



# T2S in Operation

AMI-SeCo, 29-30 June 2020



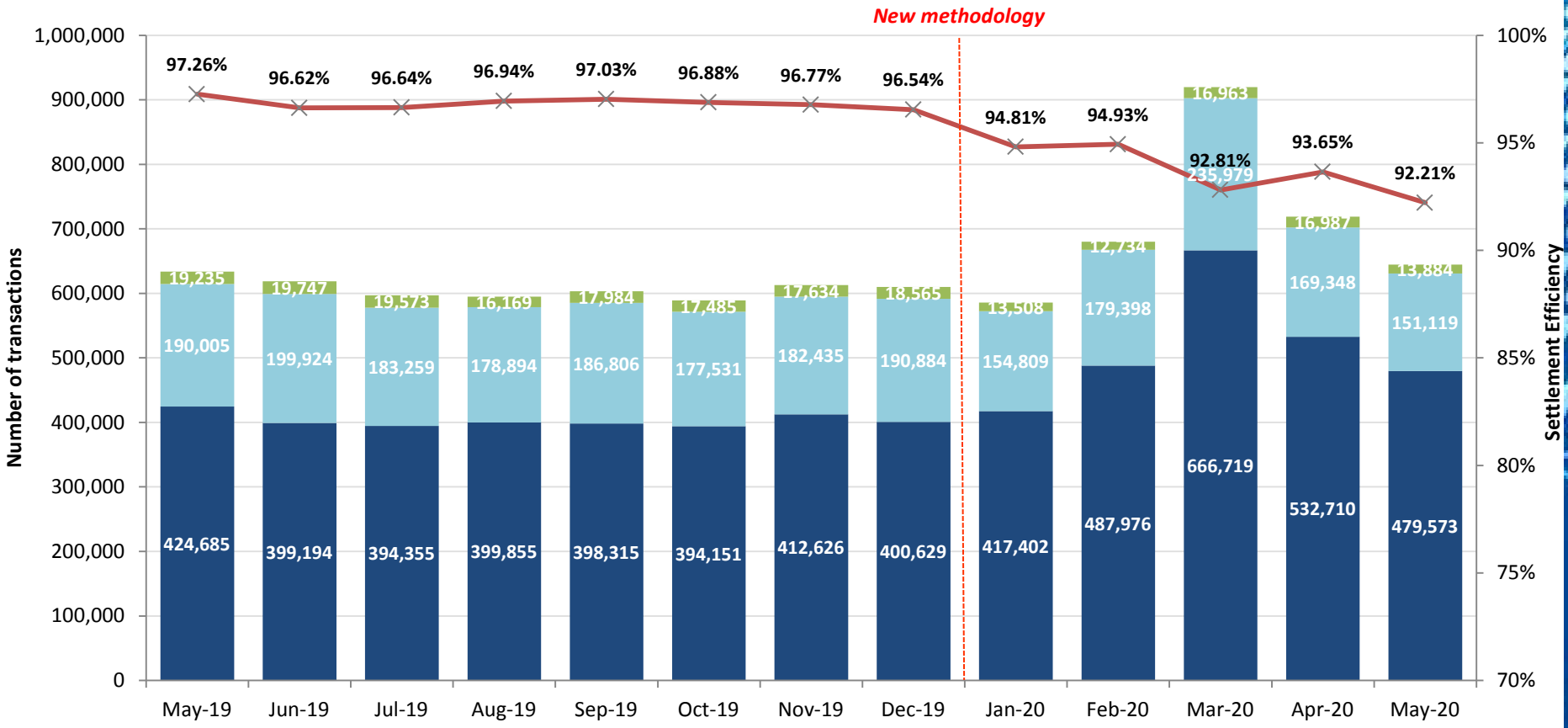
- With the aim to provide more business-oriented indicators, a new methodology was developed in the course of 2019, implementing the proposal of the Data Access Task Force (DATF).
- As of 2020, the new statistical framework is being adopted for all the T2S operational reports.
- The charts in the presentation are calculated with the new methodology.
- The following are the main changes introduced with the new framework:
  - the exclusion of technical transactions in T2S
  - the exclusion of liquidity transfers
  - the inclusion of Party-on-Hold transactions as Unsettled in the calculation of the settlement efficiency indicator
  - the exclusion of transactions related to Corporate Actions from the calculation of the settlement efficiency indicator
  - the autocollateralisation figures are only related to NCB autocollateralisation

# T2S Live Operations

## Daily average volume per transaction type

### Daily average volume per transaction type

■ DvP    ■ FOP    ■ Cash & other transaction types\*    ✕ Settlement Efficiency



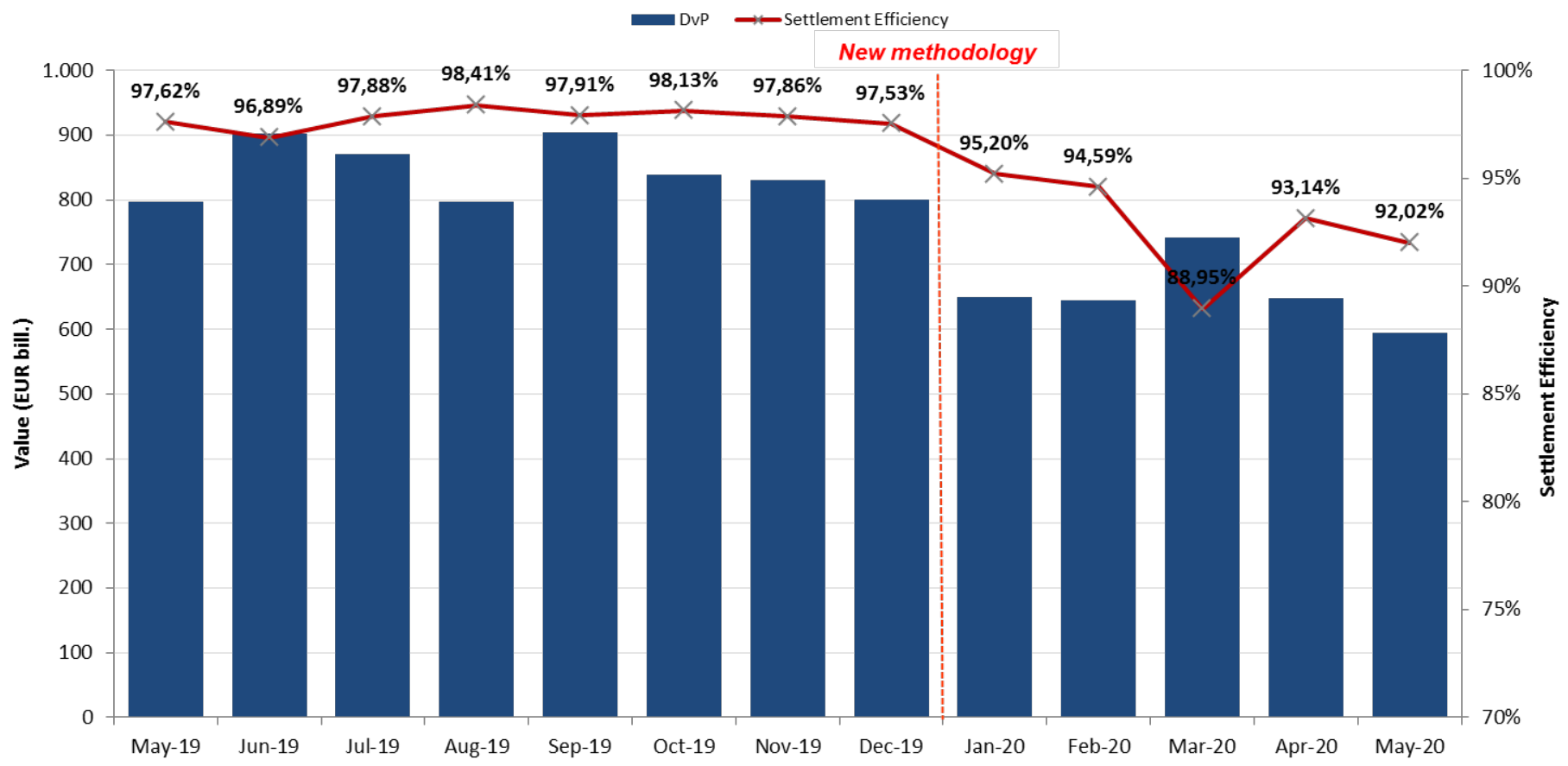
Note: Settled and partially settled transactions  
\*Liquidity transfers are not included



# T2S Live Operations

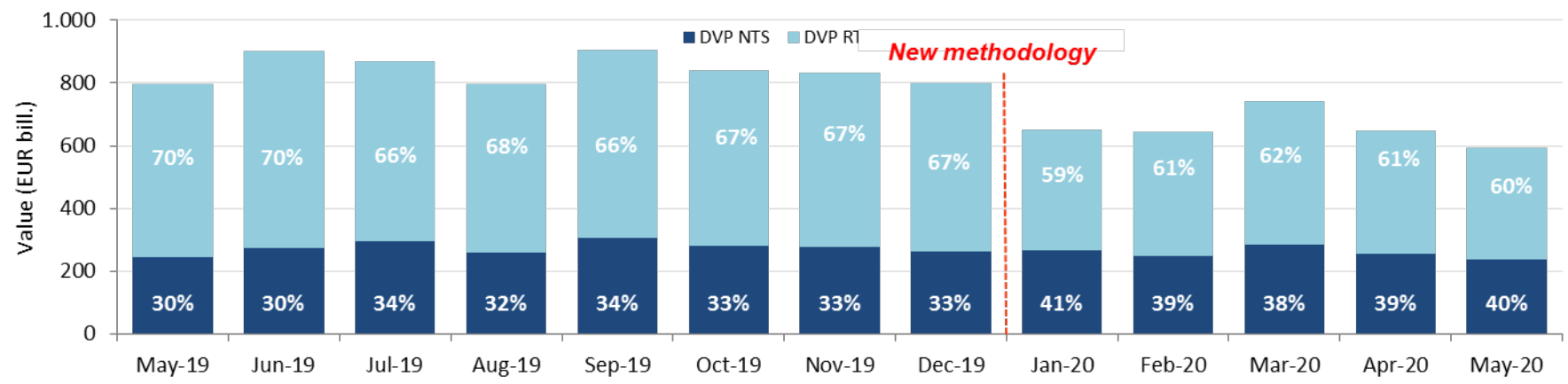
## Daily average value DvP transactions

Daily average value DvP transactions

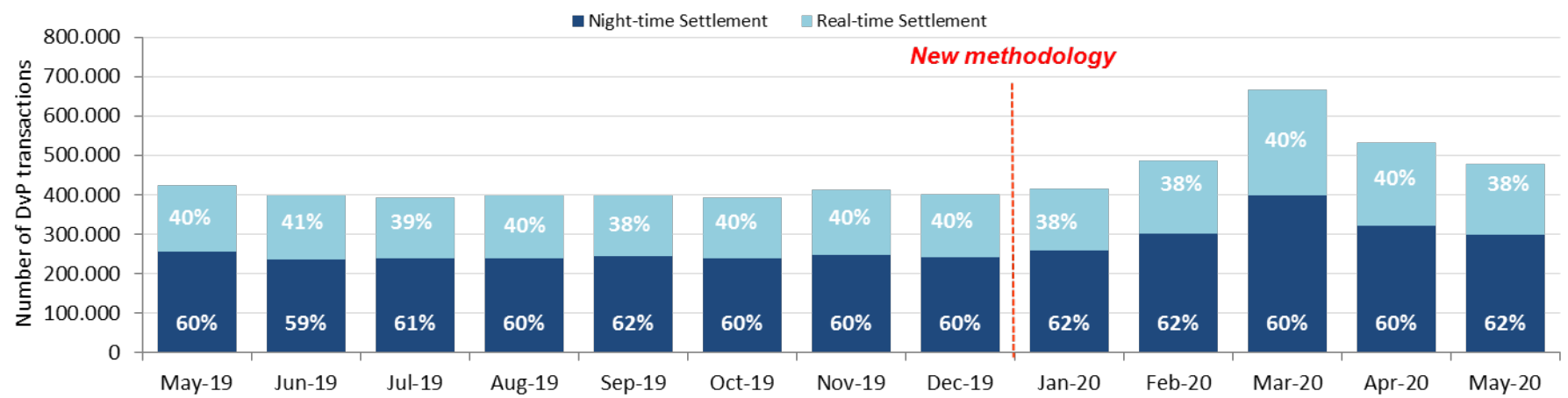


Note: Settled and partially settled transactions

### Daily average value of DvP transactions by NTS/RTS

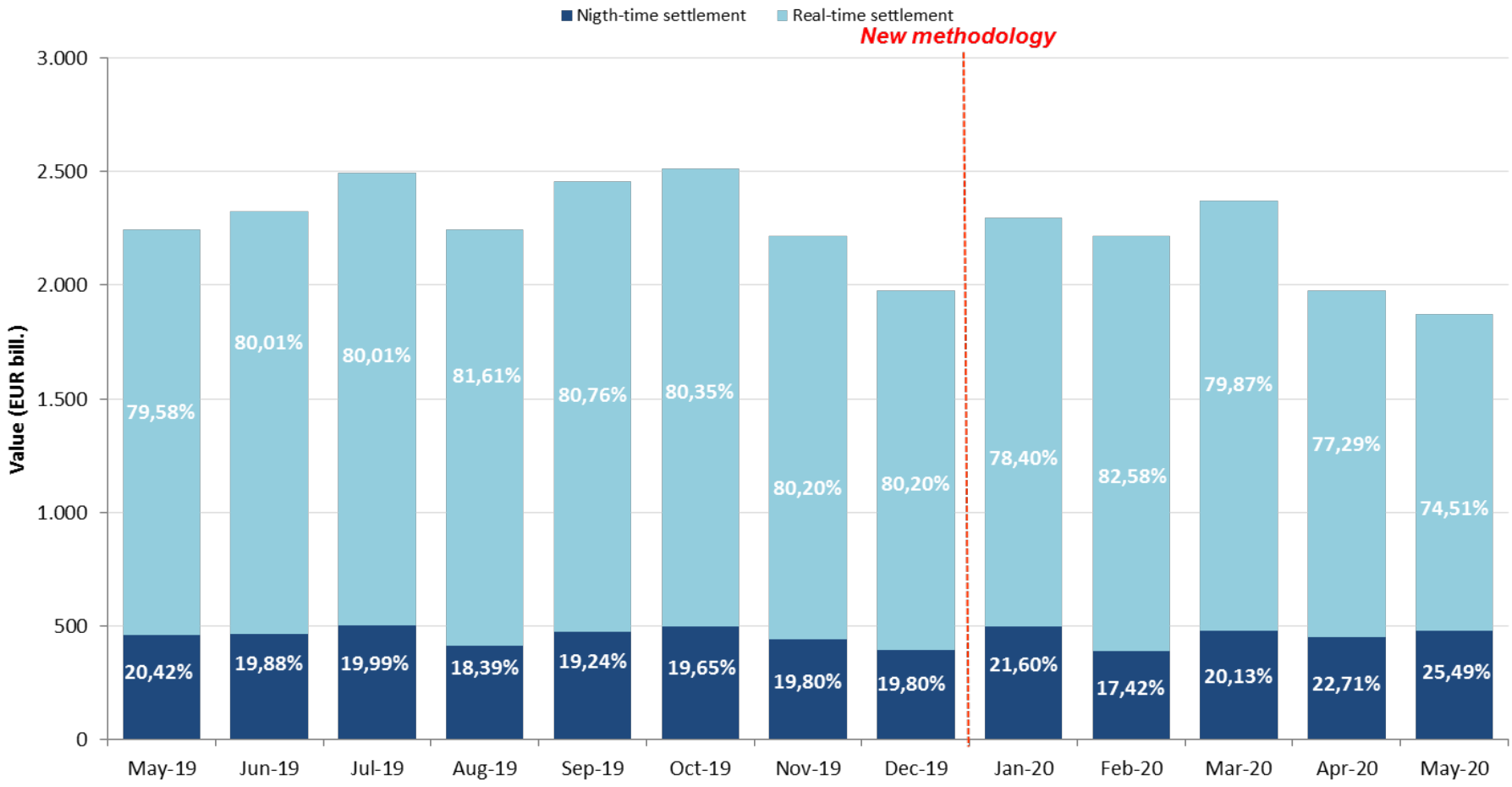


### Daily average volume of DvP transactions by NTS/RTS



Note: Settled and partially settled transactions

### Total auto-collateralisation RTS/NTS

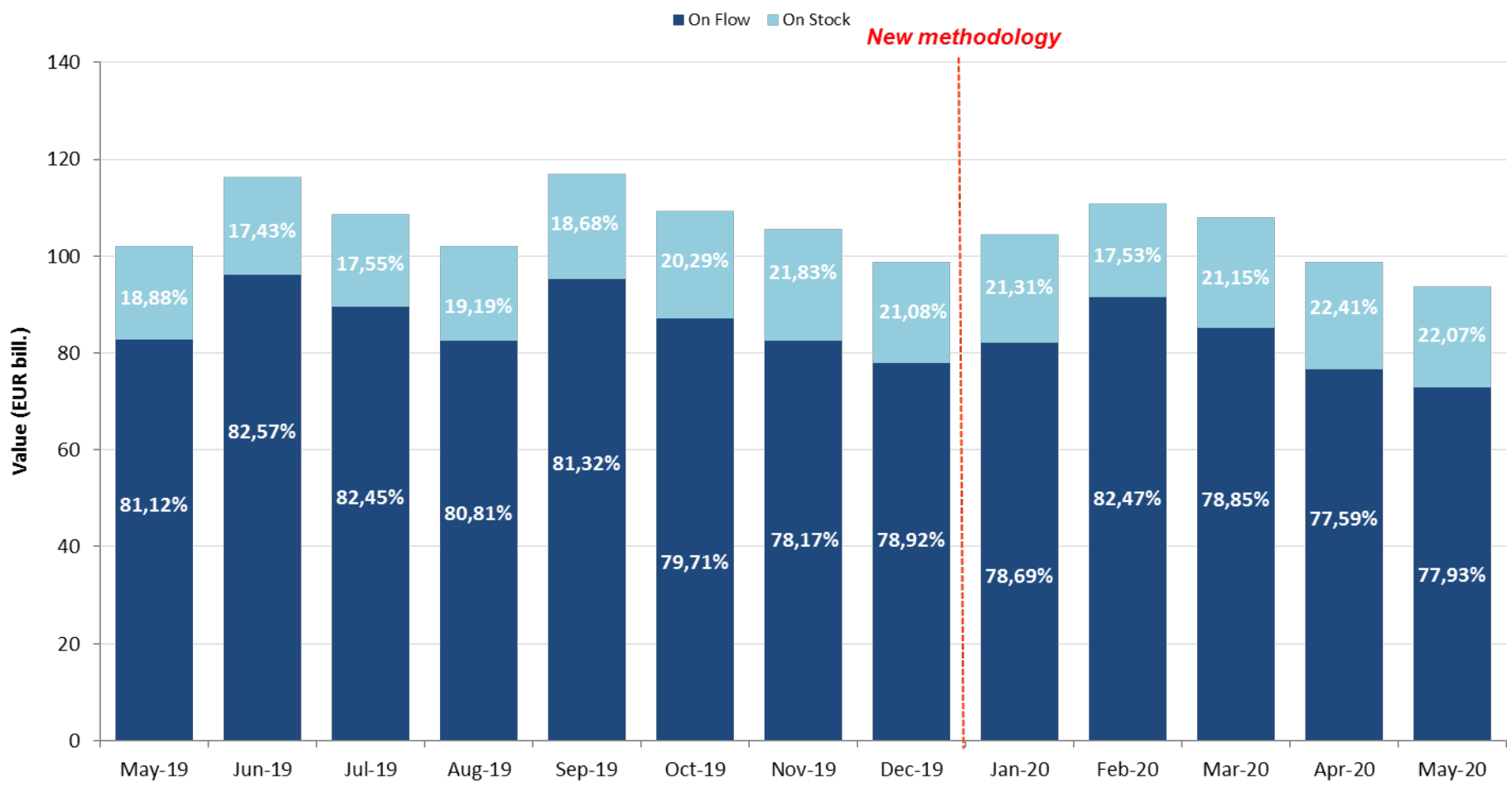




# T2S Live Operations

## Auto-collateralisation on Stock and on Flow

### Daily average auto-collateralisation on stock / on flow



# Thank you for your attention!