

ANNEX III

Report on settlement fails to be made public on an annual basis

Table 1

No.	Details to be published	Format
1.	Reporting period	ISO 8601 date in the format YYYY-MM-DD-YYYY-MM-DD
2.	CSD Legal Entity Identifier	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code
3.	Securities settlement system operated by the CSD	Free text
4.	Number of settlement instructions during the period covered by the report	Up to 20 numerical characters reported as whole numbers without decimals.
5.	Value (EUR) of settlement instructions during the period covered by the report	Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character.
Data on failure to deliver securities		
6.	Number of settlement fails due to failure to deliver securities	Up to 20 numerical characters reported as whole numbers without decimals.
7.	Value (EUR) of settlement fails due to failure to deliver securities	Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character.
8.	Rate of settlement fails based on volume of settlement instructions	Percentage value up to 2 decimal places.
9.	Rate of settlement fails based on value of settlement instructions	Percentage value up to 2 decimal places.
Data on failure to deliver cash		
10.	Number of settlement fails due to failure to deliver cash	Up to 20 numerical characters reported as whole numbers without decimals.
11.	Value (EUR) of settlement fails due to failure to deliver cash	Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character.
12.	Rate of settlement fails based on volume of settlement instructions	Percentage value up to 2 decimal places.
13.	Rate of settlement fails based on value (EUR) of settlement instructions	Percentage value up to 2 decimal places
Data covering both settlement fails for lack of securities and lack of cash		
14.	Total number of settlement fails (covering both settlement fails for lack of securities and lack of cash)	Up to 20 numerical characters reported as whole numbers without decimals.

No.	Details to be published	Format
15.	Total value (EUR) of settlement fails (covering both settlement fails for lack of securities and lack of cash)	Up to 20 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character.
16.	Rate of settlement fails based on volume of settlement instructions	Percentage value up to 2 decimals places
17.	Rate of settlement fails based on value of settlement instructions	Up to 5 numerical characters including decimals. At least one character before and one character after the decimal mark shall be populated. The decimal mark is not counted as a numerical character.
18.	Measures to improve settlement efficiency	Free text