**ISO 20022**

Securities Markets Regulatory Reporting  
(CSDR Internalised Settlement and Settlement Fails Reporting)

**Message Definition Report** **- Part 1**

Approved by the ISO 20022 Securities SEG on 27 January 2020

Edition January 2020

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**Preliminary note:**

The Message Definition Report (MDR) is made of three parts:

**MDR Part 1**

This describes the contextual background required to understand the functionality of the proposed message set. Part 1 is produced by the submitting organisation that developed or maintained the message set in line with a MDR Part1 template provided by the ISO 20022 Registration Authority (RA) on [www.iso20022.org](http://www.iso20022.org)

**MDR Part 2**

This is the detailed description of each message definition of the message set. Part 2 is produced by the RA using the model developed by the submitting organisation.

**MDR Part 3**

This is an extract of the ISO 20022 Business Model describing the business concepts used in the message set. Part 3 is an Excel document produced by the RA.

# Introduction

## Terms and definitions

The following terms are reserved words defined in ISO 20022 – Part1. When used in this document, they will follow the UpperCamelCase notation.

|  |  |
| --- | --- |
| Term | Definition |
| BusinessRole | Functional role played by a business actor in a particular BusinessProcess or BusinessTransaction. |
| Participant | Involvement of a BusinessRole in a BusinessTransaction. |
| BusinessProcess | Unrealized definition of the business activities undertaken by BusinessRoles within a BusinessArea whereby each BusinessProcess fulfils one type of business activity and whereby a BusinessProcess may include and extend other BusinessProcesses. |
| BusinessTransaction | Particular solution that meets the communication requirements and the interaction requirements of a particular BusinessProcess and BusinessArea. |
| MessageDefinition | Formal description of the structure of a MessageInstance. |

## Glossary

The following is a list of abbreviations and acronyms used in the document.

|  |  |
| --- | --- |
| Abbreviation/ Acronym | Definition |
| BAH | Business Application Header |
| CSDR | Central Securities Depositories Regulation (Regulation (EU) No 909/2014) |
| CA | Competent Authority |
| EEA | European Economic Area |
| ESMA | European Securities and Markets Authority |
| EU | European Union |
| NCA | National Competent Authority |
| CSD | Central Securities Depository |
| SA | Supervisory Authority |
| SEG | Standards Evaluation Group |
| SWIFT | Society for Worldwide Interbank Financial Telecommunication |
| TC | Third Country |

## Document Scope and Objectives

This document is the first part of the ISO 20022 Message Definition Report (MDR) that describes the BusinessTransactions and underlying message set. For the sake of completeness, the document may also describe BusinessActivities that are not in the scope of the project.

This document sets:

* The BusinessProcess scope (business processes addressed or impacted by the project)
* The BusinessRoles involved in these BusinessProcesses

The main objectives of this document are:

* To explain what BusinessProcesses and BusinessActivities these MessageDefinitions have addressed
* To give a high level description of BusinessProcesses and the associated BusinessRoles
* To document the BusinessTransactions and their Participants (sequence diagrams)
* To list the MessageDefinitions

## References

The version of this MDR Part I related to the Internalised Settlement reporting, the auth.072.001.01 message, was approved by the ISO 20022 Securities SEG on 24 Sep 2018 and published by the Registration Authority on 1 Oct 2018.

This version has been edited to include the two additional messages relating to the Settlement Fails reporting, auth.100.001.01 and auth.101.001.01. It is now submitted for approval by the SEG.

| Document | Version | Date | Author |
| --- | --- | --- | --- |
| 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 98/26/EC and 2014/65/EU and Regulation (EU) No 236/2012 | N/A | 2014-07-23 | European Parliament and Council |
| Commission Delegated Regulation (EU) 2017/391 | N/A | 2016-11-11 | European Commission |
| Commission Implementing Regulation (EU) 2017/393 | N/A | 2016-11-11 | European Commission |
| Guidelines on Internalised Settlement Reporting under Article 9 of CSDR | N/A | 2018-03-28 | ESMA |
| CP - Guidelines on Settlement Fails Reporting under Article 7(1) of CSDR | N/A | 2018-12-20 | ESMA |

# Scope and Functionality

## Scope

This Message Definition Report covers a set of three (3) ISO 20022 MessageDefinitions developed by European Securities and Markets Authority (ESMA) in close collaboration with SWIFT and submitted to the approval of the ISO 20022 Securities Standards Evaluation Group (SEG). The first message for internalised settlement reports – auth.072.001.01 was submitted and approved in October 2018. This edited MDR Part I relates to the settlement fails report. These MessageDefinitions are designed to support the reporting of internalised settlement data and settlements fails data..

With respect to Internalised Settlement reporting, in accordance with Regulation (EU) No 909/2014[[1]](#footnote-2) settlement internalisers and competent authorities are to report and transmit information on internalised settlements using standard forms, templates and procedures. 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. ESMA has consequently decided to build an IT System composed of a database allowing receiving internalised settlement data from CAs in the ISO 20022 format.

According to Article 7(1) of CSDR, for each securities settlement system it operates, a CSD shall establish a system that monitors settlement fails of transactions in financial instruments referred to in Article 5(1). It shall provide regular reports to the competent authority and relevant authorities, as to the number and details of settlement fails and any other relevant information, including the measures envisaged by CSDs and their participants to improve settlement efficiency. The competent authorities shall share with ESMA any relevant information on settlement fails.

The Commission Delegated Regulation (EU) 2018/1229 specifies the details of the reports on settlement fails referred to in Article 7(1) of CSDR.

## MessageDefinitions and Functionality

The CSDR Internalised Settlement and Settlement Fails Reporting business flows may be detailed into two major parts:

* Collection of internalised settlement data
* Collection of Settlement fails data

The following types of messages that are exchanged:

* Internalised Settlement data reporting message
* Monthly Settlement Fails data reporting message ()
* Annual Settlement Fails data reporting message
* Status advice (feedback) message

1. These messages are to be used with the ISO 20022 Business Application Header (head.001). The schema and more information about the Business Application Header (BAH) can be found on the www.iso20022.org web site

### Internalised Settlement Data Reporting Message

Each reporting agent within the scope of Article 9(1) of CSDR must report internalised settlement data on a quarterly basis. The reports on internalised settlements provide detailed information on the aggregated volume and value of settlement instructions settled by settlement internalisers outside securities settlement systems, specifying, inter alia:

* Asset class (Type of financial instruments)
* Type of securities transactions
* Type of clients
* Issuer CSDs

The internalised settlement reporting message has been developed both to meet the CSR requirements and also to be generic so that they can be used by similar regulations in use by others. Where something is specific to CSDR, a usage guideline has been defined to specify the CSDR specific requirement.

The Internalised Settlement data reporting message is used to collect the aggregated information (volume and value) on internalised settlement instructions (settled and failed).

|  |  |
| --- | --- |
| **MessageDefinition** | **Message Identifier** |
| Settlement Internaliser Report | auth.072 |

### Settlement Fails Data Reporting Messages

To support settlement fails data, two messages will be required.

* The monthly settlement fail data report is used to collect monthly and daily aggregated data on the number and the nature of settlement transactions which failed to settle on their intended settlement day.
* The annual settlement fail data report is used to collect annual aggregated data on the number and the nature of settlement transactions which failed to settle on their intended settlement day.

|  |  |
| --- | --- |
| **MessageDefinition** | **Message Identifier** |
| SettlementFailsMonthlyReport | auth.100 |
| SettlementFailsAnnualReport | auth.101 |

### Other Messages

To support internalised settlement data reporting, the following ISO message will be used, i.e., feedback on the above submitted data, as well as associated reference information to be provided by the ESMA to National Competent Authorities:

|  |  |
| --- | --- |
| **MessageDefinition** | **Message Identifier** |
| Financial Instrument Reporting Status Advice | auth.031 |

Please note that auth.031 has been approved as part of the Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) message set.

# BusinessRoles and Participants

A BusinessRole represents an entity (or a class of entities) of the real world, physical or legal, a person, a group of persons, a corporation. Examples of BusinessRoles: “Financial Institution”, “ACH”, “CSD”.

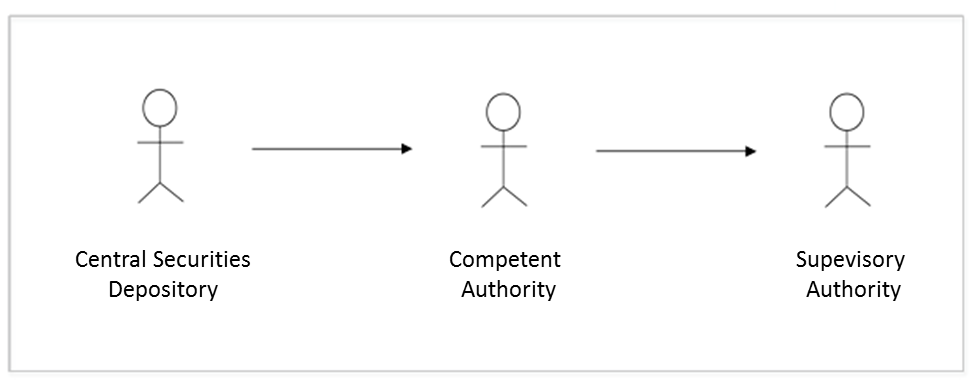
A Participant is a functional role performed by a BusinessRole in a particular BusinessProcess or BusinessTransaction: for example the “user” of a system, “debtor”, “creditor”, “investor” etc.

The relationship between BusinessRoles and Participants is many-to-many. One BusinessRole (that is, a person) can be involved as different Participants at different moments in time or at the same time: "user", "debtor”, "creditor", "investor", etc. Different BusinessRoles can be involved as the same Participant.

In the context of the Internalised Settlement reporting, the high-level BusinessRoles and typical Participants can be represented as follows.



In the context of Settlement fails reporting, the high-level BusinessRoles and typical Participants can be represented as follows.



## Participants and BusinessRoles Definitions

**Internalised Settlement Data**

| **Participants and BusinessRoles definitions** | |
| --- | --- |
| **Description** | **Definition** |
| **Participants** | |
| Reporting Entity | Any entity that has to report under the scope of Article 9(1) of CSDR or of Article 7(1) of CSDR. This data is reported through the responsible CA. |
| Competent Authority | Entity which regulates reporting entities and collects and transmits data to ESMA. |
| Supervisory Authority | Entity which collects and validates data from all competent authorities. |
| **BusinessRoles** | |
| ESMA | European Securities and Markets Authority. A Supervisory Authority performing regulatory tasks. |
| NCA | National Competent Authority Competent Authority designated by each Member State in accordance with Article 11 of CSDR. |
| Settlement Internaliser | Entity for which data is reported. |
| CSD | Central Securities Depository |

## BusinessRoles and Participants Table

|  |  |  |  |
| --- | --- | --- | --- |
| BusinessRoles \ Participants | Reporting Entity | Competent Authority | Supervisory Authority |
| ESMA |  |  | X |
| NCA |  | X |  |
| Settlement Internaliser | X |  |  |
| CSD | X |  |  |

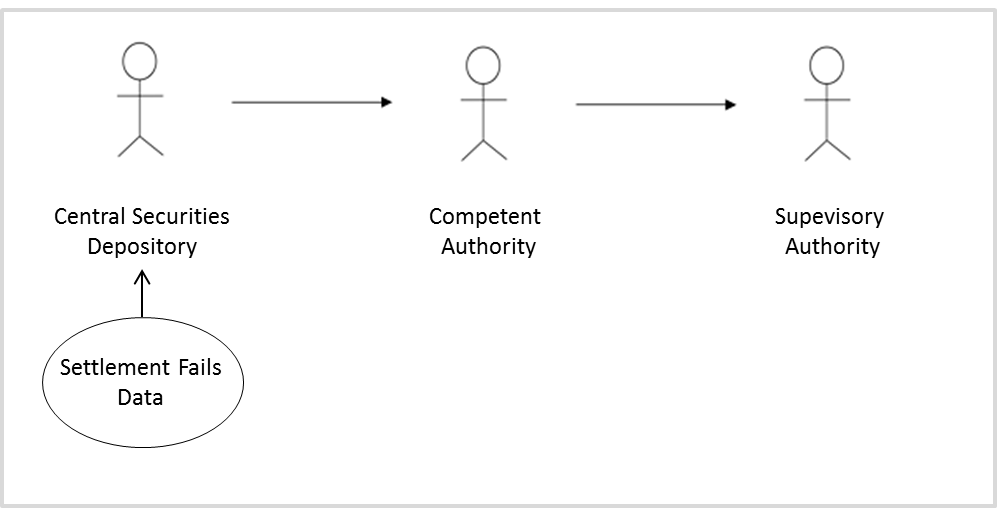
# BusinessProcess Description

The two diagrams below depict the high level BusinessProcesses covered by this project. The aim of the below is to describe the high-level scope of the project, not to be exhaustive.



Internalised Settlement data submission

|  |  |
| --- | --- |
| Item | Description |
| Definition | A Reporting Entity must submit aggregated information on all securities transactions that have been settled outside securities settlement systems, on a quarterly basis. The report contains aggregated information on the value and volume of all internalised settlement instructions (settled and failed) that have been performed during the period covered by the report, for financial instruments, types of transactions, types of clients and cash transfers. |
| Trigger | Data is submitted quarterly. |
| Pre-conditions | Settled/ Failed transactions have been executed outside securities settlement systems. |
| Post-conditions | The Reporting Entity has received a status advice related to the internalised settlement report message. |
| Role | Reporting Entity |



Settlement fails data submission

|  |  |
| --- | --- |
| Item | Description |
| Definition | A Reporting Entity must submit aggregated information on all securities transactions that failed to settle on the intended settlement date for each settlement system it operates, on a monthly and on a yearly basis. The report contains aggregated information in volume and value of all settlement instructions (settled and failed) that have been performed during the period covered by the report, for on the participants, by currencies, type of financial instruments, type of transactions as well as the nature of the fails, the participants and the proposed measures to improve settlement efficiency. |
| Trigger | Data is submitted monthly and yearly. |
| Pre-conditions | Settled/ Failed transactions have been executed on a securities settlement system. |
| Post-conditions | The Reporting Entity has received a status advice related to the settlement fails report message. |
| Role | Reporting Entity |

# Description of Business Activities

This section presents the different BusinessActivities within each BusinessProcess. BusinessActivities of a process are described in swim lane diagrams and are referred in this document as activity diagrams.

The development of an activity diagram is part of the ISO 20022 modelling process and allows capturing the requirements.

The activity diagram provides a zoom-in on the BusinessActivities taking place during each of the BusinessProcesses described in Section 4. It also shows the BusinessActivities that are triggered when another BusinessActivity has a negative result.

What is the activity diagram about?

* It is a diagram representing the ‘common lifecycle’ of a BusinessProcess
* A start point ⚫ shows where the lifecycle of the BusinessProcess commences and the end points show End point where the lifecycle may possibly end
* A lozenge means that a choice between several actions can be made
* A bar means that several actions are initiated in parallel
* The flow of activities between the involved Participants (parties)
* BusinessActivities may result in different actions, that is, information is conveyed from one party to another party.

Both in-scope and out-of-scope activities are included, with a different level of details. There are no information requirements for out-of-scope activities, except that they should be clearly identified in the diagram.

Activity diagrams are always accompanied with a text describing the BusinessActivities and their interactions.

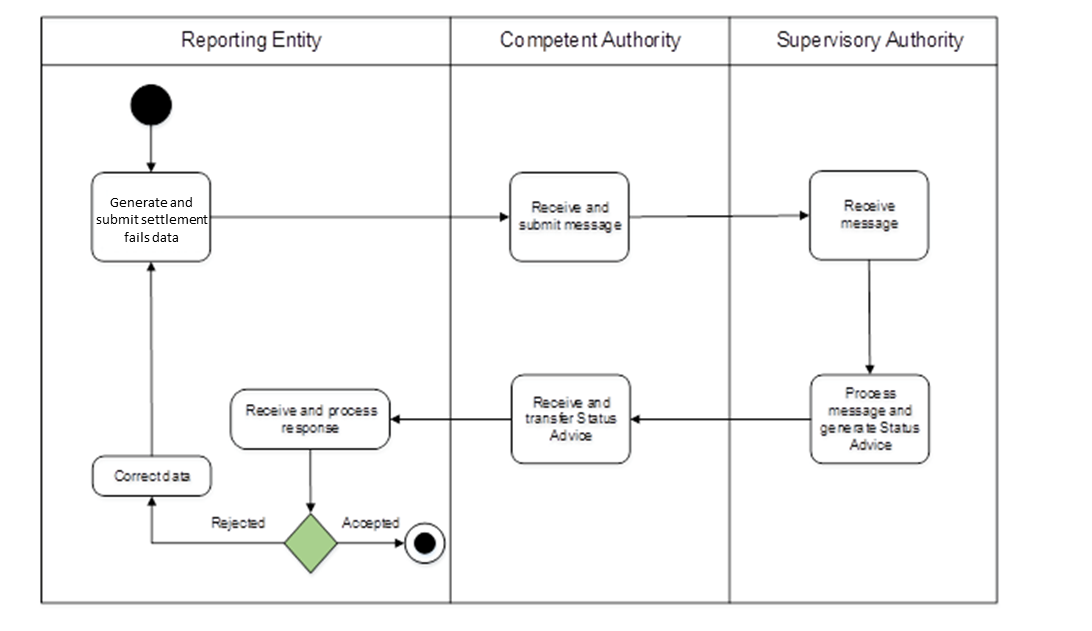
## Internalised Settlement Reporting



| **Description of the BusinessActivities** | |
| --- | --- |
|  | **Initiator** |
| Reporting Entity generates the Internalised Settlement report and submits it to the CA | **Reporting Entity** |
| Competent Authority receives the Internalised Settlement report. | **Competent Authority** |
| Competent Authority submits the Internalised Settlement report to SA. | **Competent Authority** |
| Supervisory Authority validates the Internalised Settlement report and generates a Status Advice: Each received Internalised Settlement report is validated against:   * completeness and soundness of message * previously submitted data   Once validation checks are complete, SA generates the status advice file as a response to the respective CA. | **Supervisory Authority** |
| Competent Authority receives status advice message. | **Competent Authority** |
| Competent Authority transfers status advice to RE. | **Competent Authority** |
| Reporting Entity receives status advice message. | **Reporting Entity** |
| Corrective action: when one or more issues have been identified, the respective data violating the Supervisory Authority validation rules must be rectified and an updated Internalised Settlement report must be re-submitted. | **Reporting Entity** |

## Settlement Fails Reporting

This present submission and edited version of the MDR Part 1 relates to the Business Activities for Settlement Fails reporting



| **Description of the BusinessActivities** | |
| --- | --- |
|  | **Initiator** |
| Reporting Entity generates the Settlement Fails report and submits it to the CA | **Reporting Entity** |
| Competent Authority receives the Settlement Fails report. | **Competent Authority** |
| Competent Authority submits the Settlement Fails report to SA. | **Competent Authority** |
| Supervisory Authority validates the Settlement Fails report and generates a Status Advice: Each received Settlement Fails report is validated against:   * completeness and soundness of message (format and content validation checks) * previously submitted data, where applicable   Once validation checks are complete, SA generates the status advice file as a response to the respective CA. | **Supervisory Authority** |
| Competent Authority receives status advice message. | **Competent Authority** |
| Competent Authority transfers status advice to RE. | **Competent Authority** |
| Reporting Entity receives status advice message. | **Reporting Entity** |
| Corrective action: when one or more issues have been identified, the respective data violating the Supervisory Authority validation rules must be rectified and an updated Settlement Fails report must be re-submitted. | **Reporting Entity** |

# BusinessTransactions

This section describes the message flows based on the activity diagrams documented above. It shows the typical exchanges of information in the context of a BusinessTransaction.

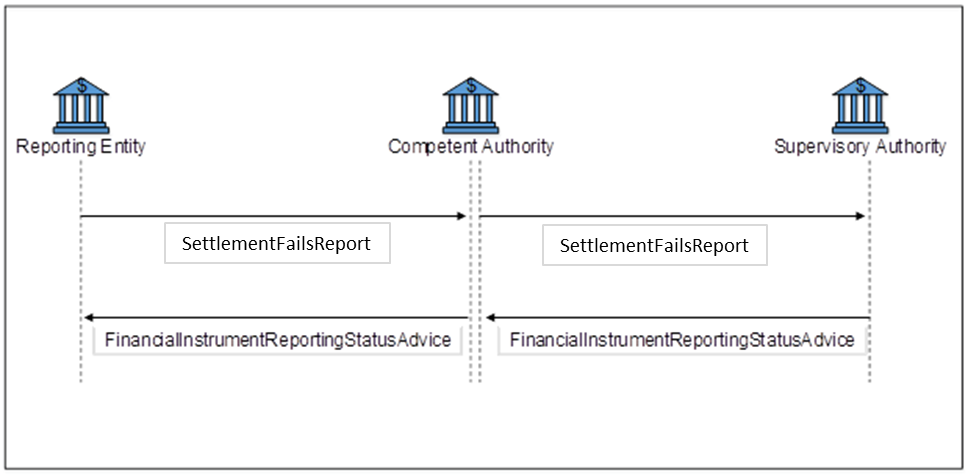
For Internalised Settlement data reporting, the Reporting Entity has to work with their Competent Authority to route data to the Supervisory Authority. In this context, the CA acts as a routing mechanism (proxy) between the RE and the SA.

The flow below describes an RE submitting Internalised Settlement Data Reporting to the SA via a CA. The CA receives the report from the RE and transfers it to the SA. The SA is expected to complete validation checks. For all submissions, the respective CA shall receive a Status Advice detailing the results from the validation checks performed by the SA, including detailed information in case that validation checks fail.



For Settlement Fails data reporting, the Reporting Entity has to work with their Competent Authority to route data to the Supervisory Authority. In this context, the CA acts as a routing mechanism (proxy) between the RE and the SA.

The flow below describes an RE submitting Settlement Fails data reporting to the SA via a CA. The CA receives the report from the RE and transfers it to the SA. The SA is expected to complete validation checks. For all submissions, the respective CA shall receive a Status Advice detailing the results from the validation checks performed by the SA, including detailed information in case that validation checks fail.



# Examples

This section describes a business examples of the various MessageDefinitions.

## Internalised Settlement Data

Description

This section describes a business example of the auth.072.001.01 MessageDefinition. This example describes an Internalised Settlement Report sent by a Settlement Internaliser submitted by the FR NCA for internalised settlement data of a Settlement Internaliser established in France reporting internalised settlement data for its own operation. In particular:

* Reporting entity LEI: O2RNE8IBXP4R0TD8XM41
* Responsible Competent Authority: FR NCA
* Settlement Internaliser place of establishment (Country Code): FR

Message Instance

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## Monthly Settlement Fails Data

**Description**

This section describes a business example of the auth.100.001.01 MessageDefinition. This example describes a Monthly Settlement Fails report sent by a CSD to the FR NCA for a Securities Settlement System established in France for its own operation. In particular:

* Reporting entity LEI: ….
* Responsible Competent Authority: FR NCA
* Securities Settlement System ID (the combination of the LEI of the CSD which operates the SSS (20 characters) along with the country code of the country the law of which governs the SSS (2 characters) and a two-digit numeric ID (LEI + Country Code + 2-digit ID). The unique two-digit numeric ID should be assigned to each SSS that a CSD operates. ESMA will be responsible for assigning the unique two-digit numeric ID to each SSS)

**Message Instance**

To be completed in a next version

## Annual Settlement Fails Data

**Description**

This section describes a business example of the auth.101.001.01 MessageDefinition. This example describes an Annual Settlement Fails report sent by a CSD to the FR NCA for a Securities Settlement System established in France for its own operation. In particular:

* Reporting entity LEI: ….
* Responsible Competent Authority: FR NCA
* Securities Settlement System ID (the combination of the LEI of the CSD which operates the SSS (20 characters) along with the country code of the country the law of which governs the SSS (2 characters) and a two-digit numeric ID (LEI + Country Code + 2-digit ID). The unique two-digit numeric ID should be assigned to each SSS that a CSD operates. ESMA will be responsible for assigning the unique two-digit numeric ID to each SSS)

**Message Instance**

To be completed in a next version

# Revision Record

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Revision** | **Date** | **Author** | **Description** | **Sections affected** |
| 1.0 | 31/05/2018 | ESMA | First draft | All |
| 1.1 | 08/06/2018 | ESMA | Second draft | 2.1, 2.2, 5.1, 5.2, 6, 7 |
| 1.2 | 18/06/2018 | ISO 20022 RA | Editing before submission to SEG | All |
| 2.0 | 01/10/2018 | ISO 20022 RA | Approved by SEG |  |
| 3.0 | 05/11/2019 | ESMA | Inclusion of Art 7(1) reporting | All |
| 4.0 | 12/02/2020 | ISO 20022 RA | Approved version | Cover page, 1.3 |
|  |  |  |  |  |

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1. https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=OJ:JOL\_2014\_257\_R\_0001 [↑](#footnote-ref-2)