	Where YYYY, is the year of the report (e.g. 2018).			
0.3	The 2-character ISO country code retrieved from the <Sender> field of the filename must be the same as the <AppHdr>.<Fr>.<OrgId>.<Id>.<Org Id>.<Othr>.<Id> of the Business Application Header	INS-003	The Sender Country code of the filename [Country code in Sender] is not consistent to the Sender Country code [Id element in the xml] of the Settlement Internaliser Report.	No
<b>1. Settlement internaliser information: &lt;SttlmIntlr&gt;.&lt;Id&gt;</b>				
1.1	<i>Obsolete</i>			
1.2	<i>Obsolete</i>			
1.3	The <LEI> must be ISO 17442 valid	INS-013	The LEI [LEI] is not valid according to ISO 17442.	Yes
1.4	Country code: The country code of the <Key1> element of the report's filename must be consistent to the <Ctry> or <Brnchld> of the Settlement Internaliser			
1.4.1	The Country code included in the <Key1> element of the report's filename must be the same as the <Ctry> of the Settlement Internaliser report, in case the <Brnchld> is not provided.	INS-014.1	The Country code of the filename [Country code in Key1] is not consistent to the Country code of establishment [Country code element in the xml] of the Settlement Internaliser Report.	No



1.4.2	The Country code included in the <Key1> element of the report's filename must be the same as the <Brnchld> element of the Settlement Internaliser, if provided.	INS-014.2	The Country code of the filename [Country code in Key1] is not consistent to the Country code of operation [Country code element in the xml] of the Settlement Internaliser Report.	
1.4.3	The <Brnchld> value, if provided, must be either a valid EEA ISO 3166 country code or equal to 'TS'.	INS-014.3	The branch country code is not valid, since it must relate either to an EEA country code or to a Third Country State (i.e. 'TS').	No
1.5	<p>The &lt;LEI&gt; must</p> <ul style="list-style-type: none"> <li>• exist in the GLEIF database;</li> <li>• the validityEndDate of the respective GLEIF record is NULL; and</li> </ul> <p>the status of the respective GLEIF record is "Issued", "Lapsed", "Merged", "Pending transfer" or "Pending archival".</p>	INS-015	The LEI [LEI] is not a valid LEI	No
1.6	<p>If INS-015 has been successfully validated (meaning that the provided LEI is valid in GLEIF database) then:</p> <p>If the LEI_LADR_COUNTRY field of this LEI in the GLEIF database is an</p>	INS-016	The Country code [Ctry] is not consistent with the country in the Legal address as listed in GLEIF.	Yes

	EEA country, validate that it is the same as the <Ctry> field.			
1.7	If INS-015 has been successfully validated (meaning that the provided LEI is valid in FIRDS) and if the LEI_LADR_COUNTRY FIRDS field of this LEI is not an EEA country, then validate that the <Ctry> value is a valid EEA ISO 3166 country code.	INS-017	The Country code [Ctry] is not valid, since it must be an EEA country code	Yes
1.8	The country of the sender (identified as characters 4-5 of the filename) must be the same as the country reported under Document/SttlmIntlrRpt/SttlmIntlr/Id /Ctry	INS-018	The country of the sender [Country code in Sender] is not consistent with the country reported under the Settlement Internaliser Identification element.	1.8
<b>2. Financial Instruments &lt; FinInstrm&gt;</b>				
2.1	The sum of settled volume plus failed volume must be equal to the total volume: <Aggt>.<Sttld>.<Vol>+ <Aggt>.<Faild>.<Vol> = <Aggt>.<Ttl>.<Vol>			
2.1.1	For <b>Eqty</b> element	INS-021.1	For the financial instrument “Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU” the sum of settled volume plus failed volume is not equal to the total volume.	Yes

2.1.2	For <b>SvrgnDebt</b> element	INS-021.2	For the financial instrument “Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU” the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.1.3	For <b>Bd</b> element	INS-021.3	For the financial instrument “Transferable 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” the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.1.4	For <b>OthrTrfbIScties</b> element	INS-021.4	For the financial instrument “Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU” the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.1.5	For <b>XchgTradgFnds</b> element	INS-021.5	For the financial instrument “Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU” the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.1.6	For <b>CllctvInvstmtUdrtkgs</b> element	INS-021.6	For the financial instrument “Units in collective investment undertakings other than ETFs” the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.1.7	For <b>MnyMktInstrm</b> element	INS-021.7	For the financial instrument “Money market instruments other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU” the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.1.8	For <b>EmssnAllwnc</b> element	INS-021.8	For the financial instrument “Emission allowances” the sum of settled volume plus failed volume is not equal to the total volume.	Yes

2.1.9	For <b>OthrFinInstrms</b> element	INS-021.9	For the financial instrument "Other financial instruments" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2	For each type of financial instrument, the sum of settled value plus failed value must be equal to the total value: <Aggt>.<Sttld>.<Val>+ <Aggt>.<Faild>.<Val> = <Aggt>.<Ttl>.<Val>			
2.2.1	For <b>Eqty</b> element	INS-022.1	For the financial instrument "Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.2	For <b>SvrgnDebt</b> element	INS-022.2	For the financial instrument "Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.3	For <b>Bd</b> element	INS-022.3	For the financial instrument "Transferable 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" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.4	For <b>OthrTrfblScities</b> element	INS-022.4	For the financial instrument "Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.5	For <b>XchgTradgFnds</b> element	INS-022.5	For the financial instrument "Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes

2.2.6	For <b>CllctvInvstmtUdrtkgs</b> element	INS-022.6	For the financial instrument "Units in collective investment undertakings other than ETFs" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.7	For <b>MnyMktInstrm</b> element	INS-022.7	For the financial instrument "Money market instruments other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.8	For <b>EmssnAllwnc</b> element	INS-022.8	For the financial instrument "Emission allowances" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.2.9	For <b>OthrFinInstrms</b> element	INS-022.9	For the financial instrument "Other financial instruments" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
2.3	For each type of financial instrument, the Failed Rate Volume % must be consistent to the corresponding Aggregate Failed and Aggregate Total data: $\langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Vol} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle = \langle \text{FaildRate} \rangle . \langle \text{VolPctg} \rangle$			
2.3.1	For <b>Eqty</b> element	INS-023.1	For the financial instrument "Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.3.2	For <b>SvrgnDebt</b> element	INS-023.2	For the financial instrument "Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes

2.3.3	For <b>Bd</b> element	INS-023.3	For the financial instrument "Transferable 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" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.3.4	For <b>OthrTrfbIScties</b> element	INS-023.4	For the financial instrument "Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.3.5	For <b>XchgTradgFnds</b> element	INS-023.5	For the financial instrument "Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.3.6	For <b>CllctvInvstmtUdrtkgs</b> element	INS-023.6	For the financial instrument "Units in collective investment undertakings other than ETFs" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.3.7	For <b>MnyMktInstrm</b> element	INS-023.7	For the financial instrument "Money market instruments other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes

2.3.8	For <b>EmsnAllwnc</b> element	INS-023.8	For the financial instrument "Emission allowances" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.3.9	For <b>OthrFinInstrms</b> element	INS-023.9	For the financial instrument "Other financial instruments" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4	For each type of financial instrument, the Failed Rate Value % must be consistent to the corresponding Aggregate Failed and Aggregate Total data: $\langle \text{Aggt} \rangle . \langle \text{Failld} \rangle . \langle \text{Val} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle = \langle \text{FailldRate} \rangle . \langle \text{Val} \rangle$			
2.4.1	For <b>Eqty</b> element	INS-024.1	For the financial instrument "Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.2	For <b>SvrgnDebt</b> element	INS-024.2	For the financial instrument "Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.3	For <b>Bd</b> element	INS-024.3	For the financial instrument "Transferable 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" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes

2.4.4	For <b>OthrTrfbIScties</b> element	INS-024.4	For the financial instrument "Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.5	For <b>XchgTradgFnds</b> element	INS-024.5	For the financial instrument "Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.6	For <b>ClctvInvstmtUdrtkgs</b> element	INS-024.6	For the financial instrument "Units in collective investment undertakings other than ETFs" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.7	For <b>MnyMktInstrm</b> element	INS-024.7	For the financial instrument "Money market instruments other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.8	For <b>EmssnAllwnc</b> element	INS-024.8	For the financial instrument "Emission allowances" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
2.4.9	For <b>OthrFinInstrms</b> element	INS-024.9	For the financial instrument "Other financial instruments" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
<b>3. Type of transactions &lt;TxTp&gt;</b>				



3.1	For each type of transaction, the sum of settled volume plus failed volume must be equal to the total volume. $\langle \text{Aggt} \rangle . \langle \text{Sttld} \rangle . \langle \text{Vol} \rangle + \langle \text{Aggt} \rangle . \langle \text{Failed} \rangle . \langle \text{Vol} \rangle = \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle$			
3.1.1	For <b>SctiesBuyOrSell</b> element	INS-031.1	For the type of transaction "Purchase or sale of securities" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
3.1.2	For <b>CollMgmtOpr</b> element	INS-031.2	For the type of transaction "Collateral management operations" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
3.1.3	For <b>SctiesLndgOrBrrwg</b> element	INS-031.3	For the type of transaction "Securities lending and securities borrowing" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
3.1.4	For <b>RpAgrmt</b> element	INS-031.4	For the type of transaction "Repurchase transactions" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
3.1.5	For <b>OthrTxS</b> element	INS-031.5	For the type of transaction "Other securities transactions" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
3.2	For each type of transaction, the sum of settled value plus failed value must be equal to the total value: $\langle \text{Aggt} \rangle . \langle \text{Sttld} \rangle . \langle \text{Val} \rangle + \langle \text{Aggt} \rangle . \langle \text{Failed} \rangle . \langle \text{Val} \rangle = \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle$			
3.2.1	For <b>SctiesBuyOrSell</b> element	INS-032.1	For the type of transaction "Purchase or sale of securities" the sum of settled value plus failed value is not equal to the total value.	Yes
3.2.2	For <b>CollMgmtOpr</b> element	INS-032.2	For the type of transaction "Collateral management operations" the sum of settled value plus failed value is not equal to the total value.	Yes

3.2.3	For <b>SctiesLndgOrBrrwg</b> element	INS-032.3	For the type of transaction "Securities lending and securities borrowing" the sum of settled value plus failed value is not equal to the total value.	Yes
3.2.4	For <b>RpAgrmt</b> element	INS-032.4	For the type of transaction "Repurchase transactions" the sum of settled value plus failed value is not equal to the total value.	Yes
3.2.5	For <b>OthrTxS</b> element	INS-032.5	For the type of transaction "Other securities transactions" the sum of settled value plus failed value is not equal to the total value.	Yes
3.3	For each type of transaction, the Failed Rate Volume must be consistent to the corresponding Aggregate Failed and Aggregate Total data: $\langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Vol} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle = \langle \text{FaildRate} \rangle . \langle \text{VolPctg} \rangle$			
3.3.1	For <b>SctiesBuyOrSell</b> element	INS-033.1	For the type of transaction "Purchase or sale of securities" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.3.2	For <b>CollMgmtOpr</b> element	INS-033.2	For the type of transaction "Collateral management operations" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.3.3	For <b>SctiesLndgOrBrrwg</b> element	INS-033.3	For the type of transaction "Securities lending and securities borrowing" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.3.4	For <b>RpAgrmt</b> element	INS-033.4	For the type of transaction "Repurchase transactions" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes

3.3.5	For <b>OthrTx</b> element	INS-033.5	For the type of transaction "Other securities transactions" the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.4	For each type of transaction, the Failed Rate Value % must be consistent to the corresponding Aggregate Failed and Aggregate Total data: $\langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Val} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle = \langle \text{FaildRate} \rangle . \langle \text{Val} \rangle$			
3.4.1	For <b>SctiesBuyOrSell</b> element	INS-034.1	For the type of transaction "Purchase or sale of securities" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.4.2	For <b>CollMgmtOpr</b> element	INS-034.2	For the type of transaction "Collateral management operations" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.4.3	For <b>SctiesLndgOrBrrwg</b> element	INS-034.3	For the type of transaction "Securities lending and securities borrowing" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.4.4	For <b>RpAgrmt</b> element	INS-034.4	For the type of transaction "Repurchase transactions" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
3.4.5	For <b>OthrTx</b> element	INS-034.5	For the type of transaction "Other securities transactions" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
<b>4. Type of clients &lt;ClntTp&gt;</b>				

4.1	For each type of client, the sum of settled volume plus failed volume must be equal to the total volume: <Aggt>.<Sttld>.<Vol>+ <Aggt>.<Faild>.<Vol> = <Aggt>.<Ttl>.<Vol>			
4.1.1	For <b>Prfssnl</b> element	INS-041.1	For the type of client "Professional clients as defined in point (10) of Article 4(1) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
4.1.2	For <b>Rtl</b> element	INS-041.2	For the type of client "Retail clients as defined in point (11) of Article 4(1) of Directive 2014/65/EU" the sum of settled volume plus failed volume is not equal to the total volume.	Yes
4.2	For each type of client, the sum of settled value plus failed value must be equal to the total value: <Aggt>.<Sttld>.<Val>+ <Aggt>.<Faild>.<Val> = <Aggt>.<Ttl>.<Val>			
4.2.1	For <b>Prfssnl</b> element	INS-042.1	For the type of client "Professional clients as defined in point (10) of Article 4(1) of Directive 2014/65/EU" the sum of settled value and failed value is not equal to the total value.	Yes
4.2.2	For <b>Rtl</b> element	INS-042.2	For the type of client "Retail clients as defined in point (11) of Article 4(1) of Directive 2014/65/EU" the sum of settled value and failed value is not equal to the total value.	Yes
4.3	For each type of client, the Failed Rate Volume % must be consistent to the corresponding Aggregate Failed and Aggregate Total data. <Aggt>.<Faild>.<Vol> * 100 / <Aggt>.<Ttl>.<Vol> = <FaildRate>.<VolPctg>			
4.3.1	For <b>Prfssnl</b> element	INS-043.1	For the type of client "Professional clients as defined in point (10) of Article 4(1) of Directive 2014/65/EU" the Failed Rate Volume %	Yes

			is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	
4.3.2	For <b>Rtl</b> element	INS-043.2	For the type of client "Retail clients as defined in point (11) of Article 4(1) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
4.4	For each type of client, the Failed Rate Value % must be consistent to the corresponding Aggregate Failed and Aggregate Total data. $\langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Val} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle = \langle \text{FaildRate} \rangle . \langle \text{Val} \rangle$			
4.4.1	For <b>Prfssnl</b> element	INS-044.1	For the type of client "Professional clients as defined in point (10) of Article 4(1) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
4.4.2	For <b>Rtl</b> element	INS-044.2	For the type of client "Retail clients as defined in point (11) of Article 4(1) of Directive 2014/65/EU" the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data.	Yes
<b>5. Cash transfers &lt;TtlCshTrf&gt;</b>				
5.1	The sum of settled volume plus failed volume of the cash transfers must be equal to the total volume.  $\langle \text{Aggt} \rangle . \langle \text{Sttld} \rangle . \langle \text{Vol} \rangle + \langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Vol} \rangle =$	INS-051	The sum of settled volume plus failed volume of the cash transfers is not equal to the total volume.	Yes

	<Aggt>.<Ttl>.<Vol>			
5.2	<p>The sum of settled value and failed value of the cash transfers must be equal to the total value.</p> $\begin{aligned} <Aggt>.<Sttld>.<Val>+ \\ <Aggt>.<Faild>.<Val> = \\ <Aggt>.<Ttl>.<Val> \end{aligned}$	INS-052	The sum of settled value and failed value of the cash transfers is not equal to the total value.	Yes
5.3	<p>For cash transfers, the Failed Rate Volume % must be consistent to the corresponding Aggregate Failed and Aggregate Total data.</p> $\begin{aligned} <Aggt>.<Faild>.<Vol> \quad * \quad 100 \quad / \\ <Aggt>.<Ttl>.<Vol> = \\ <FaildRate>.<VolPctg> \end{aligned}$	INS-053	For cash transfers, the Failed Rate Volume % is not consistent to the corresponding Aggregate Failed and Aggregate Total data	Yes
5.4	<p>For cash transfers, the Failed Rate Value % must be consistent to the corresponding Aggregate Failed and Aggregate Total data.</p> $\begin{aligned} <Aggt>.<Faild>.<Val> \quad * \quad 100 \quad / \\ <Aggt>.<Ttl>.<Val> = \\ <FaildRate>.<Val> \end{aligned}$	INS-054	For cash transfers, the Failed Rate Value % is not consistent to the corresponding Aggregate Failed and Aggregate Total data	Yes

6. Issuer CSD information <IssrCSD>				
6.1	<u>Obsolete</u>			
6.2	If provided, the <LEI> must be ISO 17442 valid.	INS-062	The LEI [LEI value] is not valid. LEI in the FIRDS database.	Yes
6.3	The first two characters of the ISIN code <FrstTwoCharsInstrmId> of the financial instruments must be provided. The characters pairing must map to a valid ISO-3166-1 2-characters country code. <i>This rule is not applied for character pairings that are explicitly set as exceptions by the ESMA IT Administrator.</i>	INS-063	The ISIN code of the Issuer CSD is not valid.  In case of new ISINs, please make sure to inform ESMA before submitting them in the report.	Yes
6.4	An Issuer CSD within the report is uniquely identified by the combination of the first two characters of the ISIN <FrstTwoCharsInstrmId> and the LEI <LEI>.  Only one Issuer CSD block with this combination must exist in the report.	INS-064	If LEI is provided:  There are more than one Issuer CSDs with an ISIN Code starting with <FrstTwoCharsInstrmId> and LEI: <LEI>  If LEI is not provided:  There are more than one Issuer CSDs with ISIN Code starting with: <FrstTwoCharsInstrmId>	Yes
6.5	If provided, the <LEI> must <ul style="list-style-type: none"> <li>exist in the GLEIF database;</li> </ul>	INS-065	The LEI [LEI] is not a valid LEI.	Yes

	<ul style="list-style-type: none"> <li>the validityEndDate of the respective FIRDS record is NULL; and</li> <li>"Issued", "Lapsed", "Merged", "Pending transfer" or "Pending archival" as per latest record published by GLEIF for this LEI.</li> </ul>			
6.6	If INS-065 has been successfully validated then: Validate that the country in Legal Address is the same as the <Ctry> field.	INS-066	The Issuer CSD country code [Ctry] is not consistent to the country of location in GLEIF.	Yes
<b>7. Aggregation of volume and value</b>				
7.1	<p>For each type of financial instrument, the sum of total volumes reported for all Issuer CSDs must be equal to the overall total volume of this type of instrument:</p> <p><i>&lt;SttlmIntlr&gt;.&lt;FinInstrm&gt;.&lt;Type of Financial Instrument&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Vol&gt; = Sum of &lt;IssrCSD&gt;.&lt;FinInstrm&gt;.&lt;Type of Financial Instrument&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Vol&gt;</i></p>			
7.1.1	For <b>Eqty</b> element	INS-071.1	For the financial instrument "Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No



7.1.2	For <b>SvrgnDebt</b> element	INS-071.2	For the financial instrument "Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.1.3	For <b>Bd</b> element	INS-071.3	For the financial instrument " <i>Transferable securities referred to in point (b) of Article 4(1)(44) other than sovereign debt of Article 4(1)(61) of Directive 2014/65/EU</i> " the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.1.4	For <b>OthrTrfblScities</b> element	INS-071.4	For the financial instrument "Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.1.5	For <b>XchgTradgFnds</b> element	INS-071.5	For the financial instrument "Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.1.6	For <b>ClctvInvstmtUdrtkgs</b> element	INS-071.6	For the financial instrument "Units in collective investment undertakings other than ETFs" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this	No

			type of instrument, reported under the Settlement Internaliser block.	
7.1.7	For <b>MnyMktInstrm</b> element	INS-071.7	For the financial instrument "Money market instruments other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.1.8	For <b>EmssnAllwnc</b> element	INS-071.8	For the financial instrument "Emission allowances" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.1.9	For <b>OthrFinInstrms</b> element	INS-071.9	For the financial instrument "Other financial instruments" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of instrument, reported under the Settlement Internaliser block.	No
7.2	<p>For each type of financial instrument, the sum of total values reported for all Issuer CSDs must be equal to the overall total value of this type of instrument.</p> <p><i>&lt;SttlmIntlr&gt;.&lt;FinInstrm&gt;.&lt;Type of Financial Instrument&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Val&gt; = Sum of &lt;IssrCSD&gt;.&lt;FinInstrm&gt;.&lt;Type of Financial Instrument&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Val&gt;</i></p>			
7.2.1	For <b>Eqty</b> element	INS-072.1	For the financial instrument "Transferable securities referred to in point (a) of Article 4(1)(44) of Directive 2014/65/EU" the sum of the total values reported for all Issuer CSDs is not equal to the overall	No

			total value of this type of instrument, reported under the Settlement Internaliser block.	
7.2.2	For <b>SvrgnDebt</b> element	INS-072.2	For the financial instrument "Sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.2.3	For <b>Bd</b> element	INS-072.3	For the financial instrument " <i>Transferable securities referred to in point (b) of Article 4(1)(44) other than sovereign debt of Article 4(1)(61) of Directive 2014/65/EU</i> " the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.2.4	For <b>OthrTrfblScities</b> element	INS-072.4	For the financial instrument "Transferable securities referred to in point (c) of Article 4(1)(44) of Directive 2014/65/EU" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.2.5	For <b>XchgTradgFnds</b> element	INS-072.5	For the financial instrument "Exchange-traded funds as defined in point (46) of Article 4(1) of Directive 2014/65/EU" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No

7.2.6	For <b>CllctvInvstmtUdrtkgs</b> element	INS-072.6	For the financial instrument "Units in collective investment undertakings other than ETFs" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.2.7	For <b>MnyMktInstrm</b> element	INS-072.7	For the financial instrument "Money market instruments other than sovereign debt referred to in Article 4(1)(61) of Directive 2014/65/EU" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.2.8	For <b>EmssnAllwnc</b> element	INS-072.8	For the financial instrument "Emission allowances" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.2.9	For <b>OthrFinInstrms</b> element	INS-072.9	For the financial instrument "Other financial instruments" the sum of the total values reported for all Issuer CSDs is not equal to the overall total value of this type of instrument, reported under the Settlement Internaliser block.	No
7.3	<p>For each type of transaction, the sum of total volumes reported for all Issuer CSDs must be equal to the overall total volume of this type of transaction.</p> <p><i>&lt;SttlmIntlr&gt;.&lt;TxTp&gt;.&lt;Type of Transaction&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Vol&gt; = Sum of &lt;IssrCSD&gt;.&lt;TxTp&gt;.&lt;Type of Transaction&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Vol&gt;</i></p>			
7.3.1	For <b>SctiesBuyOrSell</b> element	INS-073.1	For the type of transaction "Purchase or sale of securities" the sum of total volumes reported for all Issuer CSDs is not equal to the	No

			overall total volume of this type of transaction, reported under the Settlement Internaliser block.	
7.3.2	For <b>CollMgmtOpr</b> element	INS-073.2	For the type of transaction "Collateral management operations" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of transaction, reported under the Settlement Internaliser block.	No
7.3.3	For <b>SctiesLndgOrBrrwg</b> element	INS-073.3	For the type of transaction "Securities lending and securities borrowing" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of transaction, reported under the Settlement Internaliser block.	No
7.3.4	For <b>RpAgrmt</b> element	INS-073.4	For the type of transaction "Repurchase transactions" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of transaction, reported under the Settlement Internaliser block.	No
7.3.5	For <b>OthrTxS</b> element	INS-073.5	For the type of transaction "Other securities transactions" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of transaction, reported under the Settlement Internaliser block.	No
7.4	<p>For each type of transaction, the sum of total values reported for all Issuer CSDs must be equal to the overall total value of this type of transaction.</p> <p><i>&lt;SttlmIntlr&gt;.&lt;TxTp&gt;.&lt;Type of Transaction&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Val&gt; = Sum of &lt;IssrCSD&gt;.&lt;TxTp&gt;.&lt;Type of Transaction&gt;.&lt;Aggt&gt;.&lt;Ttl&gt;.&lt;Val&gt;</i></p>			

7.4.1	For <b>SctiesBuyOrSell</b> element	INS-074.1	For the type of transaction "Purchase or sale of securities" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of transaction, reported under the Settlement Internaliser block.	No
7.4.2	For <b>CollMgmtOpr</b> element	INS-074.2	For the type of transaction "Collateral management operations" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of transaction, reported under the Settlement Internaliser block.	No
7.4.3	For <b>SctiesLndgOrBrrwg</b> element	INS-074.3	For the type of transaction "Securities lending and securities borrowing" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of transaction, reported under the Settlement Internaliser block.	No
7.4.4	For <b>RpAgrmt</b> element	INS-074.4	For the type of transaction "Repurchase transactions" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of transaction, reported under the Settlement Internaliser block.	No
7.4.5	For <b>OthrTxS</b> element	INS-074.5	For the type of transaction "Other securities transactions" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of transaction, reported under the Settlement Internaliser block.	No
7.5	<p>For each type of client, the sum of total volumes reported for all Issuer CSDs must be equal to the overall total volume of this type of client.</p> <p><math>\langle \text{SttlmIntlr} \rangle . \langle \text{ClntTp} \rangle . \langle \text{Type of Client} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle = \text{Sum of } \langle \text{IssrCSD} \rangle . \langle \text{TxBp} \rangle . \langle \text{Type of Client} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle</math></p>			

7.5.1	For <b>Prfssnl</b> element	INS-075.1	For the type of client "Professional clients as defined in point (10) of Article 4(1) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of client, reported under the Settlement Internaliser block.	No
7.5.2	For <b>Rtl</b> element	INS-075.2	For the type of client "Retail clients as defined in point (11) of Article 4(1) of Directive 2014/65/EU" the sum of total volumes reported for all Issuer CSDs is not equal to the overall total volume of this type of client, reported under the Settlement Internaliser block.	No
7.6	For each type of client, the sum of total values reported for all Issuer CSDs must be equal to the overall total value of this type of client. <SttlmIntlr>.< ClntTp >.<Type of Client>.<Aggt>.<Ttl>.<Val> = Sum of <IssrCSD>.<TxTp>.>.<Type of Client>.<Aggt>.<Ttl>.<Val>			
7.6.1	For <b>Prfssnl</b> element	INS-076.1	For the type of client "Professional clients as defined in point (10) of Article 4(1) of Directive 2014/65/EU" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of client, reported under the Settlement Internaliser block.	No
7.6.2	For <b>Rtl</b> element	INS-076.2	For the type of client "Retail clients as defined in point (11) of Article 4(1) of Directive 2014/65/EU" the sum of total values reported for all Issuer CSDs is not equal to the overall total value of this type of client, reported under the Settlement Internaliser block.	No
7.7	The sum of total volumes reported for all Issuer CSD blocks for cash transfers must be equal to the overall total volume of cash	INS-077	The sum of total volumes reported for all Issuer CSDs for cash transfers is not equal to the overall total.	No

	<p>transfers reported under the Settlement Internaliser block</p> <p><math>\langle \text{SttlmIntlr} \rangle . \langle \text{TtlCshTrf} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle = \text{Sum of} \langle \text{IssrCSD} \rangle . \langle \text{TtlCshTrf} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle</math></p>			
7.8	<p>The sum of total value reported for all Issuer CSD blocks for cash transfers must be equal to the overall total value of cash transfers reported under the Settlement Internaliser block.</p> <p><math>\langle \text{SttlmIntlr} \rangle . \langle \text{TtlCshTrf} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle = \text{Sum of} \langle \text{IssrCSD} \rangle . \langle \text{TtlCshTrf} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle</math></p>	INS-078	The sum of total value reported for all Issuer CSDs for cash transfers is not equal to the overall total.	No
7.9	<p>The sum of total values reported for all types of financial instruments, all types of transactions, and all types of clients must be equal to the overall total value.</p> <p><math>\langle \text{OvrllTtl} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle =</math></p> <p>Sum of (<math>\langle \text{FinInstrm} \rangle . \langle \text{Type of Financial Instrument} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle</math>) for all Types of FinInstrm =</p> <p>Sum of (<math>\langle \text{TxBp} \rangle . \langle \text{Type of Transaction} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle</math>) for all Types of Transactions =</p> <p>Sum of (<math>\langle \text{ClntTp} \rangle . \langle \text{Type of Client} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle</math>) for all Types of Clients</p>			



7.9.1	For <b>SttlmIntlr</b> element	INS-079.1	The sum of total values for all types of financial instruments, all types of transactions, and all types of clients is not equal to the overall total value within the Settlement Internaliser block.	Yes
7.9.2	For <b>IssrCSD</b> element	INS-079.2	The sum of total values for all types of financial instruments, all types of transactions, and all types of clients is not equal to the overall total value within the Issuer CSD block.	Yes
7.10	<p>The sum of total volumes reported for all types of financial instruments, all types of transactions, and all types of clients must be equal to the overall total volume.</p> <p><math>\langle \text{OvrllTtl} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle =</math></p> <p>Sum of <math>(\langle \text{FinInstrm} \rangle . \langle \text{Type of Financial Instrument} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle)</math> for all Types of FinInstrm =</p> <p>Sum of <math>(\langle \text{TxTp} \rangle . \langle \text{Type of Transaction} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle)</math> for all Types of Transactions =</p> <p>Sum of <math>(\langle \text{ClntTp} \rangle . \langle \text{Type of Client} \rangle . \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle)</math> for all Types of Clients</p>			
7.10.1	For <b>SttlmIntlr</b> element	INS-0710.1	The sum of total volumes for all types of financial instruments, all types of transactions, and all types of clients is not equal to the overall total volumes within the Settlement Internaliser block.	Yes
7.10.2	For <b>IssrCSD</b> element	INS-0710.2	The sum of total volumes for all types of financial instruments, all types of transactions, and all types of clients is not equal to the overall total volumes within the Issuer CSD block.	Yes
7.11	<p>The Failed Rate Volume % for the overall total must be consistent to the corresponding Aggregate Failed and Aggregate Total data:</p> <p><math>\langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Vol} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Vol} \rangle = \langle \text{FaildRate} \rangle . \langle \text{VolPctg} \rangle</math></p>			

7.11.1	For <b>SttlmIntlr</b> element	INS-0711.1	The Failed Rate Volume % for the Overall total is not consistent to the corresponding Aggregate Failed and Aggregate Total data within the Settlement Internaliser block.	Yes
7.11.2	For <b>IssrCSD</b> element	INS-0711.2	The Failed Rate Volume % for the Overall total is not consistent to the corresponding Aggregate Failed and Aggregate Total data within the Issuer CSD block.	Yes
7.12	The Failed Rate Value % for the overall total must be consistent to the corresponding Aggregate Failed and Aggregate Total data: $\langle \text{Aggt} \rangle . \langle \text{Faild} \rangle . \langle \text{Val} \rangle * 100 / \langle \text{Aggt} \rangle . \langle \text{Ttl} \rangle . \langle \text{Val} \rangle = \langle \text{FaildRate} \rangle . \langle \text{Val} \rangle$			
7.12.1	For <b>SttlmIntlr</b> element	INS-712.1	The Failed Rate Value % for the Overall total is not consistent to the corresponding Aggregate Failed and Aggregate Total data within the Settlement Internaliser block.	Yes
7.12.2	For <b>IssrCSD</b> element	INS-712.2	The Failed Rate Value % for the Overall total is not consistent to the corresponding Aggregate Failed and Aggregate Total data within the Issuer CSD block.	Yes
<b>8. Consistency validation</b>				
8.1	The filename of a newly received file must either relate to a new  <Sender><Key1> combination with <Key2> (i.e. version) set to "0001", or a previously submitted <Sender><Key1> combination with <Key2> (i.e. version) set to the	INS-081	If <Sender>+<Key1> combination does not exist in DB and Version !=1:  It is the first time that the System receives an Internalised Settlement report for the given CA, Country, LEI and Quarter/Year and therefore its version should be set to 0001.	No

	<p>previous Version increased by 1 (see paragraph 25).</p>		<p>If &lt;Sender&gt;+&lt;Key1&gt; combination exists in DB, and Version number (Key2) is less than {PreviousVersion+1}: Version [Key2] of the Internalised Settlement report has already been submitted in the past to the System. A new version may be submitted.</p> <p>If &lt;Sender&gt;+&lt;Key1&gt; combination exists in DB, and Version number (Key2) is greater than {PreviousVersion+1}: Version [Key2] of the Internalised Settlement report is higher than the expected version; its previous version received by the System was {PreviousVersion}.</p>	
8.2	<p>A report with RptSts=NEWT must submit an IS entry that does not exist in the CSDR database.</p> <p>A report with RptSts=AMND must refer to a valid IS entry in the CSDR database.</p> <p>A report with RptSts=CANC must refer to a valid IS entry in the CSDR database.</p>	INS-082	<p>If RptSts=NEWT: The submitted Internalised Settlement of CA [CA] with LEI [LEI], Country code of operation [Brnchld] and Reporting period [Quarter]/[Year] already exists in the System as a valid record.</p> <p>If RptSts=AMND: No Internalised Settlement report of CA [CA] with LEI [LEI], Country code of operation [Brnchld] and Reporting period [Quarter]/[Year] to be updated exists in the System as a valid record.</p>	No

			<p>If RptSts=CANC:</p> <p>No Internalised Settlement of CA [CA] with LEI [LEI], Country code of operation [Brnchld] and Reporting period [Quarter]/[Year] to be cancelled exists in the System as a valid record.</p>	
8.3	To accept an SetIn report by a CA, the CA contact details of the Legal, Business, and IT liaison must be populated	INS-083	System cannot accept an Internalised Settlement report unless the CA Legal, Business and IT Representative details are fully populated. Please populate through the respective ESMA Extranet CSDR page.	No
8.4	To accept an SetIn report by a CA, the reporting period cannot be a future reporting period	INS-084	System cannot accept an Internalised Settlement report for a future reporting period.	No
8.5	To accept a SetIn report by a CA, the reporting period cannot be before July 2019	INS-085	System cannot accept an Internalised Settlement report for a reporting period before July 2019, which forms the first reporting period.	No

### 6.3 Annex III: Email message templates

60. The email sent to the CAs to remind them the deadline for submitting an Internalised Settlement Report has passed without ESMA receiving valid information from the CA will follow the template below:

To	<CaContactEmail>
CC	None
Subject	ESMA Register CSDRS9: Overdue Internalised Settlement Report submission for quarter <Quarter>/<Year>
Body	<p>Your country &lt;CountryCode&gt; has not submitted Internalised Settlement Reports for &lt;Quarter&gt;/&lt;Year&gt; by their due date of &lt;Deadline&gt;.</p> <p>Please submit your report the soonest possible. Alternatively, if you have no report to submit, please inform ESMA by sending an email to &lt;EsmaContactEmail&gt;.</p> <p>If you require technical assistance for submitting your report(s), please contact ESMA at &lt;EsmaContactEmail&gt;.</p>
Parameters	<p>&lt;CaContactEmail&gt; = email addresses of CA Contact details, as per relevant Use case</p> <p>&lt;Quarter&gt; = the quarter of the just expired reporting period</p> <p>&lt;Year&gt; = the year of the just expired reporting period</p> <p>&lt;CountryCode&gt; = the country code that has not submitted a report</p> <p>&lt;Deadline&gt; = the deadline (as per the Assumption section of the relevant Use Case)</p> <p>&lt;EsmaContactEmail&gt; = the email of ESMA team monitoring submissions (defined in a system parameter file)</p>

61. The email sent to the CAs to remind them the deadline for submitting an Internalised Settlement Report is approaching will follow the template below:

To	<CaContactEmail>
CC	None
Subject	ESMA Register CSDRS9: Deadline for Internalised Settlement Report submission for <Quarter>/<Year> is approaching
Body	<p>The deadline for submitting Internalised Settlement Reports for &lt;Quarter&gt;/&lt;Year&gt; is on &lt;Deadline&gt;.</p> <p>If you require technical assistance for submitting your report(s), please contact ESMA at &lt;EsmaContactEmail&gt;.</p>
Parameters	<p>&lt;CaContactEmail&gt; = email addresses of CA Contact details, as per relevant Use Case</p> <p>&lt;Quarter&gt; = the quarter of the just expired reporting period</p> <p>&lt;Year&gt; = the year of the just expired reporting period</p> <p>&lt;Deadline&gt; = the deadline (as per the Assumption section of the relevant Use Case)</p> <p>&lt;EsmaContactEmail&gt; = the email of ESMA team monitoring submissions (defined in a system parameter file)</p>

62. The email sent to the CAs to remind them the deadline for submitting a Potential Risks Report has passed without ESMA receiving information from the CA will follow the template below:

To	<CaContactEmail>
CC	None
Subject	ESMA Register CSDRS9: Overdue Potential Risks Report submission for quarter <Quarter>/<Year>

Body	<p>Your country &lt;CountryCode&gt; has not submitted a Potential Risks Report for &lt;Quarter&gt;/&lt;Year&gt; by its due date of &lt;Deadline&gt;.</p> <p>Please submit your report the soonest possible.</p> <p>If you require technical assistance for submitting your report, please contact ESMA at &lt;EsmaContactEmail&gt;.</p>
Parameters	<p>&lt;CaContactEmail&gt; = email addresses of CA Contact details, as per relevant Use Case</p> <p>&lt;Quarter&gt; = the quarter of the just expired reporting period</p> <p>&lt;Year&gt; = the year of the just expired reporting period</p> <p>&lt;CountryCode&gt; = the country code that has not submitted a report</p> <p>&lt;Deadline&gt; = the deadline (as per the Assumption section of the relevant Use Case)</p> <p>&lt;EsmaContactEmail&gt; = the email of ESMA team monitoring submissions (defined in a system parameter file)</p>

63. The email sent to the CAs to remind them the deadline for submitting a Potential Risks Report is approaching will follow the template below:

To	<CaContactEmail>
CC	None
Subject	ESMA Register CSDRS9: Deadline for Potential Risks Report submission for <Quarter>/<Year> is approaching
Body	<p>The deadline for submitting the Potential Risks Reports for &lt;Quarter&gt;/&lt;Year&gt; is on &lt;Deadline&gt;.</p> <p>If you require technical assistance for submitting your report(s), please contact ESMA at &lt;EsmaContactEmail&gt;.</p>

<b>Parameters</b>	<p>&lt;CaContactEmail&gt; = email address of CA Contact details, as per relevant Use Case</p> <p>&lt;Quarter&gt; = the quarter of the just expired reporting period</p> <p>&lt;Year&gt; = the year of the just expired reporting period</p> <p>&lt;Deadline&gt; = the deadline (as per the Assumption section of the relevant Use Case)</p> <p>&lt;EsmaContactEmail&gt; = the email of ESMA team monitoring submissions (defined in a system parameter file)</p>
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64. The email sent to the CAs to confirm that a Potential Risks Report is received by ESMA will follow the template below:

<b>To</b>	<CaContactEmail>
<b>CC</b>	None
<b>Subject</b>	ESMA Register CSDRS9: Potential Risks receipt confirmation for <Quarter>/<Year>
<b>Body</b>	The current email forms confirmation of receipt of the Potential Risks report of <CountryCode> for <Quarter>/<Year>
<b>Parameters</b>	<p>&lt;CaContactEmail&gt; = email addresses of CA Contact details, as per relevant Use Case</p> <p>&lt;Quarter&gt; = the quarter of the just expired reporting period</p> <p>&lt;Year&gt; = the year of the just expired reporting period</p> <p>&lt;CountryCode&gt; = the country code that has not submitted a report</p> <p>&lt;EsmaContactEmail&gt; = the email of ESMA team monitoring submissions (defined in a system parameter file)</p>

65. The email sent to the CAs to notify them that a feedback file for an Internalised Settlement report is available on the HUB or through the ESMA Secured Web Interface will follow the template below:



To	<p>&lt;CaContactEmail&gt; for submissions through Extranet</p> <p>&lt;CaLdapEmail&gt; for submissions through HUBEX</p>
CC	None
Subject	ESMA Register CSDRS9: Feedback file for a Internalised Settlement report submission for <Quarter>/<Year>
Body	<p>Your file &lt;Filename&gt; has been processed and has been &lt;Result&gt;. Please download the feedback file for more details.</p> <p>&lt;if Result="rejected"&gt;</p> <p>If you require technical assistance for submitting your report(s), please contact ESMA at &lt;EsmaContactEmail&gt;.</p> <p>&lt;/if&gt;</p>
Parameters	<p>&lt;CaContactEmail&gt; = email addresses of CA Contact details, as per relevant Use Case</p> <p>&lt;CaLdapEmail&gt; = the email address fetched from LDAP</p> <p>&lt;Quarter&gt; = the quarter of the just expired reporting period</p> <p>&lt;Year&gt; = the year of the just expired reporting period</p> <p>&lt;Filename&gt; = The filename of the submitted file</p> <p>&lt;Result&gt; = "accepted" if feedback file status is ACPT; "rejected" if feedback file status is CRPT or RJCT.</p> <p>&lt;EsmaContactEmail&gt; = the email of ESMA team monitoring submissions (defined in a system parameter file)</p>

## 6.4 Annex IV: File naming examples

66. Example 1:

- Reporting entity (CA): DE

- Settlement Internaliser place of establishment: DE
- Settlement internaliser country of operation: DE
- XML filename: “NCADE\_DATISR\_CSDR9\_DE-3157006IAVSO21FPLG03-2019-Q1\_0001.xml”
- Zip filename (suffixed with timestamp): “NCADE\_DATISR\_CSDR9\_DE-3157006IAVSO21FPLG03-2019-Q1\_0001\_20190403151312.zip”

67. Example 2:

- Reporting entity (CA): GR
- Settlement Internaliser place of establishment: GR
- Settlement internaliser country of operation: IT
- XML filename: “NCAGR\_DATISR\_CSDR9\_IT-3157886IAVSO21FPLG03-2019-Q1\_0001.xml”
- Zip filename (suffixed with timestamp): “NCAGR\_DATISR\_CSDR9\_IT-3157886IAVSO21FPLG03-2019-Q1\_0001\_20190403151312.zip”

68. Example 3:

- Reporting entity (CA): GR
- Settlement Internaliser place of establishment: GR
- Settlement internaliser country of operation: Third country State
- XML filename: “NCAGR\_DATISR\_CSDR9\_TS-3153306IAVSO21FPLG03-2019-Q1\_0001.xml”
- Zip filename (suffixed with timestamp): “NCAGR\_DATISR\_CSDR9\_TS-3153306IAVSO21FPLG03-2019-Q1\_0001\_20190403151312.zip”

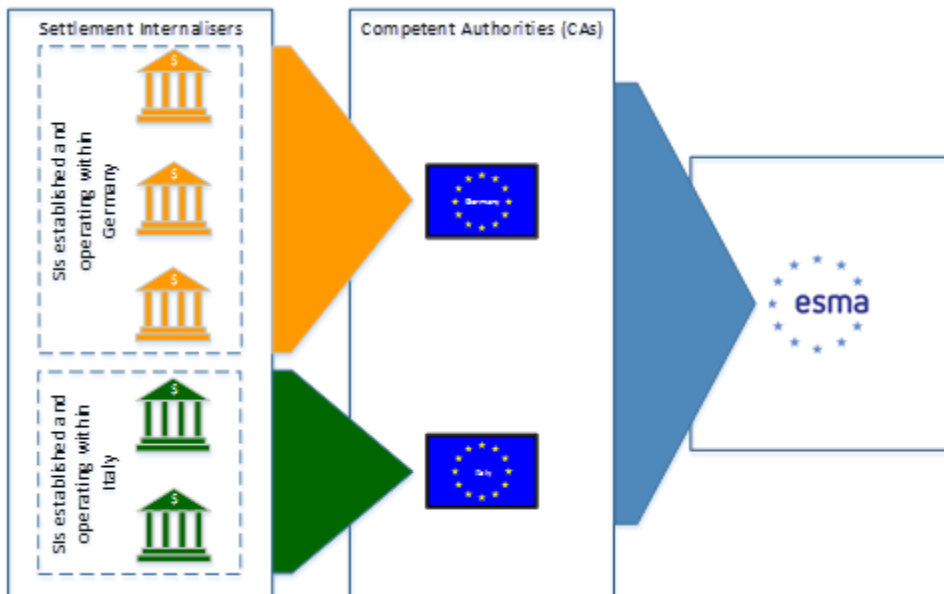
69. Example 4 (applicable for example of paragraph 72):

- Reporting entity (CA): DE
- Settlement Internaliser place of establishment (non-EU based head office): ZW
- Settlement internaliser country of operation (branch operating within the EU): DE

- XML filename: “NCADE\_DATISR\_CSDR9\_DE-3912003WX2IHW9BSEP43-2019-Q1\_0001.xml”
- Zip filename (suffixed with timestamp): “NCADE\_DATISR\_CSDR9\_DE-3912003WX2IHW9BSEP43-2019-Q1\_0001\_20190403151312.zip”

## 6.5 Annex V: Internalised Settlement reports - Examples for Setln identification

70. Example 1: Submission of Internalised Settlement reports by EU-established Settlement Internalisers (Germany and Italy)

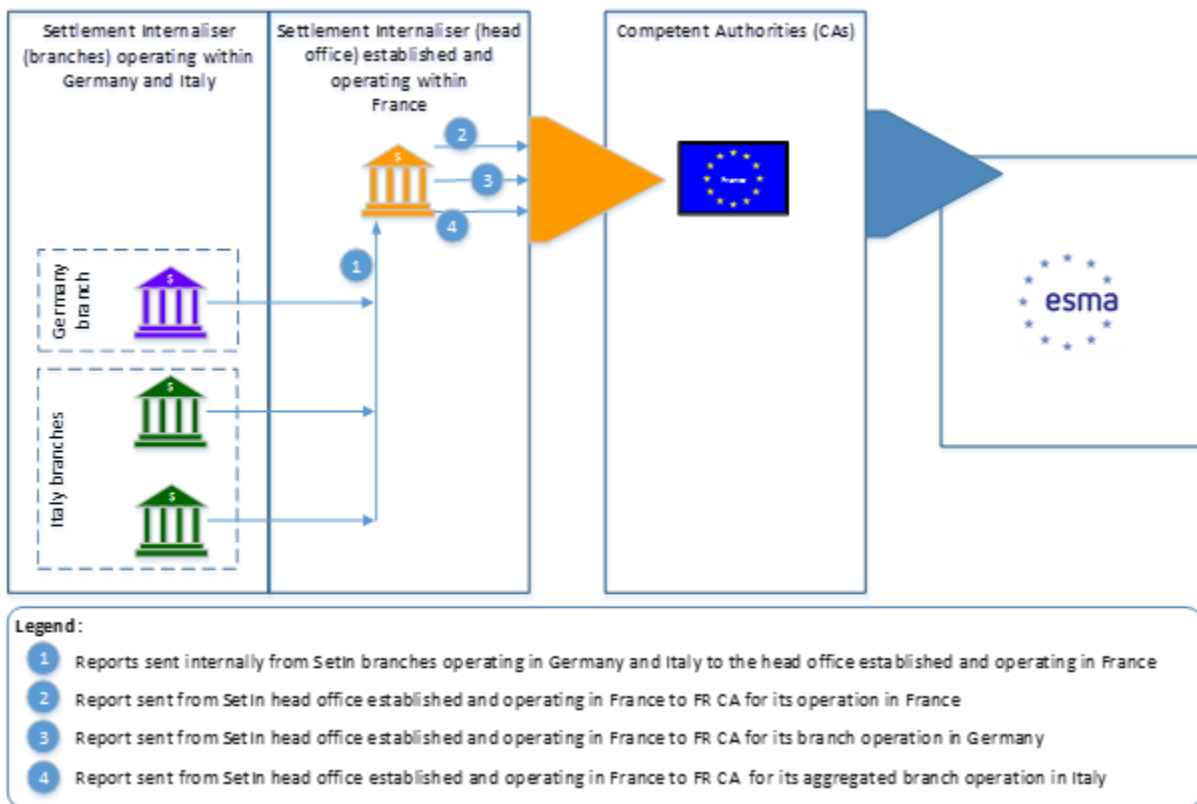


SI Identification	XML element	DE CA - reporting values	IT CA - reporting values
LEI Identifier <sup>4</sup>	LEI	3912003WX2IHW9B SEP43	213800E5JT257M7 W5O29

<sup>4</sup> The LEI identification is used to uniquely identify the Settlement Internalisers that submit reports. For head-offices and branches of Settlement Internalisers established within the EU, Settlement Internalisers must submit reports providing the LEI of the head-office (EU). For branches operating in the EU of Settlement Internalisers established outside the EU, branches must submit their reports providing the LEI of the head-office (non-EU).

Country Code (country of establishment) <sup>5</sup>	Ctry	DE	IT
Branch Country Code (Country of operation) <sup>6</sup>	Brnchld	<blank>	<blank>

71. Example 2: Submission of Internalised Settlement reports by EU-established Settlement Internalisers (France), having branches operating within the EU (Germany and Italy)



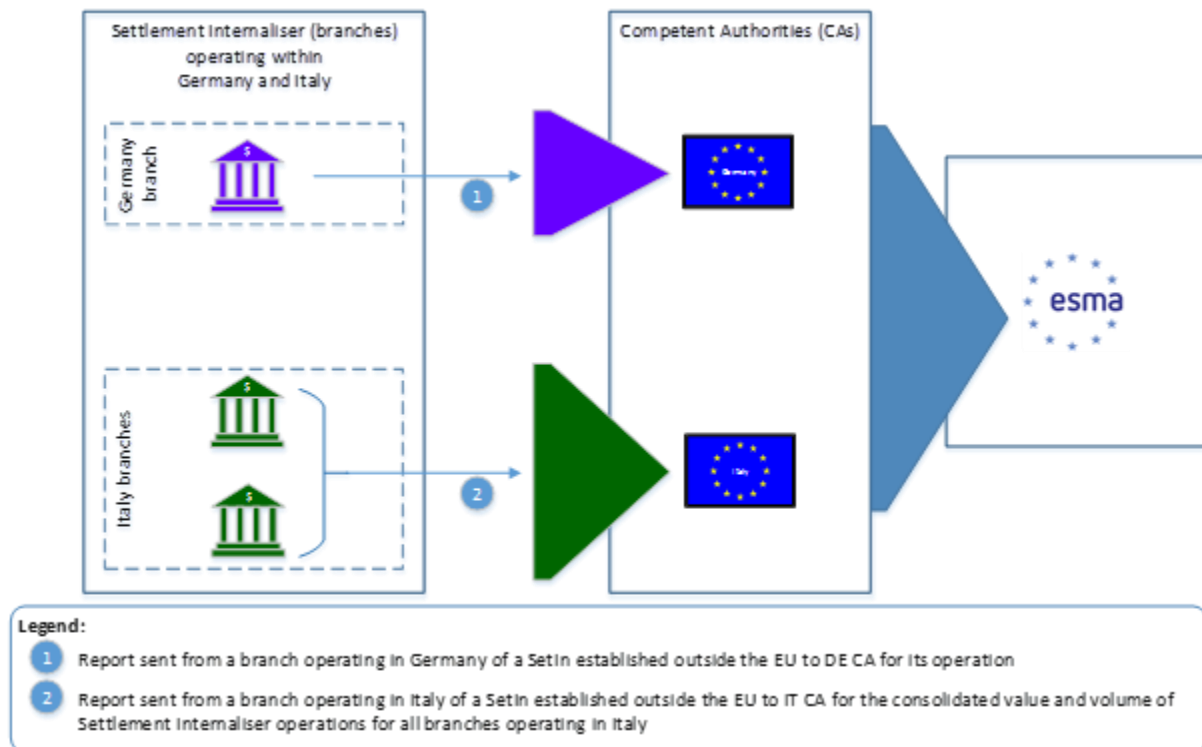
<b>SI Identification</b>	<b>FR CA - reporting values</b>
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<sup>5</sup> The country code is used to identify the country of the place of establishment of the Settlement Internaliser (head-office) when the Settlement Internaliser is established within the EU, or the place of operation (branch) when the Settlement Internaliser is established outside the EU.

<sup>6</sup> The branch country code (ISO 3166) is used to identify the country of the branch of a Settlement Internaliser established within the EU when the report concerns data relating to a branch(es) operating in a different jurisdiction than the place of establishment of the Settlement Internaliser (head-office). For branches operating within the EU, the country code (ISO 3166) of the place where the branch operates must be provided. If the report concerns data relating to branches of EU Settlement Internalisers operating outside the EU, the code 'TS' must be used. If the report concerns data relating to branches of non-EU established Settlement Internalisers operating within the EU, the branch country code should not be provided. A valid ISO 3166 2-character code should be used, apart from the case where the 2-characters 'TS' code is used.

	XML element	Report (2)	Report (3)	Report (4)
LEI Identifier	LEI	969500BQRMP Z4F9HTD84	969500BQRMP Z4F9HTD84	969500BQRMP Z4F9HTD84
Country Code (country of establishment)	Ctry	FR	FR	FR
Branch Country Code (Country of operation)	BrnchId	<blank>	DE	IT

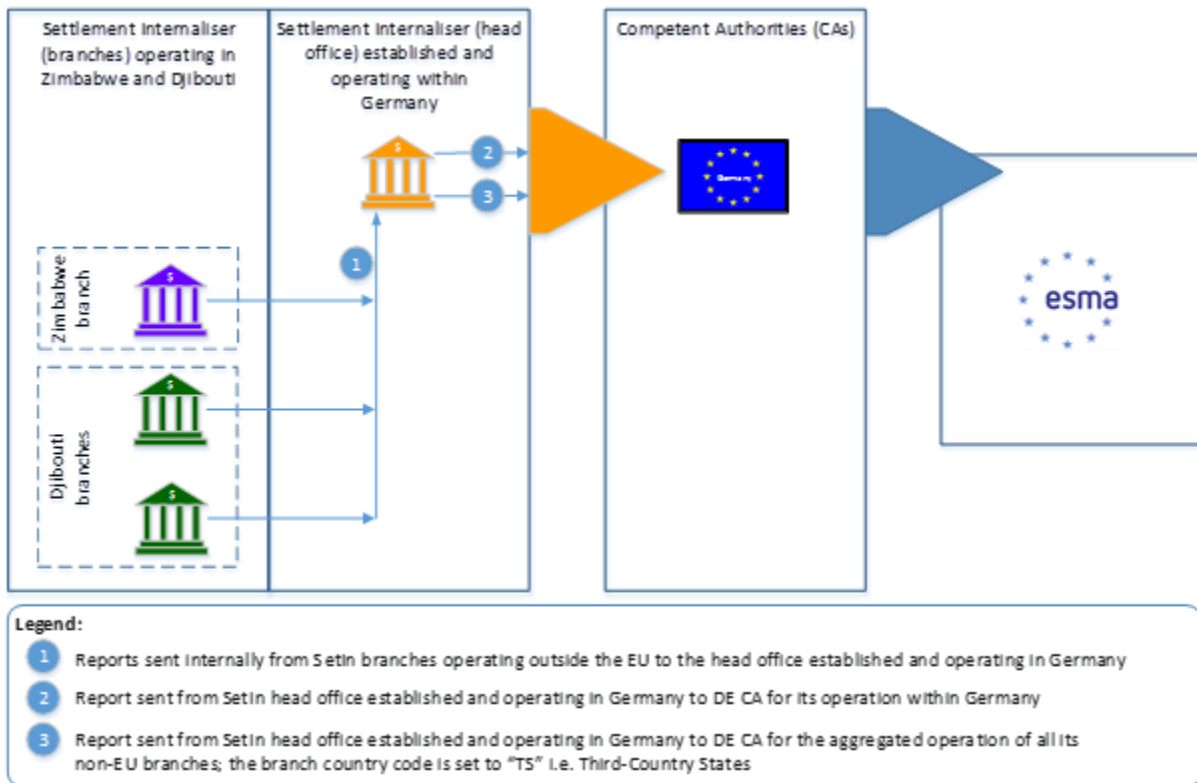
72. Example 3: Submission of Internalised Settlement reports by non-EU-established Settlement Internalisers, having branches operating within the EU (Germany and Italy)



SI Identification	XML element	DE CA - reporting values	IT CA - reporting values
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LEI Identifier	LEI	3912003WX2IHW9B SEP43	213800E5JT257M7 W5O29
Country Code (country of establishment) <sup>7</sup>	Ctry	DE	IT
Branch Country Code (Country of operation)	Brnchld	<blank>	<blank>

73. Example 4: Submission of Internalised Settlement reports by EU-established Settlement Internaliser (Germany), having branches operating outside the EU (Zimbabwe and Djibouti)



SI Identification		DE CA - reporting values
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<sup>7</sup>In the case of non-EU established SetIn having branches operating within the EU, the EU based branch(es) are responsible to submit data to the respective CA of the country where they are operate. Hence, the reports submitted by this/these branch(es) should report the country code of their place of operation within the Country Code of establishment element. The country code of the operation of the branch (i.e., DE, IT) is reported within the 'Country Code of establishment' element, since it is the branch that is responsible to submit the report to the CA and not the non-EU head office.

	XML element	Report (2)	Report (3)
LEI Identifier	LEI	3912003WX2IHW9 BSEP43	3912003WX2IHW9 BSEP43
Country Code (country of establishment)	Ctry	DE	DE
Branch Country Code (Country of Operation)	Brnchld	<blank>	TS